

# Annual Report

December 31, 2019

## State Street Institutional Investment Trust

State Street Aggregate Bond Index Fund

State Street Global All Cap Equity ex- U.S. Index Fund (formerly, 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 All Cap Equity ex- U.S. Index Portfolio (formerly, State Street Global Equity ex-U.S. Index Portfolio)

State Street Small/Mid Cap Equity Index Portfolio

Beginning on January 1, 2021, as permitted by regulations adopted by the U.S. Securities and Exchange Commission, paper copies of a Fund's annual and semi-annual shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports from the Fund (or from your financial intermediary, such as a broker-dealer or bank). Instead, the reports will be made available on a Fund's website ([www.ssgafunds.com](http://www.ssgafunds.com)), and you will be notified by mail each time a report is posted, and provided with a website link to access the report. If you already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive shareholder reports and other communications from a Fund electronically by calling 1-800-647-7327.

You may elect to receive all future reports in paper free of charge. If you invest through a financial intermediary, you can contact your financial intermediary to request that you continue to receive paper copies of your shareholder reports. If you invest directly with a Fund, you can inform a Fund that you wish to continue receiving paper copies of your shareholder reports by calling 1-800-647-7327. Your election to receive reports in paper will apply to all funds held in your account, if you invest through your financial intermediary or all funds held with the fund complex if you invest directly with a Fund.

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

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

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

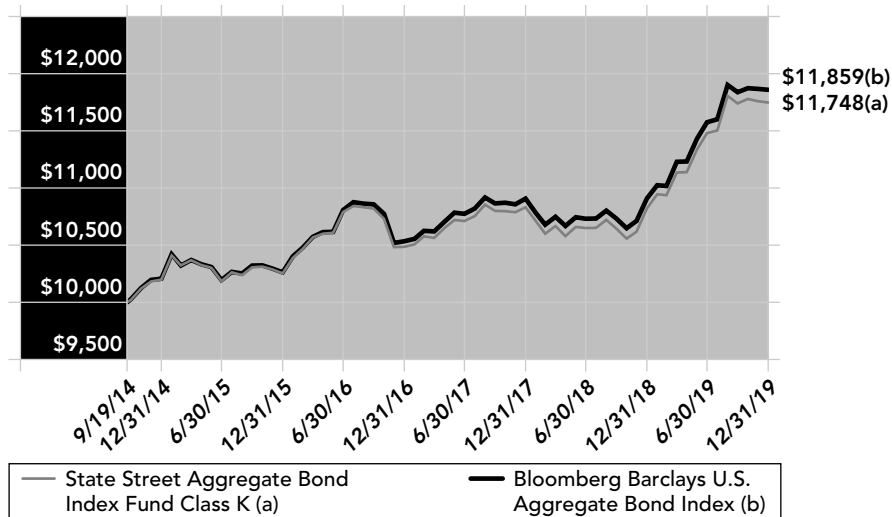
For the 12-month period ended December 31, 2019 (the "Reporting Period"), the total return for the Fund's Class K shares was 8.57%, and the Index was 8.72%. The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. Fees, expenses and tax withholdings contributed to the difference between the Fund's performance and that of the Index.

The slowdown in global growth, decelerating core and headline inflation, and geopolitical uncertainty were significant contributors to the risk-off sentiment that defined the earliest quarters of this year and impacted the Fund's performance. The Federal Reserve took an accommodative stance in 2019, implementing easy monetary policy through three 25 basis point rate cuts that influenced a decline in interest rates and US Treasury bond yields. This caused bond prices to increase and positively contributed to the Fund's performance. Towards the end of the year, the spike in risk-on sentiment, the bond market sell off and yield curve steepening were the primary drivers of the Fund's performance. Credit spread tightening and excess returns were broadly positive, but total returns were dented by rising government bond yields.

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

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

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



Line graph is based on cumulative total return.

Investment Performance as of December 31, 2019

	Total Return One Year Ended December 31, 2019	Average Annual Total Return Five Years Ended December 31, 2019	Total Return Inception Date* to December 31, 2019
<b>State Street Aggregate Bond Index Fund Class A</b>	8.27%	2.57%	2.79%
<b>State Street Aggregate Bond Index Fund Class I</b>	8.55%	2.88%	3.07%
<b>State Street Aggregate Bond Index Fund Class K</b>	8.57%	2.87%	3.10%
<b>Bloomberg Barclays U.S. Aggregate Index(1)</b>	8.72%	3.05%	3.28%

\* Inception date is September 19, 2014.

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

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

See accompanying notes to financial statements.

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

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

For the 12-month period ended December 31, 2019 (the "Reporting Period"), the total return for the Fund's Class K shares was 21.49%, and the Index was 21.68% (Net). The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. Fees, cash, the cumulative effect of security misweights and dividend tax withholdings contributed to the difference between the Fund's performance and that of the Index.

The Fund had positive performance in the Reporting Period, posting positive return in every quarter but the third. Developed markets outperformed emerging markets during the Reporting Period. The Fund's performance was driven by progress on US and China trade relations, accommodative monetary policy and progress in the UK regarding Brexit. In the first calendar quarter of the Reporting Period, positive factors such as optimism about progress in trade talks between the US and China, a strong earnings season, an accommodative Federal Reserve and a deal to temporarily reopen the US government helped performance and offset negative factors such as geopolitical tensions between India and Pakistan, Brexit and slowing economic growth. The second quarter of the Reporting Period also had positive performance driven by dovish comments from central banks, a trade deal between the US and Mexico, and strong earnings data despite concerns about global trade, Brexit and tensions with Iran. Performance in the third quarter was negative on the back of weak macroeconomic data, escalating trade hostilities between the US and China, unrest in the Middle East and a strong dollar. Performance in the fourth quarter was positive and driven by a partial trade agreement between the US and China, a new Brexit deal between the UK and EU, a strong earnings season and interest rate cuts in the US despite geopolitical concerns like North Korea's test-firing of ballistic missiles and China threatening to retaliate against the US for supporting Hong Kong protesters.

On a country security level, Japan, United Kingdom and China were the top positive contributors to the Fund's performance during the Reporting Period. The top negative contributors to the Fund's performance during the Reporting Period were Chile, Argentina and Saudi Arabia.

The Fund used futures in order to equitize income receivable and cash during the Reporting Period. The Fund's use of futures helped the Fund track the Index.

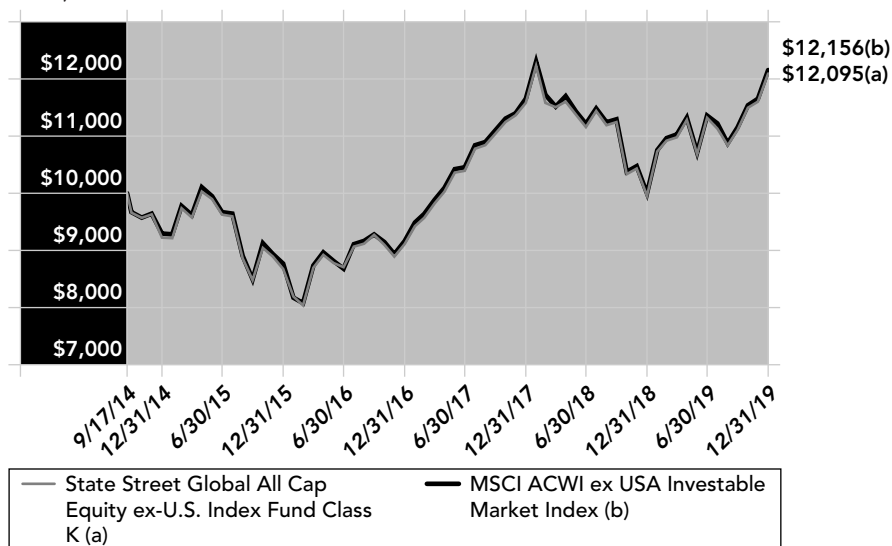
On an individual security level, the top positive contributors to the Fund's performance during the Reporting Period were Alibaba Group Holding Ltd. Sponsored ADR, Nestle S.A., and Taiwan Semiconductor Manufacturing Co., Ltd. The top negative contributors to the Fund's performance during the Reporting Period were Ezdan Holdings Group, Baidu, Inc. Sponsored ADR Class A and Nokia OYJ.

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\*Effective October 9, 2019 (the "Benchmark Index Change Date"), the Fund's benchmark index changed from the MSCI ACWI ex USA Index (the "Previous Benchmark Index") to the MSCI ACWI ex USA Investable Market Index, consistent with a change in the Fund's principal investment strategy to track the performance of the current index. Performance of the Fund prior to the Benchmark Index Change Date is therefore based on the Fund's investment strategy to track the Previous Benchmark Index.

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

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



Line graph is based on cumulative total return.

Investment Performance as of December 31, 2019

	Total Return One Year Ended December 31, 2019	Average Annual Total Return Five Years Ended December 31, 2019	Total Return Inception Date* to December 31, 2019
<b>State Street Global All Cap Equity ex-U.S. Index Fund Class A</b>	21.01%	5.22%	3.32%
<b>State Street Global All Cap Equity ex-U.S. Index Fund Class I</b>	21.24%	5.47%	3.56%
<b>State Street Global All Cap Equity ex-U.S. Index Fund Class K</b>	21.49%	5.57%	3.66%
<b>MSCI ACWI ex USA Investable Market Index (the "New Index")(1), (2)</b>	21.68%	5.53%	3.78%

\* Inception date is September 17, 2014.

- (1) The MSCI ACWI ex-USA Investable Market Index is a float-adjusted market capitalization index that is designed to measure the combined equity market performance of developed and emerging market countries excluding the United States. Index returns are net of dividend withholding taxes.
- (2) Returns shown are reflective of the MSCI ACWI ex USA Investable Market Index for periods beginning on October 9, 2019 and the MSCI ACWI ex USA Index for periods prior to October 9, 2019.

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

See accompanying notes to financial statements.

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

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

For the 12-month period ended December 31, 2019 (the "Reporting Period"), the total return for the Fund's Class K shares was 27.84%, and the Index was 28.04%. The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. The expenses of managing the Fund, managing cash inflows to and outflows from the Fund, futures, and small security misweights contributed to the difference between the Fund's performance and that of the Index.

The Reporting Period started off with investors questioning whether or not they were staring into the early days of an economic and financial market downturn. A host of inter-related factors relating to rising interest rates, economic growth concerns and systematic trading strategies delivered an atypical package of deeply negative fourth quarter 2018 returns. With 2018 as a back drop, US markets responded strongly in the first quarter of 2019. With the prospect of easing monetary conditions the Index up returned just under 16% for the quarter. Despite heightened trade uncertainty and the imposition of additional tariffs between the United States and China in the second quarter of 2019, the Index shook off a week month of May and returned approximately 3% for the quarter. Despite strength in US large cap stocks in the third quarter, the Index was down just under 2% on the quarter. Fast forward to the end of the Reporting Period and interest rates were roughly a percentage point lower than where they hovered during the fourth quarter of 2018, economic growth has been sub-par but not recessionary and rules-based sellers appear to have been kept mostly at bay by generally low levels of market volatility. Add to that a Phase One deal on trade between the United States and China, the Index returned just under 9% on the quarter with this back drop.

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

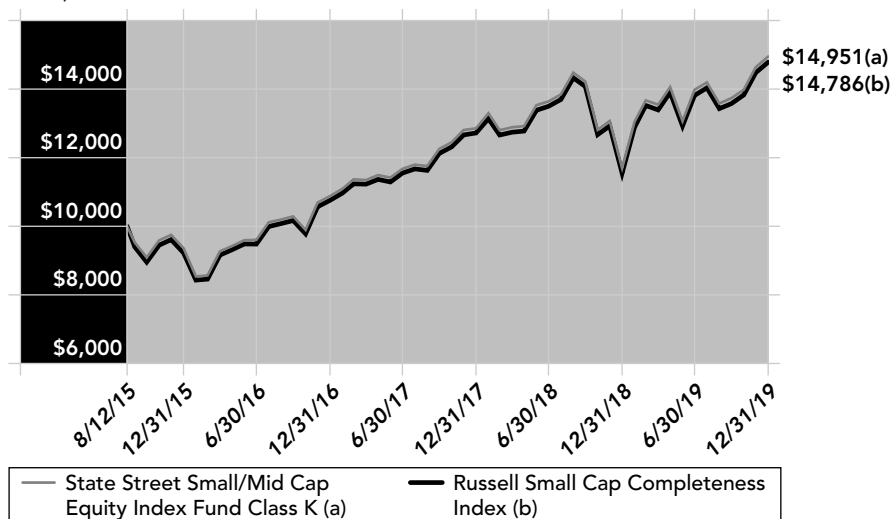
Heading into the third quarter of 2018, tailwinds behind earnings for mid and small cap companies were even stronger with earnings per share (EPS) growth of approximately 26% and 46%, respectively. This occurred amidst strong economic growth where real GDP advanced by more than 4% for the second quarter and the unemployment rate held below that same 4% mark. Small cap stocks, which had been solidly outperforming since the volatility spike in February, found a relatively more challenging environment in the 3rd quarter. Both mid and small cap firms started to show some signs of relative and absolute weakness in the middle of September as the U.S. 10 Year tested approximately 3% – a notice to investors that while smaller companies may be insulated from some external risks, they are still susceptible to higher financing costs. On an individual security level, the top positive contributors to the Fund's performance during the Reporting Period were ServiceNow, Inc., Worldpay, Inc. Class A, and Lululemon Athletica Inc. The top negative contributors to the Fund's performance during the Reporting Period were Green Dot Corporation Class A, Uber Technologies, Inc., and Qurate Retail, Inc. Class A.

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

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



Line graph is based on cumulative total return.

Investment Performance as of December 31, 2019

	Total Return One Year Ended December 31, 2019	Total Return Inception Date* to December 31, 2019
<b>State Street Small/Mid Cap Equity Index Fund Class A</b>	27.42%	10.91%
<b>State Street Small/Mid Cap Equity Index Fund Class I</b>	27.70%	11.19%
<b>State Street Small/Mid Cap Equity Index Fund Class K</b>	27.84%	9.59%
<b>Russell Small Cap Completeness Index(1)</b>	28.04%	9.67%

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

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

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

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
*December 31, 2019*

	State Street Aggregate Bond Index Fund	State Street Global All Cap Equity ex- U.S. Index Fund	State Street Small/Mid Cap Equity Index Fund
<b>ASSETS</b>			
Investment in corresponding affiliated Portfolio, at value*	\$237,098,644	\$431,248,589	\$106,245,391
Cash	67	—	—
Receivable for investments sold	—	275,853	70,044
Receivable for fund shares sold	234,359	164,672	669,628
Receivable from Adviser	51,961	328,562	26,056
Prepaid expenses and other assets	474	839	224
<b>TOTAL ASSETS</b>	<u>237,385,505</u>	<u>432,018,515</u>	<u>107,011,343</u>
<b>LIABILITIES</b>			
Payable for investments purchased	54,644	—	—
Payable for fund shares repurchased	175,205	435,998	725,166
Advisory fee payable	5,447	19,193	2,671
Custodian fees payable	3,501	3,227	3,232
Administration fees payable	10,895	15,995	4,452
Distribution fees payable	3,993	1,467	4,537
Transfer agent fees payable	6,671	9,756	5,146
Sub-transfer agent fee payable	13,703	3,139	15,858
Registration and filing fees payable	11,580	—	4,984
Professional fees payable	9,603	9,603	9,603
Printing and postage fees payable	2,191	5,677	1,913
Accrued expenses and other liabilities	480	255,147	398
<b>TOTAL LIABILITIES</b>	<u>297,913</u>	<u>759,202</u>	<u>777,960</u>
<b>NET ASSETS</b>	<u>\$237,087,592</u>	<u>\$431,259,313</u>	<u>\$106,233,383</u>
<b>NET ASSETS CONSIST OF:</b>			
Paid-in Capital	\$232,647,534	\$416,771,501	\$101,633,736
Total distributable earnings (loss)	4,440,058	14,487,812	4,599,647
<b>NET ASSETS</b>	<u>\$237,087,592</u>	<u>\$431,259,313</u>	<u>\$106,233,383</u>
<b>Class A</b>			
Net Assets	\$ 19,324,969	\$ 7,104,044	\$ 22,036,595
Shares Outstanding	1,912,203	724,731	1,739,516
Net asset value, offering and redemption price per share	<u>\$ 10.11</u>	<u>\$ 9.80</u>	<u>\$ 12.67</u>
Maximum sales charge	3.75%	5.25%	5.25%
Maximum offering price per share	<u>\$ 10.50</u>	<u>\$ 10.34</u>	<u>\$ 13.37</u>
<b>Class I</b>			
Net Assets	\$ 7,273,180	\$ 738,743	\$ 6,312,205
Shares Outstanding	721,525	75,294	498,221
Net asset value, offering and redemption price per share	<u>\$ 10.08</u>	<u>\$ 9.81</u>	<u>\$ 12.67</u>
<b>Class K</b>			
Net Assets	\$210,489,443	\$423,416,526	\$ 77,884,583
Shares Outstanding	20,879,297	43,107,524	6,145,509
Net asset value, offering and redemption price per share	<u>\$ 10.08</u>	<u>\$ 9.82</u>	<u>\$ 12.67</u>
<b>COST OF INVESTMENTS:</b>			
*Investment in corresponding affiliated Portfolio, at cost	\$231,981,592	\$415,104,979	\$103,524,346

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF OPERATIONS**  
*For the Year Ended December 31, 2019*

	State Street Aggregate Bond Index Fund	State Street Global All Cap Equity ex- U.S. Index Fund	State Street Small/Mid Cap Equity Index Fund
<b>INVESTMENT INCOME</b>			
Interest income — unaffiliated issuers . . . . .	\$ 1,771	\$ 76	\$ 28
Dividend income from corresponding affiliated Portfolio . . . . .	5,609,265	12,389,156	1,800,067
<b>TOTAL INVESTMENT INCOME (LOSS)</b> . . . . .	<u>5,611,036</u>	<u>12,389,232</u>	<u>1,800,095</u>
<b>EXPENSES</b>			
Advisory fee . . . . .	47,045	236,971	24,694
Administration fees . . . . .	94,091	197,476	41,157
Sub-transfer agent fee			
Class A . . . . .	7,927	10,031	31,898
Class I . . . . .	9,620	762	7,480
Distribution fees			
Class A . . . . .	9,823	13,032	40,623
Custodian fees . . . . .	39,949	38,883	38,870
Trustees' fees and expenses . . . . .	18,000	18,000	18,000
Transfer agent fees . . . . .	95,127	85,014	36,356
Registration and filing fees . . . . .	70,504	54,334	56,931
Professional fees and expenses . . . . .	50,688	50,688	50,088
Printing and postage fees . . . . .	10,826	21,544	7,780
Insurance expense . . . . .	797	2,156	317
Miscellaneous expenses . . . . .	6,151	362,081	5,586
<b>TOTAL EXPENSES</b> . . . . .	<u>460,548</u>	<u>1,090,972</u>	<u>359,780</u>
Expenses waived/reimbursed by the Adviser . . . . .	(386,133)	(1,027,149)	(242,738)
<b>NET EXPENSES</b> . . . . .	<u>74,415</u>	<u>63,823</u>	<u>117,042</u>
<b>NET INVESTMENT INCOME (LOSS)</b> . . . . .	<u>\$ 5,536,621</u>	<u>\$12,325,409</u>	<u>\$ 1,683,053</u>
<b>REALIZED AND UNREALIZED GAIN (LOSS)</b>			
Net realized gain (loss) on:			
Investment in corresponding affiliated Portfolio . . . . .	90,763	7,849,558	1,747,674
Capital gain distributions from corresponding affiliated Portfolio . . . . .	—	—	1,943,429
Net realized gain (loss) . . . . .	<u>90,763</u>	<u>7,849,558</u>	<u>3,691,103</u>
Net change in unrealized appreciation/depreciation on:			
Investment in corresponding affiliated Portfolio . . . . .	8,264,351	55,075,154	12,029,745
<b>NET REALIZED AND UNREALIZED GAIN (LOSS)</b> . . . . .	<u>8,355,114</u>	<u>62,924,712</u>	<u>15,720,848</u>
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS</b> . . . . .	<u>\$13,891,735</u>	<u>\$75,250,121</u>	<u>\$17,403,901</u>

See accompanying notes to financial statements.

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

	State Street Aggregate Bond Index Fund		State Street Global All Cap Equity ex- U.S. Index Fund		State Street Small/Mid Cap Equity Index Fund	
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/19	Year Ended 12/31/18
<b>INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:</b>						
Net investment income (loss) . . . . .	\$ 5,536,621	\$ 3,313,604	\$ 12,325,409	\$ 11,853,723	\$ 1,683,053	\$ 851,141
Net realized gain (loss) . . . . .	90,763	(716,389)	7,849,558	7,670,457	3,691,103	2,964,458
Net change in unrealized appreciation/depreciation . . . . .	8,264,351	(2,180,624)	55,075,154	(87,372,839)	12,029,745	(11,405,264)
<b>Net increase (decrease) in net assets resulting from operations . . . . .</b>	<b>13,891,735</b>	<b>416,591</b>	<b>75,250,121</b>	<b>(67,848,659)</b>	<b>17,403,901</b>	<b>(7,589,665)</b>
<b>DISTRIBUTIONS TO SHAREHOLDERS:</b>						
Class A . . . . .	(122,467)	(15,298)	(295,877)	(239,408)	(1,084,071)	(291,904)
Class I . . . . .	(278,785)	(292,330)	(33,133)	(61,342)	(337,036)	(180,583)
Class K . . . . .	(5,103,124)	(3,009,769)	(19,410,272)	(31,433,325)	(4,269,044)	(1,357,502)
<b>Total distributions to shareholders . . . . .</b>	<b>(5,504,376)</b>	<b>(3,317,397)</b>	<b>(19,739,282)</b>	<b>(31,734,075)</b>	<b>(5,690,151)</b>	<b>(1,829,989)</b>
<b>FROM BENEFICIAL INTEREST TRANSACTIONS:</b>						
<b>Class A</b>						
Proceeds from sale of shares sold . . . .	19,325,795	956,614	3,514,321	3,431,591	15,166,292	11,154,832
Reinvestment of distributions . . . . .	120,008	15,113	295,877	239,408	1,078,801	291,840
Cost of shares redeemed . . . . .	(1,270,756)	(185,045)	(967,350)	(258,352)	(5,644,151)	(1,528,358)
<b>Net increase (decrease) from capital share transactions . . . . .</b>	<b>18,175,047</b>	<b>786,682</b>	<b>2,842,848</b>	<b>3,412,647</b>	<b>10,600,942</b>	<b>9,918,314</b>
<b>Class I</b>						
Proceeds from sale of shares sold . . . .	652,191	1,295,351	199,110	27,666	1,143,157	1,881,040
Reinvestment of distributions . . . . .	79,075	102,198	33,133	61,342	337,036	180,583
Cost of shares redeemed . . . . .	(4,693,496)	(1,294,529)	(229,932)	(246,039)	(1,258,349)	(362,509)
<b>Net increase (decrease) from capital share transactions . . . . .</b>	<b>(3,962,230)</b>	<b>103,020</b>	<b>2,311</b>	<b>(157,031)</b>	<b>221,844</b>	<b>1,699,114</b>
<b>Class K</b>						
Proceeds from sale of shares sold . . . .	109,961,561	46,337,876	164,108,478	97,730,912	53,522,034	28,553,804
Reinvestment of distributions . . . . .	5,100,827	3,009,769	19,257,505	31,214,470	4,221,079	1,332,147
Cost of shares redeemed . . . . .	(40,110,624)	(16,266,407)	(247,782,361)	(53,791,160)	(26,552,849)	(3,449,083)
<b>Net increase (decrease) from capital share transactions . . . . .</b>	<b>74,951,764</b>	<b>33,081,238</b>	<b>(64,416,378)</b>	<b>75,154,222</b>	<b>31,190,264</b>	<b>26,436,868</b>
<b>Net increase (decrease) in net assets from beneficial interest transactions . . . . .</b>	<b>89,164,581</b>	<b>33,970,940</b>	<b>(61,571,219)</b>	<b>78,409,838</b>	<b>42,013,050</b>	<b>38,054,296</b>
Net increase (decrease) in net assets during the period . . . . .	97,551,940	31,070,134	(6,060,380)	(21,172,896)	53,726,800	28,634,642
Net assets at beginning of period . . . .	139,535,652	108,465,518	437,319,693	458,492,589	52,506,583	23,871,941
<b>NET ASSETS AT END OF PERIOD . . . . .</b>	<b>\$237,087,592</b>	<b>\$139,535,652</b>	<b>\$ 431,259,313</b>	<b>\$437,319,693</b>	<b>\$106,233,383</b>	<b>\$ 52,506,583</b>
<b>SHARES OF BENEFICIAL INTEREST:</b>						
<b>Class A</b>						
Shares sold . . . . .	1,912,418	100,646	372,149	336,001	1,227,973	897,673
Reinvestment of distributions . . . . .	11,900	1,594	30,099	28,604	85,012	28,251
Shares redeemed . . . . .	(129,489)	(19,456)	(103,068)	(25,912)	(459,068)	(123,003)
<b>Net increase (decrease) from share transactions . . . . .</b>	<b>1,794,829</b>	<b>82,784</b>	<b>299,180</b>	<b>338,693</b>	<b>853,917</b>	<b>802,921</b>
<b>Class I</b>						
Shares sold . . . . .	66,452	136,002	21,133	2,568	94,907	148,991
Reinvestment of distributions . . . . .	8,007	10,740	3,367	7,321	26,559	17,481
Shares redeemed . . . . .	(462,110)	(135,738)	(24,241)	(28,500)	(104,186)	(31,541)
<b>Net increase (decrease) from share transactions . . . . .</b>	<b>(387,651)</b>	<b>11,004</b>	<b>259</b>	<b>(18,611)</b>	<b>17,280</b>	<b>134,931</b>

See accompanying notes to financial statements.

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

	State Street Aggregate Bond Index Fund		State Street Global All Cap Equity ex- U.S. Index Fund		State Street Small/Mid Cap Equity Index Fund	
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/19	Year Ended 12/31/18
<b>Class K</b>						
Shares sold . . . . .	10,977,453	4,879,259	16,843,468	9,921,926	4,293,661	2,229,951
Reinvestment of distributions . . . . .	510,673	316,549	1,955,077	3,720,438	332,630	128,959
Shares redeemed . . . . .	(3,995,607)	(1,704,883)	(26,815,306)	(5,266,494)	(2,126,545)	(281,909)
Net increase (decrease) from share transactions . . . . .	<u>7,492,519</u>	<u>3,490,925</u>	<u>(8,016,761)</u>	<u>8,375,870</u>	<u>2,499,746</u>	<u>2,077,001</u>

See accompanying notes to financial statements.

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

*Selected data for a share outstanding throughout each period*

	Class A				
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15
Net asset value, beginning of period . . . . .	\$ 9.55	\$ 9.82	\$ 9.75	\$ 9.75	\$10.14
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.34	0.26	0.21	0.16	0.21
Net realized and unrealized gain (loss) . . . . .	0.44	(0.30)	0.08	0.03	(0.18)
Total from investment operations . . . . .	0.78	(0.04)	0.29	0.19	0.03
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.22)	(0.23)	(0.21)	(0.18)	(0.26)
Net realized gains . . . . .	—	—	(0.01)	(0.01)	(0.14)
Return of Capital . . . . .	—	—	—	—	(0.02)
Total distributions . . . . .	(0.22)	(0.23)	(0.22)	(0.19)	(0.42)
Net asset value, end of period . . . . .	\$ 10.11	\$ 9.55	\$ 9.82	\$ 9.75	\$ 9.75
<b>Total return (b)</b> . . . . .	8.27%	(0.39)%	2.93%	1.91%	0.35%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$19,325	\$1,121	\$ 340	\$ 211	\$ 184
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.68%	0.55%	0.58%	0.67%	0.66%
Net expenses (c) . . . . .	0.48%	0.31%	0.40%	0.40%	0.31%
Net investment income (loss) . . . . .	3.45%	2.74%	2.11%	1.65%	2.11%
Portfolio turnover rate (d) . . . . .	69%	90%	99%	194%	62%(e)

- (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) Portfolio turnover rate is from the corresponding Portfolio.  
(e) Portfolio turnover rate excludes to-be-announced (“TBA”) transactions.

See accompanying notes to financial statements.

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

*Selected data for a share outstanding throughout each period*

	Class I				
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15
Net asset value, beginning of period . . . . .	\$ 9.55	\$ 9.84	\$ 9.76	\$ 9.74	\$10.13
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.27	0.27	0.23	0.18	0.20
Net realized and unrealized gain (loss) . . . . .	0.54	(0.29)	0.09	0.06	(0.14)
Total from investment operations . . . . .	0.81	(0.02)	0.32	0.24	0.06
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.28)	(0.27)	(0.23)	(0.21)	(0.29)
Net realized gains . . . . .	—	—	(0.01)	(0.01)	(0.14)
Return of Capital . . . . .	—	—	—	—	(0.02)
Total distributions . . . . .	(0.28)	(0.27)	(0.24)	(0.22)	(0.45)
Net asset value, end of period . . . . .	\$10.08	\$ 9.55	\$ 9.84	\$ 9.76	\$ 9.74
<b>Total return (b) . . . . .</b>	8.55%	(0.20)%	3.29%	2.37%	0.60%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$7,273	\$10,598	\$10,807	\$12,370	\$4,508
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.32%	0.27%	0.26%	0.33%	0.41%
Net expenses (c) . . . . .	0.12%	0.04%	0.08%	0.06%	0.06%
Net investment income (loss) . . . . .	2.73%	2.78%	2.30%	1.83%	1.95%
Portfolio turnover rate (d) . . . . .	69%	90%	99%	194%	62%(e)

- (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) Portfolio turnover rate is from the corresponding Portfolio.  
(e) Portfolio turnover rate excludes to-be-announced (“TBA”) transactions.

See accompanying notes to financial statements.

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

*Selected data for a share outstanding throughout each period*

	Class K				
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15
Net asset value, beginning of period . . . . .	\$ 9.55	\$ 9.83	\$ 9.75	\$ 9.74	\$ 10.14
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.29	0.27	0.23	0.20	0.20
Net realized and unrealized gain (loss) . . . . .	0.52	(0.28)	0.09	0.03	(0.15)
Total from investment operations . . . . .	0.81	(0.01)	0.32	0.23	0.05
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.28)	(0.27)	(0.23)	(0.21)	(0.29)
Net realized gains . . . . .	—	—	(0.01)	(0.01)	(0.14)
Return of Capital . . . . .	—	—	—	—	(0.02)
Total distributions . . . . .	(0.28)	(0.27)	(0.24)	(0.22)	(0.45)
Net asset value, end of period . . . . .	\$ 10.08	\$ 9.55	\$ 9.83	\$ 9.75	\$ 9.74
<b>Total return (b)</b> . . . . .	8.57%	(0.10)%	3.30%	2.27%	0.54%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$210,489	\$127,817	\$97,318	\$76,429	\$49,641
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.23%	0.27%	0.26%	0.33%	0.41%
Net expenses (c) . . . . .	0.03%	0.04%	0.08%	0.06%	0.06%
Net investment income (loss) . . . . .	2.94%	2.83%	2.37%	1.98%	1.88%
Portfolio turnover rate (d) . . . . .	69%	90%	99%	194%	62%(e)

- (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) Portfolio turnover rate is from the corresponding Portfolio.
- (e) Portfolio turnover rate excludes to-be-announced (“TBA”) transactions.



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

*Selected data for a share outstanding throughout each period*

	Class A				
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15
Net asset value, beginning of period . . . . .	\$ 8.46	\$ 10.67	\$ 8.74	\$ 8.45	\$ 9.17
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.32	0.36	0.08	0.31	0.15
Net realized and unrealized gain (loss) . . . . .	1.45	(1.90)	2.25	0.09	(0.71)
Total from investment operations . . . . .	1.77	(1.54)	2.33	0.40	(0.56)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.25)	(0.23)	(0.26)	(0.11)	(0.16)
Net realized gains . . . . .	(0.18)	(0.44)	(0.14)	—	—
Total distributions . . . . .	(0.43)	(0.67)	(0.40)	(0.11)	(0.16)
Net asset value, end of period . . . . .	\$ 9.80	\$ 8.46	\$10.67	\$ 8.74	\$ 8.45
<b>Total return (b)</b> . . . . .	21.01%	(14.38)%	26.68%	4.75%	(6.17)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$7,104	\$ 3,599	\$ 927	\$1,564	\$ 42
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.71%	0.57%	0.53%	0.58%	0.70%
Net expenses (c) . . . . .	0.45%	0.42%	0.44%	0.42%	0.32%
Net investment income (loss) . . . . .	3.44%	3.59%	0.79%	3.51%	1.64%
Portfolio turnover rate (d) . . . . .	28%	4%	2%	8%	3%

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

See accompanying notes to financial statements.

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

*Selected data for a share outstanding throughout each period*

	Class I				
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15
Net asset value, beginning of period . . . . .	\$ 8.46	\$ 10.67	\$ 8.74	\$ 8.45	\$ 9.17
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.27	0.23	0.21	0.17	0.18
Net realized and unrealized gain (loss) . . . . .	1.54	(1.76)	2.14	0.25	(0.72)
Total from investment operations . . . . .	1.81	(1.53)	2.35	0.42	(0.54)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.28)	(0.24)	(0.28)	(0.13)	(0.18)
Net realized gains . . . . .	(0.18)	(0.44)	(0.14)	—	—
Total distributions . . . . .	(0.46)	(0.68)	(0.42)	(0.13)	(0.18)
Net asset value, end of period . . . . .	\$ 9.81	\$ 8.46	\$10.67	\$ 8.74	\$ 8.45
<b>Total return (b)</b> . . . . .	21.24%	(14.18)%	27.00%	5.02%	(5.94)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$ 739	\$ 635	\$ 999	\$ 501	\$ 42
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.38%	0.43%	0.23%	0.32%	0.45%
Net expenses (c) . . . . .	0.12%	0.30%	0.15%	0.16%	0.06%
Net investment income (loss) . . . . .	2.90%	2.27%	2.12%	2.01%	1.89%
Portfolio turnover rate (d) . . . . .	28%	4%	2%	8%	3%

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

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

*Selected data for a share outstanding throughout each period*

	Class K				
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15
Net asset value, beginning of period . . . . .	\$ 8.47	\$ 10.68	\$ 8.74	\$ 8.45	\$ 9.17
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.29	0.26	0.32	0.20	0.24
Net realized and unrealized gain (loss) . . . . .	1.54	(1.77)	2.04	0.22	(0.78)
Total from investment operations . . . . .	1.83	(1.51)	2.36	0.42	(0.54)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.30)	(0.26)	(0.28)	(0.13)	(0.18)
Net realized gains . . . . .	(0.18)	(0.44)	(0.14)	—	—
Total distributions . . . . .	(0.48)	(0.70)	(0.42)	(0.13)	(0.18)
Net asset value, end of period . . . . .	\$ 9.82	\$ 8.47	\$ 10.68	\$ 8.74	\$ 8.45
<b>Total return (b)</b> . . . . .	21.49%	(14.03)%	27.11%	5.02%	(5.94)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$423,417	\$433,086	\$456,567	\$222,297	\$57,219
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.27%	0.18%	0.18%	0.23%	0.45%
Net expenses (c) . . . . .	0.01%	0.05%	0.10%	0.07%	0.06%
Net investment income (loss) . . . . .	3.12%	2.57%	3.16%	2.28%	2.59%
Portfolio turnover rate (d) . . . . .	28%	4%	2%	8%	3%

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

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

*Selected data for a share outstanding throughout each period*

	Class A				
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 10/16/15* - 12/31/15
Net asset value, beginning of period . . . . .	\$ 10.47	\$11.95	\$10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.22	0.32	0.53	0.07	0.05
Net realized and unrealized gain (loss) . . . . .	2.65	(1.45)	1.37	1.41	(0.69)
Total from investment operations . . . . .	2.87	(1.13)	1.90	1.48	(0.64)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.23)	(0.15)	(0.25)	(0.11)	(0.06)
Net realized gains. . . . .	(0.44)	(0.20)	(0.37)	(0.00)(b)	—
Total distributions . . . . .	(0.67)	(0.35)	(0.62)	(0.11)	(0.06)
Net asset value, end of period . . . . .	\$ 12.67	\$10.47	\$11.95	\$10.67	\$ 9.30
<b>Total return (c)</b> . . . . .	27.42%	(9.35)%	17.87%	15.67%	(6.27)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$22,037	\$9,274	\$ 988	\$ 114	\$ 97
<b>Ratios to Average Net Assets:</b>					
Total expenses (d) . . . . .	0.79%	0.80%	1.10%	2.48%	5.08%(e)
Net expenses (d) . . . . .	0.49%	0.29%	0.35%	0.30%	0.30%(e)
Net investment income (loss) . . . . .	1.76%	2.65%	4.60%	0.69%	2.55%(e)
Portfolio turnover rate (f) . . . . .	51%	22%	21%	21%	8%(g)

\* Commencement of operations.

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

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

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

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

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

(e) Annualized.

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

(g) Not annualized.

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

*Selected data for a share outstanding throughout each period*

	Class I				For the Period 10/16/15* - 12/31/15
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	
Net asset value, beginning of period . . . . .	\$10.48	\$11.95	\$10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.19	0.20	0.40	0.14	0.06
Net realized and unrealized gain (loss) . . . . .	2.72	(1.29)	1.53	1.37	(0.70)
Total from investment operations . . . . .	2.91	(1.09)	1.93	1.51	(0.64)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.28)	(0.18)	(0.28)	(0.14)	(0.06)
Net realized gains. . . . .	(0.44)	(0.20)	(0.37)	(0.00)(b)	—
Total distributions . . . . .	(0.72)	(0.38)	(0.65)	(0.14)	(0.06)
Net asset value, end of period . . . . .	\$12.67	\$10.48	\$11.95	\$10.67	\$ 9.30
<b>Total return (c).</b> . . . . .	27.70%	(9.07)%	18.16%	15.96%	(6.18)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$6,312	\$5,038	\$4,135	\$ 297	\$ 97
<b>Ratios to Average Net Assets:</b>					
Total expenses (d) . . . . .	0.46%	0.61%	0.90%	2.22%	4.83%(e)
Net expenses (d) . . . . .	0.17%	0.07%	0.11%	0.05%	0.05%(e)
Net investment income (loss) . . . . .	1.58%	1.58%	3.42%	1.42%	2.80%(e)
Portfolio turnover rate (f) . . . . .	51%	22%	21%	21%	8%(g)

\* Commencement of operations.

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

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

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

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

(e) Annualized.

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

(g) Not annualized.

See accompanying notes to financial statements.

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

*Selected data for a share outstanding throughout each period*

	Class K				
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 8/12/15* - 12/31/15
Net asset value, beginning of period . . . . .	\$ 10.48	\$ 11.95	\$ 10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.27	0.29	0.15	0.15	0.06
Net realized and unrealized gain (loss) . . . . .	2.65	(1.38)	1.78	1.36	(0.70)
Total from investment operations . . . . .	2.92	(1.09)	1.93	1.51	(0.64)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.29)	(0.18)	(0.28)	(0.14)	(0.06)
Net realized gains . . . . .	(0.44)	(0.20)	(0.37)	(0.00)(b)	—
Total distributions . . . . .	(0.73)	(0.38)	(0.65)	(0.14)	(0.06)
Net asset value, end of period . . . . .	<u>\$ 12.67</u>	<u>\$ 10.48</u>	<u>\$ 11.95</u>	<u>\$ 10.67</u>	<u>\$ 9.30</u>
<b>Total return (c)</b> . . . . .	27.84%	(9.03)%	18.16%	16.21%	(6.38)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$77,885	\$38,195	\$18,750	\$14,098	\$3,930
<b>Ratios to Average Net Assets:</b>					
Total expenses (d) . . . . .	0.34%	0.55%	0.96%	2.21%	4.71%(e)
Net expenses (d) . . . . .	0.05%	0.04%	0.05%	0.05%	0.05%(e)
Net investment income (loss) . . . . .	2.17%	2.37%	1.29%	1.51%	1.49%(e)
Portfolio turnover rate (f) . . . . .	51%	22%	21%	21%	8%(g)

\* Commencement of operations.

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

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

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

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

(e) Annualized.

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

(g) Not annualized.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
PORTFOLIO STATISTICS (UNAUDITED)

Portfolio Composition as of December 31, 2019

	% of Net Assets
U.S. Treasury Obligations	37.3%
U.S. Government Agency Obligations	29.4
Corporate Bonds & Notes	26.1
Foreign Government Obligations	4.1
Mortgage-Backed Securities	1.3
Municipal Bonds & Notes	0.6
Asset-Backed Securities	0.4
Short-Term Investments	5.0
Liabilities in Excess of Other Assets	(4.2)
<b>TOTAL</b>	<b>100.0%</b>

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

Top Five Sectors as of December 31, 2019

Description	% of Net Assets
Banks	5.4%
Electric	1.8
Pharmaceuticals	1.8
Oil & Gas	1.6
Telecommunications	1.2
<b>TOTAL</b>	<b>11.8%</b>

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

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

Portfolio Composition as of December 31, 2019

	% of Net Assets
Common Stocks	95.9*%
Warrants	0.0*
Rights	0.0
Short-Term Investments	6.9
Liabilities in Excess of Other Assets	(2.8)
<b>TOTAL</b>	<b>100.0%</b>

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

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

Top Five Sectors as of December 31, 2019

Description	% of Net Assets
Banks	11.2%
Pharmaceuticals	5.6
Oil & Gas	5.0
Insurance	4.7
Food	3.8
<b>TOTAL</b>	<b>30.3%</b>

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



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

Portfolio Composition as of December 31, 2019

	% of Net Assets
Common Stocks	97.1%
Rights	0.0*
Short-Term Investments	8.4
Liabilities in Excess of Other Assets	(5.5)
<b>TOTAL</b>	<b>100.0%</b>

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

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

Top Five Sectors as of December 31, 2019

Description	% of Net Assets
Equity Real Estate Investment Trusts (REITs)	8.7%
Software	7.9
Banks	6.3
Biotechnology	5.3
Insurance	3.8
<b>TOTAL</b>	<b>32.0%</b>

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

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
<b>CORPORATE BONDS &amp; NOTES — 26.1%</b>			<b>Rockwell Collins, Inc.:</b>		
<b>ADVERTISING — 0.0% (a)</b>			2.80%, 3/15/2022 . . . . .	\$ 200,000	\$ 203,398
Interpublic Group of Cos., Inc.:			3.50%, 3/15/2027 . . . . .	136,000	144,624
3.75%, 10/1/2021 . . . . .	\$ 260,000	\$ 267,142	4.35%, 4/15/2047 . . . . .	100,000	117,083
4.20%, 4/15/2024 . . . . .	25,000	26,899	<b>United Technologies Corp.:</b>		
4.65%, 10/1/2028 . . . . .	10,000	11,255	1.95%, 11/1/2021 . . . . .	150,000	150,258
5.40%, 10/1/2048 . . . . .	25,000	30,652	2.65%, 11/1/2026 . . . . .	50,000	51,263
Omnicom Group, Inc./Omnicom Capital, Inc.			2.80%, 5/4/2024 . . . . .	250,000	256,967
3.60%, 4/15/2026 . . . . .	100,000	105,732	3.13%, 5/4/2027 . . . . .	200,000	209,576
WPP Finance 2010			3.35%, 8/16/2021 . . . . .	515,000	527,381
3.63%, 9/7/2022 . . . . .	25,000	25,919	3.65%, 8/16/2023 . . . . .	340,000	358,557
		467,599	3.95%, 8/16/2025 . . . . .	275,000	300,077
			4.13%, 11/16/2028 . . . . .	60,000	67,546
<b>AEROSPACE &amp; DEFENSE — 0.6%</b>			4.45%, 11/16/2038 . . . . .	20,000	23,639
Boeing Co.:			4.50%, 6/1/2042 . . . . .	100,000	120,029
2.30%, 8/1/2021 . . . . .	30,000	30,167	4.63%, 11/16/2048 . . . . .	35,000	43,793
2.60%, 10/30/2025 . . . . .	35,000	35,469	6.13%, 7/15/2038 . . . . .	50,000	69,661
2.80%, 3/1/2023 . . . . .	25,000	25,489			5,767,100
2.95%, 2/1/2030 . . . . .	50,000	51,028	<b>AGRICULTURE — 0.3%</b>		
3.25%, 3/1/2028 . . . . .	25,000	26,057	<b>Altria Group, Inc.:</b>		
3.38%, 6/15/2046 . . . . .	25,000	24,680	2.85%, 8/9/2022 . . . . .	200,000	203,744
3.50%, 3/1/2039 . . . . .	250,000	257,565	3.49%, 2/14/2022 . . . . .	15,000	15,441
3.55%, 3/1/2038 . . . . .	165,000	171,715	3.80%, 2/14/2024 . . . . .	40,000	42,104
3.65%, 3/1/2047 . . . . .	100,000	102,409	3.88%, 9/16/2046 . . . . .	100,000	93,553
3.75%, 2/1/2050 . . . . .	50,000	53,165	4.00%, 1/31/2024 . . . . .	25,000	26,512
3.83%, 3/1/2059 . . . . .	250,000	258,385	4.40%, 2/14/2026 . . . . .	225,000	244,314
Embraer Netherlands Finance B.V.			4.50%, 5/2/2043 . . . . .	25,000	25,455
5.05%, 6/15/2025 . . . . .	50,000	54,865	4.80%, 2/14/2029 . . . . .	40,000	44,532
General Dynamics Corp.:			5.80%, 2/14/2039 . . . . .	285,000	334,829
2.25%, 11/15/2022 . . . . .	25,000	25,309	5.95%, 2/14/2049 . . . . .	75,000	90,850
2.38%, 11/15/2024 . . . . .	250,000	254,870	6.20%, 2/14/2059 . . . . .	15,000	17,940
3.75%, 5/15/2028 . . . . .	250,000	275,335	<b>Archer-Daniels-Midland Co.:</b>		
L3Harris Technologies, Inc.:			3.38%, 3/15/2022 . . . . .	60,000	61,837
2.90%, 12/15/2029 . . . . .	15,000	15,202	3.75%, 9/15/2047 . . . . .	50,000	54,323
3.83%, 4/27/2025 . . . . .	50,000	53,350	4.02%, 4/16/2043 . . . . .	50,000	55,777
3.85%, 6/15/2023 (b) . . . . .	70,000	73,718	<b>BAT Capital Corp.:</b>		
3.85%, 12/15/2026 (b) . . . . .	50,000	53,536	2.76%, 8/15/2022 . . . . .	100,000	101,493
4.40%, 6/15/2028 . . . . .	100,000	111,510	2.79%, 9/6/2024 . . . . .	70,000	70,479
4.95%, 2/15/2021 (b) . . . . .	25,000	25,607	3.22%, 8/15/2024 . . . . .	50,000	51,144
Lockheed Martin Corp.:			3.22%, 9/6/2026 . . . . .	100,000	100,707
3.55%, 1/15/2026 . . . . .	100,000	107,321	3.46%, 9/6/2029 . . . . .	100,000	101,320
3.60%, 3/1/2035 . . . . .	50,000	54,684	3.56%, 8/15/2027 . . . . .	100,000	102,210
4.70%, 5/15/2046 . . . . .	110,000	139,571	4.39%, 8/15/2037 . . . . .	100,000	101,534
Northrop Grumman Corp.:			4.54%, 8/15/2047 . . . . .	105,000	105,424
2.55%, 10/15/2022 . . . . .	150,000	152,255	4.76%, 9/6/2049 (c) . . . . .	100,000	103,428
2.93%, 1/15/2025 . . . . .	150,000	154,579	<b>Bunge, Ltd. Finance Corp.:</b>		
3.25%, 8/1/2023 . . . . .	200,000	208,024	3.75%, 9/25/2027 . . . . .	30,000	30,677
3.25%, 1/15/2028 . . . . .	150,000	156,474	4.35%, 3/15/2024 . . . . .	100,000	105,276
4.03%, 10/15/2047 . . . . .	100,000	111,622	<b>Philip Morris International, Inc.:</b>		
4.75%, 6/1/2043 . . . . .	25,000	30,153	2.13%, 5/10/2023 (c) . . . . .	75,000	75,206
Raytheon Co.			2.63%, 2/18/2022 . . . . .	25,000	25,329
4.20%, 12/15/2044 . . . . .	25,000	29,134	2.75%, 2/25/2026 . . . . .	125,000	127,007
			3.13%, 3/2/2028 . . . . .	200,000	205,984
			4.13%, 3/4/2043 . . . . .	25,000	26,984
			4.25%, 11/10/2044 . . . . .	250,000	277,225

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.50%, 3/20/2042 . . . . .	\$ 50,000	\$ 56,594	3.34%, 3/18/2021 . . . . .	\$ 150,000	\$ 151,048
Reynolds American, Inc.:			3.82%, 11/2/2027 . . . . .	250,000	241,640
4.00%, 6/12/2022 . . . . .	50,000	52,071	4.06%, 11/1/2024 . . . . .	250,000	255,285
5.70%, 8/15/2035 . . . . .	25,000	28,935	5.60%, 1/7/2022 . . . . .	600,000	631,644
5.85%, 8/15/2045 . . . . .	175,000	200,354	Series GMTN, 4.39%, 1/8/2026 . . . . .	100,000	101,765
		<u>3,360,592</u>	General Motors Co.:		
<b>AIRLINES — 0.1%</b>			5.15%, 4/1/2038 . . . . .	200,000	206,560
American Airlines 2014-1 Pass Through Trust			5.20%, 4/1/2045 . . . . .	200,000	202,232
Series A, 3.70%, 4/1/2028 . . .	18,163	19,048	6.60%, 4/1/2036 . . . . .	100,000	117,943
American Airlines 2017-2 Pass Through Trust			6.75%, 4/1/2046 . . . . .	25,000	29,372
Series AA, 3.35%, 4/15/2031 . .	91,882	93,556	General Motors Financial Co., Inc.:		
American Airlines 2019-1 Pass Through Trust			3.15%, 6/30/2022 . . . . .	250,000	254,762
Series AA, 3.15%, 8/15/2033 . .	75,000	76,800	3.20%, 7/6/2021 . . . . .	100,000	101,307
Delta Air Lines, Inc.			3.45%, 1/14/2022 . . . . .	50,000	51,103
3.63%, 3/15/2022 . . . . .	100,000	102,480	3.55%, 7/8/2022 . . . . .	50,000	51,485
United Airlines 2016-1 Pass Through Trust			3.70%, 5/9/2023 . . . . .	100,000	103,227
Series AA, 3.10%, 1/7/2030 . . .	44,723	45,624	3.95%, 4/13/2024 . . . . .	150,000	156,703
United Airlines 2018-1 Pass Through Trust			4.00%, 1/15/2025 . . . . .	35,000	36,742
Series AA, 3.50%, 9/1/2031 . . .	110,148	114,549	4.15%, 6/19/2023 . . . . .	200,000	210,230
United Airlines 2019-1 Pass Through Trust			4.20%, 11/6/2021 . . . . .	250,000	258,957
Series AA, 4.15%, 2/25/2033 . . .	72,627	78,368	4.35%, 1/17/2027 . . . . .	185,000	193,832
United Airlines 2019-2 Pass Through Trust			5.25%, 3/1/2026 . . . . .	100,000	110,937
Series AA, 2.70%, 11/1/2033 . . .	65,000	65,268	PACCAR Financial Corp.:		
		<u>595,693</u>	Series MTN, 2.00%, 9/26/2022. . . . .	30,000	30,167
<b>APPAREL — 0.0% (a)</b>			Series MTN, 2.30%, 8/10/2022. . . . .	50,000	50,556
NIKE, Inc.:			Series MTN, 2.65%, 5/10/2022. . . . .	50,000	50,941
2.38%, 11/1/2026 . . . . .	50,000	50,836	Series MTN, 3.10%, 5/10/2021. . . . .	40,000	40,612
3.88%, 11/1/2045 . . . . .	30,000	34,205	Toyota Motor Credit Corp.:		
Ralph Lauren Corp.			Series GMTN, 1.90%, 4/8/2021 . . . . .	275,000	275,401
3.75%, 9/15/2025 . . . . .	25,000	26,937	Series GMTN, 2.80%, 7/13/2022. . . . .	25,000	25,584
		<u>111,978</u>	Series GMTN, 3.05%, 1/11/2028. . . . .	50,000	52,741
<b>AUTO MANUFACTURERS — 0.6%</b>			Series GMTN, 3.45%, 9/20/2023. . . . .	100,000	105,122
American Honda Finance Corp.:			Series MTN, 1.80%, 10/7/2021. . . . .	200,000	200,074
1.95%, 5/20/2022 (c) . . . . .	65,000	65,174	Series MTN, 2.15%, 9/8/2022.	50,000	50,448
Series MTN, 2.15%, 9/10/2024. . . . .	100,000	100,080	Series MTN, 2.60%, 1/11/2022. . . . .	200,000	203,180
Series MTN, 2.90%, 2/16/2024. . . . .	50,000	51,501	Series MTN, 2.90%, 4/17/2024. . . . .	50,000	51,846
Series MTN, 3.63%, 10/10/2023 . . . . .	300,000	316,725	Series MTN, 2.95%, 4/13/2021. . . . .	50,000	50,738
Ford Motor Co.:			Series MTN, 3.40%, 4/14/2025. . . . .	100,000	106,461
4.35%, 12/8/2026 (c) . . . . .	100,000	102,996			<u>5,836,558</u>
4.75%, 1/15/2043 . . . . .	50,000	44,457			
5.29%, 12/8/2046 . . . . .	100,000	95,053			
Ford Motor Credit Co. LLC:					
2.98%, 8/3/2022 . . . . .	200,000	200,172			
3.10%, 5/4/2023 . . . . .	100,000	99,755			

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
<b>AUTO PARTS &amp; EQUIPMENT — 0.0% (a)</b>			Series MTN, 3 Month USD LIBOR + 0.01%, 2.88%, 10/22/2030 (d) . . . . .	\$ 75,000	\$ 75,847
Aptiv PLC:			Series MTN, 3 Month USD LIBOR + 0.63%, 3.50%, 5/17/2022 (d) . . . . .	200,000	203,984
4.25%, 1/15/2026 . . . . .	\$ 25,000	\$ 27,004	Series MTN, 3 Month USD LIBOR + 0.87%, 2.46%, 10/22/2025 (c) (d) . . . . .	75,000	75,465
4.40%, 10/1/2046 . . . . .	30,000	29,000	Series MTN, 3 Month USD LIBOR + 0.97%, 3.46%, 3/15/2025 (d) . . . . .	500,000	522,145
Aptiv PLC			Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (d) . . . . .	250,000	258,470
4.35%, 3/15/2029 . . . . .	45,000	48,813	Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (c) (d) . . . . .	200,000	203,968
Lear Corp.:			Series MTN, 3 Month USD LIBOR + 1.18%, 3.19%, 7/23/2030 (d) . . . . .	100,000	103,546
4.25%, 5/15/2029 . . . . .	25,000	25,867	Series MTN, 3 Month USD LIBOR + 1.21%, 3.97%, 2/7/2030 (d) . . . . .	150,000	164,691
5.25%, 1/15/2025 . . . . .	20,000	20,554	Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (d) . . . . .	500,000	555,825
5.25%, 5/15/2049 . . . . .	30,000	31,240	Series MTN, 3 Month USD LIBOR + 1.32%, 4.08%, 4/23/2040 (d) . . . . .	150,000	170,527
		182,478	Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (d) . . . . .	150,000	183,396
<b>BANKS — 5.4%</b>			Bank of America NA 3 Month USD LIBOR + 0.65%, 3.34%, 1/25/2023 (d) . . . . .	270,000	277,085
Australia & New Zealand Banking Group, Ltd.:			Bank of Montreal:		
2.63%, 5/19/2022 . . . . .	250,000	254,012	Series D, 3.10%, 4/13/2021 . . . . .	60,000	60,977
Series MTN, 2.30%, 6/1/2021 . . . . .	100,000	100,565	Series MTN, 1.90%, 8/27/2021 . . . . .	300,000	300,453
Banco Santander SA:			Series MTN, 2.05%, 11/1/2022 . . . . .	60,000	60,225
3.13%, 2/23/2023 . . . . .	200,000	203,988	Series MTN, 2.50%, 6/28/2024 (c) . . . . .	65,000	65,840
4.38%, 4/12/2028 . . . . .	200,000	218,958	Series MTN, 2.55%, 11/6/2022 . . . . .	30,000	30,563
Bank of America Corp.:			Series MTN, 2.90%, 3/26/2022 . . . . .	100,000	101,965
6.11%, 1/29/2037 . . . . .	75,000	101,339	Bank of New York Mellon Corp.:		
3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (d) . . . . .	250,000	259,497	Series G, 3.00%, 2/24/2025 . . . . .	100,000	103,919
3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (d) . . . . .	96,000	98,236	Series MTN, 2.05%, 5/3/2021 . . . . .	50,000	50,154
3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (d) . . . . .	250,000	261,755	Series MTN, 2.20%, 8/16/2023 . . . . .	200,000	202,066
3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (d) . . . . .	234,000	237,971	Series MTN, 2.60%, 2/7/2022 . . . . .	125,000	126,939
3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (d) . . . . .	100,000	113,931	Series MTN, 3.25%, 5/16/2027 . . . . .	100,000	105,457
3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (d) . . . . .	200,000	231,208	Series MTN, 3.30%, 8/23/2029 . . . . .	250,000	262,882
Series GMTN, 3.50%, 4/19/2026 . . . . .	130,000	138,310			
Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (d) . . . . .	250,000	265,452			
Series L, 3.95%, 4/21/2025 . . . . .	50,000	53,335			
Series MTN, 2.50%, 10/21/2022 . . . . .	50,000	50,501			
Series MTN, 4.00%, 4/1/2024 . . . . .	50,000	53,545			
Series MTN, 4.13%, 1/22/2024 . . . . .	25,000	26,884			
Series MTN, 4.20%, 8/26/2024 . . . . .	50,000	53,717			
Series MTN, 4.88%, 4/1/2044 . . . . .	50,000	64,002			
Series MTN, 5.00%, 1/21/2044 . . . . .	100,000	130,482			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series MTN, 3 Month USD LIBOR + 1.07%, 3.44%, 2/7/2028 (d) . . . . .	\$ 250,000	\$ 265,120	2.15%, 9/6/2022 . . . . .	\$ 250,000	\$ 250,492
Bank of Nova Scotia:			Series BKNT, 2.95%, 7/23/2021 . . . . .	75,000	76,093
2.70%, 3/7/2022 . . . . .	100,000	101,788	Citibank NA		
Series BKNT, 2.45%, 3/22/2021 . . . . .	200,000	201,410	Series BKNT, 3.65%, 1/23/2024 . . . . .	250,000	264,642
Series BKNT, 2.50%, 1/8/2021 . . . . .	250,000	251,442	Citigroup, Inc.:		
Barclays Bank PLC			2.35%, 8/2/2021 . . . . .	50,000	50,308
2.65%, 1/11/2021 . . . . .	200,000	201,210	2.70%, 3/30/2021 . . . . .	175,000	176,549
Barclays PLC:			2.70%, 10/27/2022 . . . . .	250,000	254,135
3.20%, 8/10/2021 . . . . .	200,000	202,900	2.75%, 4/25/2022 . . . . .	300,000	304,743
3.68%, 1/10/2023 . . . . .	200,000	205,068	2.90%, 12/8/2021 . . . . .	250,000	254,015
4.38%, 1/12/2026 . . . . .	50,000	54,187	3.20%, 10/21/2026 . . . . .	300,000	311,220
5.25%, 8/17/2045 . . . . .	25,000	30,311	3.75%, 6/16/2024 . . . . .	25,000	26,549
3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (d) . . . . .	250,000	263,390	4.13%, 7/25/2028 . . . . .	70,000	76,186
3 Month USD LIBOR + 1.61%, 3.93%, 5/7/2025 (d) . . . . .	250,000	262,660	4.30%, 11/20/2026 . . . . .	50,000	54,417
3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (d) . . . . .	200,000	225,654	4.40%, 6/10/2025 . . . . .	250,000	271,865
BB&T Corp.:			4.45%, 9/29/2027 . . . . .	150,000	165,298
Series MTN, 2.15%, 2/1/2021 . . . . .	275,000	275,789	4.65%, 7/30/2045 . . . . .	25,000	30,885
Series MTN, 2.20%, 3/16/2023 . . . . .	100,000	100,615	5.30%, 5/6/2044 . . . . .	50,000	63,917
Series MTN, 2.50%, 8/1/2024 . . . . .	100,000	101,294	6.68%, 9/13/2043 . . . . .	175,000	255,948
Series MTN, 3.05%, 6/20/2022 . . . . .	150,000	153,795	3 Month USD LIBOR + 0.90%, 3.35%, 4/24/2025 (d) . . . . .	250,000	260,180
Series MTN, 3.75%, 12/6/2023 . . . . .	50,000	53,001	3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (d) . . . . .	100,000	101,668
Series MTN, 3.88%, 3/19/2029 . . . . .	100,000	109,131	3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (d) . . . . .	250,000	263,522
BBVA USA			3 Month USD LIBOR + 1.19%, 4.08%, 4/23/2029 (d) . . . . .	250,000	274,062
2.50%, 8/27/2024 . . . . .	250,000	248,272	3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (d) . . . . .	100,000	106,463
BNP Paribas SA:			3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (d) . . . . .	250,000	269,300
Series BKNT, 5.00%, 1/15/2021 . . . . .	100,000	103,142	3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (d) . . . . .	150,000	178,189
Series MTN, 4.25%, 10/15/2024 . . . . .	250,000	267,395	SOFR + 0.87%, 2.31%, 11/4/2022 (d) . . . . .	50,000	50,153
BPCE SA			SOFR + 1.42%, 2.98%, 11/5/2030 (d) . . . . .	100,000	101,539
4.00%, 4/15/2024 . . . . .	250,000	268,112	Citizens Financial Group, Inc.		
Branch Banking & Trust Co.			2.85%, 7/27/2026 . . . . .	25,000	25,448
Series BKNT, 3.63%, 9/16/2025 . . . . .	25,000	26,613	Comerica, Inc.:		
Canadian Imperial Bank of Commerce:			3.70%, 7/31/2023 . . . . .	50,000	52,619
2.55%, 6/16/2022 . . . . .	50,000	50,854	4.00%, 2/1/2029 . . . . .	50,000	54,614
2.70%, 2/2/2021 . . . . .	85,000	85,712	Commonwealth Bank of Australia		
3.10%, 4/2/2024 (c) . . . . .	100,000	103,411	Series BKNT, 2.55%, 3/15/2021 . . . . .	100,000	100,805
3 Month USD LIBOR + 0.79%, 2.61%, 7/22/2023 (d) . . . . .	50,000	50,534	Cooperatieve Rabobank UA:		
Capital One NA:			2.75%, 1/10/2023 . . . . .	250,000	254,445

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.88%, 2/8/2022 . . . . .	\$ 50,000	\$ 51,957	3 Month USD LIBOR +		
4.38%, 8/4/2025 . . . . .	250,000	271,667	1.43%, 4.41%, 4/23/2039		
4.50%, 1/11/2021 (c) . . . . .	50,000	51,285	(d) . . . . .	\$ 350,000	\$ 397,033
5.75%, 12/1/2043 . . . . .	50,000	66,191	3 Month USD LIBOR +		
Series GMTN, 2.50%,			1.51%, 3.69%, 6/5/2028		
1/19/2021 . . . . .	300,000	301,893	(d) . . . . .	250,000	265,630
Credit Suisse AG			3 Month USD LIBOR +		
Series MTN, 3.63%, 9/9/2024			1.20%, 3.27%, 9/29/2025		
(c) . . . . .	500,000	531,235	(d) . . . . .	325,000	336,661
Credit Suisse Group Funding			Series MTN, 4.80%, 7/8/2044.	50,000	60,295
Guernsey, Ltd.			HSBC Holdings PLC:		
3.80%, 6/9/2023 . . . . .	150,000	157,099	2.95%, 5/25/2021 . . . . .	250,000	253,197
Deutsche Bank AG:			3.60%, 5/25/2023 . . . . .	250,000	260,607
3.30%, 11/16/2022 . . . . .	250,000	252,580	4.30%, 3/8/2026 . . . . .	250,000	272,357
3.70%, 5/30/2024 . . . . .	50,000	50,732	5.10%, 4/5/2021 . . . . .	50,000	51,844
3.95%, 2/27/2023 . . . . .	250,000	256,557	5.25%, 3/14/2044 . . . . .	250,000	316,270
4.25%, 10/14/2021 . . . . .	200,000	205,576	6.50%, 9/15/2037 . . . . .	200,000	274,870
Discover Bank:			3 Month USD LIBOR +		
Series BKNT, 3.35%,			0.92%, 3.03%, 11/22/2023		
2/6/2023 . . . . .	250,000	257,582	(d) . . . . .	250,000	255,795
Series BKNT, 3.45%,			3 Month USD LIBOR +		
7/27/2026 . . . . .	25,000	26,017	0.99%, 3.95%, 5/18/2024		
Fifth Third Bancorp			(d) . . . . .	250,000	262,682
3.95%, 3/14/2028 . . . . .	100,000	110,122	3 Month USD LIBOR +		
Fifth Third Bank:			1.14%, 2.63%, 11/7/2025		
Series BKNT, 2.25%,			(d) . . . . .	250,000	250,405
6/14/2021 . . . . .	50,000	50,253	3 Month USD LIBOR +		
Series BKNT, 3.35%,			1.35%, 4.29%, 9/12/2026		
7/26/2021 . . . . .	200,000	204,312	(d) . . . . .	200,000	216,498
Series BKNT, 3.85%,			3 Month USD LIBOR +		
3/15/2026 . . . . .	225,000	239,593	1.53%, 4.58%, 6/19/2029		
Goldman Sachs Group, Inc.:			(d) . . . . .	250,000	278,995
2.35%, 11/15/2021 . . . . .	175,000	175,590	3 Month USD LIBOR +		
2.63%, 4/25/2021 . . . . .	150,000	151,173	1.55%, 4.04%, 3/13/2028		
2.88%, 2/25/2021 . . . . .	25,000	25,246	(d) . . . . .	250,000	267,420
3.00%, 4/26/2022 . . . . .	250,000	253,037	Huntington Bancshares, Inc.:		
3.50%, 1/23/2025 . . . . .	50,000	52,479	2.30%, 1/14/2022 . . . . .	25,000	25,129
3.50%, 11/16/2026 . . . . .	250,000	263,122	4.00%, 5/15/2025 (c) . . . . .	100,000	108,166
3.63%, 1/22/2023 . . . . .	25,000	26,065	Huntington National Bank		
3.75%, 2/25/2026 . . . . .	50,000	53,131	Series BKNT, 3.55%,		
4.00%, 3/3/2024 . . . . .	50,000	53,333	10/6/2023 . . . . .	250,000	262,467
4.75%, 10/21/2045 . . . . .	50,000	61,193	Industrial & Commercial Bank		
5.15%, 5/22/2045 . . . . .	250,000	307,937	of China, Ltd.		
5.95%, 1/15/2027 . . . . .	50,000	59,707	2.45%, 10/20/2021 . . . . .	250,000	250,340
6.25%, 2/1/2041 . . . . .	200,000	281,176	ING Groep NV:		
6.75%, 10/1/2037 . . . . .	150,000	207,841	3.55%, 4/9/2024 . . . . .	200,000	209,592
3 Month USD LIBOR +			4.55%, 10/2/2028 . . . . .	200,000	227,360
0.82%, 2.88%, 10/31/2022			Intesa Sanpaolo SpA		
(d) . . . . .	275,000	278,655	5.25%, 1/12/2024 . . . . .	50,000	53,990
3 Month USD LIBOR +			JPMorgan Chase & Co.:		
0.99%, 2.91%, 7/24/2023			2.70%, 5/18/2023 . . . . .	125,000	127,565
(d) . . . . .	250,000	254,395	2.95%, 10/1/2026 . . . . .	350,000	361,046
3 Month USD LIBOR +			2.97%, 1/15/2023 . . . . .	50,000	51,038
1.37%, 4.02%, 10/31/2038			3.38%, 5/1/2023 . . . . .	75,000	78,054
(d) . . . . .	200,000	217,456	3.88%, 2/1/2024 . . . . .	50,000	53,459
			4.13%, 12/15/2026 . . . . .	50,000	54,877
			4.25%, 10/1/2027 . . . . .	80,000	88,593

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.85%, 2/1/2044 . . . . .	\$ 50,000	\$ 63,786	KeyCorp.		
4.95%, 6/1/2045 . . . . .	50,000	63,392	Series MTN, 4.15%,		
5.40%, 1/6/2042 . . . . .	50,000	67,279	10/29/2025. . . . .	\$ 65,000	\$ 71,177
5.50%, 10/15/2040. . . . .	150,000	201,675	Landwirtschaftliche Rentenbank:		
5.63%, 8/16/2043 . . . . .	250,000	335,520	2.00%, 1/13/2025 . . . . .	25,000	25,267
3 Month USD LIBOR +			2.25%, 10/1/2021 . . . . .	50,000	50,497
0.70%, 3.21%, 4/1/2023			Series GMTN, 1.75%,		
(d) . . . . .	155,000	158,819	7/27/2026. . . . .	50,000	49,583
3 Month USD LIBOR +			Lloyds Banking Group PLC:		
0.73%, 3.56%, 4/23/2024			3.00%, 1/11/2022 . . . . .	200,000	203,142
(d) . . . . .	75,000	78,166	3.75%, 1/11/2027 . . . . .	100,000	105,168
3 Month USD LIBOR +			3.90%, 3/12/2024 . . . . .	250,000	264,367
0.89%, 3.80%, 7/23/2024			4.05%, 8/16/2023 . . . . .	300,000	317,508
(d) . . . . .	200,000	210,826	4.34%, 1/9/2048 . . . . .	200,000	216,604
3 Month USD LIBOR +			4.55%, 8/16/2028 (c) . . . . .	250,000	280,337
0.94%, 2.78%, 4/25/2023			4.65%, 3/24/2026 . . . . .	100,000	108,826
(d) . . . . .	338,000	343,225	3 Month USD LIBOR +		
3 Month USD LIBOR +			0.81%, 2.91%, 11/7/2023		
0.95%, 3.51%, 1/23/2029			(d) . . . . .	200,000	202,952
(d) . . . . .	185,000	196,363	Manufacturers & Traders Trust		
3 Month USD LIBOR +			Co.		
1.00%, 4.02%, 12/5/2024			Series BKNT, 2.63%,		
(d) . . . . .	500,000	533,285	1/25/2021 . . . . .	250,000	251,710
3 Month USD LIBOR +			Mitsubishi UFJ Financial Group,		
1.16%, 3.22%, 3/1/2025			Inc.:		
(d) . . . . .	100,000	103,653	2.19%, 9/13/2021 . . . . .	50,000	50,121
3 Month USD LIBOR +			2.67%, 7/25/2022 . . . . .	300,000	304,635
1.16%, 3.70%, 5/6/2030			2.76%, 9/13/2026 . . . . .	25,000	25,183
(d) . . . . .	125,000	134,711	3.00%, 2/22/2022 . . . . .	50,000	50,952
3 Month USD LIBOR +			3.29%, 7/25/2027 . . . . .	50,000	52,042
1.25%, 3.96%, 1/29/2027			3.41%, 3/7/2024 . . . . .	250,000	260,810
(d) . . . . .	500,000	542,440	3.46%, 3/2/2023 . . . . .	50,000	51,764
3 Month USD LIBOR +			3.54%, 7/26/2021 . . . . .	30,000	30,685
1.26%, 4.20%, 7/23/2029			3.68%, 2/22/2027 . . . . .	50,000	53,085
(d) . . . . .	200,000	222,892	3.74%, 3/7/2029 . . . . .	250,000	269,842
3 Month USD LIBOR +			3.76%, 7/26/2023 . . . . .	100,000	105,231
1.34%, 3.78%, 2/1/2028			3.78%, 3/2/2025 . . . . .	50,000	53,268
(d) . . . . .	250,000	269,092	3.85%, 3/1/2026 . . . . .	25,000	26,862
3 Month USD LIBOR +			3.96%, 3/2/2028 . . . . .	50,000	54,433
1.36%, 3.88%, 7/24/2038			4.05%, 9/11/2028 . . . . .	100,000	110,103
(d) . . . . .	200,000	221,344	4.29%, 7/26/2038 . . . . .	35,000	40,314
3 Month USD LIBOR +			Mizuho Financial Group, Inc.:		
1.38%, 3.54%, 5/1/2028			2.95%, 2/28/2022 . . . . .	200,000	203,586
(d) . . . . .	200,000	212,132	4.02%, 3/5/2028 . . . . .	200,000	218,070
3 Month USD LIBOR +			3 Month USD LIBOR +		
1.38%, 3.96%, 11/15/2048			0.98%, 2.84%, 7/16/2025		
(d) . . . . .	100,000	113,152	(d) . . . . .	200,000	202,462
3 Month USD LIBOR +			3 Month USD LIBOR +		
1.46%, 4.03%, 7/24/2048			1.31%, 2.87%, 9/13/2030		
(d) . . . . .	50,000	57,074	(d) . . . . .	200,000	199,680
3 Month USD LIBOR +			Morgan Stanley:		
1.58%, 4.26%, 2/22/2048			3.63%, 1/20/2027 . . . . .	100,000	106,549
(d) . . . . .	100,000	118,151	3.95%, 4/23/2027 . . . . .	25,000	26,773
KeyBank NA:			4.30%, 1/27/2045 . . . . .	50,000	59,088
Series BKNT, 2.30%,			4.38%, 1/22/2047 . . . . .	100,000	119,763
9/14/2022. . . . .	250,000	252,515	6.38%, 7/24/2042 . . . . .	65,000	95,704
Series MTN, 3.40%,					
5/20/2026. . . . .	25,000	26,072			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (d) . . . . .	\$ 250,000	\$ 261,207	Regions Bank Series BKNT, 2.75%, 4/1/2021 . . . . .	\$ 250,000	\$ 252,000
3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (d) . . . . .	100,000	106,217	Royal Bank of Canada: 2.30%, 3/22/2021 . . . . .	125,000	125,660
3 Month USD LIBOR + 1.43%, 4.46%, 4/22/2039 (d) . . . . .	250,000	294,537	Series GMTN, 3.70%, 10/5/2023. . . . .	500,000	529,050
3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (d) . . . . .	100,000	111,390	Series GMTN, 4.65%, 1/27/2026 (c) . . . . .	100,000	110,999
Series GMTN, 2.50%, 4/21/2021 . . . . .	225,000	226,519	Royal Bank of Scotland Group PLC: 3.88%, 9/12/2023 . . . . .	75,000	78,529
Series GMTN, 3.13%, 1/23/2023 . . . . .	300,000	308,367	5.13%, 5/28/2024 . . . . .	100,000	108,652
Series GMTN, 3.75%, 2/25/2023 . . . . .	50,000	52,351	6.00%, 12/19/2023 . . . . .	95,000	105,515
Series GMTN, 3.88%, 1/27/2026 . . . . .	125,000	134,392	6.10%, 6/10/2023 . . . . .	45,000	49,554
Series GMTN, 4.00%, 7/23/2025 . . . . .	500,000	541,195	6.13%, 12/15/2022 . . . . .	105,000	114,879
Series GMTN, 4.35%, 9/8/2026 . . . . .	50,000	54,679	3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (d) . . . . .	250,000	256,165
Series GMTN, 3 Month USD LIBOR + 1.63%, 4.43%, 1/23/2030 (d) . . . . .	250,000	282,685	3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (d) . . . . .	250,000	265,495
Series MTN, 2.63%, 11/17/2021 . . . . .	250,000	252,897	3 Month USD LIBOR + 1.76%, 4.27%, 3/22/2025 (d) . . . . .	300,000	318,582
Series MTN, 3.13%, 7/27/2026 . . . . .	225,000	232,558	3 Month USD LIBOR + 1.87%, 4.45%, 5/8/2030 (c) (d) . . . . .	200,000	221,124
National Australia Bank, Ltd.: 2.88%, 4/12/2023 . . . . .	250,000	256,030	Santander Holdings USA, Inc.: 3.40%, 1/18/2023 . . . . .	50,000	51,277
Series BKNT, 1.88%, 7/12/2021 . . . . .	250,000	250,057	3.70%, 3/28/2022 . . . . .	60,000	61,687
Series BKNT, 2.50%, 7/12/2026 . . . . .	50,000	50,049	4.40%, 7/13/2027 . . . . .	50,000	54,053
Northern Trust Corp.: 3.65%, 8/3/2028 . . . . .	100,000	109,461	4.45%, 12/3/2021 . . . . .	30,000	31,173
3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (d) . . . . .	63,000	64,937	4.50%, 7/17/2025 . . . . .	50,000	53,958
PNC Bank NA: Series BKNT, 2.15%, 4/29/2021 . . . . .	250,000	250,850	3.50%, 6/7/2024 . . . . .	70,000	72,048
Series BKNT, 2.63%, 2/17/2022 . . . . .	250,000	253,552	Santander UK Group Holdings PLC: 3.57%, 1/10/2023 . . . . .	250,000	256,125
Series BKNT, 3.25%, 1/22/2028 . . . . .	250,000	263,270	3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (c) (d) . . . . .	200,000	210,756
PNC Financial Services Group, Inc.: 2.20%, 11/1/2024 (c) . . . . .	150,000	150,535	Skandinaviska Enskilda Banken AB 1.88%, 9/13/2021 . . . . .	50,000	49,841
3.15%, 5/19/2027 (c) . . . . .	100,000	105,058	Sumitomo Mitsui Financial Group, Inc.: 2.44%, 10/19/2021 . . . . .	70,000	70,596
3.30%, 3/8/2022 . . . . .	50,000	51,361	2.45%, 9/27/2024 (c) . . . . .	200,000	200,768
3.45%, 4/23/2029 . . . . .	100,000	106,884	2.78%, 7/12/2022 . . . . .	350,000	356,100
3.50%, 1/23/2024 . . . . .	50,000	52,742	2.78%, 10/18/2022 . . . . .	100,000	101,934
3.90%, 4/29/2024 . . . . .	50,000	53,319	2.85%, 1/11/2022 . . . . .	250,000	254,055
			2.93%, 3/9/2021 . . . . .	100,000	101,154
			3.01%, 10/19/2026 . . . . .	50,000	51,208
			3.04%, 7/16/2029 . . . . .	200,000	204,338
			3.10%, 1/17/2023 . . . . .	200,000	205,234
			3.36%, 7/12/2027 . . . . .	50,000	52,224
			3.75%, 7/19/2023 . . . . .	50,000	52,477

See accompanying notes to financial statements.



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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.78%, 3/9/2026 . . . . .	\$ 30,000	\$ 32,006	Series MTN, 2.63%, 7/22/2022. . . . .	\$ 365,000	\$ 370,720
3.94%, 7/19/2028 . . . . .	50,000	54,540	Series MTN, 3.00%, 1/22/2021. . . . .	50,000	50,569
4.31%, 10/16/2028. . . . .	100,000	111,759	Series MTN, 3.30%, 9/9/2024. . . . .	150,000	157,342
SunTrust Bank:			Series MTN, 3.55%, 9/29/2025. . . . .	50,000	52,983
Series BKNT, 2.45%, 8/1/2022 . . . . .	50,000	50,622	Series MTN, 3.75%, 1/24/2024. . . . .	550,000	581,696
Series BKNT, 2.80%, 5/17/2022. . . . .	100,000	101,922	Series MTN, 4.15%, 1/24/2029 (c) . . . . .	250,000	279,280
Series BKNT, 3.00%, 2/2/2023 . . . . .	100,000	102,593	Series MTN, 3 Month USD LIBOR + 0.83%, 2.41%, 10/30/2025 (d). . . . .	250,000	250,127
Series BKNT, 4.05%, 11/3/2025 (c) . . . . .	40,000	43,910	Series MTN, 3 Month USD LIBOR + 1.17%, 3.20%, 6/17/2027 (d) . . . . .	110,000	114,095
SunTrust Banks, Inc.:			Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (d) . . . . .	350,000	371,976
2.70%, 1/27/2022 . . . . .	50,000	50,677	Wells Fargo Capital X 5.95%, 12/1/2086 . . . . .	25,000	30,622
4.00%, 5/1/2025 . . . . .	100,000	108,377	Westpac Banking Corp.:		
Synchrony Bank			2.35%, 2/19/2025 (c) . . . . .	100,000	100,323
Series BKNT, 3.00%, 6/15/2022 . . . . .	250,000	254,837	2.65%, 1/25/2021 . . . . .	100,000	100,734
Synovus Financial Corp.			2.80%, 1/11/2022 . . . . .	100,000	101,638
3.13%, 11/1/2022 . . . . .	15,000	15,218	2.85%, 5/13/2026 . . . . .	50,000	51,178
Toronto-Dominion Bank:			3.30%, 2/26/2024 . . . . .	300,000	312,810
Series GMTN, 2.55%, 1/25/2021. . . . .	100,000	100,726	3.35%, 3/8/2027 . . . . .	150,000	158,323
Series GMTN, 3.50%, 7/19/2023. . . . .	50,000	52,606	3.40%, 1/25/2028 (c) . . . . .	100,000	106,167
Series MTN, 3.25%, 6/11/2021. . . . .	100,000	102,105	3.65%, 5/15/2023 . . . . .	100,000	104,927
US Bancorp:			4.42%, 7/24/2039 . . . . .	25,000	27,436
2.40%, 7/30/2024 . . . . .	100,000	101,365	5 year CMT + 2.00%, 4.11%, 7/24/2034 (d) . . . . .	30,000	31,524
Series DMTN, 3.00%, 7/30/2029. . . . .	100,000	102,639	Zions Bancorp NA 3.25%, 10/29/2029. . . . .	250,000	245,762
Series MTN, 2.35%, 1/29/2021. . . . .	100,000	100,515			55,674,196
Series MTN, 3.10%, 4/27/2026 (c) . . . . .	50,000	52,116	<b>BEVERAGES — 0.5%</b>		
Series MTN, 3.60%, 9/11/2024. . . . .	25,000	26,600	Anheuser-Busch Cos.		
Series V, 2.63%, 1/24/2022. . . . .	300,000	305,070	LLC/Anheuser-Busch InBev Worldwide, Inc.:		
US Bank NA:			3.65%, 2/1/2026 . . . . .	250,000	266,815
Series BKNT, 3.15%, 4/26/2021. . . . .	350,000	355,579	4.70%, 2/1/2036 . . . . .	125,000	144,627
Series BKNT, 3.40%, 7/24/2023. . . . .	250,000	261,580	4.90%, 2/1/2046 . . . . .	475,000	565,093
Wells Fargo & Co.:			Anheuser-Busch InBev Worldwide, Inc.:		
2.10%, 7/26/2021 . . . . .	300,000	300,888	3.75%, 7/15/2042 . . . . .	50,000	51,160
2.50%, 3/4/2021 . . . . .	50,000	50,342	4.00%, 4/13/2028 . . . . .	80,000	87,948
3.00%, 4/22/2026 . . . . .	250,000	256,940	4.38%, 4/15/2038 . . . . .	215,000	241,892
3.00%, 10/23/2026. . . . .	250,000	256,500	4.60%, 4/15/2048 . . . . .	35,000	39,913
3.07%, 1/24/2023 . . . . .	250,000	255,132	4.75%, 4/15/2058 . . . . .	125,000	146,012
4.13%, 8/15/2023 . . . . .	25,000	26,537	4.90%, 1/23/2031 . . . . .	65,000	77,457
4.48%, 1/16/2024 . . . . .	25,000	27,026	4.95%, 1/15/2042 . . . . .	250,000	295,762
5.38%, 11/2/2043 . . . . .	150,000	193,252	5.80%, 1/23/2059 . . . . .	45,000	61,521
5.61%, 1/15/2044 . . . . .	325,000	427,853	Brown-Forman Corp.:		
Series GMTN, 4.30%, 7/22/2027. . . . .	50,000	54,757	3.50%, 4/15/2025 . . . . .	50,000	53,113
Series GMTN, 4.90%, 11/17/2045 . . . . .	150,000	183,781			

See accompanying notes to financial statements.

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

**December 31, 2019**

<b>Security Description</b>	<b>Principal Amount</b>	<b>Value</b>	<b>Security Description</b>	<b>Principal Amount</b>	<b>Value</b>
4.00%, 4/15/2038 . . . . .	\$ 50,000	\$ 55,982	Baxalta, Inc.		
Coca-Cola Co.:			4.00%, 6/23/2025 . . . . .	\$ 8,000	\$ 8,625
1.55%, 9/1/2021 . . . . .	200,000	200,000	Biogen, Inc.:		
1.75%, 9/6/2024 . . . . .	150,000	149,388	4.05%, 9/15/2025 . . . . .	50,000	54,405
2.13%, 9/6/2029 . . . . .	150,000	146,322	5.20%, 9/15/2045 . . . . .	275,000	331,853
2.20%, 5/25/2022 . . . . .	200,000	201,910	Gilead Sciences, Inc.:		
2.25%, 9/1/2026 . . . . .	25,000	25,180	1.95%, 3/1/2022 . . . . .	5,000	5,010
2.88%, 10/27/2025 . . . . .	25,000	26,156	2.95%, 3/1/2027 . . . . .	25,000	25,974
3.20%, 11/1/2023 . . . . .	25,000	26,248	3.25%, 9/1/2022 . . . . .	250,000	258,170
Constellation Brands, Inc.:			3.65%, 3/1/2026 . . . . .	85,000	91,449
2.70%, 5/9/2022 . . . . .	50,000	50,624	4.15%, 3/1/2047 (c) . . . . .	120,000	133,522
3.15%, 8/1/2029 (c) . . . . .	100,000	101,291	4.40%, 12/1/2021 . . . . .	25,000	26,073
3.75%, 5/1/2021 . . . . .	5,000	5,113	4.50%, 2/1/2045 . . . . .	25,000	29,023
4.25%, 5/1/2023 . . . . .	25,000	26,560	4.60%, 9/1/2035 . . . . .	100,000	119,219
4.50%, 5/9/2047 . . . . .	50,000	54,825	4.75%, 3/1/2046 . . . . .	175,000	210,341
4.65%, 11/15/2028 . . . . .	30,000	33,741	4.80%, 4/1/2044 . . . . .	25,000	30,199
Diageo Capital PLC:					<u>2,666,610</u>
2.63%, 4/29/2023 . . . . .	75,000	76,587	<b>BUILDING MATERIALS —</b>		
3.88%, 5/18/2028 . . . . .	200,000	220,000	<b>0.1%</b>		
Diageo Investment Corp.			Fortune Brands Home &		
4.25%, 5/11/2042 . . . . .	25,000	28,937	Security, Inc.		
Keurig Dr Pepper, Inc.:			4.00%, 9/21/2023 . . . . .	50,000	52,790
3.13%, 12/15/2023 . . . . .	50,000	51,553	Johnson Controls International		
3.55%, 5/25/2021 . . . . .	200,000	204,330	PLC:		
4.06%, 5/25/2023 . . . . .	50,000	52,819	4.50%, 2/15/2047 . . . . .	320,000	346,192
4.42%, 5/25/2025 . . . . .	200,000	218,624	3.63%, 7/2/2024 (e) . . . . .	23,000	24,082
5.09%, 5/25/2048 (c) . . . . .	25,000	30,215	Martin Marietta Materials, Inc.		
Molson Coors Brewing Co.:			4.25%, 12/15/2047 . . . . .	100,000	104,818
2.10%, 7/15/2021 . . . . .	250,000	250,172	Masco Corp.:		
3.00%, 7/15/2026 . . . . .	50,000	50,565	3.50%, 4/1/2021 . . . . .	30,000	30,438
4.20%, 7/15/2046 . . . . .	30,000	29,914	4.38%, 4/1/2026 . . . . .	170,000	183,549
PepsiCo, Inc.:			Owens Corning:		
1.70%, 10/6/2021 . . . . .	150,000	149,884	3.95%, 8/15/2029 . . . . .	70,000	73,032
2.00%, 4/15/2021 . . . . .	250,000	250,792	4.30%, 7/15/2047 . . . . .	100,000	94,936
2.25%, 5/2/2022 . . . . .	300,000	303,033	Vulcan Materials Co.		
2.63%, 7/29/2029 . . . . .	50,000	51,113	4.70%, 3/1/2048 . . . . .	100,000	113,223
2.85%, 2/24/2026 . . . . .	85,000	88,494			<u>1,023,060</u>
2.88%, 10/15/2049 . . . . .	100,000	96,672	<b>CHEMICALS — 0.4%</b>		
3.38%, 7/29/2049 . . . . .	35,000	36,707	Albemarle Wodgina Pty, Ltd.		
3.45%, 10/6/2046 . . . . .	150,000	158,968	3.45%, 11/15/2029 (b) (c) . . . . .	50,000	50,112
3.60%, 3/1/2024 . . . . .	25,000	26,624	Cabot Corp.		
4.45%, 4/14/2046 . . . . .	75,000	92,433	4.00%, 7/1/2029 . . . . .	25,000	26,216
4.60%, 7/17/2045 . . . . .	25,000	30,956	Celanese US Holdings LLC:		
		<u>5,634,045</u>	3.50%, 5/8/2024 . . . . .	30,000	30,995
<b>BIOTECHNOLOGY — 0.3%</b>			4.63%, 11/15/2022 . . . . .	10,000	10,573
Amgen, Inc.:			5.88%, 6/15/2021 . . . . .	10,000	10,500
1.85%, 8/19/2021 . . . . .	200,000	199,776	Dow Chemical Co.:		
2.65%, 5/11/2022 . . . . .	150,000	152,227	3.00%, 11/15/2022 . . . . .	275,000	281,350
3.20%, 11/2/2027 (c) . . . . .	250,000	263,160	3.63%, 5/15/2026 . . . . .	100,000	105,174
3.63%, 5/22/2024 . . . . .	100,000	105,714	4.25%, 10/1/2034 . . . . .	50,000	55,196
4.40%, 5/1/2045 . . . . .	50,000	56,071	4.38%, 11/15/2042 . . . . .	50,000	53,545
4.56%, 6/15/2048 . . . . .	200,000	232,878	4.80%, 11/30/2028 (c) . . . . .	100,000	114,363
4.66%, 6/15/2051 . . . . .	225,000	264,881	4.80%, 5/15/2049 . . . . .	65,000	75,089
6.38%, 6/1/2037 . . . . .	50,000	68,040	DowDuPont, Inc.:		
			4.49%, 11/15/2025 . . . . .	100,000	110,147

See accompanying notes to financial statements.

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

*December 31, 2019*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.73%, 11/15/2028 . . . . .	\$ 150,000	\$ 170,283	5.00%, 8/15/2046 . . . . .	\$ 100,000	\$ 108,352
5.42%, 11/15/2048 . . . . .	110,000	135,530			4,473,883
Eastman Chemical Co.:			<b>COMMERCIAL SERVICES</b>		
3.50%, 12/1/2021 . . . . .	45,000	46,080	— <b>0.3%</b>		
3.80%, 3/15/2025 . . . . .	25,000	26,371	California Institute of		
4.50%, 12/1/2028 (c) . . . . .	100,000	111,049	Technology		
Ecolab, Inc.:			3.65%, 9/1/2119 . . . . .	45,000	43,776
2.38%, 8/10/2022 . . . . .	150,000	151,534	Cintas Corp. No. 2		
2.70%, 11/1/2026 . . . . .	150,000	154,024	3.70%, 4/1/2027 . . . . .	150,000	162,954
4.35%, 12/8/2021 . . . . .	20,000	20,936	Equifax, Inc.:		
FMC Corp.			2.60%, 12/1/2024 . . . . .	50,000	50,245
4.50%, 10/1/2049 . . . . .	100,000	110,187	3.95%, 6/15/2023 . . . . .	40,000	42,143
Huntsman International LLC			George Washington University		
4.50%, 5/1/2029 . . . . .	20,000	21,304	Series 2018, 4.13%,		
International Flavors &			9/15/2048 . . . . .	100,000	115,165
Fragrances, Inc.			Global Payments, Inc.		
4.45%, 9/26/2028 . . . . .	45,000	49,242	2.65%, 2/15/2025 . . . . .	350,000	352,096
LYB International Finance B.V.			IHS Markit, Ltd.		
4.88%, 3/15/2044 . . . . .	25,000	28,440	4.25%, 5/1/2029 . . . . .	125,000	134,847
LYB International Finance II B.V.			Massachusetts Institute of		
3.50%, 3/2/2027 . . . . .	100,000	104,952	Technology:		
LYB International Finance			3.96%, 7/1/2038 . . . . .	50,000	56,693
III LLC			Series F, 2.99%, 7/1/2050 . . . . .	100,000	99,981
4.20%, 10/15/2049 . . . . .	50,000	52,169	Moody's Corp.:		
LyondellBasell Industries NV:			2.63%, 1/15/2023 . . . . .	250,000	253,732
4.63%, 2/26/2055 . . . . .	25,000	26,621	2.75%, 12/15/2021 . . . . .	200,000	202,830
5.75%, 4/15/2024 . . . . .	100,000	112,935	Northwestern University		
Methanex Corp.			Series 2017, 3.66%,		
5.25%, 12/15/2029 . . . . .	100,000	103,341	12/1/2057 . . . . .	150,000	165,861
Mosaic Co.:			PayPal Holdings, Inc.:		
3.25%, 11/15/2022 . . . . .	250,000	256,472	2.20%, 9/26/2022 . . . . .	20,000	20,136
4.05%, 11/15/2027 (c) . . . . .	250,000	260,377	2.40%, 10/1/2024 . . . . .	35,000	35,341
5.63%, 11/15/2043 . . . . .	25,000	29,580	2.65%, 10/1/2026 . . . . .	20,000	20,270
Nutrien, Ltd.:			2.85%, 10/1/2029 . . . . .	30,000	30,240
3.00%, 4/1/2025 . . . . .	50,000	50,955	President and Fellows of Harvard		
4.00%, 12/15/2026 . . . . .	50,000	53,355	College		
4.13%, 3/15/2035 . . . . .	25,000	26,146	3.15%, 7/15/2046 . . . . .	225,000	229,180
4.20%, 4/1/2029 . . . . .	85,000	93,710	RELX Capital, Inc.:		
5.00%, 4/1/2049 . . . . .	150,000	177,988	3.50%, 3/16/2023 . . . . .	30,000	31,218
PPG Industries, Inc.			4.00%, 3/18/2029 . . . . .	100,000	108,865
2.80%, 8/15/2029 . . . . .	100,000	100,339	S&P Global, Inc.:		
Praxair, Inc.:			2.50%, 12/1/2029 . . . . .	55,000	55,289
3.20%, 1/30/2026 . . . . .	275,000	289,897	3.25%, 12/1/2049 . . . . .	65,000	65,930
3.55%, 11/7/2042 . . . . .	25,000	26,002	4.50%, 5/15/2048 . . . . .	50,000	60,407
RPM International, Inc.:			Total System Services, Inc.		
3.75%, 3/15/2027 (c) . . . . .	50,000	51,684	4.45%, 6/1/2028 . . . . .	100,000	110,350
4.25%, 1/15/2048 . . . . .	200,000	196,944	Trustees of the University of		
5.25%, 6/1/2045 . . . . .	25,000	27,464	Pennsylvania		
Sherwin-Williams Co.:			3.61%, 2/15/2119 . . . . .	25,000	25,394
2.75%, 6/1/2022 . . . . .	90,000	91,546	University of Southern California		
2.95%, 8/15/2029 . . . . .	50,000	50,704	3.03%, 10/1/2039 . . . . .	25,000	24,953
3.45%, 6/1/2027 . . . . .	30,000	31,730	Verisk Analytics, Inc.		
3.80%, 8/15/2049 . . . . .	50,000	51,105	4.13%, 3/15/2029 . . . . .	120,000	131,813
Westlake Chemical Corp.:					2,629,709
4.38%, 11/15/2047 . . . . .	150,000	151,275			

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
<b>COMPUTERS — 0.7%</b>			5.88%, 11/29/2032 . . . . .	\$ 25,000	\$ 33,185
Apple, Inc.:			Seagate HDD Cayman:		
1.55%, 8/4/2021 (c) . . . . .	\$ 50,000	\$ 49,902	4.25%, 3/1/2022 . . . . .	53,000	54,720
2.25%, 2/23/2021 . . . . .	200,000	201,134	4.75%, 6/1/2023 (c) . . . . .	17,000	18,036
2.40%, 1/13/2023 . . . . .	200,000	203,064			<u>7,281,352</u>
2.40%, 5/3/2023 . . . . .	25,000	25,417	<b>COSMETICS/PERSONAL</b>		
2.45%, 8/4/2026 . . . . .	200,000	203,062	<b>CARE — 0.1%</b>		
2.50%, 2/9/2022 . . . . .	100,000	101,536	Colgate-Palmolive Co.:		
2.70%, 5/13/2022 . . . . .	250,000	255,702	Series GMTN, 2.25%,		
2.75%, 1/13/2025 . . . . .	200,000	206,692	11/15/2022 (c) . . . . .	30,000	30,411
2.85%, 5/6/2021 . . . . .	25,000	25,382	Series MTN, 3.70%, 8/1/2047		
2.85%, 2/23/2023 . . . . .	250,000	257,045	(c) . . . . .	55,000	63,466
2.85%, 5/11/2024 . . . . .	200,000	206,858	Estee Lauder Cos., Inc.:		
3.00%, 2/9/2024 . . . . .	100,000	103,631	2.00%, 12/1/2024 (c) . . . . .	45,000	45,125
3.00%, 11/13/2027 . . . . .	100,000	104,981	2.38%, 12/1/2029 . . . . .	40,000	39,989
3.20%, 5/11/2027 . . . . .	250,000	264,585	3.13%, 12/1/2049 . . . . .	60,000	60,097
3.25%, 2/23/2026 . . . . .	150,000	158,761	Procter & Gamble Co.:		
3.45%, 5/6/2024 . . . . .	250,000	265,650	1.70%, 11/3/2021 . . . . .	100,000	100,303
3.75%, 11/13/2047 . . . . .	200,000	223,048	1.85%, 2/2/2021 . . . . .	50,000	50,031
3.85%, 5/4/2043 . . . . .	25,000	28,039	2.15%, 8/11/2022 . . . . .	150,000	151,755
3.85%, 8/4/2046 . . . . .	150,000	169,101	2.45%, 11/3/2026 (c) . . . . .	150,000	154,629
4.38%, 5/13/2045 . . . . .	75,000	90,763	3.50%, 10/25/2047 . . . . .	100,000	112,539
4.50%, 2/23/2036 (c) . . . . .	350,000	427,133	Unilever Capital Corp.:		
4.65%, 2/23/2046 . . . . .	75,000	94,147	1.38%, 7/28/2021 . . . . .	100,000	99,292
Dell International LLC/EMC			2.00%, 7/28/2026 (c) . . . . .	100,000	99,255
Corp.:			2.60%, 5/5/2024 . . . . .	250,000	255,977
4.00%, 7/15/2024 (b) . . . . .	50,000	52,401	2.90%, 5/5/2027 (c) . . . . .	150,000	156,667
4.42%, 6/15/2021 (b) . . . . .	50,000	51,454	3.10%, 7/30/2025 . . . . .	50,000	52,457
4.90%, 10/1/2026 (b) . . . . .	100,000	110,085			<u>1,471,993</u>
5.45%, 6/15/2023 (b) . . . . .	325,000	352,566	<b>DISTRIBUTION &amp;</b>		
6.02%, 6/15/2026 (b) . . . . .	20,000	23,091	<b>WHOLESALE — 0.0% (a)</b>		
8.35%, 7/15/2046 (b) . . . . .	270,000	369,592	WW Grainger, Inc.		
Genpact Luxembourg Sarl			4.60%, 6/15/2045 . . . . .	50,000	59,800
3.38%, 12/1/2024 . . . . .	50,000	50,379	<b>DIVERSIFIED FINANCIAL</b>		
Hewlett Packard Enterprise Co.:			<b>SERVICES — 0.8%</b>		
4.40%, 10/15/2022 . . . . .	200,000	211,324	AerCap Ireland Capital		
4.90%, 10/15/2025 . . . . .	70,000	77,819	DAC/AerCap Global Aviation		
6.20%, 10/15/2035 . . . . .	10,000	11,994	Trust:		
6.35%, 10/15/2045 . . . . .	10,000	12,087	3.50%, 5/26/2022 . . . . .	150,000	154,125
HP, Inc.:			3.65%, 7/21/2027 . . . . .	150,000	154,510
4.05%, 9/15/2022 . . . . .	25,000	26,181	3.95%, 2/1/2022 . . . . .	150,000	154,974
6.00%, 9/15/2041 . . . . .	250,000	277,130	4.50%, 5/15/2021 . . . . .	300,000	309,762
IBM Credit LLC			Air Lease Corp.:		
2.20%, 9/8/2022 . . . . .	100,000	100,692	2.75%, 1/15/2023 . . . . .	50,000	50,654
International Business Machines			3.00%, 9/15/2023 . . . . .	25,000	25,560
Corp.:			3.25%, 3/1/2025 (c) . . . . .	100,000	103,069
2.25%, 2/19/2021 . . . . .	200,000	200,970	3.63%, 4/1/2027 . . . . .	70,000	72,629
2.80%, 5/13/2021 . . . . .	100,000	101,299	3.88%, 7/3/2023 . . . . .	50,000	52,498
2.85%, 5/13/2022 . . . . .	375,000	383,261	4.25%, 9/15/2024 . . . . .	25,000	26,806
2.88%, 11/9/2022 . . . . .	100,000	102,570	Series GMTN, 3.75%,		
3.00%, 5/15/2024 . . . . .	200,000	207,344	6/1/2026 . . . . .	150,000	156,915
3.50%, 5/15/2029 . . . . .	215,000	231,073	Aircastle, Ltd.:		
3.63%, 2/12/2024 . . . . .	50,000	52,961	4.13%, 5/1/2024 . . . . .	25,000	26,282
4.15%, 5/15/2039 . . . . .	100,000	112,663	4.25%, 6/15/2026 . . . . .	65,000	68,619
4.70%, 2/19/2046 (c) . . . . .	325,000	390,842			

See accompanying notes to financial statements.

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

**December 31, 2019**

<b>Security Description</b>	<b>Principal Amount</b>	<b>Value</b>	<b>Security Description</b>	<b>Principal Amount</b>	<b>Value</b>
5.00%, 4/1/2023 . . . . .	\$ 25,000	\$ 26,712	4.25%, 9/21/2048 . . . . .	\$ 150,000	\$ 177,744
5.13%, 3/15/2021 . . . . .	25,000	25,830	Invesco Finance PLC		
5.50%, 2/15/2022 (c) . . . . .	25,000	26,569	3.75%, 1/15/2026 . . . . .	50,000	53,372
American Express Co.:			Jefferies Group LLC		
2.50%, 8/1/2022 . . . . .	250,000	252,935	6.50%, 1/20/2043 . . . . .	50,000	59,976
2.50%, 7/30/2024 . . . . .	165,000	166,955	Jefferies Group LLC/Jefferies		
3.00%, 10/30/2024 . . . . .	100,000	103,409	Group Capital Finance, Inc.:		
3.40%, 2/27/2023 . . . . .	200,000	207,550	4.15%, 1/23/2030 . . . . .	50,000	53,039
3.70%, 8/3/2023 . . . . .	50,000	52,804	4.85%, 1/15/2027 . . . . .	90,000	99,309
4.20%, 11/6/2025 . . . . .	105,000	115,775	Lazard Group LLC		
American Express Credit Corp.			4.50%, 9/19/2028 . . . . .	100,000	111,033
Series MTN, 2.25%, 5/5/2021.	350,000	351,708	Mastercard, Inc.:		
Ameriprise Financial, Inc.:			2.00%, 3/3/2025 . . . . .	100,000	99,770
3.00%, 3/22/2022 . . . . .	35,000	35,787	2.95%, 6/1/2029 . . . . .	100,000	104,379
3.70%, 10/15/2024 . . . . .	50,000	53,535	3.50%, 2/26/2028 . . . . .	30,000	32,430
BlackRock, Inc.:			3.65%, 6/1/2049 . . . . .	100,000	111,148
3.20%, 3/15/2027 . . . . .	56,000	59,347	3.95%, 2/26/2048 . . . . .	30,000	34,812
3.25%, 4/30/2029 . . . . .	60,000	64,400	ORIX Corp.:		
3.50%, 3/18/2024 . . . . .	25,000	26,633	2.90%, 7/18/2022 . . . . .	30,000	30,542
Brookfield Finance, Inc.:			3.70%, 7/18/2027 . . . . .	50,000	52,930
3.90%, 1/25/2028 . . . . .	50,000	53,826	Synchrony Financial:		
4.70%, 9/20/2047 . . . . .	50,000	57,734	2.85%, 7/25/2022 . . . . .	30,000	30,399
4.85%, 3/29/2029 . . . . .	100,000	115,198	4.50%, 7/23/2025 . . . . .	50,000	54,041
Capital One Financial Corp.:			TD Ameritrade Holding Corp.		
3.20%, 1/30/2023 . . . . .	250,000	257,165	2.95%, 4/1/2022 . . . . .	150,000	153,343
3.30%, 10/30/2024 . . . . .	100,000	104,121	Visa, Inc.:		
3.75%, 7/28/2026 . . . . .	125,000	131,621	2.75%, 9/15/2027 (c) . . . . .	250,000	260,717
3.80%, 1/31/2028 . . . . .	250,000	268,525	2.80%, 12/14/2022 . . . . .	75,000	77,185
3.90%, 1/29/2024 . . . . .	200,000	212,318	3.15%, 12/14/2025 . . . . .	250,000	264,472
Charles Schwab Corp.:			3.65%, 9/15/2047 . . . . .	100,000	112,311
2.65%, 1/25/2023 . . . . .	100,000	102,057	4.15%, 12/14/2035 . . . . .	50,000	58,953
3.20%, 1/25/2028 . . . . .	50,000	52,752	4.30%, 12/14/2045 . . . . .	50,000	61,614
3.45%, 2/13/2026 . . . . .	50,000	52,919	Western Union Co.		
3.85%, 5/21/2025 . . . . .	250,000	271,587	4.25%, 6/9/2023 . . . . .	100,000	105,509
4.00%, 2/1/2029 (c) . . . . .	50,000	55,867			<u>8,717,010</u>
CME Group, Inc.			<b>ELECTRIC — 1.8%</b>		
3.75%, 6/15/2028 . . . . .	100,000	110,743	AEP Texas, Inc.:		
Credit Suisse USA, Inc.			2.40%, 10/1/2022 . . . . .	150,000	151,161
7.13%, 7/15/2032 . . . . .	50,000	73,437	3.80%, 10/1/2047 . . . . .	25,000	26,195
Discover Financial Services:			Series H, 3.45%, 1/15/2050 . . . . .	100,000	100,721
3.85%, 11/21/2022 . . . . .	50,000	52,254	AEP Transmission Co. LLC:		
4.10%, 2/9/2027 . . . . .	75,000	80,836	3.75%, 12/1/2047 . . . . .	100,000	107,002
4.50%, 1/30/2026 . . . . .	50,000	54,649	3.80%, 6/15/2049 . . . . .	50,000	53,983
E*TRADE Financial Corp.			4.25%, 9/15/2048 . . . . .	20,000	23,034
2.95%, 8/24/2022 . . . . .	175,000	178,391	Alabama Power Co.:		
Eaton Vance Corp.			3.85%, 12/1/2042 . . . . .	75,000	80,308
3.50%, 4/6/2027 . . . . .	150,000	157,897	Series A, 4.30%, 7/15/2048 . . . . .	65,000	75,256
GE Capital International Funding			Ameren Corp.		
Co.			3.65%, 2/15/2026 . . . . .	50,000	52,309
4.42%, 11/15/2035 . . . . .	550,000	587,312	Ameren Illinois Co.:		
GE Capital International Funding			3.70%, 12/1/2047 . . . . .	50,000	53,676
Co. Unlimited Co.			3.80%, 5/15/2028 (c) . . . . .	25,000	27,421
3.37%, 11/15/2025 . . . . .	250,000	260,362	4.15%, 3/15/2046 . . . . .	50,000	57,231
Intercontinental Exchange, Inc.:			4.50%, 3/15/2049 . . . . .	50,000	61,050
3.10%, 9/15/2027 . . . . .	100,000	105,169			
3.75%, 12/1/2025 . . . . .	180,000	194,890			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
American Electric Power Co., Inc.:			Series D, 4.00%, 12/1/2028 . . .	\$ 100,000	\$ 111,226
Series F, 2.95%, 12/15/2022 . . .	\$ 50,000	\$ 51,153	Consolidated Edison, Inc.		
Series J, 4.30%, 12/1/2028 . . .	100,000	111,063	2.00%, 5/15/2021 . . . . .	180,000	180,193
Appalachian Power Co.:			Consumers Energy Co.:		
4.40%, 5/15/2044 . . . . .	25,000	28,212	3.25%, 8/15/2046 . . . . .	50,000	50,387
7.00%, 4/1/2038 . . . . .	25,000	35,466	3.75%, 2/15/2050 . . . . .	50,000	55,024
Arizona Public Service Co.:			4.05%, 5/15/2048 . . . . .	100,000	115,197
3.75%, 5/15/2046 . . . . .	25,000	26,212	Dayton Power & Light Co.		
4.20%, 8/15/2048 . . . . .	25,000	28,113	3.95%, 6/15/2049 (b) . . . . .	30,000	30,701
4.25%, 3/1/2049 . . . . .	50,000	56,499	Dominion Energy, Inc.:		
4.35%, 11/15/2045 . . . . .	50,000	57,241	4.10%, 4/1/2021 (e) . . . . .	150,000	153,487
Avangrid, Inc.			4.70%, 12/1/2044 . . . . .	130,000	151,009
3.15%, 12/1/2024 . . . . .	50,000	51,619	Series B, 2.75%, 1/15/2022 . .	150,000	152,092
Baltimore Gas & Electric Co.			Series D, 2.85%, 8/15/2026 . .	25,000	25,281
6.35%, 10/1/2036 . . . . .	50,000	69,126	DTE Electric Co.		
Berkshire Hathaway Energy Co.:			3.70%, 6/1/2046 (c) . . . . .	75,000	81,371
2.80%, 1/15/2023 . . . . .	40,000	40,908	DTE Energy Co.:		
3.25%, 4/15/2028 . . . . .	30,000	31,714	Series B, 3.30%, 6/15/2022 . .	175,000	179,196
3.75%, 11/15/2023 . . . . .	350,000	371,063	Series C, 3.40%, 6/15/2029 . .	175,000	180,306
4.50%, 2/1/2045 . . . . .	50,000	58,912	Series D, 3.70%, 8/1/2023 . . .	50,000	52,118
5.15%, 11/15/2043 . . . . .	150,000	190,134	Duke Energy Carolinas LLC:		
Black Hills Corp.:			2.45%, 8/15/2029 (c) . . . . .	150,000	149,352
3.15%, 1/15/2027 . . . . .	25,000	25,187	3.88%, 3/15/2046 . . . . .	150,000	165,337
3.88%, 10/15/2049 . . . . .	100,000	99,811	3.95%, 11/15/2028 . . . . .	100,000	111,113
4.35%, 5/1/2033 . . . . .	30,000	33,007	4.25%, 12/15/2041 . . . . .	130,000	148,581
CenterPoint Energy Houston Electric LLC:			Duke Energy Corp.:		
3.95%, 3/1/2048 . . . . .	50,000	55,899	2.40%, 8/15/2022 . . . . .	200,000	201,850
Series AA, 3.00%, 2/1/2027 . .	100,000	102,795	2.65%, 9/1/2026 . . . . .	50,000	50,305
Series AC, 4.25%, 2/1/2049 . .	200,000	234,496	3.15%, 8/15/2027 . . . . .	100,000	103,171
Series Z, 2.40%, 9/1/2026 . . .	50,000	49,733	3.95%, 8/15/2047 (c) . . . . .	150,000	159,418
CenterPoint Energy, Inc.:			Duke Energy Florida LLC:		
3.60%, 11/1/2021 . . . . .	10,000	10,266	2.50%, 12/1/2029 . . . . .	150,000	149,652
3.85%, 2/1/2024 . . . . .	25,000	26,376	3.20%, 1/15/2027 . . . . .	250,000	261,427
4.25%, 11/1/2028 . . . . .	25,000	27,137	6.40%, 6/15/2038 . . . . .	50,000	72,085
Cleco Corporate Holdings LLC:			Duke Energy Ohio, Inc.		
3.38%, 9/15/2029 (b) . . . . .	25,000	24,723	3.70%, 6/15/2046 . . . . .	28,000	29,782
4.97%, 5/1/2046 . . . . .	20,000	22,200	Duke Energy Progress LLC:		
CMS Energy Corp.			2.80%, 5/15/2022 . . . . .	100,000	102,126
3.45%, 8/15/2027 (c) . . . . .	50,000	52,435	3.60%, 9/15/2047 . . . . .	50,000	52,399
Commonwealth Edison Co.:			3.70%, 9/1/2028 . . . . .	50,000	54,585
4.00%, 3/1/2048 . . . . .	125,000	140,686	4.20%, 8/15/2045 . . . . .	150,000	170,790
Series 123, 3.75%, 8/15/2047 .	150,000	161,464	Edison International:		
Connecticut Light & Power Co.:			2.95%, 3/15/2023 (c) . . . . .	50,000	50,001
Series A, 3.20%, 3/15/2027 . .	150,000	157,713	3.55%, 11/15/2024 . . . . .	80,000	81,837
Series A, 4.15%, 6/1/2045 (c) .	100,000	115,525	4.13%, 3/15/2028 (c) . . . . .	50,000	51,632
Consolidated Edison Co. of New York, Inc.:			Emera US Finance L.P.		
3.70%, 11/15/2059 . . . . .	85,000	87,996	4.75%, 6/15/2046 . . . . .	130,000	150,266
3.85%, 6/15/2046 . . . . .	50,000	53,895	Enel Chile SA		
4.45%, 3/15/2044 . . . . .	75,000	87,205	4.88%, 6/12/2028 . . . . .	50,000	55,619
4.50%, 5/15/2058 . . . . .	100,000	116,023	Entergy Arkansas LLC		
Series 06-B, 6.20%,			4.20%, 4/1/2049 . . . . .	25,000	29,016
6/15/2036 . . . . .	25,000	33,750	Entergy Corp.:		
Series A, 4.13%, 5/15/2049 . .	100,000	113,860	2.95%, 9/1/2026 . . . . .	50,000	50,818
			4.00%, 7/15/2022 . . . . .	50,000	52,215
			Entergy Louisiana LLC:		
			3.05%, 6/1/2031 . . . . .	25,000	25,799

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.25%, 4/1/2028 . . . . .	\$ 200,000	\$ 209,644	3 Month USD LIBOR +		
4.20%, 4/1/2050 . . . . .	50,000	57,851	2.91%, 4.75%, 4/30/2043		
Entergy Mississippi LLC:			(d) . . . . .	\$ 75,000	\$ 77,965
2.85%, 6/1/2028 . . . . .	25,000	25,517	Series MTN, 2.90%,		
3.85%, 6/1/2049 . . . . .	125,000	136,406	3/15/2021. . . . .	50,000	50,629
Entergy Texas, Inc.			NextEra Energy Capital		
3.55%, 9/30/2049 . . . . .	25,000	25,561	Holdings, Inc.:		
Eversource Energy:			2.75%, 11/1/2029 . . . . .	165,000	165,559
Series K, 2.75%, 3/15/2022 . .	50,000	50,721	2.80%, 1/15/2023 . . . . .	150,000	152,487
Series L, 2.90%, 10/1/2024 . .	250,000	255,565	3.15%, 4/1/2024 . . . . .	100,000	103,656
Series N, 3.80%, 12/1/2023 . .	15,000	15,808	3.50%, 4/1/2029 (c) . . . . .	100,000	105,996
Series O, 4.25%, 4/1/2029 . . .	25,000	27,766	3.55%, 5/1/2027 . . . . .	100,000	106,187
Exelon Corp.:			3 Month USD LIBOR +		
3.40%, 4/15/2026 . . . . .	100,000	104,455	2.41%, 4.80%, 12/1/2077		
3.50%, 6/1/2022 . . . . .	200,000	205,302	(d) . . . . .	25,000	25,819
3.95%, 6/15/2025 . . . . .	50,000	53,734	Northern States Power Co.:		
5.10%, 6/15/2045 . . . . .	330,000	394,789	2.90%, 3/1/2050 . . . . .	30,000	28,646
Exelon Generation Co. LLC			3.60%, 9/15/2047 . . . . .	50,000	53,532
3.40%, 3/15/2022 . . . . .	250,000	256,182	NSTAR Electric Co.		
FirstEnergy Corp.:			3.20%, 5/15/2027 . . . . .	50,000	52,372
Series B, 3.90%, 7/15/2027 . .	280,000	299,718	Oglethorpe Power Corp.		
Series B, 4.25%, 3/15/2023 . .	10,000	10,543	5.05%, 10/1/2048 . . . . .	100,000	117,501
Series C, 4.85%, 7/15/2047 . .	50,000	59,041	Ohio Power Co.		
Series C, 7.38%, 11/15/2031 . .	20,000	28,203	4.00%, 6/1/2049 . . . . .	20,000	22,593
Florida Power & Light Co.:			Oklahoma Gas & Electric Co.		
3.15%, 10/1/2049 . . . . .	30,000	30,218	3.80%, 8/15/2028 . . . . .	50,000	54,223
3.25%, 6/1/2024 . . . . .	25,000	26,158	Oncor Electric Delivery Co.		
3.95%, 3/1/2048 . . . . .	85,000	96,888	LLC:		
3.99%, 3/1/2049 . . . . .	25,000	28,791	3.70%, 11/15/2028 . . . . .	200,000	218,192
4.05%, 10/1/2044 . . . . .	50,000	57,547	3.80%, 9/30/2047 . . . . .	100,000	110,014
4.13%, 6/1/2048 . . . . .	100,000	116,930	7.50%, 9/1/2038 . . . . .	50,000	78,575
Fortis, Inc.			PECO Energy Co.		
3.06%, 10/4/2026 . . . . .	50,000	51,066	3.90%, 3/1/2048 . . . . .	125,000	139,030
Georgia Power Co.			PPL Capital Funding, Inc.:		
Series A, 2.20%, 9/15/2024 . .	100,000	99,948	3.50%, 12/1/2022 . . . . .	75,000	77,569
Indiana Michigan Power Co.			4.00%, 9/15/2047 . . . . .	250,000	255,500
4.25%, 8/15/2048 . . . . .	15,000	17,088	5.00%, 3/15/2044 . . . . .	50,000	57,767
Interstate Power & Light Co.:			PPL Electric Utilities Corp.:		
3.50%, 9/30/2049 . . . . .	50,000	48,877	3.00%, 10/1/2049 . . . . .	70,000	66,410
3.70%, 9/15/2046 . . . . .	50,000	50,802	3.95%, 6/1/2047 . . . . .	50,000	55,246
4.10%, 9/26/2028 . . . . .	50,000	54,741	PSEG Power LLC		
ITC Holdings Corp.			3.85%, 6/1/2023 . . . . .	50,000	52,513
3.35%, 11/15/2027. . . . .	50,000	52,038	Public Service Co. of Colorado:		
Kansas City Power & Light Co.:			3.80%, 6/15/2047 . . . . .	150,000	164,500
4.20%, 6/15/2047 . . . . .	25,000	28,839	Series 34, 3.20%, 3/1/2050. . .	30,000	30,042
4.20%, 3/15/2048 . . . . .	50,000	57,391	Public Service Electric & Gas		
Series 2019, 4.13%, 4/1/2049 .	100,000	114,005	Co.:		
MidAmerican Energy Co.			Series MTN, 1.90%,		
3.95%, 8/1/2047 . . . . .	150,000	168,129	3/15/2021. . . . .	50,000	50,068
National Rural Utilities			Series MTN, 3.20%,		
Cooperative Finance Corp.:			5/15/2029. . . . .	50,000	52,835
2.95%, 2/7/2024 . . . . .	100,000	103,039	Series MTN, 3.20%, 8/1/2049.	30,000	30,255
3.40%, 2/7/2028 (c) . . . . .	50,000	53,101	Series MTN, 3.60%,		
3.90%, 11/1/2028 (c) . . . . .	100,000	109,822	12/1/2047. . . . .	100,000	107,164
4.02%, 11/1/2032 . . . . .	50,000	56,906	Series MTN, 3.65%, 9/1/2042.	50,000	53,124
			Series MTN, 3.70%, 5/1/2028.	50,000	54,383

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Public Service Enterprise Group, Inc.:			Series B, 2.95%, 11/15/2026 (c) . . . . .	\$ 30,000	\$ 30,960
2.65%, 11/15/2022 . . . . .	\$ 100,000	\$ 101,551	WEC Energy Group, Inc.:		
2.88%, 6/15/2024 . . . . .	70,000	71,540	3.38%, 6/15/2021 . . . . .	65,000	66,301
Puget Sound Energy, Inc.:			3.55%, 6/15/2025 . . . . .	25,000	26,540
3.25%, 9/15/2049 . . . . .	65,000	64,526	Westar Energy, Inc.:		
4.22%, 6/15/2048 . . . . .	65,000	74,977	3.25%, 9/1/2049 . . . . .	25,000	24,604
5.80%, 3/15/2040 . . . . .	50,000	66,845	4.13%, 3/1/2042 . . . . .	30,000	33,382
San Diego Gas & Electric Co.:			Wisconsin Electric Power Co.:		
Series RRR, 3.75%, 6/1/2047 . . . . .	50,000	51,570	2.05%, 12/15/2024 . . . . .	50,000	50,053
Sempra Energy:			4.30%, 10/15/2048 . . . . .	25,000	29,174
2.90%, 2/1/2023 . . . . .	15,000	15,289	Wisconsin Public Service Corp.:		
3.25%, 6/15/2027 . . . . .	300,000	309,399	3.35%, 11/21/2021 . . . . .	70,000	71,936
3.40%, 2/1/2028 . . . . .	30,000	31,132	Xcel Energy, Inc.:		
3.80%, 2/1/2038 . . . . .	100,000	104,436	2.60%, 3/15/2022 . . . . .	200,000	202,360
4.00%, 2/1/2048 . . . . .	30,000	31,415	2.60%, 12/1/2029 . . . . .	100,000	98,926
Sierra Pacific Power Co.:			4.00%, 6/15/2028 (c) . . . . .	50,000	54,710
2.60%, 5/1/2026 . . . . .	50,000	50,323			<u>18,618,275</u>
Southern California Edison Co.:			<b>ELECTRICAL COMPONENTS &amp; EQUIPMENT — 0.0% (a)</b>		
2.85%, 8/1/2029 (c) . . . . .	115,000	115,365	Emerson Electric Co.:		
4.00%, 4/1/2047 . . . . .	191,000	200,900	2.63%, 12/1/2021 . . . . .	50,000	50,776
4.50%, 9/1/2040 . . . . .	25,000	27,450	2.63%, 2/15/2023 . . . . .	25,000	25,553
Series 13-A, 3.90%, 3/15/2043 . . . . .	50,000	51,003	Hubbell, Inc.:		
Series A, 4.20%, 3/1/2029 . . . . .	100,000	110,164	3.35%, 3/1/2026 . . . . .	50,000	51,232
Series B, 3.65%, 3/1/2028 . . . . .	100,000	106,743			<u>127,561</u>
Series C, 3.60%, 2/1/2045 . . . . .	50,000	49,026	<b>ELECTRONICS — 0.1%</b>		
Series D, 3.40%, 6/1/2023 . . . . .	50,000	51,632	Agilent Technologies, Inc.:		
Southern Co.:			2.75%, 9/15/2029 . . . . .	50,000	49,731
2.35%, 7/1/2021 . . . . .	75,000	75,395	Allegion PLC:		
3.25%, 7/1/2026 . . . . .	250,000	259,555	3.50%, 10/1/2029 . . . . .	50,000	51,123
4.25%, 7/1/2036 . . . . .	250,000	269,585	Allegion US Holding Co., Inc.:		
Series B, 3 Month USD LIBOR + 3.63%, 5.50%, 3/15/2057 (d) . . . . .	50,000	52,519	3.55%, 10/1/2027 . . . . .	50,000	51,985
Southern Power Co.:			Amphenol Corp.:		
Series F, 4.95%, 12/15/2046 . . . . .	150,000	166,734	2.80%, 2/15/2030 . . . . .	100,000	99,335
Southwestern Electric Power Co.:			4.35%, 6/1/2029 (c) . . . . .	50,000	55,985
Series K, 2.75%, 10/1/2026 . . . . .	50,000	49,871	Arrow Electronics, Inc.:		
Series M, 4.10%, 9/15/2028 . . . . .	25,000	27,325	3.25%, 9/8/2024 . . . . .	50,000	51,523
Southwestern Public Service Co.:			3.88%, 1/12/2028 . . . . .	25,000	25,643
3.30%, 6/15/2024 . . . . .	50,000	51,943	Flex, Ltd.:		
3.75%, 6/15/2049 . . . . .	100,000	106,475	4.88%, 6/15/2029 . . . . .	75,000	81,187
Tampa Electric Co.:			Fortive Corp.:		
3.63%, 6/15/2050 (c) . . . . .	150,000	158,409	3.15%, 6/15/2026 . . . . .	50,000	51,200
4.30%, 6/15/2048 . . . . .	50,000	57,819	Honeywell International, Inc.:		
4.45%, 6/15/2049 . . . . .	25,000	29,602	2.15%, 8/8/2022 . . . . .	45,000	45,411
Tucson Electric Power Co.:			2.30%, 8/15/2024 . . . . .	100,000	101,332
4.85%, 12/1/2048 . . . . .	50,000	61,041	2.50%, 11/1/2026 . . . . .	150,000	152,592
Union Electric Co.:			2.70%, 8/15/2029 . . . . .	60,000	61,526
3.50%, 3/15/2029 . . . . .	250,000	268,790	3.35%, 12/1/2023 (c) . . . . .	50,000	52,655
4.00%, 4/1/2048 . . . . .	50,000	55,830	Jabil, Inc.:		
Virginia Electric & Power Co.:			3.95%, 1/12/2028 . . . . .	25,000	25,665
3.30%, 12/1/2049 . . . . .	50,000	50,854	Keysight Technologies, Inc.:		
3.45%, 2/15/2024 . . . . .	50,000	52,357	3.00%, 10/30/2029 . . . . .	50,000	50,246
8.88%, 11/15/2038 (c) . . . . .	50,000	84,729	4.60%, 4/6/2027 . . . . .	30,000	33,334

See accompanying notes to financial statements.



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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
PerkinElmer, Inc. 3.30%, 9/15/2029 . . . . .	\$ 65,000	\$ 66,644	Kellogg Co.: 4.30%, 5/15/2028 . . . . .	\$ 100,000	\$ 111,099
Trimble, Inc. 4.90%, 6/15/2028 . . . . .	50,000	54,533	4.50%, 4/1/2046 . . . . .	100,000	111,158
Tyco Electronics Group SA 3.70%, 2/15/2026 . . . . .	50,000	52,817	Kraft Heinz Foods Co.: 3.00%, 6/1/2026 . . . . .	150,000	149,785
		<u>1,214,467</u>	3.75%, 4/1/2030 (b) . . . . .	170,000	175,233
<b>ENGINEERING &amp; CONSTRUCTION — 0.0%</b>			3.95%, 7/15/2025 . . . . .	50,000	52,743
<b>(a)</b>			4.38%, 6/1/2046 . . . . .	50,000	49,276
Fluor Corp. 4.25%, 9/15/2028 (c) . . . . .	100,000	101,588	4.63%, 10/1/2039 (b) . . . . .	20,000	20,830
<b>ENVIRONMENTAL CONTROL — 0.1%</b>			4.88%, 10/1/2049 (b) . . . . .	240,000	252,763
Republic Services, Inc.: 2.90%, 7/1/2026 . . . . .	45,000	46,052	5.00%, 7/15/2035 (c) . . . . .	250,000	278,092
3.38%, 11/15/2027 . . . . .	60,000	63,602	5.20%, 7/15/2045 . . . . .	200,000	217,918
3.55%, 6/1/2022 . . . . .	25,000	25,821	6.88%, 1/26/2039 . . . . .	50,000	62,312
3.95%, 5/15/2028 . . . . .	150,000	165,259	Kroger Co.: 2.65%, 10/15/2026 (c) . . . . .	50,000	50,233
Waste Connections, Inc. 3.50%, 5/1/2029 . . . . .	50,000	52,968	2.80%, 8/1/2022 (c) . . . . .	200,000	203,620
Waste Management, Inc.: 2.40%, 5/15/2023 . . . . .	150,000	151,506	3.70%, 8/1/2027 . . . . .	35,000	37,408
2.95%, 6/15/2024 . . . . .	15,000	15,499	3.85%, 8/1/2023 . . . . .	75,000	79,152
3.15%, 11/15/2027 . . . . .	200,000	209,054	4.45%, 2/1/2047 (c) . . . . .	100,000	106,146
3.50%, 5/15/2024 . . . . .	25,000	26,345	4.65%, 1/15/2048 (c) . . . . .	100,000	109,334
3.90%, 3/1/2035 . . . . .	50,000	55,129	McCormick & Co., Inc.: 2.70%, 8/15/2022 . . . . .	200,000	203,146
4.00%, 7/15/2039 . . . . .	35,000	38,970	3.40%, 8/15/2027 . . . . .	250,000	260,977
		<u>850,205</u>	Mondelez International, Inc.: 3.63%, 2/13/2026 . . . . .	50,000	53,352
<b>FOOD — 0.5%</b>			4.00%, 2/1/2024 . . . . .	100,000	106,721
Campbell Soup Co.: 3.30%, 3/15/2021 . . . . .	35,000	35,520	Sysco Corp.: 3.25%, 7/15/2027 . . . . .	50,000	52,341
3.65%, 3/15/2023 . . . . .	50,000	52,084	3.30%, 7/15/2026 . . . . .	100,000	105,385
3.95%, 3/15/2025 . . . . .	100,000	106,650	3.55%, 3/15/2025 . . . . .	50,000	53,267
4.15%, 3/15/2028 . . . . .	50,000	54,233	3.75%, 10/1/2025 . . . . .	5,000	5,373
4.80%, 3/15/2048 (c) . . . . .	20,000	23,202	4.45%, 3/15/2048 . . . . .	50,000	57,801
Conagra Brands, Inc.: 3.80%, 10/22/2021 . . . . .	20,000	20,629	4.85%, 10/1/2045 . . . . .	5,000	6,010
5.30%, 11/1/2038 (c) . . . . .	265,000	314,690	Tyson Foods, Inc.: 3.55%, 6/2/2027 . . . . .	150,000	159,280
5.40%, 11/1/2048 . . . . .	40,000	48,932	4.50%, 6/15/2022 . . . . .	30,000	31,595
General Mills, Inc.: 3.20%, 4/16/2021 . . . . .	10,000	10,164	4.55%, 6/2/2047 . . . . .	285,000	326,581
3.20%, 2/10/2027 (c) . . . . .	100,000	105,138			<u>4,994,515</u>
3.65%, 2/15/2024 . . . . .	50,000	52,588	<b>FOREST PRODUCTS &amp; PAPER — 0.1%</b>		
3.70%, 10/17/2023 . . . . .	20,000	21,062	Celulosa Arauco y Constitucion SA: 3.88%, 11/2/2027 . . . . .	200,000	202,126
4.20%, 4/17/2028 . . . . .	25,000	27,845	4.50%, 8/1/2024 (c) . . . . .	50,000	52,561
4.55%, 4/17/2038 . . . . .	10,000	11,593	Fibria Overseas Finance, Ltd. 5.50%, 1/17/2027 (c) . . . . .	25,000	27,386
4.70%, 4/17/2048 (c) . . . . .	320,000	383,971	Georgia-Pacific LLC 7.75%, 11/15/2029 . . . . .	25,000	35,626
Hershey Co.: 3.20%, 8/21/2025 . . . . .	25,000	26,456	International Paper Co.: 3.00%, 2/15/2027 (c) . . . . .	150,000	154,746
3.38%, 5/15/2023 . . . . .	50,000	52,314	3.65%, 6/15/2024 . . . . .	25,000	26,330
JM Smucker Co.: 3.38%, 12/15/2027 (c) . . . . .	100,000	104,296	4.35%, 8/15/2048 . . . . .	50,000	53,199
4.25%, 3/15/2035 . . . . .	50,000	54,217	4.40%, 8/15/2047 . . . . .	50,000	53,508
			5.00%, 9/15/2035 . . . . .	100,000	117,775
					<u>723,257</u>

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
<b>GAS — 0.1%</b>			4.75%, 4/15/2043 . . . . .	\$ 25,000	\$ 31,406
Atmos Energy Corp.:			4.90%, 11/30/2046 . . . . .	300,000	393,360
3.00%, 6/15/2027 (c) . . . . .	\$ 150,000	\$ 155,430	Baxter International, Inc.		
4.15%, 1/15/2043 . . . . .	25,000	28,150	3.50%, 8/15/2046 . . . . .	50,000	48,733
CenterPoint Energy Resources Corp.			Boston Scientific Corp.:		
3.55%, 4/1/2023 . . . . .	100,000	103,484	3.38%, 5/15/2022 . . . . .	50,000	51,546
Dominion Energy Gas Holdings LLC:			3.45%, 3/1/2024 . . . . .	25,000	26,187
3.60%, 12/15/2024 . . . . .	50,000	52,541	4.00%, 3/1/2029 . . . . .	35,000	38,743
4.80%, 11/1/2043 . . . . .	25,000	28,419	4.55%, 3/1/2039 . . . . .	50,000	58,734
Series A, 2.50%, 11/15/2024 . . . . .	85,000	85,502	4.70%, 3/1/2049 . . . . .	35,000	42,514
Series B, 3.00%, 11/15/2029 (c) . . . . .	35,000	34,899	Covidien International Finance SA		
Series C, 3.90%, 11/15/2049 (c) . . . . .	65,000	64,883	3.20%, 6/15/2022 . . . . .	50,000	51,296
National Fuel Gas Co.			DH Europe Finance II Sarl:		
3.95%, 9/15/2027 . . . . .	50,000	50,679	2.05%, 11/15/2022 . . . . .	50,000	50,106
NiSource, Inc.:			2.20%, 11/15/2024 . . . . .	50,000	50,099
2.95%, 9/1/2029 . . . . .	100,000	100,059	2.60%, 11/15/2029 . . . . .	30,000	29,946
3.49%, 5/15/2027 . . . . .	50,000	52,569	3.25%, 11/15/2039 . . . . .	50,000	50,616
3.65%, 6/15/2023 . . . . .	25,000	26,010	3.40%, 11/15/2049 . . . . .	50,000	51,258
4.38%, 5/15/2047 . . . . .	150,000	166,585	Medtronic, Inc.:		
4.80%, 2/15/2044 . . . . .	30,000	34,768	3.15%, 3/15/2022 . . . . .	59,000	60,694
ONE Gas, Inc.			3.50%, 3/15/2025 . . . . .	67,000	71,790
4.50%, 11/1/2048 . . . . .	90,000	107,775	4.38%, 3/15/2035 . . . . .	54,000	63,862
Southern California Gas Co.:			4.63%, 3/15/2045 . . . . .	345,000	433,541
3.15%, 9/15/2024 . . . . .	25,000	26,113	Stryker Corp.:		
3.20%, 6/15/2025 . . . . .	50,000	51,777	3.38%, 11/1/2025 . . . . .	25,000	26,464
3.75%, 9/15/2042 . . . . .	30,000	31,505	3.50%, 3/15/2026 . . . . .	25,000	26,637
5.13%, 11/15/2040 . . . . .	25,000	30,610	3.65%, 3/7/2028 . . . . .	50,000	53,817
Series VV, 4.30%, 1/15/2049 . . . . .	50,000	57,072	4.63%, 3/15/2046 . . . . .	25,000	30,099
Southern Co. Gas Capital Corp.			Thermo Fisher Scientific, Inc.:		
4.40%, 5/30/2047 . . . . .	150,000	165,690	3.00%, 4/15/2023 . . . . .	250,000	256,740
Southwest Gas Corp.			4.10%, 8/15/2047 . . . . .	100,000	113,423
3.70%, 4/1/2028 . . . . .	25,000	26,712	4.15%, 2/1/2024 . . . . .	25,000	26,831
Washington Gas Light Co.			Zimmer Biomet Holdings, Inc.		
Series MTN, 3.65%, 9/15/2049 . . . . .	50,000	50,178	3.55%, 4/1/2025 . . . . .	100,000	105,500
		<u>1,531,410</u>			<u>2,763,049</u>
<b>HAND &amp; MACHINE TOOLS — 0.0% (a)</b>			<b>HEALTH CARE SERVICES — 0.5%</b>		
Kennametal, Inc.			Advocate Health & Hospitals Corp.		
4.63%, 6/15/2028 . . . . .	50,000	53,219	3.39%, 10/15/2049 . . . . .	50,000	50,032
Stanley Black & Decker, Inc.:			Aetna, Inc.:		
3.40%, 3/1/2026 . . . . .	35,000	36,925	2.80%, 6/15/2023 . . . . .	200,000	203,298
4.25%, 11/15/2028 . . . . .	100,000	112,719	3.88%, 8/15/2047 . . . . .	100,000	101,347
		<u>202,863</u>	4.13%, 11/15/2042 . . . . .	25,000	25,543
<b>HEALTH CARE PRODUCTS — 0.3%</b>			Anthem, Inc.:		
Abbott Laboratories:			2.95%, 12/1/2022 . . . . .	50,000	51,206
2.95%, 3/15/2025 . . . . .	75,000	77,906	3.30%, 1/15/2023 . . . . .	50,000	51,718
3.40%, 11/30/2023 . . . . .	35,000	36,855	3.35%, 12/1/2024 . . . . .	50,000	52,220
3.75%, 11/30/2026 . . . . .	85,000	92,911	3.50%, 8/15/2024 . . . . .	25,000	26,212
4.75%, 11/30/2036 . . . . .	250,000	311,435	3.65%, 12/1/2027 . . . . .	130,000	137,619
			4.10%, 3/1/2028 . . . . .	100,000	108,709
			4.38%, 12/1/2047 . . . . .	130,000	142,766
			4.55%, 3/1/2048 . . . . .	50,000	56,514
			4.65%, 1/15/2043 . . . . .	50,000	56,557

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Ascension Health 3.95%, 11/15/2046 . . . . .	\$ 150,000	\$ 168,087	UnitedHealth Group, Inc.: 2.13%, 3/15/2021 . . . . .	\$ 150,000	\$ 150,448
CommonSpirit Health: 2.76%, 10/1/2024 . . . . .	250,000	252,497	2.38%, 10/15/2022 . . . . .	100,000	101,197
4.19%, 10/1/2049 . . . . .	250,000	251,332	2.88%, 3/15/2022 . . . . .	25,000	25,496
4.35%, 11/1/2042 . . . . .	25,000	25,539	3.10%, 3/15/2026 . . . . .	50,000	52,269
Duke University Health System, Inc. Series 2017, 3.92%, 6/1/2047 . . . . .	50,000	56,256	3.38%, 4/15/2027 . . . . .	100,000	106,528
HCA, Inc.: 4.13%, 6/15/2029 . . . . .	35,000	37,177	3.50%, 2/15/2024 . . . . .	10,000	10,552
4.50%, 2/15/2027 . . . . .	50,000	54,019	3.70%, 12/15/2025 . . . . .	10,000	10,802
4.75%, 5/1/2023 . . . . .	55,000	58,914	3.75%, 7/15/2025 . . . . .	305,000	329,406
5.00%, 3/15/2024 . . . . .	85,000	92,958	3.75%, 10/15/2047 . . . . .	50,000	53,580
5.13%, 6/15/2039 . . . . .	25,000	27,648	3.88%, 12/15/2028 . . . . .	15,000	16,573
5.25%, 4/15/2025 . . . . .	60,000	67,231	4.25%, 4/15/2047 . . . . .	100,000	114,850
5.25%, 6/15/2026 . . . . .	65,000	72,873	4.45%, 12/15/2048 . . . . .	260,000	310,684
5.25%, 6/15/2049 . . . . .	100,000	111,901	4.63%, 7/15/2035 . . . . .	200,000	242,702
5.50%, 6/15/2047 . . . . .	65,000	74,974	4.75%, 7/15/2045 . . . . .	230,000	282,902
Humana, Inc.: 2.90%, 12/15/2022 . . . . .	150,000	152,965	6.88%, 2/15/2038 . . . . .	25,000	37,034
4.80%, 3/15/2047 . . . . .	100,000	117,077			<u>5,656,570</u>
4.95%, 10/1/2044 . . . . .	50,000	58,857	<b>HOME BUILDERS — 0.0%</b> <b>(a)</b>		
Kaiser Foundation Hospitals: 3.50%, 4/1/2022 . . . . .	50,000	51,542	DR Horton, Inc. 2.50%, 10/15/2024 . . . . .	100,000	100,008
Series 2019, 3.27%, 11/1/2049 . . . . .	105,000	105,422	<b>HOME FURNISHINGS —</b> <b>0.0% (a)</b>		
Laboratory Corp. of America Holdings: 2.30%, 12/1/2024 . . . . .	100,000	99,699	Leggett & Platt, Inc. 4.40%, 3/15/2029 . . . . .	100,000	109,415
2.95%, 12/1/2029 . . . . .	100,000	100,484	Whirlpool Corp.: 4.50%, 6/1/2046 . . . . .	25,000	26,005
3.25%, 9/1/2024 . . . . .	100,000	103,834	4.75%, 2/26/2029 . . . . .	60,000	67,006
4.70%, 2/1/2045 . . . . .	25,000	28,032			<u>202,426</u>
Memorial Sloan-Kettering Cancer Center 4.13%, 7/1/2052 . . . . .	25,000	28,449	<b>HOUSEHOLD PRODUCTS &amp;</b> <b>WARES — 0.0% (a)</b>		
Mount Sinai Hospitals Group, Inc. Series 2019, 3.74%, 7/1/2049 . . . . .	35,000	34,994	Clorox Co.: 3.10%, 10/1/2027 . . . . .	50,000	52,022
New York and Presbyterian Hospital Series 2019, 3.95%, 8/1/2119 . . . . .	35,000	34,997	3.90%, 5/15/2028 . . . . .	50,000	55,189
Northwell Healthcare, Inc. 4.26%, 11/1/2047 . . . . .	50,000	53,803	Kimberly-Clark Corp.: 2.75%, 2/15/2026 . . . . .	25,000	25,764
Partners Healthcare System, Inc. Series 2017, 3.77%, 7/1/2048 . . . . .	100,000	104,407	3.20%, 4/25/2029 (c) . . . . .	100,000	106,476
Providence St. Joseph Health Obligated Group Series 19A, 2.53%, 10/1/2029 . . . . .	80,000	78,602	3.90%, 5/4/2047 . . . . .	50,000	56,033
Quest Diagnostics, Inc.: 2.95%, 6/30/2030 . . . . .	35,000	35,071	3.95%, 11/1/2028 . . . . .	55,000	61,413
4.20%, 6/30/2029 (c) . . . . .	100,000	110,316			<u>356,897</u>
4.70%, 3/30/2045 . . . . .	25,000	27,909	<b>INSURANCE — 0.9%</b>		
RWJ Barnabas Health, Inc. 3.48%, 7/1/2049 . . . . .	50,000	49,145	Aflac, Inc.: 3.63%, 6/15/2023 . . . . .	50,000	52,606
SSM Health Care Corp. Series 2018, 3.69%, 6/1/2023 . . . . .	20,000	20,795	4.75%, 1/15/2049 . . . . .	75,000	91,474
			Alleghany Corp. 4.90%, 9/15/2044 . . . . .	50,000	57,794
			Allstate Corp.: 3.85%, 8/10/2049 . . . . .	125,000	139,645
			4.20%, 12/15/2046 . . . . .	50,000	58,350
			Series B, 3 Month USD LIBOR + 2.94%, 5.75%, 8/15/2053 (d) . . . . .	25,000	26,913
			American Financial Group, Inc.: 3.50%, 8/15/2026 . . . . .	15,000	15,473

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.50%, 6/15/2047 . . . . .	\$ 100,000	\$ 108,845	Fidelity National Financial, Inc.		
American International Group, Inc.:			4.50%, 8/15/2028 . . . . .	\$ 50,000	\$ 54,453
3.30%, 3/1/2021 . . . . .	300,000	304,362	First American Financial Corp.		
3.88%, 1/15/2035 . . . . .	200,000	212,534	4.60%, 11/15/2024 . . . . .	25,000	26,784
3.90%, 4/1/2026 . . . . .	30,000	32,161	Globe Life, Inc.		
4.25%, 3/15/2029 (c) . . . . .	100,000	111,326	4.55%, 9/15/2028 . . . . .	25,000	27,875
4.50%, 7/16/2044 . . . . .	50,000	57,663	Hartford Financial Services Group, Inc.:		
4.88%, 6/1/2022 . . . . .	50,000	53,384	2.80%, 8/19/2029 (c) . . . . .	70,000	70,914
Series A-9, 3 Month USD LIBOR + 2.87%, 5.75%, 4/1/2048 (d) . . . . .	100,000	109,793	4.40%, 3/15/2048 (c) . . . . .	100,000	115,416
Aon Corp.:			Lincoln National Corp.:		
2.20%, 11/15/2022 . . . . .	100,000	100,656	3.05%, 1/15/2030 . . . . .	100,000	101,168
3.75%, 5/2/2029 . . . . .	100,000	107,051	3.80%, 3/1/2028 . . . . .	35,000	37,321
Aon PLC:			4.00%, 9/1/2023 . . . . .	15,000	15,974
3.50%, 6/14/2024 . . . . .	50,000	52,407	4.35%, 3/1/2048 . . . . .	50,000	55,049
3.88%, 12/15/2025 . . . . .	150,000	161,419	6.30%, 10/9/2037 . . . . .	50,000	65,058
Assurant, Inc.:			Loews Corp.		
4.20%, 9/27/2023 . . . . .	100,000	105,046	3.75%, 4/1/2026 . . . . .	50,000	53,637
4.90%, 3/27/2028 . . . . .	50,000	54,843	Manulife Financial Corp.		
Athene Holding, Ltd.			USD 5 Year Swap Rate + 1.65%, 4.06%, 2/24/2032 (d) . . . . .	50,000	51,766
4.13%, 1/12/2028 . . . . .	100,000	103,081	Markel Corp.:		
AXA Equitable Holdings, Inc.:			3.50%, 11/1/2027 . . . . .	50,000	51,738
3.90%, 4/20/2023 . . . . .	150,000	157,387	4.15%, 9/17/2050 . . . . .	50,000	51,616
4.35%, 4/20/2028 . . . . .	150,000	162,304	5.00%, 5/20/2049 . . . . .	30,000	34,917
5.00%, 4/20/2048 . . . . .	100,000	107,600	Marsh & McLennan Cos., Inc.:		
AXIS Specialty Finance LLC			2.75%, 1/30/2022 . . . . .	30,000	30,493
3.90%, 7/15/2029 . . . . .	25,000	26,325	3.30%, 3/14/2023 . . . . .	150,000	154,875
Berkshire Hathaway Finance Corp.:			3.75%, 3/14/2026 . . . . .	25,000	26,800
4.20%, 8/15/2048 . . . . .	100,000	118,003	3.88%, 3/15/2024 . . . . .	100,000	106,713
4.25%, 1/15/2049 . . . . .	200,000	237,940	4.38%, 3/15/2029 . . . . .	250,000	285,225
Berkshire Hathaway, Inc.:			Mercury General Corp.		
2.20%, 3/15/2021 . . . . .	155,000	155,818	4.40%, 3/15/2027 . . . . .	50,000	52,633
2.75%, 3/15/2023 . . . . .	50,000	51,390	MetLife, Inc.:		
3.00%, 2/11/2023 . . . . .	25,000	25,889	3.60%, 4/10/2024 (c) . . . . .	300,000	320,526
3.13%, 3/15/2026 . . . . .	55,000	58,084	4.05%, 3/1/2045 . . . . .	150,000	173,850
4.50%, 2/11/2043 . . . . .	180,000	219,393	4.88%, 11/13/2043 . . . . .	200,000	249,776
Brighthouse Financial, Inc.:			6.40%, 12/15/2066 . . . . .	100,000	122,668
3.70%, 6/22/2027 . . . . .	150,000	149,566	Series D, 4.37%, 9/15/2023 . . . . .	50,000	54,208
4.70%, 6/22/2047 . . . . .	150,000	138,850	Principal Financial Group, Inc.		
Brown & Brown, Inc.			3.70%, 5/15/2029 . . . . .	50,000	54,444
4.50%, 3/15/2029 . . . . .	50,000	55,091	Progressive Corp.:		
Chubb INA Holdings, Inc.:			3.75%, 8/23/2021 . . . . .	50,000	51,547
2.88%, 11/3/2022 . . . . .	50,000	51,292	4.00%, 3/1/2029 (c) . . . . .	50,000	56,116
3.35%, 5/3/2026 . . . . .	250,000	266,030	4.20%, 3/15/2048 . . . . .	100,000	117,481
4.15%, 3/13/2043 (c) . . . . .	25,000	29,043	Prudential Financial, Inc.:		
4.35%, 11/3/2045 . . . . .	125,000	151,837	3.94%, 12/7/2049 . . . . .	100,000	109,144
CNA Financial Corp.:			3 Month USD LIBOR + 2.38%, 4.50%, 9/15/2047 (d) . . . . .	170,000	177,417
3.45%, 8/15/2027 . . . . .	100,000	104,009	3 Month USD LIBOR + 3.03%, 5.38%, 5/15/2045 (d) . . . . .	200,000	216,282
4.50%, 3/1/2026 . . . . .	25,000	27,464	3 Month USD LIBOR + 3.92%, 5.63%, 6/15/2043 (d) . . . . .	80,000	86,229
Enstar Group, Ltd.					
4.95%, 6/1/2029 . . . . .	50,000	53,778			
Fairfax Financial Holdings, Ltd.					
4.85%, 4/17/2028 . . . . .	100,000	108,919			

See accompanying notes to financial statements.

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

*December 31, 2019*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 3.50%, 5/15/2024 . . . . .	\$ 50,000	\$ 53,174	Baidu, Inc. 2.88%, 7/6/2022 . . . . .	\$ 250,000	\$ 252,392
Series MTN, 3.70%, 3/13/2051 . . . . .	100,000	105,290	Booking Holdings, Inc. 3.60%, 6/1/2026 (c) . . . . .	250,000	267,260
Series MTN, 4.60%, 5/15/2044 (c) . . . . .	75,000	88,529	eBay, Inc.: 2.75%, 1/30/2023 . . . . .	150,000	152,140
Series MTN, 6.63%, 6/21/2040 . . . . .	25,000	35,243	3.45%, 8/1/2024 . . . . .	25,000	26,090
Reinsurance Group of America, Inc. 3.90%, 5/15/2029 . . . . .	50,000	53,668	3.80%, 3/9/2022 . . . . .	50,000	51,701
RenaissanceRe Finance, Inc. 3.45%, 7/1/2027 . . . . .	30,000	31,655	Expedia Group, Inc.: 3.25%, 2/15/2030 (b) . . . . .	35,000	33,767
Travelers Cos., Inc.: 3.75%, 5/15/2046 . . . . .	10,000	10,867	3.80%, 2/15/2028 . . . . .	50,000	51,014
4.00%, 5/30/2047 . . . . .	80,000	90,383	<b>INVESTMENT COMPANY</b>		
4.05%, 3/7/2048 . . . . .	100,000	114,955	<b>SECURITY — 0.0% (a)</b>		
4.10%, 3/4/2049 . . . . .	100,000	116,237	Ares Capital Corp.: 3.50%, 2/10/2023 . . . . .	50,000	50,952
Series MTN, 6.25%, 6/15/2037 . . . . .	25,000	34,853	4.20%, 6/10/2024 . . . . .	50,000	52,598
Trinity Acquisition PLC 4.40%, 3/15/2026 . . . . .	26,000	28,188	4.25%, 3/1/2025 . . . . .	50,000	52,580
Unum Group: 4.00%, 6/15/2029 (c) . . . . .	70,000	73,832	FS KKR Capital Corp. 4.13%, 2/1/2025 . . . . .	100,000	101,536
4.50%, 12/15/2049 . . . . .	15,000	14,706	Owl Rock Capital Corp. 4.00%, 3/30/2025 . . . . .	50,000	50,202
Voya Financial, Inc. 3.65%, 6/15/2026 . . . . .	50,000	52,920	Prospect Capital Corp. 5.88%, 3/15/2023 . . . . .	25,000	26,594
Willis North America, Inc.: 3.60%, 5/15/2024 . . . . .	50,000	52,317	<b>IRON/STEEL — 0.1%</b>		
3.88%, 9/15/2049 . . . . .	70,000	70,145	ArcelorMittal: 4.25%, 7/16/2029 . . . . .	100,000	104,691
4.50%, 9/15/2028 . . . . .	50,000	55,162	4.55%, 3/11/2026 . . . . .	50,000	53,245
XLIT, Ltd. 5.50%, 3/31/2045 . . . . .	125,000	158,916	6.13%, 6/1/2025 . . . . .	20,000	23,009
		<u>9,073,991</u>	6.25%, 2/25/2022 . . . . .	30,000	32,349
<b>INTERNET — 0.3%</b>			7.00%, 10/15/2039 . . . . .	31,000	37,842
Alibaba Group Holding, Ltd.: 3.13%, 11/28/2021 . . . . .	25,000	25,461	Nucor Corp.: 4.00%, 8/1/2023 . . . . .	25,000	26,444
3.40%, 12/6/2027 . . . . .	200,000	208,574	5.20%, 8/1/2043 . . . . .	50,000	62,595
3.60%, 11/28/2024 . . . . .	75,000	78,848	Steel Dynamics, Inc.: 2.80%, 12/15/2024 . . . . .	25,000	25,215
4.20%, 12/6/2047 (c) . . . . .	60,000	67,028	3.45%, 4/15/2030 . . . . .	40,000	40,553
4.40%, 12/6/2057 . . . . .	250,000	287,490	Vale Overseas, Ltd.: 6.25%, 8/10/2026 . . . . .	150,000	175,704
Alphabet, Inc.: 2.00%, 8/15/2026 . . . . .	250,000	248,907	6.88%, 11/10/2039 . . . . .	300,000	391,182
3.63%, 5/19/2021 . . . . .	50,000	51,294	8.25%, 1/17/2034 . . . . .	25,000	35,091
Amazon.com, Inc.: 2.40%, 2/22/2023 . . . . .	200,000	202,874	<b>LEISURE TIME — 0.0% (a)</b>		
2.50%, 11/29/2022 . . . . .	25,000	25,481	Royal Caribbean Cruises, Ltd. 3.70%, 3/15/2028 (c) . . . . .	150,000	155,161
2.80%, 8/22/2024 . . . . .	100,000	103,528	<b>LODGING — 0.1%</b>		
3.15%, 8/22/2027 . . . . .	100,000	105,905	Choice Hotels International, Inc. 3.70%, 12/1/2029 . . . . .	50,000	50,381
3.80%, 12/5/2024 (c) . . . . .	30,000	32,461	Hyatt Hotels Corp. 4.38%, 9/15/2028 . . . . .	50,000	54,292
3.88%, 8/22/2037 . . . . .	125,000	141,902	Las Vegas Sands Corp.: 2.90%, 6/25/2025 . . . . .	65,000	65,792
4.05%, 8/22/2047 . . . . .	125,000	147,519	3.20%, 8/8/2024 . . . . .	45,000	46,407
4.95%, 12/5/2044 . . . . .	125,000	163,431			
5.20%, 12/3/2025 . . . . .	50,000	58,356			

See accompanying notes to financial statements.

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

*December 31, 2019*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.50%, 8/18/2026 . . . . .	\$ 30,000	\$ 31,034	Series MTN, 2.80%, 7/18/2029 (c) . . . . .	\$ 50,000	\$ 51,308
3.90%, 8/8/2029 . . . . .	40,000	41,889	Series MTN, 3.40%, 9/11/2025. . . . .	25,000	26,669
Marriott International, Inc.:			Series MTN, 3.45%, 3/13/2025. . . . .	100,000	106,550
2.13%, 10/3/2022 . . . . .	65,000	64,962	nVent Finance Sarl 4.55%, 4/15/2028 . . . . .	50,000	51,931
2.30%, 1/15/2022 . . . . .	150,000	150,678	Rockwell Automation, Inc.:		
2.88%, 3/1/2021 . . . . .	50,000	50,466	3.50%, 3/1/2029 . . . . .	85,000	91,555
3.75%, 3/15/2025 . . . . .	25,000	26,473	4.20%, 3/1/2049 . . . . .	250,000	291,117
Sands China, Ltd.			Roper Technologies, Inc.:		
5.13%, 8/8/2025 . . . . .	250,000	275,310	2.80%, 12/15/2021 . . . . .	50,000	50,721
		<u>857,684</u>	2.95%, 9/15/2029 . . . . .	40,000	40,405
<b>MACHINERY,</b>			3.80%, 12/15/2026 . . . . .	30,000	32,264
<b>CONSTRUCTION &amp;</b>			4.20%, 9/15/2028 . . . . .	65,000	71,246
<b>MINING — 0.1%</b>			Wabtec Corp.:		
ABB Finance USA, Inc.:			4.40%, 3/15/2024 . . . . .	50,000	53,118
2.88%, 5/8/2022 . . . . .	50,000	51,049	4.95%, 9/15/2028 . . . . .	300,000	330,141
3.80%, 4/3/2028 . . . . .	100,000	109,712			<u>2,275,663</u>
Caterpillar Financial Services Corp.:			<b>MEDIA — 0.9%</b>		
1.70%, 8/9/2021 . . . . .	150,000	149,679	CBS Corp.:		
Series MTN, 2.40%, 6/6/2022 (c) . . . . .	150,000	151,855	2.50%, 2/15/2023 . . . . .	50,000	50,423
Series MTN, 2.85%, 5/17/2024 (c) . . . . .	350,000	361,214	2.90%, 1/15/2027 . . . . .	125,000	125,130
Series MTN, 2.95%, 2/26/2022. . . . .	150,000	153,423	3.70%, 6/1/2028 . . . . .	50,000	52,409
Series MTN, 3.75%, 11/24/2023 . . . . .	25,000	26,669	4.20%, 6/1/2029 (c) . . . . .	200,000	217,868
Caterpillar, Inc.:			Charter Communications Operating LLC/Charter Communications Operating Capital:		
2.60%, 9/19/2029 . . . . .	100,000	100,695	4.20%, 3/15/2028 . . . . .	250,000	266,542
3.80%, 8/15/2042 (c) . . . . .	125,000	139,576	4.46%, 7/23/2022 . . . . .	150,000	157,674
4.75%, 5/15/2064 . . . . .	25,000	31,580	4.50%, 2/1/2024 . . . . .	100,000	107,582
		<u>1,275,452</u>	4.80%, 3/1/2050 . . . . .	155,000	163,463
<b>MACHINERY-DIVERSIFIED</b>			4.91%, 7/23/2025 . . . . .	50,000	55,109
<b>— 0.2%</b>			5.05%, 3/30/2029 . . . . .	100,000	113,242
CNH Industrial Capital LLC:			5.38%, 5/1/2047 . . . . .	150,000	168,628
3.88%, 10/15/2021. . . . .	10,000	10,272	6.48%, 10/23/2045. . . . .	185,000	230,366
4.20%, 1/15/2024 . . . . .	100,000	105,906	Comcast Corp.:		
4.38%, 4/5/2022 . . . . .	15,000	15,667	2.75%, 3/1/2023 . . . . .	175,000	179,048
4.88%, 4/1/2021 . . . . .	15,000	15,484	3.00%, 2/1/2024 . . . . .	350,000	362,929
CNH Industrial NV			3.15%, 3/1/2026 . . . . .	225,000	235,910
Series MTN, 3.85%, 11/15/2027 (c) . . . . .	15,000	15,634	3.15%, 2/15/2028 . . . . .	200,000	209,748
Deere & Co.:			3.20%, 7/15/2036 . . . . .	250,000	255,827
2.60%, 6/8/2022 . . . . .	25,000	25,422	3.30%, 2/1/2027 . . . . .	150,000	158,653
2.88%, 9/7/2049 . . . . .	35,000	33,138	3.40%, 7/15/2046 . . . . .	100,000	101,330
3.90%, 6/9/2042 (c) . . . . .	225,000	253,609	3.45%, 10/1/2021 . . . . .	140,000	144,082
John Deere Capital Corp.:			3.60%, 3/1/2024 . . . . .	25,000	26,512
3.65%, 10/12/2023 (c) . . . . .	100,000	105,934	3.90%, 3/1/2038 . . . . .	150,000	166,294
Series GMTN, 3.45%, 6/7/2023 . . . . .	25,000	26,182	3.95%, 10/15/2025. . . . .	350,000	381,930
Series MTN, 2.15%, 9/8/2022.	150,000	151,077	4.00%, 11/1/2049 . . . . .	69,000	76,617
Series MTN, 2.25%, 9/14/2026. . . . .	100,000	99,987	4.05%, 11/1/2052 . . . . .	150,000	168,498
Series MTN, 2.60%, 3/7/2024.	65,000	66,438	4.20%, 8/15/2034 . . . . .	100,000	115,218
Series MTN, 2.80%, 3/6/2023.	150,000	153,888	4.25%, 10/15/2030. . . . .	50,000	57,142
			4.25%, 1/15/2033 . . . . .	50,000	57,821

See accompanying notes to financial statements.

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

*December 31, 2019*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.60%, 10/15/2038 . . . . .	\$ 305,000	\$ 363,761	Timken Co.		
4.65%, 7/15/2042 . . . . .	75,000	90,208	4.50%, 12/15/2028 . . . . .	\$ 20,000	\$ 21,529
4.70%, 10/15/2048 . . . . .	305,000	376,321			97,874
4.95%, 10/15/2058 . . . . .	105,000	136,699			
Discovery			<b>MINING — 0.2%</b>		
Communications LLC:			Barrick Gold Corp.		
3.25%, 4/1/2023 . . . . .	25,000	25,686	5.25%, 4/1/2042 . . . . .	25,000	30,032
3.80%, 3/13/2024 . . . . .	100,000	105,402	Barrick North America		
3.95%, 3/20/2028 . . . . .	30,000	32,071	Finance LLC		
4.95%, 5/15/2042 . . . . .	50,000	55,420	5.75%, 5/1/2043 . . . . .	250,000	320,217
5.00%, 9/20/2037 . . . . .	170,000	192,652	BHP Billiton Finance USA, Ltd.:		
5.20%, 9/20/2047 . . . . .	100,000	116,559	4.13%, 2/24/2042 . . . . .	125,000	142,401
Fox Corp.:			5.00%, 9/30/2043 . . . . .	50,000	64,339
3.67%, 1/25/2022 (b) . . . . .	15,000	15,504	Newmont Goldcorp Corp.:		
4.03%, 1/25/2024 (b) . . . . .	25,000	26,634	2.80%, 10/1/2029 . . . . .	80,000	79,347
4.71%, 1/25/2029 (b) . . . . .	40,000	45,647	3.50%, 3/15/2022 . . . . .	25,000	25,647
5.48%, 1/25/2039 (b) . . . . .	275,000	336,479	3.70%, 3/15/2023 . . . . .	50,000	52,292
5.58%, 1/25/2049 (b) . . . . .	25,000	31,805	Newmont Mining Corp.		
Grupo Televisa SAB:			4.88%, 3/15/2042 . . . . .	50,000	58,467
5.00%, 5/13/2045 . . . . .	50,000	52,193	Rio Tinto Finance USA PLC:		
6.13%, 1/31/2046 . . . . .	100,000	120,648	4.13%, 8/21/2042 (c) . . . . .	25,000	28,661
Thomson Reuters Corp.			4.75%, 3/22/2042 . . . . .	150,000	183,728
3.35%, 5/15/2026 . . . . .	50,000	51,518	Rio Tinto Finance USA, Ltd.		
Time Warner Cable LLC:			3.75%, 6/15/2025 . . . . .	250,000	268,842
4.00%, 9/1/2021 . . . . .	25,000	25,576	Southern Copper Corp.		
4.50%, 9/15/2042 . . . . .	100,000	102,378	5.88%, 4/23/2045 . . . . .	357,000	446,282
5.50%, 9/1/2041 . . . . .	425,000	477,407			1,700,255
5.88%, 11/15/2040 . . . . .	50,000	58,179	<b>MISCELLANEOUS</b>		
6.75%, 6/15/2039 . . . . .	50,000	63,094	<b>MANUFACTURER — 0.3%</b>		
TWDC Enterprises 18 Corp.:			3M Co.:		
2.30%, 2/12/2021 (c) . . . . .	200,000	201,188	1.75%, 2/14/2023 . . . . .	100,000	99,450
3.00%, 2/13/2026 (c) . . . . .	50,000	52,639	2.00%, 2/14/2025 . . . . .	100,000	99,305
Series GMTN, 3.15%,			2.38%, 8/26/2029 . . . . .	100,000	98,252
9/17/2025 . . . . .	25,000	26,571	2.88%, 10/15/2027 . . . . .	225,000	233,703
Series MTN, 3.00%,			3.25%, 8/26/2049 . . . . .	60,000	58,220
7/30/2046 . . . . .	75,000	74,085	Series MTN, 3.38%, 3/1/2029 .	50,000	53,188
Viacom, Inc.:			Series MTN, 3.63%,		
4.25%, 9/1/2023 . . . . .	100,000	106,636	10/15/2047 . . . . .	25,000	25,786
4.38%, 3/15/2043 . . . . .	25,000	26,479	Series MTN, 4.00%,		
5.85%, 9/1/2043 . . . . .	200,000	251,286	9/14/2048 . . . . .	30,000	33,018
Walt Disney Co.:			Eaton Corp.:		
1.65%, 9/1/2022 . . . . .	20,000	19,958	3.10%, 9/15/2027 . . . . .	100,000	104,044
1.75%, 8/30/2024 . . . . .	50,000	49,533	4.15%, 11/2/2042 . . . . .	25,000	28,012
2.00%, 9/1/2029 . . . . .	185,000	179,703	General Electric Co.:		
3.38%, 11/15/2026 . . . . .	100,000	107,100	2.70%, 10/9/2022 . . . . .	500,000	506,540
3.70%, 10/15/2025 . . . . .	100,000	108,124	4.13%, 10/9/2042 . . . . .	18,000	18,663
4.00%, 10/1/2023 . . . . .	100,000	106,857	5.30%, 2/11/2021 . . . . .	25,000	25,841
5.40%, 10/1/2043 . . . . .	75,000	102,361	Series GMTN, 3.45%,		
6.65%, 11/15/2037 . . . . .	250,000	371,370	5/15/2024 . . . . .	50,000	51,943
		9,091,726	Series MTN, 4.65%,		
<b>METAL FABRICATE &amp;</b>			10/17/2021 . . . . .	50,000	52,098
<b>HARDWARE — 0.0% (a)</b>			Series MTN, 5.88%,		
Precision Castparts Corp.			1/14/2038 . . . . .	50,000	60,474
2.50%, 1/15/2023 . . . . .	75,000	76,345	Illinois Tool Works, Inc.		
			3.90%, 9/1/2042 . . . . .	325,000	375,531

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Ingersoll-Rand Global Holding Co., Ltd. 5.75%, 6/15/2043 . . . . .	\$ 25,000	\$ 31,965	Concho Resources, Inc. 3.75%, 10/1/2027 . . . . .	\$ 300,000	\$ 315,729
Ingersoll-Rand Luxembourg Finance SA 3.80%, 3/21/2029 (c) . . . . .	100,000	107,755	ConocoPhillips Co.: 4.95%, 3/15/2026 . . . . .	200,000	230,060
Parker-Hannifin Corp.: 2.70%, 6/14/2024 . . . . .	35,000	35,714	5.95%, 3/15/2046 . . . . .	200,000	285,902
3.25%, 6/14/2029 . . . . .	285,000	297,258	6.50%, 2/1/2039 . . . . .	75,000	109,196
4.00%, 6/14/2049 . . . . .	40,000	43,393	ConocoPhillips Holding Co. 6.95%, 4/15/2029 . . . . .	50,000	68,019
Series MTN, 3.30%, 11/21/2024 . . . . .	50,000	52,120	Continental Resources, Inc.: 3.80%, 6/1/2024 . . . . .	40,000	41,383
Textron, Inc.: 3.90%, 9/17/2029 . . . . .	50,000	53,377	4.38%, 1/15/2028 . . . . .	40,000	42,550
4.00%, 3/15/2026 . . . . .	50,000	53,276	4.50%, 4/15/2023 . . . . .	60,000	62,872
		2,598,926	4.90%, 6/1/2044 . . . . .	30,000	31,913
<b>OIL &amp; GAS — 1.6%</b>			5.00%, 9/15/2022 . . . . .	44,000	44,338
Apache Corp.: 4.25%, 1/15/2030 (c) . . . . .	100,000	103,463	Devon Energy Corp.: 5.00%, 6/15/2045 . . . . .	25,000	29,196
4.75%, 4/15/2043 . . . . .	275,000	265,372	5.85%, 12/15/2025 (c) . . . . .	50,000	59,295
BP Capital Markets America, Inc.: 2.52%, 9/19/2022 . . . . .	250,000	253,977	Diamondback Energy, Inc.: 2.88%, 12/1/2024 . . . . .	60,000	60,700
3.02%, 1/16/2027 . . . . .	200,000	207,214	3.25%, 12/1/2026 . . . . .	45,000	45,521
3.22%, 4/14/2024 . . . . .	200,000	208,558	3.50%, 12/1/2029 . . . . .	100,000	101,838
3.59%, 4/14/2027 . . . . .	250,000	267,455	Ecopetrol SA: 4.13%, 1/16/2025 . . . . .	100,000	105,339
3.94%, 9/21/2028 . . . . .	100,000	110,549	5.88%, 5/28/2045 . . . . .	225,000	264,917
BP Capital Markets PLC: 3.06%, 3/17/2022 . . . . .	200,000	205,186	7.38%, 9/18/2043 . . . . .	50,000	67,612
3.81%, 2/10/2024 . . . . .	150,000	159,978	Encana Corp. 3.90%, 11/15/2021 . . . . .	25,000	25,602
Canadian Natural Resources, Ltd.: 2.95%, 1/15/2023 (c) . . . . .	250,000	254,945	EOG Resources, Inc.: 2.63%, 3/15/2023 . . . . .	100,000	101,957
3.45%, 11/15/2021 . . . . .	25,000	25,584	3.90%, 4/1/2035 . . . . .	25,000	27,785
3.85%, 6/1/2027 . . . . .	50,000	53,319	EQT Corp.: 3.00%, 10/1/2022 (c) . . . . .	100,000	98,151
3.90%, 2/1/2025 . . . . .	25,000	26,708	3.90%, 10/1/2027 (c) . . . . .	100,000	93,048
Series GMTN, 4.95%, 6/1/2047 . . . . .	100,000	122,367	Equinor ASA: 2.65%, 1/15/2024 . . . . .	75,000	76,801
Cenovus Energy, Inc.: 3.00%, 8/15/2022 . . . . .	20,000	20,267	3.25%, 11/18/2049 . . . . .	55,000	55,497
4.25%, 4/15/2027 (c) . . . . .	50,000	52,923	3.63%, 9/10/2028 . . . . .	50,000	54,963
5.25%, 6/15/2037 . . . . .	100,000	110,458	3.70%, 3/1/2024 . . . . .	300,000	319,686
5.40%, 6/15/2047 . . . . .	50,000	58,024	3.95%, 5/15/2043 . . . . .	50,000	55,717
Chevron Corp.: 2.10%, 5/16/2021 (c) . . . . .	250,000	251,252	4.80%, 11/8/2043 . . . . .	30,000	37,769
2.90%, 3/3/2024 . . . . .	150,000	155,496	Exxon Mobil Corp.: 1.90%, 8/16/2022 . . . . .	20,000	20,122
2.95%, 5/16/2026 . . . . .	50,000	52,285	2.02%, 8/16/2024 . . . . .	50,000	50,169
3.19%, 6/24/2023 . . . . .	25,000	26,054	2.22%, 3/1/2021 . . . . .	200,000	201,190
Cimarex Energy Co. 3.90%, 5/15/2027 . . . . .	250,000	259,130	2.44%, 8/16/2029 (c) . . . . .	50,000	50,292
CNOOC Finance 2015 USA LLC 3.50%, 5/5/2025 . . . . .	300,000	314,298	2.73%, 3/1/2023 . . . . .	150,000	153,591
CNOOC Nexen Finance 2014 ULC 4.88%, 4/30/2044 . . . . .	100,000	122,271	3.00%, 8/16/2039 . . . . .	50,000	50,062
			3.04%, 3/1/2026 . . . . .	250,000	262,270
			3.10%, 8/16/2049 . . . . .	50,000	49,931
			4.11%, 3/1/2046 . . . . .	125,000	146,399
			Hess Corp.: 5.60%, 2/15/2041 . . . . .	75,000	88,333
			5.80%, 4/1/2047 . . . . .	250,000	306,070
			Husky Energy, Inc. 4.40%, 4/15/2029 . . . . .	100,000	107,800

See accompanying notes to financial statements.



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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Marathon Oil Corp.:			4.00%, 5/10/2046 . . . . .	\$ 100,000	\$ 113,886
2.80%, 11/1/2022 . . . . .	\$ 25,000	\$ 25,437	4.13%, 5/11/2035 . . . . .	75,000	87,388
4.40%, 7/15/2027 . . . . .	50,000	54,412	4.38%, 5/11/2045 . . . . .	250,000	298,230
5.20%, 6/1/2045 (c) . . . . .	50,000	58,163	5.50%, 3/25/2040 . . . . .	25,000	33,878
Marathon Petroleum Corp.:			Suncor Energy, Inc.:		
3.63%, 9/15/2024 . . . . .	50,000	52,476	3.60%, 12/1/2024 . . . . .	25,000	26,540
3.80%, 4/1/2028 . . . . .	30,000	31,526	4.00%, 11/15/2047 . . . . .	70,000	76,422
4.50%, 4/1/2048 . . . . .	25,000	26,601	6.50%, 6/15/2038 . . . . .	50,000	69,519
5.13%, 12/15/2026 . . . . .	150,000	170,089	Total Capital International SA		
Newfield Exploration Co.			3.75%, 4/10/2024 . . . . .	375,000	401,786
5.63%, 7/1/2024 . . . . .	250,000	275,742	Total Capital SA		
Nexen, Inc.			3.88%, 10/11/2028 . . . . .	25,000	27,886
5.88%, 3/10/2035 . . . . .	100,000	127,554	Valero Energy Corp.:		
Noble Energy, Inc.:			3.40%, 9/15/2026 (c) . . . . .	50,000	52,407
4.95%, 8/15/2047 . . . . .	250,000	276,902	6.63%, 6/15/2037 . . . . .	250,000	331,927
5.25%, 11/15/2043 . . . . .	50,000	55,999			<u>16,151,093</u>
Occidental Petroleum Corp.:			<b>OIL &amp; GAS SERVICES —</b>		
2.60%, 8/13/2021 . . . . .	50,000	50,363	<b>0.1%</b>		
2.60%, 4/15/2022 . . . . .	100,000	100,749	Baker Hughes a GE Co.		
2.70%, 8/15/2022 . . . . .	295,000	298,221	LLC/Baker Hughes		
2.90%, 8/15/2024 . . . . .	300,000	304,749	Co-Obligor, Inc.:		
3.20%, 8/15/2026 . . . . .	65,000	65,753	2.77%, 12/15/2022 . . . . .	100,000	102,023
3.50%, 8/15/2029 (c) . . . . .	65,000	66,290	3.34%, 12/15/2027 . . . . .	50,000	52,169
4.40%, 4/15/2046 . . . . .	125,000	126,946	4.08%, 12/15/2047 . . . . .	150,000	154,202
4.40%, 8/15/2049 (c) . . . . .	30,000	30,911	Halliburton Co.:		
6.20%, 3/15/2040 . . . . .	25,000	29,866	3.80%, 11/15/2025 (c) . . . . .	350,000	373,485
6.60%, 3/15/2046 . . . . .	300,000	388,398	4.85%, 11/15/2035 . . . . .	150,000	168,960
Series 1, 4.10%, 2/1/2021 . . . . .	25,000	25,423	5.00%, 11/15/2045 . . . . .	35,000	39,939
Petro-Canada			7.45%, 9/15/2039 . . . . .	25,000	36,045
5.35%, 7/15/2033 . . . . .	25,000	30,906	National Oilwell Varco, Inc.:		
Petroleos Mexicanos:			2.60%, 12/1/2022 . . . . .	21,000	21,224
2.46%, 12/15/2025 . . . . .	15,000	14,958	3.60%, 12/1/2029 . . . . .	100,000	100,433
4.25%, 1/15/2025 (c) . . . . .	25,000	25,338	Patterson-UTI Energy, Inc.		
4.50%, 1/23/2026 . . . . .	75,000	74,648	5.15%, 11/15/2029 . . . . .	50,000	51,086
6.35%, 2/12/2048 . . . . .	150,000	144,823			<u>1,099,566</u>
6.38%, 1/23/2045 . . . . .	250,000	242,197	<b>PACKAGING &amp;</b>		
6.50%, 3/13/2027 . . . . .	250,000	264,827	<b>CONTAINERS — 0.0% (a)</b>		
6.50%, 1/23/2029 . . . . .	75,000	78,872	Packaging Corp. of America:		
6.75%, 9/21/2047 . . . . .	598,000	602,575	3.00%, 12/15/2029 . . . . .	25,000	25,208
6.84%, 1/23/2030 (b) . . . . .	500,000	534,920	3.40%, 12/15/2027 . . . . .	35,000	36,536
6.88%, 8/4/2026 . . . . .	250,000	275,075	4.05%, 12/15/2049 . . . . .	10,000	10,422
7.69%, 1/23/2050 (b) . . . . .	500,000	546,705	WRKCo, Inc.:		
Phillips 66:			3.38%, 9/15/2027 . . . . .	100,000	102,443
3.90%, 3/15/2028 (c) . . . . .	50,000	54,572	3.75%, 3/15/2025 . . . . .	100,000	105,298
4.30%, 4/1/2022 . . . . .	35,000	36,800	4.20%, 6/1/2032 . . . . .	50,000	54,827
4.88%, 11/15/2044 . . . . .	95,000	114,649			<u>334,734</u>
Pioneer Natural Resources Co.			<b>PHARMACEUTICALS —</b>		
4.45%, 1/15/2026 . . . . .	50,000	54,795	<b>1.8%</b>		
Shell International Finance B.V.:			AbbVie, Inc.:		
1.88%, 5/10/2021 . . . . .	250,000	250,417	2.15%, 11/19/2021 (b) (c) . . . . .	115,000	115,308
2.00%, 11/7/2024 . . . . .	100,000	99,829	2.30%, 5/14/2021 . . . . .	325,000	326,176
2.38%, 11/7/2029 . . . . .	100,000	99,079	2.60%, 11/21/2024 (b) . . . . .	105,000	105,919
2.50%, 9/12/2026 . . . . .	150,000	151,614	2.90%, 11/6/2022 . . . . .	25,000	25,525
3.13%, 11/7/2049 . . . . .	100,000	98,621	2.95%, 11/21/2026 (b) . . . . .	105,000	106,765
3.25%, 5/11/2025 . . . . .	100,000	105,716			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.20%, 5/14/2026 . . . . .	\$ 200,000	\$ 207,088	3.05%, 10/15/2027 (b) . . . . .	\$ 50,000	\$ 50,636
3.20%, 11/21/2029 (b) . . . . .	245,000	250,022	3.30%, 2/25/2021 (b) . . . . .	25,000	25,319
3.38%, 11/14/2021 . . . . .	270,000	276,896	3.40%, 9/17/2021 . . . . .	290,000	296,824
3.75%, 11/14/2023 . . . . .	235,000	247,439	3.75%, 7/15/2023 . . . . .	100,000	104,976
4.05%, 11/21/2039 (b) . . . . .	605,000	635,189	4.38%, 10/15/2028 . . . . .	60,000	66,581
4.25%, 11/14/2028 (c) . . . . .	35,000	38,803	4.80%, 8/15/2038 . . . . .	60,000	69,951
4.25%, 11/21/2049 (b) . . . . .	90,000	95,452	4.90%, 12/15/2048 . . . . .	145,000	173,361
4.30%, 5/14/2036 . . . . .	50,000	54,931	6.13%, 11/15/2041 (b) . . . . .	25,000	31,739
4.40%, 11/6/2042 . . . . .	50,000	54,144	CVS Health Corp.:		
4.45%, 5/14/2046 . . . . .	150,000	161,800	2.13%, 6/1/2021 . . . . .	100,000	100,165
4.50%, 5/14/2035 . . . . .	50,000	56,213	2.88%, 6/1/2026 . . . . .	210,000	213,007
4.88%, 11/14/2048 . . . . .	25,000	28,841	3.35%, 3/9/2021 . . . . .	316,000	321,031
Allergan Funding SCS:			3.38%, 8/12/2024 . . . . .	25,000	26,038
3.45%, 3/15/2022 . . . . .	200,000	204,652	3.50%, 7/20/2022 . . . . .	200,000	206,530
3.80%, 3/15/2025 . . . . .	75,000	78,793	3.88%, 7/20/2025 . . . . .	20,000	21,333
3.85%, 6/15/2024 . . . . .	50,000	52,542	4.00%, 12/5/2023 . . . . .	25,000	26,480
4.55%, 3/15/2035 . . . . .	350,000	378,150	4.10%, 3/25/2025 . . . . .	250,000	268,860
4.75%, 3/15/2045 . . . . .	75,000	81,608	4.30%, 3/25/2028 . . . . .	610,000	667,383
AmerisourceBergen Corp.			4.78%, 3/25/2038 . . . . .	175,000	199,110
3.45%, 12/15/2027 . . . . .	50,000	52,178	4.88%, 7/20/2035 . . . . .	45,000	51,658
AstraZeneca PLC:			5.05%, 3/25/2048 . . . . .	300,000	355,875
2.38%, 6/12/2022 . . . . .	400,000	404,452	5.13%, 7/20/2045 . . . . .	185,000	219,206
3.38%, 11/16/2025 . . . . .	35,000	37,230	Eli Lilly & Co.		
3.50%, 8/17/2023 . . . . .	50,000	52,343	2.35%, 5/15/2022 . . . . .	300,000	303,810
4.00%, 1/17/2029 . . . . .	35,000	38,887	Express Scripts Holding Co.		
4.00%, 9/18/2042 . . . . .	25,000	27,646	4.80%, 7/15/2046 . . . . .	150,000	162,109
4.38%, 8/17/2048 . . . . .	40,000	47,490	GlaxoSmithKline Capital PLC:		
6.45%, 9/15/2037 . . . . .	25,000	35,369	2.88%, 6/1/2022 . . . . .	450,000	459,877
Becton Dickinson and Co.:			3.00%, 6/1/2024 . . . . .	70,000	72,645
2.89%, 6/6/2022 . . . . .	235,000	238,885	3.13%, 5/14/2021 . . . . .	70,000	71,203
3.36%, 6/6/2024 . . . . .	50,000	52,068	3.38%, 6/1/2029 . . . . .	85,000	91,165
3.70%, 6/6/2027 . . . . .	163,000	173,504	GlaxoSmithKline Capital, Inc.:		
3.73%, 12/15/2024 . . . . .	50,000	53,103	2.80%, 3/18/2023 . . . . .	25,000	25,622
4.67%, 6/6/2047 . . . . .	210,000	249,948	3.38%, 5/15/2023 . . . . .	100,000	104,393
4.69%, 12/15/2044 . . . . .	20,000	23,272	3.63%, 5/15/2025 . . . . .	55,000	58,940
Bristol-Myers Squibb Co.:			3.88%, 5/15/2028 . . . . .	100,000	110,424
2.55%, 5/14/2021 (b) . . . . .	50,000	50,494	4.20%, 3/18/2043 . . . . .	25,000	29,310
2.60%, 5/16/2022 (b) . . . . .	50,000	50,830	6.38%, 5/15/2038 . . . . .	50,000	72,183
2.88%, 2/19/2021 (b) . . . . .	25,000	25,290	Johnson & Johnson:		
3.25%, 2/20/2023 (b) . . . . .	50,000	51,752	2.25%, 3/3/2022 . . . . .	250,000	252,890
3.25%, 2/27/2027 (c) . . . . .	250,000	267,340	2.45%, 3/1/2026 . . . . .	30,000	30,521
3.25%, 8/1/2042 . . . . .	50,000	50,514	2.90%, 1/15/2028 . . . . .	250,000	261,090
3.40%, 7/26/2029 (b) . . . . .	355,000	380,283	3.38%, 12/5/2023 (c) . . . . .	25,000	26,534
3.63%, 5/15/2024 (b) . . . . .	25,000	26,415	3.40%, 1/15/2038 . . . . .	100,000	107,304
3.88%, 8/15/2025 (b) . . . . .	25,000	27,047	3.55%, 3/1/2036 . . . . .	150,000	164,374
3.90%, 2/20/2028 (b) . . . . .	100,000	109,644	3.63%, 3/3/2037 . . . . .	200,000	220,886
4.13%, 6/15/2039 (b) . . . . .	35,000	40,350	3.75%, 3/3/2047 . . . . .	100,000	113,487
4.35%, 11/15/2047 (b) . . . . .	225,000	267,210	4.50%, 12/5/2043 . . . . .	50,000	61,778
4.55%, 2/20/2048 (b) . . . . .	100,000	122,576	McKesson Corp.:		
4.63%, 5/15/2044 (b) . . . . .	50,000	60,584	2.85%, 3/15/2023 . . . . .	25,000	25,349
Cardinal Health, Inc.:			3.95%, 2/16/2028 . . . . .	60,000	64,009
3.08%, 6/15/2024 . . . . .	250,000	257,412	Mead Johnson Nutrition Co.		
3.41%, 6/15/2027 (c) . . . . .	300,000	307,101	4.60%, 6/1/2044 . . . . .	25,000	29,803
4.90%, 9/15/2045 . . . . .	25,000	26,067	Merck & Co., Inc.:		
Cigna Corp.:			2.35%, 2/10/2022 . . . . .	50,000	50,711

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.40%, 9/15/2022 . . . . .	\$ 25,000	\$ 25,370	<b>PIPELINES — 1.1%</b>		
2.75%, 2/10/2025 . . . . .	325,000	336,937	Boardwalk Pipelines L.P.		
2.90%, 3/7/2024 (c) . . . . .	45,000	46,793	4.80%, 5/3/2029 . . . . .	\$ 40,000	\$ 42,608
3.40%, 3/7/2029 . . . . .	100,000	108,338	Cheniere Corpus Christi Holdings LLC		
3.60%, 9/15/2042 . . . . .	25,000	27,132	3.70%, 11/15/2029 (b) (c) . . .	90,000	92,063
3.70%, 2/10/2045 . . . . .	50,000	55,288	Enable Midstream Partners L.P.:		
3.90%, 3/7/2039 . . . . .	100,000	114,316	4.15%, 9/15/2029 . . . . .	100,000	95,717
4.00%, 3/7/2049 . . . . .	65,000	76,084	4.40%, 3/15/2027 . . . . .	50,000	49,814
Mylan NV:			4.95%, 5/15/2028 . . . . .	30,000	30,405
3.15%, 6/15/2021 . . . . .	380,000	384,875	Enbridge Energy Partners L.P.		
5.25%, 6/15/2046 . . . . .	250,000	278,345	4.20%, 9/15/2021 . . . . .	25,000	25,746
Novartis Capital Corp.:			Enbridge, Inc.:		
2.40%, 5/17/2022 . . . . .	300,000	303,975	2.90%, 7/15/2022 . . . . .	50,000	50,963
3.00%, 11/20/2025 . . . . .	25,000	26,307	3.70%, 7/15/2027 . . . . .	50,000	52,997
3.10%, 5/17/2027 (c) . . . . .	30,000	31,763	4.00%, 11/15/2049 (c) . . . . .	100,000	104,873
3.40%, 5/6/2024 . . . . .	25,000	26,481	4.25%, 12/1/2026 . . . . .	50,000	55,137
4.00%, 11/20/2045 . . . . .	50,000	58,030	Energy Transfer Operating L.P.:		
Perrigo Finance Unlimited Co.			4.20%, 4/15/2027 . . . . .	50,000	52,353
4.38%, 3/15/2026 . . . . .	50,000	51,589	4.75%, 1/15/2026 . . . . .	225,000	243,169
Pfizer, Inc.:			5.15%, 2/1/2043 . . . . .	25,000	25,608
2.20%, 12/15/2021 . . . . .	200,000	201,778	5.15%, 3/15/2045 (c) . . . . .	225,000	236,306
2.95%, 3/15/2024 . . . . .	100,000	103,783	5.20%, 2/1/2022 . . . . .	100,000	104,894
3.00%, 9/15/2021 . . . . .	40,000	40,834	5.25%, 4/15/2029 . . . . .	275,000	309,314
3.00%, 12/15/2026 . . . . .	150,000	157,425	5.88%, 1/15/2024 . . . . .	250,000	276,670
3.20%, 9/15/2023 . . . . .	50,000	52,176	6.25%, 4/15/2049 . . . . .	275,000	333,385
3.40%, 5/15/2024 . . . . .	25,000	26,443	Enterprise Products Operating LLC:		
3.45%, 3/15/2029 . . . . .	100,000	107,622	2.85%, 4/15/2021 . . . . .	75,000	75,821
3.60%, 9/15/2028 . . . . .	100,000	109,469	3.13%, 7/31/2029 . . . . .	100,000	102,872
3.90%, 3/15/2039 . . . . .	25,000	28,185	3.50%, 2/1/2022 . . . . .	25,000	25,768
4.00%, 12/15/2036 . . . . .	150,000	170,442	3.75%, 2/15/2025 . . . . .	75,000	79,983
4.00%, 3/15/2049 . . . . .	350,000	403,305	3.95%, 2/15/2027 . . . . .	200,000	216,190
4.10%, 9/15/2038 . . . . .	200,000	228,864	4.15%, 10/16/2028 . . . . .	25,000	27,637
4.20%, 9/15/2048 . . . . .	35,000	41,224	4.20%, 1/31/2050 . . . . .	65,000	70,168
7.20%, 3/15/2039 . . . . .	75,000	117,745	4.80%, 2/1/2049 (c) . . . . .	25,000	29,462
Sanofi:			4.85%, 3/15/2044 . . . . .	50,000	57,852
3.63%, 6/19/2028 . . . . .	100,000	110,726	4.90%, 5/15/2046 . . . . .	50,000	58,728
4.00%, 3/29/2021 . . . . .	25,000	25,670	5.10%, 2/15/2045 . . . . .	200,000	239,742
Shire Acquisitions Investments			Series D, 3 Month USD LIBOR + 2.99%, 4.88%, 8/16/2077 (d) . . . . .	250,000	247,237
Ireland DAC:			Series E, 3 Month USD LIBOR + 3.03%, 5.25%, 8/16/2077 (d) . . . . .	150,000	151,090
2.40%, 9/23/2021 . . . . .	300,000	301,734	EQM Midstream Partners L.P.:		
2.88%, 9/23/2023 . . . . .	100,000	101,987	4.75%, 7/15/2023 . . . . .	250,000	250,762
3.20%, 9/23/2026 . . . . .	30,000	30,919	5.50%, 7/15/2028 . . . . .	15,000	14,735
Takeda Pharmaceutical Co., Ltd.:			6.50%, 7/15/2048 . . . . .	25,000	23,262
4.40%, 11/26/2023 . . . . .	100,000	107,452	Kinder Morgan Energy Partners L.P.:		
5.00%, 11/26/2028 . . . . .	100,000	116,515	3.50%, 3/1/2021 . . . . .	275,000	278,924
Wyeth LLC			5.40%, 9/1/2044 . . . . .	25,000	28,703
6.00%, 2/15/2036 . . . . .	25,000	34,076	Kinder Morgan, Inc.:		
Zoetis, Inc.:			3.15%, 1/15/2023 . . . . .	450,000	460,926
3.00%, 9/12/2027 . . . . .	50,000	51,339	4.30%, 6/1/2025 . . . . .	300,000	325,053
3.90%, 8/20/2028 . . . . .	50,000	54,232			
4.45%, 8/20/2048 . . . . .	25,000	29,173			
4.70%, 2/1/2043 . . . . .	25,000	29,854			
		18,390,615			

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.05%, 2/15/2046 . . . . .	\$ 50,000	\$ 56,192	4.63%, 3/1/2034 . . . . .	\$ 250,000	\$ 285,647
5.30%, 12/1/2034 . . . . .	200,000	235,592	4.75%, 5/15/2038 . . . . .	100,000	114,406
5.55%, 6/1/2045 . . . . .	150,000	178,974	4.88%, 5/15/2048 (c) . . . . .	200,000	237,424
Magellan Midstream Partners L.P.:			7.63%, 1/15/2039 . . . . .	25,000	37,598
4.20%, 10/3/2047 . . . . .	50,000	52,248	Transcontinental Gas Pipe Line Co. LLC		
4.85%, 2/1/2049 (c) . . . . .	275,000	319,176	7.85%, 2/1/2026 . . . . .	200,000	255,378
5.00%, 3/1/2026 . . . . .	50,000	56,439	Valero Energy Partners L.P.		
MPLX L.P.:			4.50%, 3/15/2028 . . . . .	50,000	55,076
3.50%, 12/1/2022 (b) . . . . .	75,000	77,285	Western Gas Partners L.P.		
4.00%, 3/15/2028 . . . . .	35,000	36,310	5.45%, 4/1/2044 . . . . .	25,000	22,040
4.50%, 4/15/2038 . . . . .	180,000	183,551	Western Midstream Operating L.P.:		
4.70%, 4/15/2048 . . . . .	100,000	101,818	4.50%, 3/1/2028 . . . . .	20,000	19,501
4.80%, 2/15/2029 . . . . .	105,000	115,209	4.75%, 8/15/2028 . . . . .	60,000	59,749
4.88%, 6/1/2025 . . . . .	50,000	54,616	5.30%, 3/1/2048 . . . . .	50,000	43,407
4.90%, 4/15/2058 . . . . .	25,000	25,616	Williams Cos., Inc.:		
5.20%, 3/1/2047 . . . . .	100,000	108,051	3.60%, 3/15/2022 . . . . .	100,000	102,746
5.20%, 12/1/2047 (b) . . . . .	100,000	107,532	3.70%, 1/15/2023 . . . . .	20,000	20,688
ONEOK Partners L.P.			3.75%, 6/15/2027 . . . . .	200,000	208,670
3.38%, 10/1/2022 . . . . .	25,000	25,671	3.90%, 1/15/2025 . . . . .	50,000	52,566
ONEOK, Inc.:			4.55%, 6/24/2024 . . . . .	65,000	70,136
2.75%, 9/1/2024 . . . . .	100,000	100,765	5.10%, 9/15/2045 . . . . .	125,000	138,967
3.40%, 9/1/2029 . . . . .	100,000	101,670	5.75%, 6/24/2044 . . . . .	25,000	29,508
4.00%, 7/13/2027 . . . . .	30,000	31,851			<u>11,287,436</u>
4.45%, 9/1/2049 . . . . .	40,000	41,429	<b>REAL ESTATE — 0.0% (a)</b>		
4.55%, 7/15/2028 . . . . .	50,000	54,964	CBRE Services, Inc.		
4.95%, 7/13/2047 . . . . .	150,000	164,347	4.88%, 3/1/2026 . . . . .	50,000	55,964
5.20%, 7/15/2048 . . . . .	25,000	28,507	<b>REAL ESTATE INVESTMENT TRUSTS — 1.0%</b>		
Phillips 66 Partners L.P.:			Alexandria Real Estate Equities, Inc.:		
2.45%, 12/15/2024 . . . . .	100,000	99,976	3.38%, 8/15/2031 . . . . .	60,000	62,564
3.15%, 12/15/2029 . . . . .	100,000	99,627	3.45%, 4/30/2025 . . . . .	100,000	105,399
3.55%, 10/1/2026 . . . . .	10,000	10,454	4.00%, 2/1/2050 . . . . .	100,000	109,790
3.75%, 3/1/2028 . . . . .	25,000	26,083	4.70%, 7/1/2030 . . . . .	35,000	40,244
4.90%, 10/1/2046 . . . . .	10,000	11,240	American Campus Communities Operating Partnership L.P.:		
Plains All American Pipeline L.P./PAA Finance Corp.:			3.30%, 7/15/2026 . . . . .	50,000	51,744
3.60%, 11/1/2024 . . . . .	25,000	25,793	3.63%, 11/15/2027 . . . . .	30,000	31,589
4.50%, 12/15/2026 . . . . .	50,000	53,188	American Tower Corp.:		
4.65%, 10/15/2025 . . . . .	400,000	428,568	2.25%, 1/15/2022 . . . . .	100,000	100,365
4.70%, 6/15/2044 . . . . .	25,000	24,318	2.75%, 1/15/2027 . . . . .	200,000	200,232
Sabine Pass Liquefaction LLC:			3.00%, 6/15/2023 . . . . .	250,000	256,215
4.20%, 3/15/2028 . . . . .	100,000	106,103	3.13%, 1/15/2027 . . . . .	100,000	102,230
5.63%, 2/1/2021 . . . . .	95,000	97,694	3.38%, 10/15/2026 . . . . .	75,000	78,011
5.63%, 3/1/2025 . . . . .	200,000	224,836	3.50%, 1/31/2023 . . . . .	50,000	51,814
5.75%, 5/15/2024 . . . . .	75,000	83,672	AvalonBay Communities, Inc.:		
5.88%, 6/30/2026 . . . . .	250,000	287,445	Series GMTN, 2.95%, 9/15/2022 . . . . .	25,000	25,617
Spectra Energy Partners L.P.			Series GMTN, 2.95%, 5/11/2026 . . . . .	50,000	51,429
4.75%, 3/15/2024 . . . . .	350,000	381,069	Series MTN, 3.20%, 1/15/2028 . . . . .	40,000	41,736
Sunoco Logistics Partners Operations L.P.:					
4.00%, 10/1/2027 . . . . .	50,000	51,893			
5.30%, 4/1/2044 . . . . .	25,000	26,460			
5.35%, 5/15/2045 . . . . .	25,000	26,767			
5.40%, 10/1/2047 . . . . .	150,000	162,876			
TransCanada PipeLines, Ltd.:					
2.50%, 8/1/2022 . . . . .	100,000	101,117			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series MTN, 3.30%, 6/1/2029 . . . . .	\$ 65,000	\$ 68,805	Federal Realty Investment Trust:		
Series MTN, 3.90%, 10/15/2046 . . . . .	50,000	54,678	3.20%, 6/15/2029 . . . . .	\$ 75,000	\$ 77,726
Boston Properties L.P.:			3.25%, 7/15/2027 . . . . .	50,000	51,929
2.75%, 10/1/2026 . . . . .	150,000	152,086	GLP Capital L.P./GLP Financing II, Inc.:		
2.90%, 3/15/2030 . . . . .	35,000	34,905	3.35%, 9/1/2024 . . . . .	55,000	56,239
3.40%, 6/21/2029 . . . . .	100,000	104,767	4.00%, 1/15/2030 . . . . .	65,000	66,570
3.65%, 2/1/2026 . . . . .	100,000	105,923	5.25%, 6/1/2025 . . . . .	20,000	21,976
3.85%, 2/1/2023 . . . . .	75,000	78,643	5.38%, 11/1/2023 . . . . .	20,000	21,813
Brixmor Operating Partnership L.P.:			5.38%, 4/15/2026 . . . . .	40,000	44,269
3.65%, 6/15/2024 . . . . .	50,000	52,334	5.75%, 6/1/2028 . . . . .	20,000	22,719
4.13%, 6/15/2026 . . . . .	50,000	53,154	HCP, Inc.		
4.13%, 5/15/2029 . . . . .	100,000	107,456	3.88%, 8/15/2024 . . . . .	50,000	53,179
Camden Property Trust:			Healthcare Trust of America Holdings L.P.		
3.15%, 7/1/2029 . . . . .	65,000	67,610	3.50%, 8/1/2026 . . . . .	25,000	26,164
4.10%, 10/15/2028 . . . . .	20,000	22,297	Healthpeak Properties, Inc.		
Crown Castle International Corp.:			3.00%, 1/15/2030 . . . . .	250,000	250,197
3.20%, 9/1/2024 . . . . .	250,000	259,047	Highwoods Realty L.P.:		
3.65%, 9/1/2027 . . . . .	150,000	158,856	3.05%, 2/15/2030 . . . . .	25,000	24,678
3.70%, 6/15/2026 . . . . .	15,000	15,864	3.88%, 3/1/2027 . . . . .	50,000	52,647
4.00%, 3/1/2027 . . . . .	20,000	21,563	Hospitality Properties Trust:		
4.75%, 5/15/2047 . . . . .	100,000	114,870	4.38%, 2/15/2030 . . . . .	50,000	49,133
5.25%, 1/15/2023 . . . . .	100,000	108,663	4.50%, 6/15/2023 (c) . . . . .	25,000	25,996
CubeSmart L.P.:			4.95%, 2/15/2027 . . . . .	70,000	72,257
3.00%, 2/15/2030 . . . . .	100,000	99,094	Host Hotels & Resorts L.P.:		
4.38%, 2/15/2029 . . . . .	30,000	32,910	3.88%, 4/1/2024 . . . . .	50,000	52,761
CyrusOne L.P./CyrusOne Finance Corp.:			Series H, 3.38%, 12/15/2029 . . . . .	150,000	151,387
2.90%, 11/15/2024 . . . . .	150,000	150,733	Hudson Pacific Properties L.P.:		
3.45%, 11/15/2029 . . . . .	60,000	60,275	3.25%, 1/15/2030 . . . . .	200,000	198,832
Digital Realty Trust L.P.:			4.65%, 4/1/2029 . . . . .	25,000	27,487
2.75%, 2/1/2023 . . . . .	125,000	126,449	Kilroy Realty L.P.:		
3.70%, 8/15/2027 . . . . .	150,000	159,373	3.05%, 2/15/2030 . . . . .	50,000	49,501
3.95%, 7/1/2022 . . . . .	25,000	26,059	3.45%, 12/15/2024 . . . . .	50,000	52,053
Duke Realty L.P.			4.75%, 12/15/2028 . . . . .	25,000	28,354
4.00%, 9/15/2028 . . . . .	100,000	108,506	Kimco Realty Corp.:		
EPR Properties:			2.80%, 10/1/2026 (c) . . . . .	50,000	50,245
4.50%, 6/1/2027 . . . . .	50,000	53,574	3.30%, 2/1/2025 . . . . .	40,000	41,633
4.95%, 4/15/2028 . . . . .	50,000	54,726	3.70%, 10/1/2049 . . . . .	100,000	97,520
Equinix, Inc.:			3.80%, 4/1/2027 . . . . .	25,000	26,515
2.63%, 11/18/2024 . . . . .	65,000	65,268	Liberty Property L.P.		
3.20%, 11/18/2029 . . . . .	45,000	45,200	4.38%, 2/1/2029 . . . . .	65,000	73,956
5.38%, 5/15/2027 . . . . .	60,000	65,123	Life Storage L.P.		
5.88%, 1/15/2026 . . . . .	80,000	85,081	4.00%, 6/15/2029 . . . . .	100,000	106,940
ERP Operating L.P.:			Mid-America Apartments L.P.:		
3.00%, 7/1/2029 . . . . .	25,000	25,891	3.60%, 6/1/2027 . . . . .	50,000	53,250
3.50%, 3/1/2028 . . . . .	100,000	106,903	3.95%, 3/15/2029 . . . . .	100,000	109,136
4.00%, 8/1/2047 . . . . .	50,000	55,488	National Retail Properties, Inc.:		
4.15%, 12/1/2028 (c) . . . . .	100,000	112,200	3.60%, 12/15/2026 . . . . .	50,000	52,503
Essex Portfolio L.P.:			4.30%, 10/15/2028 . . . . .	35,000	38,729
3.00%, 1/15/2030 . . . . .	25,000	25,275	Office Properties Income Trust		
3.63%, 5/1/2027 . . . . .	50,000	52,823	4.25%, 5/15/2024 . . . . .	50,000	51,964
4.00%, 3/1/2029 . . . . .	65,000	70,588	Omega Healthcare Investors, Inc.:		
4.50%, 3/15/2048 . . . . .	50,000	57,393	3.63%, 10/1/2029 . . . . .	50,000	50,777
			4.38%, 8/1/2023 . . . . .	150,000	159,271

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Physicians Realty L.P.			4.00%, 6/1/2025 . . . . .	\$ 175,000	\$ 188,760
3.95%, 1/15/2028 . . . . .	\$ 100,000	\$ 104,186	4.13%, 3/15/2029 . . . . .	100,000	109,314
Prologis L.P.:			Weyerhaeuser Co.:		
3.75%, 11/1/2025 . . . . .	50,000	54,163	4.00%, 11/15/2029 . . . . .	200,000	216,916
4.25%, 8/15/2023 . . . . .	150,000	160,603	4.63%, 9/15/2023 . . . . .	25,000	26,924
Public Storage			WP Carey, Inc.		
2.37%, 9/15/2022 . . . . .	125,000	126,392	3.85%, 7/15/2029 . . . . .	100,000	105,646
Realty Income Corp.:					<u>10,660,468</u>
3.65%, 1/15/2028 . . . . .	100,000	107,898	<b>RETAIL — 0.7%</b>		
3.88%, 4/15/2025 . . . . .	100,000	107,920	AutoNation, Inc.		
4.13%, 10/15/2026 . . . . .	50,000	54,795	3.35%, 1/15/2021 . . . . .	25,000	25,253
Regency Centers L.P.:			AutoZone, Inc.:		
4.13%, 3/15/2028 . . . . .	50,000	54,022	3.13%, 4/18/2024 . . . . .	100,000	104,018
4.40%, 2/1/2047 . . . . .	150,000	170,470	3.75%, 6/1/2027 . . . . .	100,000	106,708
Sabra Health Care L.P.			Best Buy Co., Inc.		
5.13%, 8/15/2026 . . . . .	25,000	27,030	4.45%, 10/1/2028 . . . . .	50,000	54,848
Sabra Health Care L.P./Sabra Capital Corp.			Costco Wholesale Corp.		
4.80%, 6/1/2024 . . . . .	25,000	26,592	2.30%, 5/18/2022 . . . . .	150,000	151,767
Service Properties Trust			Darden Restaurants, Inc.:		
4.35%, 10/1/2024 . . . . .	100,000	102,952	3.85%, 5/1/2027 . . . . .	15,000	15,746
Simon Property Group L.P.:			4.55%, 2/15/2048 . . . . .	15,000	15,234
2.50%, 7/15/2021 . . . . .	350,000	352,961	Dollar General Corp.:		
2.63%, 6/15/2022 . . . . .	100,000	101,579	4.13%, 5/1/2028 (c) . . . . .	70,000	77,066
2.75%, 6/1/2023 . . . . .	200,000	204,680	4.15%, 11/1/2025 . . . . .	25,000	27,227
4.25%, 11/30/2046 . . . . .	50,000	57,131	Dollar Tree, Inc.:		
Spirit Realty L.P.			3.70%, 5/15/2023 . . . . .	95,000	99,008
3.40%, 1/15/2030 . . . . .	100,000	100,418	4.00%, 5/15/2025 . . . . .	100,000	106,930
STORE Capital Corp.			4.20%, 5/15/2028 . . . . .	45,000	48,338
4.50%, 3/15/2028 . . . . .	50,000	54,615	Home Depot, Inc.:		
Tanger Properties L.P.			2.00%, 4/1/2021 . . . . .	100,000	100,308
3.88%, 7/15/2027 (c) . . . . .	50,000	51,186	2.13%, 9/15/2026 . . . . .	150,000	149,709
UDR, Inc.:			2.63%, 6/1/2022 . . . . .	150,000	152,832
Series GMTN, 3.50%, 1/15/2028 . . . . .	150,000	156,664	2.80%, 9/14/2027 . . . . .	250,000	259,757
Series MTN, 2.95%, 9/1/2026 . . . . .	25,000	25,359	3.00%, 4/1/2026 . . . . .	350,000	365,837
Series MTN, 3.50%, 7/1/2027 . . . . .	50,000	52,465	3.75%, 2/15/2024 . . . . .	25,000	26,732
Ventas Realty L.P.:			3.90%, 6/15/2047 . . . . .	200,000	226,442
2.65%, 1/15/2025 . . . . .	25,000	25,207	4.25%, 4/1/2046 . . . . .	35,000	41,260
3.00%, 1/15/2030 . . . . .	50,000	49,812	5.95%, 4/1/2041 . . . . .	50,000	70,509
3.10%, 1/15/2023 . . . . .	50,000	51,244	Kohl's Corp.		
3.85%, 4/1/2027 . . . . .	100,000	105,805	5.55%, 7/17/2045 . . . . .	20,000	20,358
4.00%, 3/1/2028 . . . . .	100,000	107,038	Lowe's Cos., Inc.:		
4.38%, 2/1/2045 . . . . .	75,000	80,935	2.50%, 4/15/2026 . . . . .	50,000	50,286
VEREIT Operating Partnership L.P.:			3.10%, 5/3/2027 . . . . .	200,000	206,850
3.10%, 12/15/2029 . . . . .	150,000	147,489	3.38%, 9/15/2025 . . . . .	25,000	26,413
3.95%, 8/15/2027 . . . . .	40,000	42,072	3.70%, 4/15/2046 . . . . .	50,000	51,018
4.60%, 2/6/2024 . . . . .	5,000	5,409	4.05%, 5/3/2047 . . . . .	300,000	324,105
4.63%, 11/1/2025 . . . . .	50,000	54,795	4.25%, 9/15/2044 . . . . .	25,000	27,099
4.88%, 6/1/2026 . . . . .	10,000	11,049	4.38%, 9/15/2045 . . . . .	25,000	27,766
Vornado Realty L.P.			4.65%, 4/15/2042 . . . . .	25,000	28,664
3.50%, 1/15/2025 . . . . .	50,000	52,176	Macy's Retail Holdings, Inc.:		
Welltower, Inc.:			3.63%, 6/1/2024 (c) . . . . .	25,000	25,246
2.70%, 2/15/2027 . . . . .	50,000	50,283	4.50%, 12/15/2034 . . . . .	6,000	5,721
3.10%, 1/15/2030 . . . . .	55,000	55,775	McDonald's Corp.:		
			Series MTN, 2.63%, 9/1/2029 (c) . . . . .	75,000	75,069

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 3.35%, 4/1/2023.	\$ 80,000	\$ 83,248	Broadcom Corp./Broadcom		
Series MTN, 3.50%, 3/1/2027.	50,000	53,354	Cayman Finance, Ltd.:		
Series MTN, 3.70%, 1/30/2026. . . . .	75,000	80,599	2.65%, 1/15/2023 . . . . .	\$ 200,000	\$ 201,158
Series MTN, 3.80%, 4/1/2028.	100,000	108,934	3.63%, 1/15/2024 . . . . .	350,000	362,488
Series MTN, 4.45%, 3/1/2047.	125,000	143,421	Broadcom, Inc.:		
Series MTN, 4.45%, 9/1/2048.	20,000	23,027	3.13%, 4/15/2021 (b) . . . . .	250,000	253,027
Series MTN, 4.70%, 12/9/2035. . . . .	150,000	178,363	3.63%, 10/15/2024 (b) . . . . .	150,000	155,803
Series MTN, 4.88%, 12/9/2045. . . . .	100,000	121,065	4.75%, 4/15/2029 (b) (c) . . . . .	150,000	164,026
Nordstrom, Inc.			Intel Corp.:		
4.38%, 4/1/2030 . . . . .	55,000	56,065	2.35%, 5/11/2022 . . . . .	50,000	50,638
O'Reilly Automotive, Inc.:			2.45%, 11/15/2029. . . . .	150,000	149,799
3.60%, 9/1/2027 . . . . .	50,000	53,459	2.88%, 5/11/2024 . . . . .	200,000	207,466
4.35%, 6/1/2028 . . . . .	100,000	111,526	3.15%, 5/11/2027 . . . . .	200,000	211,904
QVC, Inc.			3.25%, 11/15/2049. . . . .	150,000	151,945
5.45%, 8/15/2034 . . . . .	50,000	47,861	3.30%, 10/1/2021 . . . . .	25,000	25,703
Starbucks Corp.:			4.10%, 5/19/2046 . . . . .	370,000	427,439
3.80%, 8/15/2025 . . . . .	50,000	53,977	4.10%, 5/11/2047 . . . . .	50,000	57,744
3.85%, 10/1/2023 . . . . .	25,000	26,536	KLA Corp.		
4.00%, 11/15/2028 (c) . . . . .	50,000	55,463	4.10%, 3/15/2029 . . . . .	65,000	71,082
4.45%, 8/15/2049 . . . . .	100,000	115,881	Lam Research Corp.:		
4.50%, 11/15/2048. . . . .	30,000	34,702	3.75%, 3/15/2026 . . . . .	50,000	53,738
Target Corp.:			4.00%, 3/15/2029 . . . . .	280,000	308,241
2.50%, 4/15/2026 . . . . .	50,000	51,154	4.88%, 3/15/2049 (c) . . . . .	25,000	31,429
3.38%, 4/15/2029 . . . . .	100,000	108,695	Micron Technology, Inc.		
3.90%, 11/15/2047. . . . .	250,000	287,880	4.66%, 2/15/2030 . . . . .	200,000	220,308
4.00%, 7/1/2042 . . . . .	50,000	57,431	NVIDIA Corp.		
TJX Cos., Inc.			3.20%, 9/16/2026 . . . . .	50,000	52,484
2.25%, 9/15/2026 . . . . .	50,000	50,234	NXP B.V./NXP Funding LLC		
Walgreen Co.			4.88%, 3/1/2024 (b) . . . . .	100,000	108,932
3.10%, 9/15/2022 . . . . .	25,000	25,526	QUALCOMM, Inc.:		
Walgreens Boots Alliance, Inc.:			2.60%, 1/30/2023 (c) . . . . .	200,000	203,582
3.30%, 11/18/2021. . . . .	200,000	203,882	2.90%, 5/20/2024 . . . . .	200,000	206,422
3.45%, 6/1/2026 . . . . .	250,000	254,237	3.25%, 5/20/2027 . . . . .	50,000	52,605
4.50%, 11/18/2034. . . . .	25,000	25,898	3.45%, 5/20/2025 . . . . .	50,000	52,972
4.65%, 6/1/2046 (c) . . . . .	25,000	25,126	4.30%, 5/20/2047 . . . . .	50,000	57,291
Walmart, Inc.:			4.80%, 5/20/2045 . . . . .	25,000	30,608
2.65%, 12/15/2024. . . . .	150,000	154,815	Texas Instruments, Inc.:		
3.13%, 6/23/2021 . . . . .	250,000	255,345	2.90%, 11/3/2027 . . . . .	70,000	73,337
3.25%, 7/8/2029 . . . . .	80,000	86,039	3.88%, 3/15/2039 . . . . .	250,000	284,025
3.30%, 4/22/2024 . . . . .	325,000	341,760	4.15%, 5/15/2048 . . . . .	150,000	179,173
3.63%, 12/15/2047. . . . .	250,000	277,007	Xilinx, Inc.		
3.70%, 6/26/2028 . . . . .	100,000	110,224	2.95%, 6/1/2024 . . . . .	50,000	51,425
3.95%, 6/28/2038 . . . . .	125,000	145,280			<u>4,718,079</u>
4.05%, 6/29/2048 . . . . .	185,000	219,752	<b>SOFTWARE — 0.7%</b>		
		<u>7,121,890</u>	Activision Blizzard, Inc.:		
<b>SEMICONDUCTORS — 0.5%</b>			2.30%, 9/15/2021 . . . . .	250,000	251,235
Analog Devices, Inc.			4.50%, 6/15/2047 . . . . .	150,000	171,861
2.95%, 1/12/2021 . . . . .	50,000	50,434	Adobe, Inc.		
Applied Materials, Inc.:			3.25%, 2/1/2025 . . . . .	25,000	26,405
3.90%, 10/1/2025 . . . . .	25,000	27,289	Autodesk, Inc.		
4.35%, 4/1/2047 (c) . . . . .	100,000	120,689	3.50%, 6/15/2027 . . . . .	50,000	52,402
5.10%, 10/1/2035 . . . . .	50,000	62,873	Broadridge Financial Solutions, Inc.		
			2.90%, 12/1/2029 . . . . .	50,000	50,100

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Electronic Arts, Inc. 3.70%, 3/1/2021 . . . . .	\$ 25,000	\$ 25,459	<b>TELECOMMUNICATIONS</b> — 1.2%		
Fidelity National Information Services, Inc.:			America Movil SAB de CV:		
3.00%, 8/15/2026 . . . . .	200,000	206,778	3.13%, 7/16/2022 . . . . .	\$ 100,000	\$ 102,436
3.75%, 5/21/2029 . . . . .	20,000	21,867	4.38%, 7/16/2042 . . . . .	50,000	56,119
3.88%, 6/5/2024 . . . . .	7,000	7,465	4.38%, 4/22/2049 . . . . .	200,000	228,570
Fiserv, Inc.:			6.13%, 3/30/2040 . . . . .	100,000	134,347
2.75%, 7/1/2024 . . . . .	100,000	101,908	AT&T, Inc.:		
3.20%, 7/1/2026 . . . . .	275,000	285,582	2.95%, 7/15/2026 . . . . .	200,000	204,186
3.50%, 7/1/2029 . . . . .	65,000	68,423	3.20%, 3/1/2022 . . . . .	250,000	256,000
3.80%, 10/1/2023 . . . . .	150,000	158,454	3.40%, 5/15/2025 . . . . .	250,000	262,172
4.20%, 10/1/2028 . . . . .	65,000	71,894	3.55%, 6/1/2024 . . . . .	25,000	26,287
4.40%, 7/1/2049 . . . . .	60,000	68,242	3.80%, 2/15/2027 . . . . .	150,000	160,577
Microsoft Corp.:			3.90%, 3/11/2024 . . . . .	25,000	26,567
1.55%, 8/8/2021 . . . . .	200,000	199,686	4.10%, 2/15/2028 . . . . .	184,000	200,172
2.00%, 8/8/2023 . . . . .	50,000	50,308	4.13%, 2/17/2026 . . . . .	350,000	379,484
2.40%, 2/6/2022 . . . . .	300,000	304,266	4.35%, 3/1/2029 . . . . .	360,000	399,859
2.40%, 8/8/2026 . . . . .	200,000	202,582	4.45%, 4/1/2024 . . . . .	25,000	27,070
2.88%, 2/6/2024 . . . . .	300,000	311,340	4.50%, 5/15/2035 . . . . .	300,000	334,374
3.13%, 11/3/2025 . . . . .	50,000	52,885	4.55%, 3/9/2049 . . . . .	208,000	230,988
3.30%, 2/6/2027 . . . . .	280,000	299,594	4.65%, 6/1/2044 . . . . .	25,000	27,508
3.45%, 8/8/2036 . . . . .	50,000	54,823	4.75%, 5/15/2046 . . . . .	30,000	33,924
3.63%, 12/15/2023 . . . . .	25,000	26,604	4.80%, 6/15/2044 . . . . .	50,000	57,047
3.70%, 8/8/2046 . . . . .	350,000	394,971	4.85%, 3/1/2039 . . . . .	70,000	80,866
3.95%, 8/8/2056 . . . . .	75,000	88,591	4.85%, 7/15/2045 . . . . .	50,000	57,254
4.00%, 2/12/2055 . . . . .	75,000	88,691	5.15%, 11/15/2046 . . . . .	300,000	358,377
4.10%, 2/6/2037 . . . . .	250,000	295,232	5.15%, 2/15/2050 . . . . .	150,000	181,421
4.20%, 11/3/2035 . . . . .	65,000	77,188	5.25%, 3/1/2037 . . . . .	400,000	478,700
4.25%, 2/6/2047 . . . . .	150,000	184,183	5.45%, 3/1/2047 . . . . .	250,000	309,640
4.45%, 11/3/2045 . . . . .	275,000	344,688	5.65%, 2/15/2047 . . . . .	150,000	190,465
5.20%, 6/1/2039 . . . . .	50,000	67,377	Bell Canada, Inc.:		
Oracle Corp.:			4.30%, 7/29/2049 . . . . .	55,000	62,438
1.90%, 9/15/2021 . . . . .	200,000	200,408	4.46%, 4/1/2048 . . . . .	30,000	34,694
2.40%, 9/15/2023 . . . . .	200,000	203,212	British Telecommunications PLC		
2.50%, 5/15/2022 . . . . .	50,000	50,755	5.13%, 12/4/2028 . . . . .	200,000	229,860
2.63%, 2/15/2023 . . . . .	235,000	239,982	Cisco Systems, Inc.:		
2.65%, 7/15/2026 . . . . .	45,000	46,061	1.85%, 9/20/2021 . . . . .	200,000	200,324
2.80%, 7/8/2021 . . . . .	250,000	253,842	2.20%, 2/28/2021 . . . . .	100,000	100,510
2.95%, 11/15/2024 . . . . .	200,000	207,936	3.00%, 6/15/2022 . . . . .	25,000	25,743
2.95%, 5/15/2025 . . . . .	10,000	10,418	3.50%, 6/15/2025 . . . . .	25,000	26,972
3.80%, 11/15/2037 . . . . .	180,000	196,439	3.63%, 3/4/2024 . . . . .	25,000	26,750
3.85%, 7/15/2036 . . . . .	150,000	164,902	5.50%, 1/15/2040 . . . . .	300,000	408,996
3.90%, 5/15/2035 . . . . .	5,000	5,576	Corning, Inc.:		
4.00%, 7/15/2046 . . . . .	180,000	199,942	4.38%, 11/15/2057 . . . . .	25,000	25,611
4.30%, 7/8/2034 . . . . .	200,000	234,210	5.35%, 11/15/2048 . . . . .	100,000	125,342
4.38%, 5/15/2055 . . . . .	10,000	11,860	5.75%, 8/15/2040 . . . . .	25,000	30,834
salesforce.com, Inc.:			Juniper Networks, Inc.		
3.25%, 4/11/2023 . . . . .	275,000	285,829	3.75%, 8/15/2029 . . . . .	100,000	104,111
3.70%, 4/11/2028 . . . . .	25,000	27,462	Motorola Solutions, Inc.:		
VMware, Inc.			4.00%, 9/1/2024 . . . . .	25,000	26,539
3.90%, 8/21/2027 . . . . .	150,000	156,906	4.60%, 2/23/2028 . . . . .	125,000	135,669
		<u>7,106,824</u>	4.60%, 5/23/2029 . . . . .	50,000	55,052
			Orange SA		
			5.50%, 2/6/2044 (c) . . . . .	50,000	66,302
			Rogers Communications, Inc.:		

See accompanying notes to financial statements.



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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00%, 3/15/2023 . . . . .	\$ 30,000	\$ 30,789	4.55%, 9/1/2044 . . . . .	\$ 50,000	\$ 59,651
3.70%, 11/15/2049 . . . . .	50,000	50,719	4.90%, 4/1/2044 . . . . .	125,000	154,965
4.30%, 2/15/2048 . . . . .	40,000	44,352	Canadian National Railway Co.:		
4.35%, 5/1/2049 . . . . .	155,000	173,205	2.75%, 3/1/2026 . . . . .	100,000	102,841
5.00%, 3/15/2044 . . . . .	50,000	60,748	2.95%, 11/21/2024 . . . . .	50,000	51,655
Telefonica Emisiones SA:			3.20%, 8/2/2046 . . . . .	25,000	25,812
4.67%, 3/6/2038 . . . . .	150,000	167,420	3.65%, 2/3/2048 . . . . .	50,000	55,235
5.21%, 3/8/2047 . . . . .	300,000	357,042	Canadian Pacific Railway Co.:		
5.52%, 3/1/2049 . . . . .	150,000	187,507	4.00%, 6/1/2028 . . . . .	100,000	110,640
7.05%, 6/20/2036 . . . . .	25,000	35,061	4.80%, 9/15/2035 . . . . .	30,000	35,747
Telefonica Europe B.V.			CSX Corp.:		
8.25%, 9/15/2030 . . . . .	25,000	35,909	2.40%, 2/15/2030 . . . . .	50,000	48,880
TELUS Corp.			3.25%, 6/1/2027 . . . . .	50,000	52,514
4.60%, 11/16/2048 . . . . .	150,000	176,787	3.35%, 9/15/2049 . . . . .	65,000	64,240
Verizon Communications, Inc.:			3.40%, 8/1/2024 . . . . .	25,000	26,438
2.63%, 8/15/2026 . . . . .	50,000	50,840	3.80%, 3/1/2028 . . . . .	50,000	54,513
3.13%, 3/16/2022 . . . . .	250,000	256,600	3.80%, 11/1/2046 . . . . .	100,000	105,851
3.38%, 2/15/2025 . . . . .	250,000	264,652	4.10%, 3/15/2044 . . . . .	75,000	82,066
3.50%, 11/1/2024 . . . . .	50,000	53,021	4.25%, 3/15/2029 . . . . .	95,000	107,105
3.88%, 2/8/2029 . . . . .	10,000	11,031	4.30%, 3/1/2048 . . . . .	50,000	56,878
4.27%, 1/15/2036 . . . . .	28,000	31,699	4.50%, 3/15/2049 . . . . .	125,000	146,387
4.33%, 9/21/2028 . . . . .	285,000	323,580	4.65%, 3/1/2068 . . . . .	50,000	57,220
4.40%, 11/1/2034 . . . . .	250,000	290,777	FedEx Corp.:		
4.50%, 8/10/2033 . . . . .	250,000	292,317	3.40%, 1/14/2022 . . . . .	150,000	154,192
4.52%, 9/15/2048 . . . . .	25,000	29,939	3.40%, 2/15/2028 (c) . . . . .	50,000	51,059
4.81%, 3/15/2039 . . . . .	100,000	120,904	3.90%, 2/1/2035 . . . . .	200,000	202,824
5.01%, 4/15/2049 . . . . .	150,000	191,991	4.00%, 1/15/2024 . . . . .	25,000	26,733
5.15%, 9/15/2023 . . . . .	300,000	333,165	4.05%, 2/15/2048 . . . . .	50,000	48,024
5.25%, 3/16/2037 . . . . .	150,000	188,257	4.55%, 4/1/2046 . . . . .	100,000	103,068
5.50%, 3/16/2047 . . . . .	350,000	474,285	4.75%, 11/15/2045 . . . . .	25,000	26,536
Vodafone Group PLC:			4.95%, 10/17/2048 . . . . .	100,000	109,550
3.75%, 1/16/2024 . . . . .	170,000	179,605	Kansas City Southern:		
4.13%, 5/30/2025 . . . . .	50,000	54,283	2.88%, 11/15/2029 . . . . .	65,000	64,960
4.38%, 5/30/2028 . . . . .	305,000	338,065	4.70%, 5/1/2048 . . . . .	50,000	58,339
4.38%, 2/19/2043 . . . . .	75,000	80,617	Norfolk Southern Corp.:		
5.00%, 5/30/2038 . . . . .	250,000	289,125	2.90%, 6/15/2026 . . . . .	150,000	154,557
5.25%, 5/30/2048 . . . . .	225,000	270,659	3.00%, 4/1/2022 . . . . .	25,000	25,504
		11,935,108	3.15%, 6/1/2027 . . . . .	50,000	52,189
<b>TOYS/GAMES/HOBBIES —</b>			3.40%, 11/1/2049 . . . . .	100,000	99,362
<b>0.0% (a)</b>			3.94%, 11/1/2047 . . . . .	100,000	107,406
Hasbro, Inc.:			4.45%, 6/15/2045 . . . . .	19,000	21,836
3.50%, 9/15/2027 . . . . .	30,000	30,282	5.10%, 8/1/2118 . . . . .	50,000	58,925
3.90%, 11/19/2029 . . . . .	100,000	100,761	Ryder System, Inc.:		
		131,043	Series MTN, 2.50%, 9/1/2024 . . . . .	40,000	40,275
<b>TRANSPORTATION — 0.6%</b>			Series MTN, 2.80%, 3/1/2022 . . . . .	100,000	101,121
Burlington Northern Santa			Series MTN, 3.45%,		
Fe LLC:			11/15/2021 . . . . .	100,000	102,229
3.40%, 9/1/2024 . . . . .	100,000	105,833	Union Pacific Corp.:		
3.75%, 4/1/2024 . . . . .	25,000	26,617	2.75%, 3/1/2026 . . . . .	50,000	51,067
3.90%, 8/1/2046 . . . . .	100,000	110,034	2.95%, 3/1/2022 . . . . .	350,000	357,588
4.05%, 6/15/2048 . . . . .	155,000	176,072	3.20%, 6/8/2021 . . . . .	35,000	35,655
4.13%, 6/15/2047 . . . . .	150,000	170,451	3.50%, 6/8/2023 . . . . .	50,000	52,379
4.15%, 12/15/2048 . . . . .	30,000	34,690	3.80%, 10/1/2051 . . . . .	52,000	55,217
4.45%, 3/15/2043 . . . . .	50,000	58,526	3.84%, 3/20/2060 (b) . . . . .	130,000	131,984
			3.95%, 9/10/2028 . . . . .	280,000	309,061

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.05%, 3/1/2046 . . . . .	\$ 175,000	\$ 189,341	GM Financial Consumer		
4.10%, 9/15/2067 . . . . .	15,000	15,482	Automobile Receivables Trust		
4.38%, 9/10/2038 . . . . .	110,000	125,297	Series 2019-2, Class A3,		
United Parcel Service, Inc.:			2.65%, 2/16/2024 . . . . .	\$ 200,000	\$ 201,646
2.05%, 4/1/2021 . . . . .	150,000	150,411	Honda Auto Receivables Owner		
2.35%, 5/16/2022 . . . . .	50,000	50,557	Trust		
2.40%, 11/15/2026 . . . . .	30,000	30,269	Series 2019-3, Class A3,		
2.45%, 10/1/2022 . . . . .	125,000	126,990	1.78%, 8/15/2023 . . . . .	200,000	199,595
2.50%, 4/1/2023 . . . . .	150,000	152,178	Hyundai Auto Receivables Trust		
3.05%, 11/15/2027 . . . . .	50,000	52,580	Series 2019-B, Class A3,		
3.75%, 11/15/2047 . . . . .	175,000	187,906	1.94%, 2/15/2024 . . . . .	55,000	54,999
		<u>187,906</u>	Mercedes-Benz Auto Receivables		
		5,763,512	Trust		
<b>TRUCKING &amp; LEASING —</b>			Series 2019-1, Class A3,		
<b>0.0% (a)</b>			1.94%, 3/15/2024 . . . . .	100,000	100,007
GATX Corp.:			Nissan Auto Lease Trust 2018-A		
3.85%, 3/30/2027 . . . . .	50,000	52,242	Series 2018-A, Class A4,		
4.55%, 11/7/2028 . . . . .	50,000	54,580	3.35%, 9/15/2023 . . . . .	200,000	202,892
4.70%, 4/1/2029 . . . . .	25,000	27,917	Nissan Auto Receivables 2018-B		
		<u>27,917</u>	Owner Trust		
		134,739	Series 2018-B, Class A3,		
<b>WATER — 0.0% (a)</b>			3.06%, 3/15/2023 . . . . .	60,000	60,823
American Water Capital Corp.:			Nissan Auto Receivables 2019-A		
2.95%, 9/1/2027 . . . . .	121,000	123,431	Owner Trust		
3.40%, 3/1/2025 . . . . .	25,000	26,246	Series 2019-A, Class A3,		
3.75%, 9/1/2028 . . . . .	100,000	107,767	2.90%, 10/16/2023 . . . . .	100,000	101,545
3.75%, 9/1/2047 . . . . .	100,000	105,344	Santander Drive Auto		
4.30%, 12/1/2042 . . . . .	25,000	28,174	Receivables Trust		
		<u>28,174</u>	Series 2018-1, Class D,		
		390,962	3.32%, 3/15/2024 . . . . .	85,000	86,028
<b>TOTAL CORPORATE</b>			Toyota Auto Receivables Owner		
<b>BONDS &amp; NOTES</b>			Trust		
(Cost \$255,726,811). . . . .		<u>269,931,317</u>	Series 2019-C, Class A3,		
			1.91%, 9/15/2023 . . . . .	400,000	400,137
<b>ASSET-BACKED</b>			World Omni Auto Receivables		
<b>SECURITIES — 0.4%</b>			Trust		
<b>AUTOMOBILE — 0.2%</b>			Series 2019-B, Class A3,		
Ally Master Owner Trust			2.59%, 7/15/2024 . . . . .	111,000	112,243
Series 2018-1, Class A2,			World Omni Automobile Lease		
2.70%, 1/17/2023 . . . . .	100,000	100,710	Securitization Trust		
CarMax Auto Owner Trust			Series 2018-B, Class A3,		
2017-2			3.19%, 12/15/2021 . . . . .	50,000	50,567
Series 2017-2, Class B,					<u>2,325,897</u>
2.41%, 12/15/2022 . . . . .	200,000	200,774	<b>CREDIT CARD — 0.2%</b>		
Drive Auto Receivables Trust:			American Express Credit		
Series 2018-4, Class D,			Account Master Trust:		
4.09%, 1/15/2026 . . . . .	100,000	102,767	Series 2018-8, Class A,		
Series 2019-4, Class C,			3.18%, 4/15/2024 . . . . .	68,000	69,524
2.51%, 11/17/2025 . . . . .	50,000	50,037	Series 2017-7, Class A,		
Ford Credit Auto Lease Trust			2.35%, 5/15/2025 . . . . .	300,000	303,538
Series 2019-B, Class A3,			Series 2019-1, 2.87%,		
2.22%, 10/15/2022 . . . . .	200,000	200,244	10/15/2024 . . . . .	100,000	102,160
GM Financial Automobile			BA Credit Card Trust		
Leasing Trust			Series 2018-A2, Class A2,		
Series 2019-1, Class A3,			3.00%, 9/15/2023 . . . . .	300,000	304,351
2.98%, 12/20/2021 . . . . .	100,000	100,883			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Capital One Multi-Asset Execution Trust			Province of New Brunswick Canada		
Series 2016-A5, Class A5, 1.66%, 6/17/2024 . . . . .	\$ 200,000	\$ 199,344	3.63%, 2/24/2028 . . . . .	\$ 50,000	\$ 54,834
Citibank Credit Card Issuance Trust:			Province of Ontario Canada:		
Series 2018-A7, Class A7, 3.96%, 10/13/2030 . . . . .	600,000	665,135	2.00%, 10/02/2029 . . . . .	250,000	246,177
Series 2014-A1, Class A1, 2.88%, 1/23/2023 . . . . .	100,000	101,023	2.20%, 10/03/2022 (c) . . . . .	250,000	252,770
Synchrony Card Funding LLC			2.40%, 02/08/2022 . . . . .	350,000	354,525
Series 2019-A2, Class A, 2.34%, 6/15/2025 . . . . .	150,000	151,276	2.50%, 09/10/2021 . . . . .	25,000	25,314
Synchrony Credit Card Master Note Trust			2.50%, 04/27/2026 (c) . . . . .	350,000	359,240
Series 2016-2, Class A, 2.21%, 5/15/2024 . . . . .	400,000	401,453	2.55%, 02/12/2021 . . . . .	200,000	201,706
		<u>2,297,804</u>	Province of Quebec Canada:		
<b>TOTAL ASSET-BACKED SECURITIES</b>		<u>4,623,701</u>	2.38%, 01/31/2022 . . . . .	200,000	202,592
(Cost \$4,607,452) . . . . .			2.50%, 04/20/2026 . . . . .	250,000	256,865
			2.63%, 02/13/2023 (c) . . . . .	250,000	256,640
<b>FOREIGN GOVERNMENT OBLIGATIONS — 4.1%</b>			2.75%, 08/25/2021 . . . . .	50,000	50,842
<b>AUSTRIA — 0.0% (a)</b>			2.75%, 04/12/2027 . . . . .	200,000	208,956
Oesterreichische Kontrollbank AG:			Series QO, 2.88%, 10/16/2024 . . . . .	200,000	209,188
1.63%, 09/17/2022 . . . . .	40,000	39,923			<u>4,773,990</u>
1.88%, 01/20/2021 . . . . .	100,000	100,129	<b>CHILE — 0.1%</b>		
2.63%, 01/31/2022 . . . . .	200,000	203,678	Chile Government International Bond:		
Series GMTN, 2.88%, 03/13/2023 . . . . .	100,000	103,595	3.13%, 01/21/2026 . . . . .	50,000	52,082
		<u>447,325</u>	3.24%, 02/06/2028 . . . . .	200,000	210,648
<b>CANADA — 0.5%</b>			3.86%, 06/21/2047 . . . . .	300,000	334,257
Canada Government International Bond					<u>596,987</u>
2.00%, 11/15/2022 . . . . .	275,000	277,717	<b>COLOMBIA — 0.2%</b>		
Export Development Canada:			Colombia Government International Bond:		
1.38%, 10/21/2021 . . . . .	50,000	49,756	3.88%, 04/25/2027 . . . . .	200,000	211,578
1.50%, 05/26/2021 . . . . .	50,000	49,881	4.00%, 02/26/2024 . . . . .	275,000	289,745
1.75%, 07/18/2022 . . . . .	150,000	150,345	4.50%, 01/28/2026 . . . . .	250,000	272,283
2.00%, 05/17/2022 . . . . .	50,000	50,391	4.50%, 03/15/2029 . . . . .	250,000	277,347
2.50%, 01/24/2023 . . . . .	200,000	204,864	5.00%, 06/15/2045 . . . . .	200,000	232,680
Province of Alberta Canada:			5.20%, 05/15/2049 . . . . .	250,000	301,340
2.20%, 07/26/2022 . . . . .	50,000	50,515	5.63%, 02/26/2044 . . . . .	200,000	248,770
3.30%, 03/15/2028 . . . . .	650,000	704,593			<u>1,833,743</u>
Province of British Columbia Canada:			<b>GERMANY — 0.5%</b>		
2.25%, 06/02/2026 (c) . . . . .	150,000	152,148	FMS Wertmanagement:		
2.65%, 09/22/2021 . . . . .	50,000	50,814	2.75%, 03/06/2023 . . . . .	300,000	309,855
Province of Manitoba Canada:			2.75%, 01/30/2024 . . . . .	250,000	259,597
2.13%, 06/22/2026 (c) . . . . .	250,000	250,455	Kreditanstalt fuer Wiederaufbau:		
Series GX, 2.60%, 04/16/2024 . . . . .	100,000	102,862	0.01%, 06/29/2037 (c) . . . . .	100,000	66,337
			1.38%, 08/05/2024 (c) . . . . .	200,000	196,802
			1.50%, 06/15/2021 . . . . .	700,000	698,425
			2.00%, 05/02/2025 . . . . .	100,000	101,135
			2.13%, 03/07/2022 . . . . .	250,000	252,525
			2.13%, 06/15/2022 . . . . .	250,000	252,802
			2.13%, 01/17/2023 . . . . .	100,000	101,345
			2.38%, 12/29/2022 (c) . . . . .	250,000	255,222
			2.50%, 02/15/2022 . . . . .	500,000	508,705
			2.50%, 11/20/2024 . . . . .	300,000	310,497
			2.63%, 04/12/2021 . . . . .	300,000	303,627
			2.63%, 01/25/2022 . . . . .	50,000	50,974

See accompanying notes to financial statements.

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

*December 31, 2019*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.63%, 02/28/2024 . . . . .	\$ 500,000	\$ 517,710	Series DTC, 2.38%,		
2.88%, 04/03/2028 . . . . .	490,000	525,133	04/20/2026 . . . . .	\$ 200,000	\$ 202,470
Series GMTN, 3.13%,					1,934,706
12/15/2021 (c) . . . . .	500,000	514,270			
Landwirtschaftliche Rentenbank:			<b>MEXICO — 0.2%</b>		
3.13%, 11/14/2023 . . . . .	100,000	105,374	Mexico Government		
Series 36, 2.00%, 12/06/2021 . . . . .	150,000	150,953	International Bond:		
Series 37, 2.50%, 11/15/2027 . . . . .	50,000	52,135	3.63%, 03/15/2022 . . . . .	100,000	103,068
		5,533,423	3.75%, 01/11/2028 . . . . .	100,000	104,016
			4.00%, 10/02/2023 . . . . .	80,000	84,308
<b>HUNGARY — 0.0% (a)</b>			4.13%, 01/21/2026 . . . . .	125,000	133,543
Hungary Government			4.15%, 03/28/2027 . . . . .	400,000	428,880
International Bond:			4.50%, 04/22/2029 . . . . .	250,000	274,702
5.38%, 03/25/2024 . . . . .	350,000	394,622	4.50%, 01/31/2050 . . . . .	250,000	270,815
6.38%, 03/29/2021 . . . . .	150,000	158,337	4.60%, 02/10/2048 . . . . .	400,000	438,152
		552,959	5.55%, 01/21/2045 (c) . . . . .	450,000	554,233
			6.05%, 01/11/2040 . . . . .	30,000	39,005
<b>INDONESIA — 0.0%</b>			Series MTN, 4.75%,		
Indonesia Government			03/08/2044 . . . . .	100,000	110,592
International Bond:					2,541,314
2.95%, 01/11/2023 . . . . .	275,000	279,532	<b>PANAMA — 0.1%</b>		
4.75%, 02/11/2029 . . . . .	150,000	171,842	Panama Government		
5.35%, 02/11/2049 (c) . . . . .	100,000	129,029	International Bond:		
		580,403	3.16%, 01/23/2030 . . . . .	200,000	206,258
			3.75%, 03/16/2025 . . . . .	150,000	159,336
<b>ISRAEL — 0.0% (a)</b>			3.88%, 03/17/2028 . . . . .	200,000	217,542
Israel Government International			4.50%, 05/15/2047 . . . . .	50,000	59,510
Bond:			4.50%, 04/16/2050 . . . . .	200,000	237,112
2.88%, 03/16/2026 . . . . .	100,000	104,401	6.70%, 01/26/2036 . . . . .	50,000	70,108
3.25%, 01/17/2028 . . . . .	100,000	107,416			949,866
4.00%, 06/30/2022 . . . . .	50,000	52,513	<b>PERU — 0.0% (a)</b>		
4.13%, 01/17/2048 . . . . .	100,000	115,343	Peruvian Government		
		379,673	International Bond:		
			2.84%, 06/20/2030 (c) . . . . .	55,000	56,775
<b>ITALY — 0.1%</b>			4.13%, 08/25/2027 . . . . .	150,000	168,087
Republic of Italy Government			5.63%, 11/18/2050 (c) . . . . .	150,000	219,340
International Bond:			6.55%, 03/14/2037 . . . . .	25,000	36,532
2.38%, 10/17/2024 . . . . .	200,000	195,938			480,734
2.88%, 10/17/2029 . . . . .	200,000	189,906	<b>PHILIPPINES — 0.2%</b>		
4.00%, 10/17/2049 . . . . .	200,000	191,206	Philippine Government		
5.38%, 06/15/2033 (c) . . . . .	50,000	58,052	International Bond:		
		635,102	3.70%, 03/01/2041 . . . . .	200,000	226,800
<b>JAPAN — 0.2%</b>			3.70%, 02/02/2042 (c) . . . . .	100,000	113,486
Japan Bank for International			3.75%, 01/14/2029 . . . . .	500,000	552,415
Cooperation:			3.95%, 01/20/2040 . . . . .	200,000	229,616
1.50%, 07/21/2021 (c) . . . . .	25,000	24,877	4.00%, 01/15/2021 . . . . .	100,000	102,114
1.63%, 10/17/2022 . . . . .	200,000	198,594	4.20%, 01/21/2024 . . . . .	300,000	323,451
1.75%, 10/17/2024 . . . . .	200,000	197,336	5.00%, 01/13/2037 . . . . .	150,000	191,553
2.50%, 06/01/2022 . . . . .	200,000	202,904	7.75%, 01/14/2031 . . . . .	100,000	147,885
2.50%, 05/23/2024 . . . . .	200,000	203,894			1,887,320
2.75%, 11/16/2027 . . . . .	200,000	207,660	<b>POLAND — 0.1%</b>		
2.88%, 07/21/2027 . . . . .	100,000	104,622	Poland Government International		
3.25%, 07/20/2023 . . . . .	150,000	156,750	Bond:		
3.38%, 10/31/2023 . . . . .	200,000	210,554	3.00%, 03/17/2023 . . . . .	50,000	51,530
Series DTC, 1.88%,					
04/20/2021 . . . . .	225,000	225,045			

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.25%, 04/06/2026 . . . . .	\$ 175,000	\$ 185,614	Series GMTN, 3.13%, 09/26/2028 . . . . .	\$ 50,000	\$ 54,711
4.00%, 01/22/2024 . . . . .	150,000	161,418	Series MTN, 1.88%, 07/19/2022 . . . . .	400,000	402,116
5.00%, 03/23/2022 . . . . .	50,000	53,450	Corp. Andina de Fomento: 2.13%, 09/27/2021 . . . . .	50,000	49,893
5.13%, 04/21/2021 . . . . .	250,000	260,672	2.75%, 01/06/2023 . . . . .	100,000	101,030
		<u>712,684</u>	Council Of Europe Development Bank: 1.63%, 03/16/2021 . . . . .	50,000	49,947
<b>SOUTH KOREA — 0.1%</b>			1.75%, 09/26/2022 . . . . .	100,000	100,227
Export-Import Bank of Korea:			2.50%, 02/27/2024 . . . . .	30,000	30,885
2.13%, 02/11/2021 . . . . .	100,000	100,162	2.63%, 02/13/2023 . . . . .	60,000	61,717
2.38%, 04/21/2027 . . . . .	25,000	24,803	European Bank for Reconstruction & Development: Series GMTN, 1.88%, 02/23/2022 . . . . .	75,000	75,315
3.00%, 11/01/2022 (c) . . . . .	250,000	256,535	Series GMTN, 2.00%, 02/01/2021 . . . . .	250,000	250,785
3.25%, 11/10/2025 . . . . .	150,000	158,156	Series GMTN, 2.75%, 04/26/2021 . . . . .	150,000	152,034
3.50%, 11/27/2021 . . . . .	250,000	256,980	European Investment Bank: 1.63%, 06/15/2021 (c) . . . . .	150,000	149,952
Korea Development Bank:			1.88%, 02/10/2025 . . . . .	100,000	100,585
2.50%, 01/13/2021 . . . . .	100,000	100,524	2.00%, 03/15/2021 (c) . . . . .	225,000	225,893
2.75%, 03/19/2023 . . . . .	200,000	203,646	2.00%, 12/15/2022 . . . . .	250,000	252,412
3.00%, 01/13/2026 . . . . .	100,000	102,913	2.13%, 10/15/2021 . . . . .	50,000	50,420
Korea International Bank			2.13%, 04/13/2026 (c) . . . . .	100,000	101,583
3.50%, 9/20/2028 . . . . .	200,000	217,808	2.25%, 03/15/2022 (c) . . . . .	250,000	253,205
		<u>1,421,527</u>	2.38%, 06/15/2022 (c) . . . . .	350,000	356,055
<b>SUPRANATIONAL — 1.6%</b>			2.38%, 05/24/2027 . . . . .	100,000	103,356
African Development Bank:			2.50%, 04/15/2021 . . . . .	50,000	50,529
3.00%, 09/20/2023 . . . . .	150,000	157,013	2.50%, 03/15/2023 . . . . .	145,000	148,742
Series GDIF, 1.25%, 07/26/2021 . . . . .	25,000	24,839	2.50%, 10/15/2024 (c) . . . . .	25,000	25,856
Series GDIF, 2.63%, 03/22/2021 . . . . .	100,000	101,136	2.63%, 05/20/2022 . . . . .	2,000,000	2,045,260
Series GMTN, 1.63%, 09/16/2022 . . . . .	210,000	209,769	Series DIP, 1.38%, 09/15/2021 (c) . . . . .	200,000	199,086
Series GMTN, 3.00%, 12/06/2021 (c) . . . . .	30,000	30,762	Series GMTN, 2.38%, 05/13/2021 (c) . . . . .	250,000	252,425
Asian Development Bank:			Series GMTN, 2.88%, 08/15/2023 . . . . .	350,000	364,528
1.50%, 10/18/2024 . . . . .	200,000	197,784	Series GMTN, 3.13%, 12/14/2023 . . . . .	350,000	369,106
2.63%, 01/30/2024 . . . . .	200,000	206,930	Inter-American Development Bank: 1.88%, 03/15/2021 (c) . . . . .	250,000	250,612
Series GMTN, 1.63%, 03/16/2021 . . . . .	150,000	149,922	1.88%, 07/23/2021 . . . . .	100,000	100,342
Series GMTN, 1.75%, 06/08/2021 . . . . .	100,000	100,119	2.00%, 07/23/2026 . . . . .	100,000	100,720
Series GMTN, 1.75%, 09/13/2022 . . . . .	250,000	250,567	2.25%, 06/18/2029 . . . . .	250,000	255,910
Series GMTN, 2.00%, 02/16/2022 . . . . .	150,000	151,085	2.38%, 07/07/2027 . . . . .	100,000	103,273
Series GMTN, 2.00%, 04/24/2026 . . . . .	100,000	100,767	2.50%, 01/18/2023 . . . . .	100,000	102,427
Series GMTN, 2.13%, 11/24/2021 . . . . .	75,000	75,670	3.00%, 02/21/2024 . . . . .	100,000	104,967
Series GMTN, 2.25%, 01/20/2021 . . . . .	300,000	301,812	3.13%, 09/18/2028 . . . . .	100,000	109,214
Series GMTN, 2.38%, 08/10/2027 . . . . .	50,000	51,582	4.38%, 01/24/2044 . . . . .	75,000	99,926
Series GMTN, 2.50%, 11/02/2027 . . . . .	100,000	104,250			
Series GMTN, 2.63%, 01/12/2027 . . . . .	50,000	52,416			
Series GMTN, 2.75%, 03/17/2023 . . . . .	85,000	87,834			

See accompanying notes to financial statements.

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

*December 31, 2019*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series GMTN, 1.75%, 09/14/2022 . . . . .	\$ 350,000	\$ 350,770	<b>URUGUAY — 0.1%</b> Uruguay Government International Bond:		
Series GMTN, 2.13%, 01/18/2022 . . . . .	350,000	353,339	4.38%, 10/27/2027 . . . . .	\$ 225,000	\$ 248,222
Series GMTN, 2.63%, 04/19/2021 . . . . .	190,000	192,364	4.38%, 01/23/2031 . . . . .	280,000	313,015
Series GMTN, 3.00%, 09/26/2022 . . . . .	100,000	103,547	5.10%, 06/18/2050 . . . . .	175,000	210,459
International Bank for Reconstruction & Development:					<u>771,696</u>
2.00%, 01/26/2022 . . . . .	300,000	302,064	<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b> (Cost \$41,519,321) . . . . .		<u>42,895,932</u>
2.13%, 07/01/2022 . . . . .	200,000	202,300	<b>U.S. GOVERNMENT AGENCY OBLIGATIONS</b> — <b>29.4%</b>		
3.00%, 09/27/2023 . . . . .	350,000	366,698	Federal Farm Credit Banks:		
Series GDIF, 1.38%, 05/24/2021 . . . . .	275,000	273,919	1.60%, 12/28/2021 . . . . .	100,000	99,873
Series GDIF, 1.38%, 09/20/2021 . . . . .	300,000	298,593	1.84%, 11/14/2022 . . . . .	250,000	249,775
Series GDIF, 1.50%, 08/28/2024 . . . . .	400,000	395,604	2.53%, 2/14/2022 . . . . .	500,000	508,360
Series GDIF, 1.75%, 10/23/2029 . . . . .	250,000	244,707	2.59%, 8/27/2029 . . . . .	150,000	149,630
Series GDIF, 1.88%, 06/19/2023 . . . . .	300,000	302,070	2.60%, 1/18/2022 . . . . .	150,000	152,733
Series GDIF, 2.13%, 12/13/2021 . . . . .	400,000	403,700	2.65%, 8/13/2029 . . . . .	250,000	249,493
Series GDIF, 2.50%, 11/25/2024 . . . . .	300,000	310,392	2.88%, 7/17/2023 . . . . .	100,000	103,513
Series GDIF, 2.50%, 07/29/2025 . . . . .	200,000	207,480	3.08%, 8/12/2039 . . . . .	75,000	74,655
Series GDIF, 2.50%, 11/22/2027 . . . . .	250,000	260,932	3.50%, 12/20/2023 . . . . .	50,000	53,444
Series GDIF, 2.75%, 07/23/2021 . . . . .	450,000	457,546	Federal Home Loan Bank:		
Series GMTN, 4.75%, 02/15/2035 . . . . .	25,000	32,651	1.13%, 7/14/2021 (c) . . . . .	400,000	397,124
International Finance Corp.:			1.38%, 2/18/2021 . . . . .	100,000	99,740
Series GMTN, 1.13%, 07/20/2021 . . . . .	125,000	124,005	1.50%, 8/15/2024 . . . . .	190,000	188,227
Series GMTN, 2.13%, 04/07/2026 . . . . .	100,000	101,655	1.63%, 11/19/2021 . . . . .	340,000	340,170
Series GMTN, 2.25%, 01/25/2021 . . . . .	300,000	301,797	1.63%, 12/20/2021 . . . . .	140,000	140,035
Series GMTN, 2.88%, 07/31/2023 . . . . .	150,000	156,227	1.88%, 7/7/2021 . . . . .	230,000	230,913
Nordic Investment Bank:			2.00%, 9/13/2021 . . . . .	200,000	200,054
2.13%, 02/01/2022 . . . . .	200,000	201,822	2.00%, 12/11/2024 . . . . .	150,000	149,897
2.25%, 02/01/2021 (c) . . . . .	300,000	301,695	2.05%, 9/26/2024 . . . . .	250,000	249,833
		<u>16,205,178</u>	2.50%, 2/13/2024 . . . . .	220,000	226,877
<b>SWEDEN — 0.1%</b>			2.88%, 9/13/2024 . . . . .	50,000	52,573
Svensk Exportkredit AB:			3.25%, 6/9/2028 . . . . .	500,000	544,600
1.63%, 11/14/2022 . . . . .	200,000	199,494	3.25%, 11/16/2028 (c) . . . . .	30,000	32,841
2.00%, 08/30/2022 . . . . .	200,000	201,398	3.38%, 12/8/2023 . . . . .	50,000	53,250
Series GMTN, 3.13%, 11/08/2021 (c) . . . . .	250,000	256,410	5.50%, 7/15/2036 . . . . .	135,000	189,464
		<u>657,302</u>	Series 0000, 2.00%, 8/26/2022 . . . . .	100,000	100,013
			Series 0000, 2.13%, 12/30/2024 . . . . .	250,000	249,920
			Series 0000, 2.25%, 6/11/2021 . . . . .	75,000	75,675
			Federal Home Loan Mortgage Corp.:		
			2.00%, 5/28/2024 . . . . .	200,000	199,978
			2.13%, 10/21/2022 . . . . .	100,000	100,031
			2.13%, 9/12/2024 . . . . .	350,000	349,972
			2.38%, 2/16/2021 . . . . .	250,000	252,118
			2.38%, 1/13/2022 . . . . .	325,000	329,774
			2.50%, 10/1/2029 . . . . .	39,482	39,989
			2.50%, 1/1/2031 . . . . .	79,884	80,927

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.50%, 5/1/2031 . . . . .	\$ 131,016	\$ 132,769	3.50%, 8/1/2046 . . . . .	\$ 3,468,329	\$ 3,627,306
2.50%, 6/1/2031 . . . . .	239,139	242,340	3.50%, 9/1/2046 . . . . .	46,312	48,434
2.50%, 10/1/2031 . . . . .	221,540	224,505	3.50%, 12/1/2046 . . . . .	981,991	1,024,462
2.50%, 12/1/2031 . . . . .	257,286	260,730	3.50%, 2/1/2047 . . . . .	694,652	724,695
2.50%, 12/1/2032 . . . . .	1,165,346	1,180,329	3.50%, 3/1/2047 . . . . .	707,934	735,757
2.50%, 2/1/2033 . . . . .	1,394,460	1,412,388	3.50%, 4/1/2047 . . . . .	462,968	481,164
2.50%, 9/1/2046 . . . . .	1,900,888	1,894,618	3.50%, 6/1/2047 . . . . .	493,189	512,572
3.00%, 10/1/2030 . . . . .	499,727	516,259	3.50% 10/1/2047 . . . . .	778,953	809,565
3.00%, 12/1/2030 . . . . .	101,031	104,076	3.50%, 11/1/2047 . . . . .	211,178	219,478
3.00%, 5/1/2031 . . . . .	79,318	81,599	3.50%, 12/1/2047 . . . . .	420,432	436,956
3.00%, 12/1/2031 . . . . .	403,679	415,285	3.50%, 1/1/2048 . . . . .	2,077,273	2,158,913
3.00%, 2/1/2032 . . . . .	619,841	637,661	3.50%, 7/1/2048 . . . . .	1,102,807	1,137,336
3.00%, 5/1/2032 . . . . .	652,655	671,983	3.50%, 4/1/2049 . . . . .	1,124,608	1,157,288
3.00%, 7/1/2032 . . . . .	199,659	205,572	3.50%, 7/1/2049 . . . . .	2,747,902	2,826,941
3.00%, 1/1/2033 . . . . .	850,917	876,116	3.50%, 10/1/2049 . . . . .	220,949	227,304
3.00%, 5/1/2035 . . . . .	59,758	61,609	4.00%, 4/1/2025 . . . . .	2,794	2,796
3.00%, 4/1/2036 . . . . .	429,193	441,119	4.00%, 11/1/2033 . . . . .	725,502	758,566
3.00%, 6/1/2036 . . . . .	261,697	268,969	4.00%, 4/1/2042 . . . . .	35,533	38,044
3.00%, 2/1/2038 . . . . .	1,089,357	1,118,090	4.00%, 6/1/2042 . . . . .	94,731	101,465
3.00%, 1/1/2043 . . . . .	2,889,428	2,978,686	4.00%, 7/1/2042 . . . . .	1,813,760	1,941,958
3.00%, 7/1/2043 . . . . .	3,170,578	3,263,958	4.00%, 12/1/2044 . . . . .	42,248	44,961
3.00%, 6/1/2045 . . . . .	93,713	96,162	4.00%, 4/1/2045 . . . . .	34,805	36,916
3.00% 8/1/2045 . . . . .	514,590	529,576	4.00%, 10/1/2045 . . . . .	85,076	90,237
3.00%, 4/1/2046 . . . . .	413,247	423,218	4.00%, 12/1/2045 . . . . .	140,018	148,512
3.00% 6/1/2046 . . . . .	4,008,717	4,123,553	4.00%, 1/1/2046 . . . . .	580,384	615,591
3.00%, 8/1/2046 . . . . .	717,365	734,675	4.00%, 2/1/2046 . . . . .	221,558	234,998
3.00%, 9/1/2046 . . . . .	233,911	239,555	4.00%, 7/1/2046 . . . . .	18,392	19,410
3.00%, 10/1/2046 . . . . .	399,165	408,797	4.00%, 1/1/2047 . . . . .	620,801	655,160
3.00% 11/1/2046 . . . . .	1,283,851	1,314,829	4.00%, 2/1/2047 . . . . .	301,162	317,830
3.00% 12/1/2046 . . . . .	1,134,484	1,161,858	4.00%, 6/1/2047 . . . . .	665,902	700,503
3.00%, 1/1/2047 . . . . .	844,990	865,379	4.00%, 9/1/2047 . . . . .	737,392	775,708
3.00% 2/1/2047 . . . . .	1,631,993	1,671,915	4.00%, 11/1/2047 . . . . .	585,731	616,166
3.00%, 4/1/2047 . . . . .	2,787,430	2,858,507	4.00%, 1/1/2048 . . . . .	1,526,076	1,605,374
3.00%, 11/1/2047 . . . . .	846,657	864,066	4.00%, 8/1/2048 . . . . .	40,844	42,605
3.00%, 1/1/2048 . . . . .	1,312,575	1,339,564	4.00%, 10/1/2048 . . . . .	4,493,505	4,687,278
3.00%, 2/1/2048 . . . . .	23,205	23,682	4.00%, 4/1/2049 . . . . .	365,525	380,278
3.00%, 9/1/2049 . . . . .	980,309	994,467	4.50%, 5/1/2042 . . . . .	809,592	882,672
3.50%, 4/1/2032 . . . . .	362,894	377,551	4.50%, 5/1/2044 . . . . .	159,317	172,205
3.50%, 6/1/2033 . . . . .	911,746	945,761	4.50%, 12/1/2045 . . . . .	509,274	550,470
3.50%, 9/1/2033 . . . . .	664,505	689,296	4.50%, 9/1/2046 . . . . .	381,000	409,600
3.50%, 11/1/2034 . . . . .	245,775	257,363	4.50%, 4/1/2047 . . . . .	317,815	338,553
3.50%, 3/1/2037 . . . . .	346,388	361,324	4.50%, 10/1/2047 . . . . .	447,900	477,126
3.50%, 4/1/2042 . . . . .	269,184	283,761	4.50%, 11/1/2047 . . . . .	366,474	390,387
3.50%, 12/1/2042 . . . . .	222,010	233,835	4.50%, 12/1/2047 . . . . .	199,615	212,640
3.50%, 8/1/2043 . . . . .	597,372	629,214	4.50%, 7/1/2048 . . . . .	1,372,421	1,448,124
3.50%, 5/1/2044 . . . . .	1,862,071	1,965,647	4.50%, 11/1/2048 . . . . .	836,653	884,519
3.50%, 11/1/2044 . . . . .	48,872	51,222	4.50%, 4/1/2049 . . . . .	60,374	63,700
3.50%, 1/1/2045 . . . . .	64,542	67,645	4.50%, 11/1/2049 . . . . .	1,959,280	2,066,121
3.50% 7/1/2045 . . . . .	366,367	383,554	5.00%, 7/1/2041 . . . . .	146,189	161,608
3.50%, 10/1/2045 . . . . .	65,318	68,312	5.00%, 11/1/2048 . . . . .	864,768	927,529
3.50% 12/1/2045 . . . . .	741,011	775,352	5.50%, 8/1/2038 . . . . .	446,436	500,112
3.50%, 1/1/2046 . . . . .	95,016	99,371	6.00%, 7/1/2040 . . . . .	158,326	181,767
3.50%, 3/1/2046 . . . . .	198,184	206,755	6.25%, 7/15/2032 . . . . .	460,000	661,880
3.50%, 4/1/2046 . . . . .	289,609	302,135	Series 0000, 2.10%, 10/17/2022 . . . . .	150,000	150,029
3.50%, 6/1/2046 . . . . .	325,158	339,221			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series 0002, 2.25%, 8/12/2024 . . . . .	\$ 100,000	\$ 100,041	2.05%, 9/13/2022 . . . . .	\$ 100,000	\$ 100,020
Series 0007, 2.00%, 10/28/2021 . . . . .	100,000	100,027	2.13%, 4/24/2026 . . . . .	200,000	203,032
Series K025, Class A2, 2.68%, 10/25/2022 . . . . .	125,000	127,111	2.25%, 4/12/2022 . . . . .	210,000	213,116
Series K028, Class A2, 3.11%, 2/25/2023 . . . . .	100,000	103,049	2.50%, 2/5/2024 . . . . .	750,000	773,130
Series K039, Class A2, 3.30%, 7/25/2024 . . . . .	400,000	420,035	2.50%, 3/1/2029 . . . . .	220,610	223,183
Series K040, Class A2, 3.24%, 9/25/2024 . . . . .	575,000	602,976	2.50%, 7/1/2030 . . . . .	1,252,109	1,267,300
Series K049, Class A2, 3.01%, 7/25/2025 . . . . .	200,000	208,242	2.50%, 2/1/2031 . . . . .	126,669	128,251
Series K054, Class A2, 2.75%, 1/25/2026 . . . . .	500,000	513,807	2.50%, 10/1/2031 . . . . .	213,165	215,898
Series K062, Class A2, 3.41%, 12/25/2026 . . . . .	400,000	427,683	2.50%, 12/1/2031 . . . . .	376,346	381,172
Series K079, Class A2, 3.93%, 6/25/2028 . . . . .	400,000	442,816	2.50%, 1/1/2032 . . . . .	127,994	129,635
Series K085, Class A2, 4.06%, 10/25/2028 (d) . . . . .	250,000	279,087	2.50%, 4/1/2032 . . . . .	1,318,090	1,334,992
Series K086, Class A2, 3.86%, 11/25/2028 (d) . . . . .	160,001	176,518	2.50%, 10/1/2032 . . . . .	548,601	555,353
Series K090, Class A2, 3.42%, 2/25/2029 . . . . .	163,934	175,946	2.50%, 12/1/2032 . . . . .	1,149,026	1,163,167
Series K092, Class A2, 3.30%, 4/25/2029 . . . . .	350,000	373,215	2.50%, 1/1/2033 . . . . .	620,624	628,262
Series K093, Class A2, 2.98%, 5/25/2029 . . . . .	100,000	104,394	2.50%, 12/1/2034 . . . . .	2,483,573	2,506,541
Series K094, Class A2, 2.90%, 6/25/2029 . . . . .	352,767	366,624	2.50%, 12/1/2049 . . . . .	1,994,783	1,972,689
Series K098, Class A2, 2.43%, 8/25/2029 . . . . .	100,000	99,993	2.63%, 1/11/2022 . . . . .	750,000	765,037
Series K099, Class A2, 2.60%, 9/25/2029 . . . . .	100,000	101,418	2.63%, 9/6/2024 . . . . .	250,000	260,330
Series K101, Class A2, 2.52%, 10/25/2029 . . . . .	200,000	201,505	2.88%, 9/12/2023 . . . . .	500,000	522,130
Series K716, Class A2, 3.13%, 6/25/2021 . . . . .	250,000	251,795	3.00%, 10/1/2028 . . . . .	76,312	78,428
Series K718, Class A2, 2.79%, 1/25/2022 . . . . .	500,000	505,028	3.00%, 8/1/2029 . . . . .	39,754	40,874
Series K730, Class A2, 3.59%, 1/25/2025 (d) . . . . .	250,000	265,100	3.00%, 5/1/2030 . . . . .	235,713	242,180
Series K734, Class A2, 3.21%, 2/25/2026 . . . . .	350,000	367,280	3.00%, 6/1/2030 . . . . .	48,082	49,502
Series K735, Class A2, 2.86%, 5/25/2026 . . . . .	200,000	206,531	3.00%, 8/1/2030 . . . . .	596,446	614,395
Series K736, Class A2, 2.28%, 7/25/2026 . . . . .	300,000	299,870	3.00%, 9/1/2030 . . . . .	42,509	43,765
Federal National Mortgage Association:			3.00%, 11/1/2030 . . . . .	88,135	90,739
1.25%, 5/6/2021 . . . . .	275,000	273,716	3.00%, 12/1/2030 . . . . .	462,999	476,899
1.38%, 10/7/2021 . . . . .	325,000	323,684	3.00%, 3/1/2031 . . . . .	235,451	242,081
2.00%, 1/5/2022 . . . . .	150,000	151,181	3.00%, 12/1/2031 . . . . .	366,203	376,514
2.00%, 10/5/2022 (c) . . . . .	250,000	252,470	3.00%, 2/1/2032 . . . . .	1,446,158	1,488,416
2.00%, 11/1/2031 . . . . .	135,920	134,796	3.00%, 5/1/2032 . . . . .	584,967	601,975
			3.00%, 8/1/2032 . . . . .	204,336	210,277
			3.00%, 10/1/2032 . . . . .	353,042	363,307
			3.00%, 2/1/2033 . . . . .	1,131,400	1,164,297
			3.00%, 7/1/2034 . . . . .	675,570	693,668
			3.00%, 6/1/2036 . . . . .	78,406	80,539
			3.00%, 8/1/2036 . . . . .	394,271	404,995
			3.00%, 9/1/2036 . . . . .	734,590	754,571
			3.00%, 10/1/2036 . . . . .	206,260	211,871
			3.00%, 12/1/2036 . . . . .	355,569	365,240
			3.00%, 11/1/2037 . . . . .	652,564	672,312
			3.00%, 6/1/2042 . . . . .	1,361,136	1,402,327
			3.00%, 6/1/2043 . . . . .	271,387	279,991
			3.00%, 7/1/2043 . . . . .	79,242	81,525
			3.00%, 2/1/2044 . . . . .	689,636	709,505
			3.00%, 1/1/2045 . . . . .	1,147,954	1,181,027
			3.00%, 5/1/2045 . . . . .	950,929	978,326
			3.00%, 9/1/2045 . . . . .	80,296	82,344
			3.00%, 11/1/2045 . . . . .	616,960	632,693
			3.00%, 12/1/2045 . . . . .	109,789	112,588
			3.00%, 5/1/2046 . . . . .	773,218	791,390
			3.00%, 7/1/2046 . . . . .	888,448	909,328
			3.00%, 10/1/2046 . . . . .	556,980	570,070
			3.00%, 11/1/2046 . . . . .	1,117,966	1,144,240
			3.00%, 12/1/2046 . . . . .	910,581	931,981

See accompanying notes to financial statements.



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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00% 1/1/2047 . . . . .	\$ 2,515,009	\$ 2,574,116	4.00%, 2/1/2039 . . . . .	\$ 218,728	\$ 229,176
3.00%, 2/1/2047 . . . . .	786,625	805,112	4.00%, 12/1/2040 . . . . .	62,650	67,151
3.00%, 5/1/2047 . . . . .	812,949	829,182	4.00%, 2/1/2043 . . . . .	351,391	376,641
3.00%, 11/1/2047 . . . . .	606,778	618,894	4.00% 10/1/2043 . . . . .	847,389	906,859
3.00%, 2/1/2048 . . . . .	36,781	37,516	4.00%, 11/1/2043 . . . . .	276,489	295,157
3.00%, 1/1/2050 . . . . .	4,250,000	4,311,379	4.00%, 12/1/2043 . . . . .	247,003	263,681
3.50%, 11/1/2025 . . . . .	33,545	34,855	4.00% 10/1/2044 . . . . .	58,046	61,738
3.50%, 1/1/2027 . . . . .	35,876	37,278	4.00%, 1/1/2045 . . . . .	816,314	873,801
3.50%, 5/1/2029 . . . . .	44,766	46,537	4.00%, 3/1/2045 . . . . .	49,354	52,316
3.50%, 10/1/2029 . . . . .	36,168	37,600	4.00%, 5/1/2045 . . . . .	1,896,539	2,017,177
3.50%, 2/1/2031 . . . . .	397,302	412,552	4.00%, 7/1/2045 . . . . .	53,897	57,132
3.50%, 3/1/2032 . . . . .	304,635	316,309	4.00% 9/1/2045 . . . . .	227,298	240,940
3.50%, 4/1/2032 . . . . .	434,021	451,002	4.00% 12/1/2045 . . . . .	99,080	105,027
3.50%, 2/1/2033 . . . . .	892,057	927,643	4.00%, 4/1/2046 . . . . .	248,481	262,053
3.50%, 4/1/2033 . . . . .	309,584	321,002	4.00%, 7/1/2046 . . . . .	325,108	342,865
3.50%, 12/1/2035 . . . . .	50,276	52,585	4.00% 11/1/2046 . . . . .	1,928,658	2,050,996
3.50%, 1/1/2037 . . . . .	331,525	346,090	4.00%, 12/1/2046 . . . . .	618,842	652,643
3.50%, 2/1/2037 . . . . .	504,799	527,017	4.00% 4/1/2047 . . . . .	1,504,174	1,581,435
3.50%, 7/1/2037 . . . . .	278,771	290,634	4.00%, 7/1/2047 . . . . .	738,922	776,876
3.50%, 4/1/2038 . . . . .	647,708	672,500	4.00%, 8/1/2047 . . . . .	638,258	671,042
3.50%, 2/1/2041 . . . . .	112,703	118,739	4.00%, 9/1/2047 . . . . .	615,262	646,864
3.50%, 10/1/2044 . . . . .	40,064	41,965	4.00%, 12/1/2047 . . . . .	807,066	848,521
3.50% 1/1/2045 . . . . .	116,588	122,118	4.00%, 2/1/2048 . . . . .	1,867,766	1,963,702
3.50% 2/1/2045 . . . . .	4,113,333	4,329,811	4.00%, 7/1/2048 . . . . .	819,473	855,247
3.50%, 5/1/2045 . . . . .	49,350	51,582	4.00%, 8/1/2048 . . . . .	3,180,291	3,311,898
3.50% 8/1/2045 . . . . .	159,792	167,280	4.00%, 9/1/2048 . . . . .	1,610,883	1,677,545
3.50%, 11/1/2045 . . . . .	63,864	66,752	4.00%, 3/1/2049 . . . . .	117,598	122,323
3.50% 12/1/2045 . . . . .	827,268	864,677	4.00%, 7/1/2049 . . . . .	3,030,774	3,152,539
3.50%, 1/1/2046 . . . . .	625,385	653,664	4.00%, 8/1/2049 . . . . .	2,383,889	2,479,664
3.50% 2/1/2046 . . . . .	708,970	741,029	4.00%, 9/1/2049 . . . . .	967,789	1,006,671
3.50% 4/1/2046 . . . . .	459,562	479,152	4.50%, 5/1/2020 . . . . .	27	27
3.50% 5/1/2046 . . . . .	745,029	776,788	4.50%, 12/1/2040 . . . . .	121,431	131,899
3.50%, 6/1/2046 . . . . .	188,373	196,403	4.50%, 1/1/2042 . . . . .	68,028	73,892
3.50%, 7/1/2046 . . . . .	438,818	457,524	4.50% 9/1/2043 . . . . .	131,263	142,501
3.50%, 1/1/2047 . . . . .	651,311	679,075	4.50%, 11/1/2043 . . . . .	76,101	82,453
3.50% 2/1/2047 . . . . .	2,167,979	2,274,550	4.50%, 5/1/2044 . . . . .	227,142	245,330
3.50%, 3/1/2047 . . . . .	710,024	740,291	4.50%, 6/1/2044 . . . . .	72,759	78,585
3.50%, 4/1/2047 . . . . .	1,435,128	1,490,598	4.50%, 2/1/2046 . . . . .	260,407	282,857
3.50% 5/1/2047 . . . . .	3,857,562	4,022,003	4.50%, 3/1/2046 . . . . .	863,095	935,131
3.50%, 6/1/2047 . . . . .	723,572	751,539	4.50%, 7/1/2046 . . . . .	283,310	303,044
3.50%, 7/1/2047 . . . . .	1,136,317	1,196,124	4.50%, 11/1/2047 . . . . .	962,097	1,024,305
3.50%, 9/1/2047 . . . . .	622,322	646,376	4.50%, 4/1/2048 . . . . .	518,450	546,683
3.50%, 10/1/2047 . . . . .	731,908	760,198	4.50% 8/1/2048 . . . . .	1,925,171	2,033,957
3.50% 11/1/2047 . . . . .	192,924	200,520	4.50%, 11/1/2048 . . . . .	2,494,469	2,635,426
3.50%, 12/1/2047 . . . . .	1,104,026	1,146,699	4.50%, 12/1/2048 . . . . .	866,149	915,093
3.50%, 1/1/2048 . . . . .	322,729	335,203	4.50%, 1/1/2049 . . . . .	316,045	333,903
3.50%, 2/1/2048 . . . . .	353,675	370,375	4.50%, 4/1/2049 . . . . .	395,382	416,942
3.50% 6/1/2048 . . . . .	3,007,393	3,099,605	5.00%, 1/1/2039 . . . . .	557,308	615,614
3.50%, 7/1/2049 . . . . .	1,390,604	1,430,603	5.00%, 6/1/2040 . . . . .	267,779	295,294
3.50%, 8/1/2049 . . . . .	3,625,142	3,729,414	5.00%, 7/1/2041 . . . . .	41,320	45,566
4.00%, 3/1/2021 . . . . .	6,920	6,964	5.00%, 5/1/2042 . . . . .	52,447	57,836
4.00%, 3/1/2031 . . . . .	1,117,033	1,167,276	5.00%, 11/1/2044 . . . . .	673,992	743,247
4.00%, 10/1/2033 . . . . .	151,147	160,712	5.00%, 1/1/2045 . . . . .	51,797	56,524
4.00%, 10/1/2037 . . . . .	1,349,373	1,415,390	5.00%, 6/1/2048 . . . . .	925,314	989,804
4.00%, 1/1/2039 . . . . .	255,766	267,983	5.00%, 9/1/2048 . . . . .	939,067	1,004,542

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.50%, 2/1/2037 . . . . .	\$ 28,127	\$ 31,485	3.50%, 5/20/2043 . . . . .	\$ 66,185	\$ 69,511
5.50%, 4/1/2038 . . . . .	130,011	145,464	3.50%, 9/20/2043 . . . . .	45,224	47,497
5.50%, 9/1/2040 . . . . .	40,931	45,783	3.50%, 11/20/2043 . . . . .	358,812	376,846
5.50%, 9/1/2041 . . . . .	65,015	72,743	3.50%, 6/20/2044 . . . . .	2,098,011	2,198,455
5.50% 5/1/2044 . . . . .	754,029	843,812	3.50%, 10/20/2044 . . . . .	46,830	49,072
5.63%, 7/15/2037 . . . . .	80,000	115,744	3.50%, 11/20/2044 . . . . .	45,025	47,181
6.63%, 11/15/2030 . . . . .	365,000	520,286	3.50%, 12/20/2044 . . . . .	32,062	33,597
7.25%, 5/15/2030 . . . . .	75,000	110,135	3.50%, 3/20/2045 . . . . .	29,240	30,519
Series 2013-M12, Class APT, 2.41%, 3/25/2023 (d) . . . . .	29,103	29,421	3.50%, 4/20/2045 . . . . .	89,929	93,916
Series 2013-M3, Class A2, 2.51%, 11/25/2022 (d) . . . . .	142,492	144,118	3.50%, 6/20/2045 . . . . .	1,294,406	1,351,064
Series 2014-M13, Class A2, 3.02%, 8/25/2024 (d) . . . . .	750,000	775,811	3.50%, 10/20/2045 . . . . .	2,588,311	2,701,605
Series 2014-M3, Class A2, 3.48%, 1/25/2024 (d) . . . . .	38,718	40,543	3.50%, 12/20/2045 . . . . .	44,264	46,201
Series 2015-M8, Class A2, 2.90%, 1/25/2025 (d) . . . . .	250,000	258,323	3.50%, 1/20/2046 . . . . .	977,893	1,020,697
Series 2017-M12, Class A2, 3.08%, 6/25/2027 (d) . . . . .	400,000	421,148	3.50%, 3/20/2046 . . . . .	212,362	221,423
Series 2018-M2, Class A2, 2.90%, 1/25/2028 (d) . . . . .	250,000	260,402	3.50%, 4/20/2046 . . . . .	113,254	118,087
Government National Mortgage Association:			3.50%, 5/20/2046 . . . . .	117,313	122,319
2.50%, 12/20/2046 . . . . .	914,006	921,756	3.50%, 6/20/2046 . . . . .	1,826,587	1,904,526
3.00%, 1/20/2043 . . . . .	558,630	578,641	3.50%, 7/20/2046 . . . . .	291,612	304,055
3.00%, 5/20/2043 . . . . .	278,941	289,314	3.50%, 10/20/2046 . . . . .	554,669	578,336
3.00%, 12/20/2044 . . . . .	59,337	61,375	3.50%, 11/20/2046 . . . . .	359,219	374,547
3.00%, 3/20/2045 . . . . .	32,596	33,699	3.50%, 12/20/2046 . . . . .	1,179,203	1,229,519
3.00%, 4/20/2045 . . . . .	95,412	98,642	3.50%, 5/20/2047 . . . . .	1,011,470	1,050,634
3.00%, 6/20/2045 . . . . .	1,435,996	1,484,609	3.50%, 6/20/2047 . . . . .	699,785	726,880
3.00%, 7/20/2045 . . . . .	90,120	93,171	3.50%, 7/20/2047 . . . . .	542,596	563,605
3.00%, 8/20/2045 . . . . .	81,507	84,266	3.50%, 8/20/2047 . . . . .	863,502	896,936
3.00%, 2/20/2046 . . . . .	2,109,094	2,187,529	3.50%, 9/20/2047 . . . . .	367,232	381,451
3.00%, 3/20/2046 . . . . .	869,625	897,186	3.50%, 10/20/2047 . . . . .	354,857	368,597
3.00%, 4/20/2046 . . . . .	83,344	85,985	3.50%, 1/20/2048 . . . . .	3,206,255	3,330,399
3.00%, 5/20/2046 . . . . .	146,379	151,018	3.50%, 2/20/2048 . . . . .	1,501,575	1,559,716
3.00%, 7/20/2046 . . . . .	93,273	96,229	3.50%, 6/20/2048 . . . . .	540,983	560,875
3.00%, 8/20/2046 . . . . .	302,626	312,217	3.50%, 8/20/2048 . . . . .	402,509	417,308
3.00%, 9/20/2046 . . . . .	213,733	220,507	3.50%, 8/20/2049 . . . . .	1,779,337	1,844,249
3.00%, 10/20/2046 . . . . .	215,280	222,103	3.50%, 9/20/2049 . . . . .	1,985,503	2,057,936
3.00%, 11/20/2046 . . . . .	386,536	398,786	4.00%, 4/15/2040 . . . . .	49,918	52,775
3.00%, 12/20/2046 . . . . .	1,521,263	1,569,476	4.00%, 2/20/2042 . . . . .	21,560	22,990
3.00%, 2/20/2047 . . . . .	733,116	756,351	4.00%, 7/20/2042 . . . . .	15,002	15,966
3.00%, 4/20/2047 . . . . .	1,043,112	1,075,378	4.00%, 7/15/2044 . . . . .	45,231	47,843
3.00%, 5/20/2047 . . . . .	13,976	14,409	4.00%, 8/20/2044 . . . . .	29,682	31,373
3.00%, 6/20/2047 . . . . .	364,197	375,462	4.00%, 10/20/2044 . . . . .	266,739	281,933
3.00%, 7/20/2047 . . . . .	730,577	753,176	4.00%, 5/15/2045 . . . . .	47,968	50,699
3.00%, 8/20/2047 . . . . .	363,174	374,408	4.00%, 6/15/2045 . . . . .	97,427	102,975
3.00%, 10/20/2047 . . . . .	546,284	563,182	4.00%, 8/20/2045 . . . . .	31,007	32,672
3.00%, 1/20/2048 . . . . .	2,031,160	2,093,990	4.00%, 11/20/2045 . . . . .	380,961	401,415
3.00%, 2/20/2048 . . . . .	1,231,843	1,269,948	4.00%, 2/20/2046 . . . . .	288,367	303,850
3.00%, 3/20/2048 . . . . .	2,161,785	2,223,411	4.00%, 5/20/2046 . . . . .	307,883	324,414
3.00%, 12/20/2049 . . . . .	2,000,000	2,055,437	4.00%, 6/20/2046 . . . . .	209,696	220,174
3.50%, 10/20/2042 . . . . .	443,326	466,773	4.00%, 1/20/2047 . . . . .	697,215	732,051
3.50%, 1/20/2043 . . . . .	1,824,234	1,920,713	4.00%, 3/20/2047 . . . . .	336,521	353,335
			4.00%, 4/20/2047 . . . . .	648,664	678,894
			4.00%, 5/20/2047 . . . . .	443,733	464,413
			4.00%, 6/20/2047 . . . . .	91,422	95,682
			4.00%, 7/20/2047 . . . . .	457,320	478,633
			4.00%, 8/20/2047 . . . . .	187,827	196,581
			4.00%, 11/20/2047 . . . . .	2,373,011	2,483,604
			4.00%, 1/20/2048 . . . . .	332,651	348,154

See accompanying notes to financial statements.

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

*December 31, 2019*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.00%, 6/20/2048 . . . . .	\$ 176,916	\$ 184,190	2.88%, 11/15/2046 (c) . . . . .	\$ 2,750,000	\$ 3,024,141
4.00%, 8/20/2048 . . . . .	1,996,902	2,079,010	2.88%, 5/15/2049 . . . . .	1,250,000	1,381,641
4.00%, 9/20/2048 . . . . .	1,713,976	1,784,451	3.00%, 5/15/2042 (c) . . . . .	1,325,000	1,476,754
4.00%, 10/20/2048 . . . . .	858,321	893,614	3.00%, 11/15/2044 (c) . . . . .	1,925,000	2,150,887
4.00%, 11/20/2048 . . . . .	688,779	717,100	3.00%, 5/15/2045 . . . . .	1,875,000	2,098,535
4.00%, 4/20/2049 . . . . .	895,707	928,974	3.00%, 11/15/2045 . . . . .	2,400,000	2,691,000
4.00%, 6/20/2049 . . . . .	1,949,412	2,021,815	3.00%, 2/15/2047 . . . . .	1,200,000	1,351,687
4.50%, 1/20/2044 . . . . .	128,675	138,930	3.00%, 5/15/2047 . . . . .	2,700,000	3,040,875
4.50%, 11/20/2044 . . . . .	38,828	41,865	3.00%, 2/15/2048 . . . . .	1,700,000	1,916,484
4.50%, 12/20/2044 . . . . .	31,331	33,783	3.00%, 8/15/2048 . . . . .	1,950,000	2,202,281
4.50%, 4/20/2046 . . . . .	187,183	201,827	3.00%, 2/15/2049 . . . . .	2,150,000	2,431,852
4.50%, 6/20/2046 . . . . .	132,515	142,882	3.13%, 11/15/2041 . . . . .	1,200,000	1,363,687
4.50%, 7/20/2046 . . . . .	171,838	185,282	3.13%, 2/15/2042 . . . . .	1,725,000	1,960,301
4.50%, 4/20/2047 . . . . .	654,406	693,237	3.13%, 2/15/2043 . . . . .	1,825,000	2,073,941
4.50%, 8/20/2047 . . . . .	200,639	211,324	3.13%, 8/15/2044 . . . . .	1,750,000	1,995,547
4.50%, 11/20/2047 . . . . .	1,856,259	1,955,110	3.13%, 5/15/2048 . . . . .	2,375,000	2,742,012
4.50%, 12/20/2047 . . . . .	114,759	120,870	3.38%, 5/15/2044 . . . . .	1,350,000	1,601,227
4.50%, 9/20/2048 . . . . .	1,531,091	1,607,151	3.38%, 11/15/2048 . . . . .	2,100,000	2,540,016
4.50%, 11/20/2048 . . . . .	904,542	949,477	3.63%, 8/15/2043 . . . . .	1,600,000	1,966,250
4.50%, 12/20/2048 . . . . .	1,109,490	1,164,606	3.63%, 2/15/2044 . . . . .	1,475,000	1,816,555
4.50%, 7/20/2049 . . . . .	1,015,763	1,067,652	3.75%, 8/15/2041 . . . . .	1,200,000	1,492,500
5.00%, 6/15/2040 . . . . .	39,705	43,747	3.75%, 11/15/2043 . . . . .	1,425,000	1,785,703
5.00%, 10/15/2041 . . . . .	90,425	98,713	3.88%, 8/15/2040 . . . . .	750,000	946,875
5.00%, 3/20/2044 . . . . .	59,255	64,554	4.25%, 11/15/2040 . . . . .	1,000,000	1,325,781
5.00%, 12/20/2045 . . . . .	205,084	224,257	4.38%, 2/15/2038 . . . . .	775,000	1,032,324
5.00%, 1/20/2048 . . . . .	432,922	460,481	4.38%, 5/15/2040 . . . . .	575,000	773,285
5.00%, 5/20/2048 . . . . .	413,185	435,877	4.38%, 5/15/2041 . . . . .	300,000	405,047
5.00%, 9/20/2048 . . . . .	738,673	777,607	4.50%, 2/15/2036 (c) . . . . .	2,500,000	3,319,922
5.50%, 10/20/2043 . . . . .	50,639	56,949	4.50%, 8/15/2039 . . . . .	650,000	883,391
5.50%, 5/20/2045 . . . . .	600,729	661,826	4.75%, 2/15/2037 . . . . .	350,000	482,234
Iraq Government AID Bond			4.75%, 2/15/2041 . . . . .	650,000	918,430
2.15%, 1/18/2022 . . . . .	200,000	201,766	5.25%, 11/15/2028 . . . . .	450,000	573,117
Tennessee Valley Authority:			6.50%, 11/15/2026 . . . . .	1,500,000	1,955,391
2.88%, 9/15/2024 . . . . .	100,000	104,764	Treasury Notes:		
3.50%, 12/15/2042 . . . . .	175,000	195,424	1.13%, 2/28/2021 . . . . .	850,000	845,053
4.25%, 9/15/2065 . . . . .	100,000	130,022	1.13%, 6/30/2021 . . . . .	2,250,000	2,234,531
5.25%, 9/15/2039 . . . . .	150,000	206,823	1.13%, 7/31/2021 . . . . .	1,175,000	1,166,279
Series A, 2.88%, 2/1/2027 . . . . .	150,000	157,907	1.13%, 8/31/2021 (c) . . . . .	2,350,000	2,331,732
<b>TOTAL U.S. GOVERNMENT AGENCY OBLIGATIONS</b>		<u>303,421,316</u>	1.13%, 9/30/2021 . . . . .	1,300,000	1,289,488
(Cost \$299,226,225) . . . . .			1.25%, 3/31/2021 (c) . . . . .	200,000	199,094
<b>U.S. TREASURY OBLIGATIONS — 37.3%</b>			1.25%, 10/31/2021 . . . . .	1,400,000	1,391,578
Treasury Bonds:			1.25%, 7/31/2023 . . . . .	250,000	246,660
2.25%, 8/15/2046 . . . . .	1,425,000	1,388,484	1.38%, 4/30/2021 . . . . .	525,000	523,462
2.25%, 8/15/2049 (c) . . . . .	2,000,000	1,946,250	1.38%, 5/31/2021 (c) . . . . .	3,775,000	3,763,498
2.50%, 2/15/2045 . . . . .	1,840,000	1,882,262	1.38%, 10/15/2022 . . . . .	2,500,000	2,484,961
2.50%, 2/15/2046 . . . . .	1,400,000	1,432,812	1.38%, 9/30/2023 . . . . .	550,000	544,629
2.50%, 5/15/2046 . . . . .	1,100,000	1,125,781	1.50%, 8/31/2021 . . . . .	1,500,000	1,497,598
2.75%, 8/15/2042 . . . . .	900,000	963,141	1.50%, 11/30/2021 (c) . . . . .	1,000,000	998,672
2.75%, 11/15/2042 . . . . .	1,500,000	1,604,531	1.50%, 1/31/2022 . . . . .	450,000	449,332
2.75%, 8/15/2047 (c) . . . . .	1,700,000	1,827,766	1.50%, 9/15/2022 . . . . .	3,000,000	2,993,437
2.75%, 11/15/2047 . . . . .	1,650,000	1,773,750	1.50%, 10/31/2024 . . . . .	1,500,000	1,487,578
2.88%, 5/15/2043 . . . . .	1,850,000	2,019,680	1.50%, 8/15/2026 . . . . .	4,150,000	4,069,594
2.88%, 8/15/2045 (c) . . . . .	3,480,000	3,813,319	1.63%, 8/31/2022 (c) . . . . .	1,150,000	1,151,168
			1.63%, 4/30/2023 (c) . . . . .	2,500,000	2,500,195
			1.63%, 5/31/2023 (c) . . . . .	1,250,000	1,250,098

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
1.63%, 2/15/2026 . . . . .	\$ 1,925,000	\$ 1,907,855	2.25%, 4/30/2024 . . . . .	\$ 1,000,000	\$ 1,024,141
1.63%, 9/30/2026 . . . . .	3,750,000	3,705,469	2.25%, 10/31/2024 . . . . .	1,250,000	1,282,715
1.63%, 10/31/2026 . . . . .	3,500,000	3,456,797	2.25%, 12/31/2024 . . . . .	1,250,000	1,283,398
1.63%, 8/15/2029 . . . . .	2,250,000	2,193,750	2.25%, 11/15/2025 (c) . . . . .	1,975,000	2,029,004
1.75%, 11/30/2021 . . . . .	1,500,000	1,504,629	2.25%, 3/31/2026 . . . . .	4,500,000	4,624,102
1.75%, 2/28/2022 . . . . .	300,000	301,102	2.25%, 2/15/2027 . . . . .	3,000,000	3,084,844
1.75%, 3/31/2022 . . . . .	250,000	250,938	2.25%, 8/15/2027 (c) . . . . .	2,000,000	2,057,187
1.75%, 4/30/2022 . . . . .	300,000	301,172	2.25%, 11/15/2027 . . . . .	2,750,000	2,828,633
1.75%, 5/31/2022 (c) . . . . .	1,000,000	1,004,063	2.38%, 3/15/2021 . . . . .	1,000,000	1,008,750
1.75%, 6/15/2022 . . . . .	1,500,000	1,506,211	2.38%, 4/15/2021 . . . . .	750,000	757,295
1.75%, 6/30/2022 (c) . . . . .	3,750,000	3,765,820	2.38%, 3/15/2022 . . . . .	8,000,000	8,138,750
1.75%, 9/30/2022 . . . . .	1,750,000	1,757,246	2.38%, 1/31/2023 . . . . .	1,500,000	1,534,219
1.75%, 1/31/2023 . . . . .	2,925,000	2,937,340	2.38%, 2/29/2024 . . . . .	2,000,000	2,057,187
1.75%, 5/15/2023 . . . . .	250,000	250,977	2.38%, 8/15/2024 . . . . .	1,950,000	2,009,871
1.75%, 6/30/2024 . . . . .	1,500,000	1,504,805	2.38%, 5/15/2027 . . . . .	2,900,000	3,008,297
1.75%, 11/15/2029 . . . . .	3,000,000	2,957,344	2.38%, 5/15/2029 . . . . .	3,750,000	3,900,586
1.88%, 1/31/2022 . . . . .	1,850,000	1,860,840	2.50%, 2/28/2021 . . . . .	2,000,000	2,019,844
1.88%, 2/28/2022 . . . . .	5,500,000	5,533,945	2.50%, 1/15/2022 . . . . .	8,000,000	8,145,000
1.88%, 3/31/2022 . . . . .	5,500,000	5,535,234	2.50%, 2/15/2022 . . . . .	2,000,000	2,037,969
1.88%, 4/30/2022 (c) . . . . .	6,000,000	6,039,844	2.50%, 3/31/2023 . . . . .	1,250,000	1,284,766
1.88%, 5/31/2022 . . . . .	100,000	100,695	2.50%, 8/15/2023 . . . . .	2,500,000	2,575,195
1.88%, 7/31/2022 . . . . .	1,000,000	1,007,188	2.50%, 1/31/2024 . . . . .	6,000,000	6,198,281
1.88%, 8/31/2022 . . . . .	150,000	151,113	2.50%, 1/31/2025 . . . . .	1,000,000	1,039,297
1.88%, 9/30/2022 . . . . .	500,000	503,867	2.50%, 2/28/2026 . . . . .	2,500,000	2,605,273
1.88%, 8/31/2024 . . . . .	850,000	857,371	2.63%, 5/15/2021 . . . . .	1,500,000	1,520,684
2.00%, 2/28/2021 . . . . .	750,000	753,135	2.63%, 6/15/2021 . . . . .	1,350,000	1,369,670
2.00%, 5/31/2021 . . . . .	350,000	351,955	2.63%, 7/15/2021 . . . . .	3,000,000	3,046,523
2.00%, 8/31/2021 (c) . . . . .	300,000	301,957	2.63%, 12/15/2021 . . . . .	2,500,000	2,549,609
2.00%, 10/31/2021 . . . . .	3,500,000	3,526,113	2.63%, 2/28/2023 . . . . .	4,000,000	4,124,063
2.00%, 11/15/2021 . . . . .	500,000	503,906	2.63%, 6/30/2023 . . . . .	3,600,000	3,721,781
2.00%, 12/31/2021 . . . . .	3,000,000	3,024,023	2.63%, 12/31/2023 . . . . .	3,000,000	3,112,031
2.00%, 7/31/2022 . . . . .	100,000	101,039	2.63%, 3/31/2025 . . . . .	1,000,000	1,045,938
2.00%, 10/31/2022 . . . . .	5,000,000	5,055,078	2.63%, 12/31/2025 . . . . .	3,250,000	3,408,691
2.00%, 11/30/2022 . . . . .	2,000,000	2,022,812	2.63%, 1/31/2026 . . . . .	3,500,000	3,671,445
2.00%, 2/15/2023 . . . . .	500,000	505,859	2.63%, 2/15/2029 . . . . .	3,100,000	3,287,453
2.00%, 5/31/2024 . . . . .	1,750,000	1,774,336	2.75%, 4/30/2023 . . . . .	3,250,000	3,368,066
2.00%, 6/30/2024 . . . . .	350,000	354,840	2.75%, 5/31/2023 . . . . .	1,500,000	1,555,430
2.00%, 2/15/2025 . . . . .	2,375,000	2,409,697	2.75%, 7/31/2023 . . . . .	1,000,000	1,038,594
2.00%, 8/15/2025 . . . . .	1,500,000	1,520,625	2.75%, 8/31/2023 . . . . .	1,250,000	1,299,023
2.00%, 11/15/2026 . . . . .	2,250,000	2,276,016	2.75%, 11/15/2023 . . . . .	1,500,000	1,561,172
2.13%, 8/15/2021 (c) . . . . .	5,500,000	5,545,117	2.75%, 2/15/2024 . . . . .	100,000	104,313
2.13%, 6/30/2022 . . . . .	4,500,000	4,559,766	2.75%, 2/28/2025 . . . . .	5,000,000	5,258,594
2.13%, 12/31/2022 (c) . . . . .	3,900,000	3,959,719	2.75%, 6/30/2025 . . . . .	2,750,000	2,896,953
2.13%, 11/30/2023 . . . . .	1,000,000	1,017,891	2.75%, 8/31/2025 . . . . .	2,500,000	2,635,547
2.13%, 3/31/2024 . . . . .	5,975,000	6,086,098	2.75%, 2/15/2028 . . . . .	2,750,000	2,932,187
2.13%, 7/31/2024 . . . . .	2,500,000	2,548,633	2.88%, 11/15/2021 . . . . .	2,000,000	2,047,187
2.13%, 9/30/2024 (c) . . . . .	1,500,000	1,529,883	2.88%, 9/30/2023 . . . . .	2,000,000	2,089,062
2.13%, 11/30/2024 . . . . .	1,250,000	1,275,586	2.88%, 10/31/2023 . . . . .	2,000,000	2,090,625
2.13%, 5/15/2025 . . . . .	2,350,000	2,398,836	2.88%, 11/30/2023 . . . . .	3,000,000	3,138,047
2.13%, 5/31/2026 . . . . .	2,500,000	2,550,195	2.88%, 4/30/2025 . . . . .	1,250,000	1,323,633
2.25%, 2/15/2021 . . . . .	2,000,000	2,013,594	2.88%, 5/31/2025 . . . . .	3,900,000	4,131,562
2.25%, 3/31/2021 . . . . .	6,750,000	6,801,416	2.88%, 7/31/2025 . . . . .	4,000,000	4,241,875
2.25%, 4/30/2021 . . . . .	3,000,000	3,025,547	2.88%, 11/30/2025 . . . . .	1,500,000	1,593,633
2.25%, 12/31/2023 . . . . .	1,750,000	1,790,059	2.88%, 8/15/2028 . . . . .	2,750,000	2,966,133
2.25%, 1/31/2024 . . . . .	1,000,000	1,023,203	3.00%, 9/30/2025 . . . . .	2,500,000	2,670,508

See accompanying notes to financial statements.

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

**December 31, 2019**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.00%, 10/31/2025 . . . . .	\$ 2,750,000	\$ 2,939,277	<b>ILLINOIS — 0.1%</b>		
3.13%, 11/15/2028 . . . . .	1,750,000	1,925,820	Chicago O'Hare International Airport		
3.63%, 2/15/2021 . . . . .	1,600,000	1,634,875	Series C, 4.57%, 1/1/2054 . . . . .	50,000	\$ 60,614
<b>TOTAL U.S. TREASURY OBLIGATIONS</b>			Chicago O'Hare International Airport, Revenue		
(Cost \$373,683,418) . . . . .		385,253,243	Series C, 4.47%, 1/1/2049 . . . . .	50,000	60,327
<b>MUNICIPAL BONDS &amp; NOTES — 0.6%</b>			Sales Tax Securitization Corp.		
<b>CALIFORNIA — 0.2%</b>			3.59%, 1/1/2043 . . . . .	275,000	271,125
Bay Area Toll Authority			State of Illinois:		
6.91%, 10/1/2050 . . . . .	25,000	40,346	5.10%, 6/1/2033 . . . . .	50,000	53,902
California, Bay Area Toll Authority Revenue			6.63%, 2/1/2035 . . . . .	200,000	234,508
2.57%, 4/1/2031 . . . . .	50,000	49,710	7.35%, 7/1/2035 . . . . .	100,000	121,380
California, State General Obligation:					801,856
3.50%, 4/1/2028 . . . . .	250,000	269,190	<b>MASSACHUSETTS — 0.0% (a)</b>		
7.30%, 10/1/2039 . . . . .	125,000	190,878	Massachusetts School Building Authority		
7.50%, 4/1/2034 . . . . .	100,000	150,584	3.40%, 10/15/2040 . . . . .	20,000	19,994
7.55%, 4/1/2039 . . . . .	100,000	160,402	<b>MISSOURI — 0.0% (a)</b>		
California, State University, Revenue			Health & Educational Facilities Authority of the State of Missouri, Revenue		
Series B, 3.90%, 11/1/2047 . . . . .	100,000	109,414	3.65%, 8/15/2057 . . . . .	100,000	105,086
Los Angeles Department of Water & Power Power System Revenue			<b>NEW JERSEY — 0.1%</b>		
5.72%, 7/1/2039 . . . . .	100,000	134,543	New Jersey Transportation Trust Fund Authority:		
Los Angeles, CA, Unified School District, General Obligation			4.08%, 6/15/2039 . . . . .	200,000	199,168
5.75%, 7/1/2034 . . . . .	25,000	32,015	4.13%, 6/15/2042 . . . . .	160,000	158,707
Regents of the University of California Medical Center Pooled Revenue			New Jersey Turnpike Authority Revenue		
Series H, 6.55%, 5/15/2048 . . . . .	50,000	72,199	Series A, 7.10%, 1/1/2041 . . . . .	100,000	152,504
San Jose Redev. Agency Successor Agency			Rutgers, State University of New Jersey, Revenue		
Series A-T, 3.38%, 8/1/2034 . . . . .	275,000	282,664	Series P, 3.92%, 5/1/2119 . . . . .	35,000	34,444
State of California					544,823
7.60%, 11/1/2040 . . . . .	250,000	412,677	<b>NEW YORK — 0.1%</b>		
University of California, Revenue			New York City Water & Sewer System		
Series AX, 3.06%, 7/1/2025 . . . . .	300,000	314,145	5.44%, 6/15/2043 . . . . .	25,000	34,365
		2,218,767	New York State Dormitory Authority		
<b>FLORIDA — 0.0% (a)</b>			Series B, 3.14%, 7/1/2043 . . . . .	100,000	99,144
County of Miami-Dade FL Aviation Revenue			New York, State Urban Development Corp., Revenue		
Series C, 4.28%, 10/1/2041 . . . . .	125,000	133,831	Series B, 3.90%, 3/15/2033 . . . . .	100,000	107,457
State Board of Administration Finance Corp.			Port Authority of New York & New Jersey:		
Series A, 2.64%, 7/1/2021 . . . . .	150,000	151,809	4.46%, 10/1/2062 . . . . .	590,000	723,104
		285,640	5.65%, 11/1/2040 . . . . .	100,000	133,485
<b>GEORGIA — 0.0% (a)</b>			Port Authority of New York & New Jersey, Revenue:		
Georgia, Municipal Electric Authority Revenue			4.03%, 9/1/2048 . . . . .	125,000	141,150
6.66%, 4/1/2057 . . . . .	164,000	225,895	4.81%, 10/15/2065 . . . . .	25,000	31,492
					1,270,197

See accompanying notes to financial statements.

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

*December 31, 2019*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
<b>OHIO — 0.0% (a)</b>			BANK 2019-BNK22 Series		
American Municipal Power, Inc. 7.83%, 2/15/2041 . . . . .	\$ 150,000	\$ 234,747	2019-BN22, Class A4, 2.98%, 11/15/2062. . . . .	\$ 100,000	\$ 102,603
<b>PENNSYLVANIA — 0.0% (a)</b>			BANK 2019-BNK24 Series		
Commonwealth Financing Authority Series A, 4.14%, 6/1/2038 . . . . .	125,000	137,191	2019-BN24, Class A3, 2.96%, 11/15/2062. . . . .	200,000	204,882
University of Pittsburgh-of the Commonwealth System of Higher Education 3.56%, 9/15/2119 . . . . .	100,000	96,964	Barclays Commercial Mortgage Trust Series 2019-C3, Class A4, 3.58%, 5/15/2052 . . . . .	150,000	160,837
		<u>234,155</u>	BENCHMARK Mortgage Trust:		
			Series 2018-B2, Class A5, 3.88%, 2/15/2051 (d) . . . . .	130,000	141,859
<b>TEXAS — 0.1%</b>			Series 2018-B3, Class A5, 4.03%, 4/10/2051 . . . . .	100,000	110,276
Dallas Area Rapid Transit 5.02%, 12/1/2048 . . . . .	100,000	132,233	Series 2018-B5, Class A4, 4.21%, 7/15/2051 . . . . .	100,000	111,870
Dallas/Fort Worth TX International Airport Revenue Series A, 2.99%, 11/1/2038 . . . . .	250,000	246,748	Series 2019-B10, Class A4, 3.72%, 3/15/2062 . . . . .	115,000	125,108
Permanent University Fund - University of Texas System 3.38%, 7/1/2047 . . . . .	150,000	158,040	Series 2019-B12, Class A5, 3.12%, 8/15/2052 . . . . .	200,000	207,518
State of Texas 3.21%, 4/1/2044 . . . . .	50,000	50,499	Cantor Commercial Real Estate Lending 2019-CF3 Series		
		<u>587,520</u>	2019-CF3, Class A4, 3.01%, 1/15/2053 . . . . .	100,000	102,604
<b>VIRGINIA — 0.0% (a)</b>			CD Mortgage Trust:		
University of Virginia Series C, 4.18%, 9/1/2117 . . . . .	50,000	59,055	Series 2017-CD6, Class A5, 3.46%, 11/13/2050 . . . . .	100,000	105,981
<b>TOTAL MUNICIPAL BONDS &amp; NOTES</b>			Series 2019-CD8, Class A4, 2.91%, 8/15/2057 . . . . .	200,000	204,015
(Cost \$6,219,567) . . . . .		<u>6,587,735</u>	CFCRE Commercial Mortgage Trust 2016-C7 Series		
<b>MORTGAGE-BACKED SECURITIES — 1.3%</b>			2016-C7, Class A3, 3.84%, 12/10/2054. . . . .	300,000	323,289
Banc of America Commercial Mortgage Trust 2015-UBS7 Series 2015-UBS7, Class A4, 3.71%, 9/15/2048 . . . . .	100,000	106,513	Citigroup Commercial Mortgage Trust:		
BANK 2017-BNK8: Series 2017-BNK8, Class A4, 3.49%, 11/15/2050 . . . . .	90,000	95,713	Series 2015-GC33, Class A4, 3.78%, 9/10/2058 . . . . .	600,000	641,284
Series 2017-BNK8, Class B, 3.93%, 11/15/2050 (d) . . . . .	50,000	52,957	Series 2019-GC41, Class A5, 2.87%, 8/10/2056 . . . . .	100,000	101,854
BANK 2018-BNK14 Series 2018-BN14, Class A4, 4.23%, 9/15/2060 (d) . . . . .	143,329	160,359	Series 2019-GC43, Clas A4, 3.04%, 11/10/2052 . . . . .	150,000	154,664
BANK 2018-BNK15 Series 2018-BN15, Class A4, 4.41%, 11/15/2061 (d) . . . . .	100,000	113,632	Citigroup Commercial Mortgage Trust 2013-GC11 Series		
BANK 2019-BNK18 Series 2019-BN18, Class A4, 3.58%, 5/15/2062 . . . . .	100,000	107,636	2013-GC11, Class A4, 3.09%, 4/10/2046 . . . . .	75,000	76,864
Bank 2019-BNK19 Series 2019-BN19, Class A3, 3.18%, 8/15/2061 . . . . .	100,000	104,323	Citigroup Commercial Mortgage Trust 2017-C4 Series		
BANK 2019-BNK20 Series 2019-BN20, Class A3, 3.01%, 9/15/2061 . . . . .	50,000	51,462	2017-C4, Class A4, 3.47%, 10/12/2050. . . . .	250,000	265,147
			COMM 2014-CCRE16 Mortgage Trust:		
			Series 2014-CR16, Class A4, 4.05%, 4/10/2047. . . . .	100,000	106,727
			Series 2014-CR16, Class B, 4.58%, 4/10/2047. . . . .	400,000	424,323
			COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047 . . . . .		
				100,000	105,478

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048 . . .	\$ 50,000	\$ 53,118	JPMBB Commercial Mortgage Securities Trust 2015-C29 Series 2015-C29, Class A4, 3.61%, 5/15/2048 . . . . .	\$ 100,000	\$ 105,738
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048 . . . . .	300,000	312,670	JPMBB Commercial Mortgage Securities Trust 2015-C30 Series 2015-C30, Class A5, 3.82%, 7/15/2048 . . . . .	200,000	213,819
COMM Mortgage Trust: Series 2013-CR8, Class A4, 3.33%, 6/10/2046 . . . . .	35,300	36,467	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048 . . . . .	100,000	106,950
Series 2014-CR14, Class A3, 3.96%, 2/10/2047 . . . . .	400,000	423,986	JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.74%, 3/15/2049 (d) . . . . .	300,000	326,944
Series 2018-COR3, Class A3, 4.23%, 5/10/2051 . . . . .	100,000	111,471	JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050 . . . . .	500,000	529,757
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (d) . . . . .	150,000	158,113	Morgan Stanley Bank of America Merrill Lynch Trust: Series 2015-C20, Class A4, 3.25%, 2/15/2048 . . . . .	200,000	207,557
CSAIL Commercial Mortgage Trust: Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (d) . . . . .	250,000	264,590	Series 2016-C29, Class A2, 2.79%, 5/15/2049 . . . . .	200,000	200,742
Series 2018-C14, Class A4, 4.42%, 11/15/2051 (d) . . . . .	50,000	56,820	Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 Series 2012-C6, Class A4, 2.86%, 11/15/2045 . . . . .	167,098	169,428
Series 2019-C17, Class A5, 3.02%, 9/15/2052 . . . . .	200,000	204,920	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046 . . . . .	300,000	305,491
GS Mortgage Securities Trust Series 2019-GC42, Class A4, 3.00%, 9/1/2052 . . . . .	150,000	154,134	Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048 . . . . .	220,000	231,326
GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.05%, 7/10/2046 (d) . . . . .	80,000	85,204	Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051 . . . . .	150,000	166,539
GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046 . . . . .	93,403	99,410	Morgan Stanley Capital I Trust 2019-H7 Series 2019-H7, Class A4, 3.26%, 7/15/2052 . . . . .	200,000	208,901
GS Mortgage Securities Trust 2013-GC12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046 . . . . .	150,000	153,861	UBS Commercial Mortgage Trust: Series 2018-C8, Class A4, 3.98%, 2/15/2051 . . . . .	400,000	438,816
GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049 . . . . .	200,000	204,707	Series 2019-C16, Class A4, 3.60%, 4/15/2052 . . . . .	100,000	107,435
GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050 . . . . .	300,000	304,374	UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046 . . . . .	175,000	179,583
GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050 . . . . .	250,000	264,110	Wells Fargo Commercial Mortgage Trust: Series 2019-C52, Class A5, 2.89%, 8/15/2052 . . . . .	200,000	203,445
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046 . . . . .	60,000	64,081			
JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (d) . . . . .	50,000	53,245			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Series 2019-C53, Class A4, 3.04%, 10/15/2052 . . . . .	\$ 100,000	\$ 102,789	State Street Navigator Securities Lending Portfolio II (h) (i) . . . . .	30,806,743	\$ 30,806,743
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047. . . . .	224,998	230,442	<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$51,668,755). . . . .		<u>51,669,585</u>
Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048. . . . .	100,000	104,783	<b>TOTAL INVESTMENTS — 104.2%</b> (Cost \$1,045,405,410). . . . .		<u>1,077,356,995</u>
Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050 . . . . .	300,000	311,392	<b>LIABILITIES IN EXCESS OF OTHER</b> <b>ASSETS — (4.2)%</b> . . . . .		<u>(43,778,498)</u>
Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050. . . . .	250,000	267,167	<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 1,033,578,497</u>
Wells Fargo Commercial Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061 . . . . .	150,000	170,410	(a) Amount is less than 0.05% of net assets.		
WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046. . . . .	210,000	222,632	(b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.7% of net assets as of December 31, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
WFRBS Commercial Mortgage Trust 2014-C19: Series 2014-C19, Class A3, 3.66%, 3/15/2047. . . . .	63,814	64,610	(c) All or a portion of the shares of the security are on loan at December 31, 2019.		
Series 2014-C19, Class A4, 3.83%, 3/15/2047. . . . .	110,000	116,001	(d) Variable Rate Security - Interest rate shown is rate in effect at December 31, 2019. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.		
WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047 . . . . .	100,000	106,410	(e) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of December 31, 2019. Maturity date shown is the final maturity.		
<b>TOTAL</b>			(f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended December 31, 2019 are shown in the Affiliate Table below.		
<b>MORTGAGE-BACKED</b>			(g) The rate shown is the annualized seven-day yield at December 31, 2019.		
<b>SECURITIES</b>			(h) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended December 31, 2019 are shown in the Affiliate Table below.		
(Cost \$12,753,861) . . . . .		<u>12,974,166</u>	(i) Investment of cash collateral for securities loaned.		
	<u>Shares</u>		BKNT Bank Notes		
<b>SHORT-TERM INVESTMENTS — 5.0%</b>			CMT Constant Maturity Treasury		
State Street Institutional Liquid Reserves Fund, Premier Class 1.73% (f) (g). . . . .	20,860,756	20,862,842	DMTN Domestic Medium - Term Note		
			GMTN Global Medium Term Note		
			LIBOR London Interbank Offered Rate		
			MTN Medium Term Note		
			SOFR Secured Overnight Financing Rate		

See accompanying notes to financial statements.



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

**December 31, 2019**

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of December 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Corporate Bonds & Notes . . . . .	\$ —	\$ 269,931,317	\$—	\$ 269,931,317
Asset-Backed Securities . . . . .	—	4,623,701	—	4,623,701
Foreign Government Obligations . . . . .	—	42,895,932	—	42,895,932
U.S. Government Agency Obligations . . . . .	—	303,421,316	—	303,421,316
U.S. Treasury Obligations . . . . .	—	385,253,243	—	385,253,243
Municipal Bonds & Notes . . . . .	—	6,587,735	—	6,587,735
Mortgage-Backed Securities . . . . .	—	12,974,166	—	12,974,166
Short-Term Investments . . . . .	<u>51,669,585</u>	<u>—</u>	<u>—</u>	<u>51,669,585</u>
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$51,669,585</u>	<u>\$1,025,687,410</u>	<u>\$—</u>	<u>\$1,077,356,995</u>

**Affiliate Table**

	Number of Shares Held		Value at 12/31/18	Cost of Purchases	Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income
	at 12/31/18	at 12/31/18			from Shares Sold	Realized Gain (Loss)		at 12/31/19	Value at 12/31/19	
State Street Institutional Liquid Reserves Fund, Premier Class . . . . .	—	\$ —	\$129,765,245	\$108,902,951	\$(282)	\$830	20,860,756	\$20,862,842	\$177,633	
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	12,039,221	12,039,221	199,822,396	211,861,617	—	—	—	—	237,488	
State Street Navigator Securities Lending Portfolio II . . . . .	—	—	258,961,509	228,154,766	—	—	30,806,743	30,806,743	76,982	
Total . . . . .		<u>\$12,039,221</u>	<u>\$588,549,150</u>	<u>\$548,919,334</u>	<u>\$(282)</u>	<u>\$830</u>		<u>\$51,669,585</u>	<u>\$492,103</u>	

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 95.9%</b>					
<b>ARGENTINA — 0.1%</b>					
Adecoagro SA (a) . . . . .	6,100	\$ 51,057	Caltex Australia, Ltd. . . . .	19,388	\$ 462,698
Banco Macro SA ADR . . . . .	4,500	163,125	carsales.com, Ltd. . . . .	12,031	140,474
Cresud SACIF y A ADR (a)(b) . . . . .	1,685	11,863	Castile Resources Pty, Ltd. (a) . . . . .	10,652	—
Despegar.com Corp. (a)(b) . . . . .	6,200	83,576	Cedar Woods Properties, Ltd. . . . .	15,454	85,278
Globant SA (a) . . . . .	2,800	296,940	Centuria Industrial REIT . . . . .	35,284	82,842
Grupo Financiero Galicia SA			Challenger, Ltd. . . . .	45,247	257,314
ADR . . . . .	10,200	165,546	Charter Hall Group REIT . . . . .	28,169	219,400
Grupo Supervielle SA ADR (b) . . . . .	4,400	16,192	Charter Hall Long New Share		
Pampa Energia SA ADR (a)(b) . . . . .	6,200	101,866	REIT (a) . . . . .	1,960	7,578
Telecom Argentina SA ADR . . . . .	8,700	98,745	Charter Hall Long Wale REIT . . . . .	29,409	113,702
Transportadora de Gas del Sur			Charter Hall Retail REIT . . . . .	26,002	78,048
SA Class B, ADR (b) . . . . .	7,996	57,331	Charter Hall Social Infrastructure		
YPF SA ADR . . . . .	17,600	203,808	REIT . . . . .	29,739	67,732
		<u>1,250,049</u>	CIMIC Group, Ltd. . . . .	10,985	255,904
			Cleanaway Waste Management,		
<b>AUSTRALIA — 4.4%</b>			Ltd. . . . .	86,204	121,800
Abacus Property Group REIT . . . . .	26,147	66,168	Clinuvel Pharmaceuticals, Ltd.		
Accent Group, Ltd. . . . .	61,268	80,322	(b) . . . . .	1,075	21,499
Afterpay, Ltd. (a) . . . . .	14,502	298,486	Coca-Cola Amatil, Ltd. . . . .	40,801	317,213
AGL Energy, Ltd. . . . .	52,981	764,599	Cochlear, Ltd. . . . .	4,539	717,044
ALS, Ltd. . . . .	25,469	164,354	Coles Group, Ltd. . . . .	89,064	929,096
Altium, Ltd. . . . .	7,931	193,567	Collins Foods, Ltd. . . . .	10,417	65,245
Alumina, Ltd. . . . .	204,380	330,439	Commonwealth Bank of		
AMA Group, Ltd. . . . .	78,145	49,164	Australia . . . . .	135,035	7,584,337
AMP, Ltd. . . . .	259,969	349,957	Computershare, Ltd. . . . .	46,891	553,103
Ansell, Ltd. . . . .	12,375	252,532	Cooper Energy, Ltd. (a)(b) . . . . .	188,865	80,321
AP Eagers, Ltd. . . . .	10,480	75,437	Corporate Travel Management,		
APA Group . . . . .	93,083	726,303	Ltd. (b) . . . . .	5,721	82,442
Appen, Ltd. . . . .	8,335	131,595	Costa Group Holdings, Ltd. (b) . . . . .	29,584	51,366
Ardent Leisure Group, Ltd.			Credit Corp. Group, Ltd. . . . .	4,750	102,975
(a)(b) . . . . .	107,857	98,564	Cromwell Property Group REIT		
Aristocrat Leisure, Ltd. . . . .	44,821	1,060,838	(b) . . . . .	81,852	67,607
ASX, Ltd. . . . .	17,118	943,515	Crown Resorts, Ltd. . . . .	39,227	331,171
Atlas Arteria, Ltd. . . . .	30,999	170,622	CSL, Ltd. . . . .	34,888	6,762,883
Aurizon Holdings, Ltd. . . . .	168,146	618,177	CSR, Ltd. . . . .	27,280	87,253
AusNet Services . . . . .	182,153	217,676	Dexus REIT . . . . .	88,544	728,232
Austal, Ltd. . . . .	18,263	49,041	Dicker Data, Ltd. . . . .	13,173	63,894
Australia & New Zealand			Domino's Pizza Enterprises,		
Banking Group, Ltd. . . . .	219,029	3,792,194	Ltd. . . . .	3,646	134,196
Aventus Group REIT . . . . .	53,330	106,842	Downer EDI, Ltd. . . . .	13,553	77,836
Avita Medical, Ltd. (a)(b) . . . . .	181,421	82,257	Elders, Ltd. (b) . . . . .	16,674	75,835
Bank of Queensland, Ltd. (b) . . . . .	38,985	198,683	Emeco Holdings, Ltd. (a)(b) . . . . .	56,581	86,309
Bapcor, Ltd. . . . .	14,687	66,075	EML Payments, Ltd. (a) . . . . .	16,999	54,250
Beach Energy, Ltd. . . . .	116,482	205,521	Estia Health, Ltd. . . . .	39,221	67,272
Bendigo & Adelaide Bank, Ltd. . . . .	50,810	349,311	Evolution Mining, Ltd. . . . .	121,858	325,508
BHP Group PLC . . . . .	162,171	3,817,209	FlexiGroup, Ltd. . . . .	43,874	56,748
BHP Group, Ltd. . . . .	225,759	6,176,500	Flight Centre Travel Group, Ltd. . . . .	6,470	200,389
Bingo Industries, Ltd. (b) . . . . .	47,497	94,822	Fortescue Metals Group, Ltd. . . . .	106,236	798,314
BlueScope Steel, Ltd. . . . .	41,093	435,028	G8 Education, Ltd. (b) . . . . .	43,505	58,106
Boral, Ltd. . . . .	88,214	277,805	GDI Property Group REIT . . . . .	67,675	70,169
Brambles, Ltd. . . . .	125,031	1,030,077	Genworth Mortgage Insurance		
Bravura Solutions, Ltd. . . . .	26,755	97,799	Australia, Ltd. (b) . . . . .	30,544	78,369
Breville Group, Ltd. . . . .	7,471	91,695	Gold Road Resources, Ltd. (a) . . . . .	85,928	80,940
BWP Trust REIT . . . . .	26,213	72,232	Goodman Group REIT . . . . .	127,636	1,199,580
			GPT Group REIT . . . . .	159,190	626,655
			GrainCorp, Ltd. Class A (a) . . . . .	13,140	70,015
			GWA Group, Ltd. (b) . . . . .	31,664	73,897

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hansen Technologies, Ltd. . . . .	29,249	\$ 78,130	Perenti Global, Ltd. . . . .	48,779	\$ 55,549
Harvey Norman Holdings, Ltd.			Perseus Mining, Ltd. (a) . . . . .	101,127	82,461
(b) . . . . .	32,722	93,618	PolyNovo, Ltd. (a) . . . . .	44,951	62,249
Healius, Ltd. . . . .	33,727	65,435	Premier Investments, Ltd. . . . .	5,493	72,438
IDP Education, Ltd. . . . .	6,654	80,311	Pro Medicus, Ltd. . . . .	3,617	56,826
Iluka Resources, Ltd. . . . .	30,283	197,973	Qantas Airways, Ltd. . . . .	20,140	100,659
Incitec Pivot, Ltd. . . . .	139,521	311,883	QBE Insurance Group, Ltd. . . . .	106,573	964,912
Independence Group NL . . . . .	26,707	117,148	Qube Holdings, Ltd. . . . .	30,750	71,116
Infigen Energy . . . . .	154,541	70,612	Ramelius Resources, Ltd. . . . .	75,907	65,898
Ingenia Communities Group			Ramsay Health Care, Ltd. . . . .	13,324	679,324
REIT . . . . .	15,705	54,758	REA Group, Ltd. . . . .	4,400	320,433
Insurance Australia Group, Ltd. . .	187,662	1,010,484	Regis Resources, Ltd. . . . .	41,477	126,538
Integrated Research, Ltd. . . . .	33,401	76,542	Resolute Mining, Ltd. (a) . . . . .	73,959	65,507
InvoCare, Ltd. (b) . . . . .	7,613	70,587	Rural Funds Group REIT (b) . . . .	68,985	93,107
IOOF Holdings, Ltd. (b) . . . . .	19,504	107,763	Sandfire Resources NL . . . . .	16,700	70,201
IPH, Ltd. . . . .	12,788	73,712	Santos, Ltd. . . . .	136,424	784,456
JB Hi-Fi, Ltd. (b) . . . . .	6,787	179,721	Saracen Mineral Holdings, Ltd.		
Jumbo Interactive, Ltd. . . . .	3,849	40,341	(a)(b) . . . . .	77,691	180,769
Jupiter Mines, Ltd. . . . .	276,114	54,346	Scentre Group REIT . . . . .	419,305	1,128,894
LendLease Group Stapled			SEEK, Ltd. . . . .	27,544	436,614
Security. . . . .	45,068	557,578	Select Harvests, Ltd. . . . .	13,517	79,720
Link Administration Holdings,			Senex Energy, Ltd. (a) . . . . .	304,537	73,856
Ltd. . . . .	22,709	93,545	Service Stream, Ltd. . . . .	39,978	74,753
Lovisa Holdings, Ltd. . . . .	8,077	70,233	Shopping Centres Australasia		
Lynas Corp., Ltd. (a)(b) . . . . .	55,830	91,442	Property Group REIT . . . . .	50,411	94,615
Macquarie Group, Ltd. . . . .	25,835	2,503,455	Sigma Healthcare, Ltd. . . . .	183,261	74,718
Magellan Financial Group, Ltd. . .	9,546	382,155	Silver Lake Resources, Ltd. (a) . .	111,938	105,440
Mayne Pharma Group, Ltd.			SmartGroup Corp., Ltd. . . . .	8,607	41,989
(a)(b) . . . . .	178,522	54,589	Sonic Healthcare, Ltd. . . . .	38,347	774,986
McMillan Shakespeare, Ltd. . . . .	6,570	60,501	South32, Ltd. (c) . . . . .	10,757	20,093
Medibank Pvt, Ltd. . . . .	223,385	496,210	South32, Ltd. (c) . . . . .	453,240	860,234
Megaport, Ltd. (a) . . . . .	11,378	85,900	Southern Cross Media Group,		
Mesoblast, Ltd. (a) . . . . .	25,558	37,369	Ltd. . . . .	90,037	52,532
Metcash, Ltd. . . . .	65,236	117,854	Spark Infrastructure Group . . . . .	63,359	93,085
Mineral Resources, Ltd. (b) . . . . .	10,004	116,033	St Barbara, Ltd. . . . .	50,420	96,404
Mirvac Group REIT . . . . .	311,469	696,252	Star Entertainment Grp, Ltd. . . . .	24,843	80,332
Myer Holdings, Ltd. (a)(b) . . . . .	176,996	59,721	Steadfast Group, Ltd. . . . .	34,195	83,650
Nanosonics, Ltd. (a) . . . . .	20,915	93,359	Stockland REIT . . . . .	183,502	595,947
National Australia Bank, Ltd. . . .	221,931	3,842,438	Suncorp Group, Ltd. . . . .	101,388	923,668
nearmap, Ltd. (a)(b) . . . . .	42,091	75,153	Super Retail Group, Ltd. . . . .	10,831	77,050
New South Resources, Ltd. (a) . . .	121,999	157,368	Sydney Airport Stapled Security .	87,209	530,889
Newcrest Mining, Ltd. . . . .	58,995	1,254,484	Tabcorp Holdings, Ltd. . . . .	177,605	565,559
NEXTDC, Ltd. (a) . . . . .	17,143	79,293	Tassal Group, Ltd. . . . .	24,890	72,785
nib holdings, Ltd. . . . .	20,512	90,407	Technology One, Ltd. . . . .	14,502	84,510
Nine Entertainment Co.			Telstra Corp., Ltd. . . . .	326,166	811,646
Holdings, Ltd. . . . .	110,179	138,636	TPG Telecom, Ltd. . . . .	37,112	175,050
Northern Star Resources, Ltd. . . .	54,719	435,036	Transurban Group Stapled		
NRW Holdings, Ltd. . . . .	47,497	107,843	Security. . . . .	209,613	2,196,951
Nufarm, Ltd. (a)(b) . . . . .	23,020	93,693	Treasury Wine Estates, Ltd. . . . .	56,446	644,382
OceanaGold Corp. . . . .	52,900	104,025	Vicinity Centres REIT . . . . .	268,740	470,388
Oil Search, Ltd. . . . .	106,806	544,325	Virtus Health, Ltd. . . . .	24,830	81,686
Orica, Ltd. . . . .	31,933	493,392	Viva Energy Group, Ltd. (d) . . . .	55,223	74,532
Origin Energy, Ltd. . . . .	138,264	821,278	Viva Energy REIT . . . . .	52,828	98,780
Orora, Ltd. . . . .	43,399	97,013	Vocus Group, Ltd. (a) . . . . .	56,908	114,410
OZ Minerals, Ltd. . . . .	14,186	105,205	Washington H Soul Pattinson &		
Pact Group Holdings, Ltd. (a) . . . .	44,824	85,705	Co., Ltd. . . . .	10,211	154,323
Pendal Group, Ltd. . . . .	12,541	75,727			

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Webjet, Ltd. (b) . . . . .	10,201	\$ 93,364	Euronav NV . . . . .	13,661	\$ 168,372
Wesfarmers, Ltd. . . . .	86,314	2,511,922	Exmar NV (a) . . . . .	8,692	51,516
Western Areas, Ltd. . . . .	33,727	71,836	Fagron . . . . .	4,097	88,896
Westgold Resources, Ltd. (a) . . . . .	42,610	68,592	Galapagos NV (a)(b) . . . . .	3,291	688,958
Westpac Banking Corp. . . . .	268,390	4,571,348	Groupe Bruxelles Lambert SA . . . . .	7,988	842,495
Whitehaven Coal, Ltd. . . . .	33,294	61,787	Intervest Offices & Warehouses NV REIT . . . . .	5,176	148,738
WiseTech Global, Ltd. (b) . . . . .	11,601	190,581	Ion Beam Applications (a) . . . . .	4,121	60,321
Woodside Petroleum, Ltd. . . . .	72,143	1,743,511	KBC Group NV . . . . .	20,063	1,510,239
Woolworths Group, Ltd. . . . .	97,554	2,479,694	Kinopolis Group NV . . . . .	1,145	76,088
Worley, Ltd. (b) . . . . .	25,995	279,763	Melexis NV . . . . .	1,119	84,220
Zip Co., Ltd. (a)(b) . . . . .	21,571	53,678	Montea CVA REIT . . . . .	1,553	141,203
		<u>92,731,816</u>	Ontex Group NV . . . . .	5,109	107,528
<b>AUSTRIA — 0.2%</b>			Orange Belgium SA . . . . .	3,420	79,466
ams AG (a) . . . . .	7,113	288,457	Proximus SADP . . . . .	13,334	381,968
ANDRITZ AG . . . . .	6,184	266,555	Recticel SA . . . . .	8,030	74,904
AT&S Austria Technologie & Systemtechnik AG . . . . .	4,273	96,217	Retail Estates NV REIT . . . . .	1,506	141,832
BAWAG Group AG (a)(d) . . . . .	1,842	83,946	Sofina SA . . . . .	369	79,775
CA Immobilien Anlagen AG . . . . .	2,750	115,604	Solvay SA . . . . .	6,222	721,467
DO & Co. AG. . . . .	757	72,992	Telenet Group Holding NV . . . . .	5,514	247,950
Erste Group Bank AG. . . . .	24,136	909,229	Tessengerlo Group SA (a) . . . . .	2,269	80,102
FACC AG . . . . .	6,220	77,779	UCB SA . . . . .	10,571	841,295
IMMOFINANZ AG (a) . . . . .	3,901	104,655	Umicore SA . . . . .	15,535	756,113
Lenzing AG . . . . .	919	85,415	Warehouses De Pauw CVA REIT . . . . .	1,192	217,027
Oesterreichische Post AG . . . . .	2,372	90,527			<u>15,020,063</u>
OMV AG . . . . .	11,572	650,517	<b>BRAZIL — 2.0%</b>		
Palfinger AG . . . . .	2,748	90,225	Alliar Medicos A Frente SA . . . . .	15,100	68,167
Porr AG (b) . . . . .	3,398	58,892	Alpargatas SA Preference Shares (a) . . . . .	8,600	70,977
Raiffeisen Bank International AG . . . . .	13,226	332,406	Ambev SA . . . . .	369,567	1,715,220
S IMMO AG . . . . .	4,849	121,379	Anima Holding SA . . . . .	14,200	105,158
S&T AG . . . . .	4,086	97,602	Arcos Dorados Holdings, Inc. Class A . . . . .	12,340	99,954
Schoeller-Bleckmann Oilfield Equipment AG . . . . .	1,349	76,167	Atacadao SA . . . . .	39,400	228,700
Telekom Austria AG (a) . . . . .	9,473	77,412	Azul SA Preference Shares (a) . . . . .	22,400	324,526
Verbund AG. . . . .	5,853	293,941	B2W Cia Digital (a) . . . . .	19,877	310,604
Voestalpine AG . . . . .	9,794	273,305	B3 SA - Brasil Bolsa Balcao . . . . .	161,901	1,729,407
Wienerberger AG . . . . .	7,814	231,735	Banco ABC Brasil SA . . . . .	16,200	81,308
		<u>4,494,957</u>	Banco Bradesco SA Preference Shares . . . . .	312,107	2,806,302
<b>BELGIUM — 0.7%</b>			Banco Bradesco SA . . . . .	94,751	802,488
Ackermans & van Haaren NV . . . . .	753	118,080	Banco BTG Pactual SA . . . . .	16,600	314,157
Aedifica SA REIT . . . . .	2,187	277,895	Banco do Brasil SA . . . . .	67,900	891,560
Ageas . . . . .	16,222	959,260	Banco do Estado do Rio Grande do Sul SA Class B, Preference Shares . . . . .	13,200	71,042
AGFA-Gevaert NV (a) . . . . .	20,285	105,151	Banco Inter SA . . . . .	5,800	67,203
Anheuser-Busch InBev SA . . . . .	58,446	4,770,184	Banco Santander Brasil SA . . . . .	35,400	435,779
Barco NV . . . . .	624	153,396	BB Seguridade Participacoes SA . . . . .	58,700	550,126
Befimmo SA REIT . . . . .	2,488	151,089	BK Brasil Operacao e Assessoria a Restaurantes SA . . . . .	14,000	61,879
Bekaert SA . . . . .	2,534	75,377	BR Malls Participacoes SA . . . . .	77,182	346,510
Biocartis NV (a)(d) . . . . .	10,226	65,658	BR Properties SA (a) . . . . .	15,100	54,354
bpost SA . . . . .	8,782	101,535	Bradespar SA Preference Shares . . . . .	12,600	119,902
Cofinimmo SA REIT . . . . .	1,147	168,663			
Colruyt SA . . . . .	4,589	239,426			
D'ieteren SA . . . . .	1,327	93,246			
Econocom Group SA . . . . .	27,987	76,402			
Elia System Operator SA . . . . .	836	74,228			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Braskem SA Class A, Preference Shares . . . . .	20,100	\$ 149,150	M Dias Branco SA (a) . . . . .	7,900	\$ 74,921
BRF SA (a) . . . . .	46,500	406,891	Magazine Luiza SA . . . . .	55,988	663,889
CCR SA . . . . .	101,300	477,956	Minerva SA (a) . . . . .	15,700	50,113
Centrais Eletricas Brasileiras SA	22,800	214,244	Movida Participacoes SA . . . . .	19,000	90,307
Centrais Eletricas Brasileiras SA Class B, Preference Shares . . . . .	17,200	163,504	MRV Engenharia e Participacoes SA . . . . .	22,500	120,535
Cia Brasileira de Distribuicao Preference Shares . . . . .	16,500	359,516	Multiplan Empreendimentos Imobiliarios SA . . . . .	36,014	296,334
Cia de Locacao das Americas . . . . .	31,800	179,526	Natura & Co. Holding SA . . . . .	32,900	316,266
Cia de Saneamento Basico do Estado de Sao Paulo . . . . .	29,000	436,582	Notre Dame Intermedica Participacoes SA . . . . .	38,777	657,899
Cia Energetica de Minas Gerais Preference Shares . . . . .	96,664	331,369	Omega Geracao SA (a) . . . . .	9,000	81,662
Cia Energetica de Sao Paulo Class B, Preference Shares . . . . .	9,800	77,811	Petro Rio SA (a) . . . . .	4,400	36,161
Cia Hering . . . . .	9,000	76,158	Petrobras Distribuidora SA . . . . .	53,700	401,412
Cia Paranaense de Energia Preference Shares . . . . .	3,200	54,944	Petrole Brasileiro SA Preference Shares . . . . .	320,200	2,402,276
Cia Siderurgica Nacional SA . . . . .	49,900	175,029	Petroleo Brasileiro SA . . . . .	230,200	1,831,208
Cielo SA . . . . .	104,339	217,097	Porto Seguro SA . . . . .	12,800	199,635
Cogna Educacao . . . . .	111,700	317,382	Qualicorp Consultoria e Corretora de Seguros SA . . . . .	15,200	140,184
Cosan SA . . . . .	14,100	243,850	Raia Drogasil SA . . . . .	19,000	527,298
CVC Brasil Operadora e Agencia de Viagens SA . . . . .	10,000	108,882	Rumo SA (a) . . . . .	91,187	591,638
Cyrela Brazil Realty SA Empreendimentos e Participacoes . . . . .	16,900	124,732	Sul America SA . . . . .	21,591	321,608
Embraer SA (a) . . . . .	72,500	355,588	Suzano SA . . . . .	43,209	426,215
Energisa SA . . . . .	1,900	25,283	Telefonica Brasil SA Preference Shares . . . . .	39,785	573,429
Eneva SA (a) . . . . .	4,900	53,218	TIM Participacoes SA . . . . .	71,400	278,131
Engie Brasil Energia SA . . . . .	24,466	308,965	TOTVS SA . . . . .	12,100	194,162
Equatorial Energia SA . . . . .	88,500	501,383	Trisul SA . . . . .	13,700	52,107
Ez Tec Empreendimentos e Participacoes SA . . . . .	7,500	96,763	Ultrapar Participacoes SA . . . . .	58,000	367,375
Gerdau SA Preference Shares . . . . .	93,100	462,873	Vale SA . . . . .	244,906	3,244,957
Gol Linhas Aereas Inteligentes SA Preference Shares (a) . . . . .	8,600	78,674	Via Varejo SA (a) . . . . .	76,800	213,254
Grupo SBF SA (a) . . . . .	6,100	53,347	WEG SA . . . . .	69,370	597,699
Hapvida Participacoes e Investimentos SA (d) . . . . .	13,300	211,269	Wiz Solucoes e Corretagem de Seguros SA . . . . .	25,800	90,560
Hypera SA . . . . .	34,200	303,428	YDUQS Part . . . . .	21,500	253,872
IRB Brasil Resseguros SA . . . . .	54,200	524,794			41,421,292
Itau Unibanco Holding SA Preference Shares . . . . .	376,803	3,475,126	<b>CANADA — 6.4%</b>		
Itausa - Investimentos Itau SA Preference Shares . . . . .	358,265	1,254,867	Advantage Oil & Gas, Ltd. (a) . . . . .	9,900	20,995
JBS SA . . . . .	85,900	550,928	Agnico Eagle Mines, Ltd. . . . .	17,929	1,105,812
JHSF Participacoes SA . . . . .	30,100	53,350	Aimia, Inc. (a) . . . . .	56,200	157,321
JSL SA . . . . .	16,600	110,469	Air Canada (a) . . . . .	10,300	385,312
Klabin SA . . . . .	78,628	359,843	Alamos Gold, Inc. Class A . . . . .	31,700	191,410
Light SA . . . . .	20,100	118,720	Algonquin Power & Utilities Corp. (b) . . . . .	39,600	560,981
Linx SA . . . . .	12,700	111,824	Alimentation Couche-Tard, Inc. Class B . . . . .	66,700	2,119,689
Localiza Rent a Car SA . . . . .	49,666	585,344	Allied Properties Real Estate Investment Trust . . . . .	5,400	216,833
Lojas Americanas SA Preference Shares . . . . .	74,181	477,796	AltaGas, Ltd. . . . .	20,900	318,799
Lojas Renner SA . . . . .	63,171	882,387	Altius Minerals Corp. . . . .	8,500	78,396
			Altus Group, Ltd. . . . .	3,200	93,674
			Aphria, Inc. (a)(b) . . . . .	23,300	121,823
			ARC Resources, Ltd. (b) . . . . .	25,000	157,702
			Atco, Ltd. Class I . . . . .	6,300	241,798

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Aurinia Pharmaceuticals, Inc.			Crombie Real Estate Investment		
(a) . . . . .	7,600	\$ 154,081	Trust. . . . .	11,500	\$ 141,361
Aurora Cannabis, Inc. (a)(b). . . . .	76,500	164,592	Cronos Group, Inc. (a)(b) . . . . .	8,400	64,583
B2Gold Corp. . . . .	81,500	327,446	CT Real Estate Investment Trust . . . . .	8,000	99,572
Badger Daylighting, Ltd. . . . .	2,400	65,036	Descartes Systems Group, Inc.		
Ballard Power Systems, Inc.			(a) . . . . .	8,000	342,394
(a)(b) . . . . .	10,300	73,710	Detour Gold Corp. (a) . . . . .	14,600	283,049
Bank of Montreal . . . . .	48,500	3,764,056	DIRTT Environmental Solutions		
Bank of Nova Scotia . . . . .	92,600	5,237,872	(a)(b) . . . . .	1,600	5,244
Barrick Gold Corp. (c) . . . . .	119,217	2,217,478	Dollarama, Inc. . . . .	22,400	770,937
Barrick Gold Corp. (c) . . . . .	45,552	847,283	Dream Industrial Real Estate		
Bausch Health Cos., Inc. (a) . . . . .	24,800	743,378	Investment Trust . . . . .	7,000	70,931
Baytex Energy Corp. (a) . . . . .	52,100	75,132	DREAM Unlimited Corp.		
BCE, Inc. . . . .	11,079	513,987	Class A . . . . .	9,500	85,714
BlackBerry, Ltd. (a) . . . . .	38,500	247,908	Dundee Precious Metals, Inc. (a) . . . . .	20,800	89,504
Bombardier, Inc. Class B (a) . . . . .	161,200	239,920	ECN Capital Corp. (b) . . . . .	21,700	80,157
Brookfield Asset Management,			Eldorado Gold Corp. (a) . . . . .	13,900	111,800
Inc. Class A . . . . .	68,250	3,948,947	Element Fleet Management		
CAE, Inc. . . . .	20,700	548,807	Corp. . . . .	32,100	274,524
Cameco Corp. . . . .	30,400	270,535	Emera, Inc. . . . .	18,800	808,831
Canacol Energy, Ltd. . . . .	13,000	46,817	Empire Co., Ltd. Class A. . . . .	13,400	314,759
Canada Goose Holdings, Inc.			Enbridge, Inc. . . . .	153,100	6,095,665
(a)(b) . . . . .	4,400	159,510	Encana Corp. (b)(c) . . . . .	108,600	509,187
Canadian Apartment Properties			Encana Corp. (c) . . . . .	34,334	161,026
REIT . . . . .	7,300	298,418	Endeavour Silver Corp. (a)(b) . . . . .	40,100	96,790
Canadian Imperial Bank of			Enerflex, Ltd. . . . .	8,500	80,166
Commerce . . . . .	33,900	2,824,935	Enerplus Corp. (b) . . . . .	17,500	124,831
Canadian National Railway Co. . . . .	54,600	4,946,105	Enghouse Systems, Ltd. . . . .	2,600	96,601
Canadian Natural Resources,			Equitable Group, Inc. (b) . . . . .	1,100	92,759
Ltd. . . . .	89,900	2,911,741	ERO Copper Corp. (a) . . . . .	5,200	94,677
Canadian Pacific Railway, Ltd. . . . .	10,600	2,705,932	Extencicare, Inc. (b) . . . . .	15,500	100,883
Canadian Tire Corp., Ltd.			Fairfax Financial Holdings, Ltd. . . . .	2,100	987,433
Class A . . . . .	4,400	474,185	Finning International, Inc. . . . .	9,700	189,250
Canadian Utilities, Ltd. Class A . . . . .	10,200	308,104	First Capital Real Estate		
Canadian Western Bank . . . . .	8,200	201,656	Investment Trust . . . . .	20,100	320,391
Canfor Corp. (a) . . . . .	6,000	56,171	First Majestic Silver Corp. (a) . . . . .	14,800	181,811
Canfor Pulp Products, Inc. . . . .	10,400	67,048	First National Financial Corp. . . . .	2,400	70,478
Canopy Growth Corp. (a)(b) . . . . .	16,100	339,072	FirstService Corp. (b) . . . . .	2,100	195,773
Capital Power Corp. (b) . . . . .	10,100	267,853	Fortis, Inc. . . . .	33,874	1,407,466
Cascades, Inc. . . . .	8,200	70,886	Fortuna Silver Mines, Inc. (a)(b) . . . . .	21,600	88,116
CCL Industries, Inc. Class B . . . . .	12,400	528,990	Franco-Nevada Corp. . . . .	14,150	1,463,176
Cenovus Energy, Inc. . . . .	79,000	804,164	Genworth MI Canada, Inc. (b) . . . . .	1,800	78,871
Centerra Gold, Inc. (a) . . . . .	16,600	132,237	George Weston, Ltd. . . . .	6,627	526,480
CES Energy Solutions Corp. (b) . . . . .	47,100	84,629	Gibson Energy, Inc. (b) . . . . .	13,700	280,920
CGI, Inc. (a) . . . . .	19,400	1,625,755	Gildan Activewear, Inc. . . . .	16,800	497,360
CI Financial Corp. (b) . . . . .	20,300	339,860	goeasy, Ltd. . . . .	1,900	101,905
Cineplex, Inc. (b) . . . . .	6,000	156,622	Great Canadian Gaming Corp.		
Colliers International Group, Inc.			(a) . . . . .	3,000	99,572
(b) . . . . .	2,000	155,928	Great-West Lifeco, Inc. . . . .	20,400	523,234
Computer Modelling Group,			H&R Real Estate Investment		
Ltd. . . . .	15,200	96,352	Trust. . . . .	12,300	200,139
Constellation Software, Inc. . . . .	1,600	1,556,087	HEXO Corp. (a)(b) . . . . .	34,700	55,392
Continental Gold, Inc. (a) . . . . .	22,400	92,416	Home Capital Group, Inc. (a)(b) . . . . .	4,300	109,295
Corus Entertainment, Inc.			Hudbay Minerals, Inc. . . . .	20,900	86,711
Class B . . . . .	18,900	77,538	Hudson's Bay Co. . . . .	9,700	73,905
Crescent Point Energy Corp. . . . .	46,300	206,730	Husky Energy, Inc. . . . .	24,855	199,722
			Hydro One, Ltd. (d) . . . . .	26,500	512,527

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
iA Financial Corp., Inc. . . . .	8,700	\$ 478,559	Parex Resources, Inc. (a) . . . . .	10,200	\$ 189,959
IAMGOLD Corp. (a) . . . . .	41,200	154,093	Parkland Fuel Corp. . . . .	11,100	408,391
IGM Financial, Inc. (b) . . . . .	8,500	244,365	Pason Systems, Inc. . . . .	6,300	63,692
Imperial Oil, Ltd. . . . .	19,300	511,243	Pembina Pipeline Corp. (b) . . . . .	40,449	1,501,279
Intact Financial Corp. . . . .	10,700	1,158,661	Power Corp. of Canada . . . . .	23,723	611,941
Inter Pipeline, Ltd. (b) . . . . .	31,000	538,839	Power Financial Corp. (b) . . . . .	20,600	555,052
Interfor Corp. (a) . . . . .	7,200	81,453	PrairieSky Royalty, Ltd. (b) . . . . .	15,694	184,322
InterRent Real Estate Investment Trust . . . . .	5,700	68,747	Premier Gold Mines, Ltd. (a) . . . . .	61,100	92,822
Intertape Polymer Group, Inc. . . . .	8,100	103,815	Premium Brands Holdings Corp. (b) . . . . .	1,400	98,202
Ivanhoe Mines, Ltd. Class A (a) . . . . .	37,600	123,231	Pretium Resources, Inc. (a) . . . . .	15,100	168,263
Jamieson Wellness, Inc. . . . .	3,900	77,444	Quebecor, Inc. Class B . . . . .	14,100	360,342
Just Energy Group, Inc. (b) . . . . .	24,500	41,188	Real Matters, Inc. (a) . . . . .	5,300	50,354
Kelt Exploration, Ltd. (a) . . . . .	3,000	11,267	Restaurant Brands International, Inc. . . . .	20,246	1,292,434
Keyera Corp. . . . .	16,200	425,004	Richelieu Hardware, Ltd. . . . .	4,800	100,423
Killam Apartment Real Estate Investment Trust . . . . .	4,500	65,726	RioCan Real Estate Investment Trust . . . . .	15,400	317,798
Kinaxis, Inc. (a) . . . . .	1,400	107,984	Ritchie Bros Auctioneers, Inc. . . . .	7,900	339,455
Kinross Gold Corp. (a) . . . . .	94,500	448,907	Rogers Communications, Inc. Class B . . . . .	27,500	1,367,419
Kirkland Lake Gold, Ltd. . . . .	15,100	666,531	Rogers Sugar, Inc. (b) . . . . .	17,400	66,017
Knight Therapeutics, Inc. (a) . . . . .	24,000	140,289	Royal Bank of Canada . . . . .	108,100	8,565,471
Labrador Iron Ore Royalty Corp. (b) . . . . .	4,900	93,031	Sandstorm Gold, Ltd. (a)(b) . . . . .	14,800	110,593
Linamar Corp. . . . .	4,300	162,914	Saputo, Inc. . . . .	18,800	582,811
Lithium Americas Corp. (a)(b) . . . . .	23,000	73,784	Savaria Corp. (b) . . . . .	7,800	83,910
Loblaw Cos., Ltd. . . . .	13,900	718,180	Seabridge Gold, Inc. (a)(b) . . . . .	5,500	76,175
Lundin Mining Corp. . . . .	52,900	316,564	Secure Energy Services, Inc. (b) . . . . .	21,100	82,334
MAG Silver Corp. (a) . . . . .	7,200	85,173	SEMAFO, Inc. (a) . . . . .	30,700	63,921
Magna International, Inc. . . . .	23,800	1,306,775	Seven Generations Energy, Ltd. Class A (a) . . . . .	24,600	160,680
Major Drilling Group International, Inc. (a) . . . . .	20,700	90,510	Shaw Communications, Inc. Class B . . . . .	36,855	748,895
Manulife Financial Corp. . . . .	149,900	3,047,129	ShawCor, Ltd. . . . .	6,500	62,807
Maple Leaf Foods, Inc. . . . .	7,700	153,673	Shopify, Inc. Class A (a) . . . . .	7,700	3,065,749
MEG Energy Corp. (a) . . . . .	21,400	121,956	Sienna Senior Living, Inc. (b) . . . . .	9,300	130,957
Methanex Corp. . . . .	6,400	247,511	Sierra Wirelless, Inc. (a)(b) . . . . .	7,300	69,749
Metro, Inc. . . . .	19,957	824,751	Silvercorp Metals, Inc. . . . .	17,100	96,659
Morguard North American Residential Real Estate Investment Trust . . . . .	5,100	72,719	Sleep Country Canada Holdings, Inc. (d) . . . . .	3,500	54,548
Morneau Shepell, Inc. (b) . . . . .	6,100	158,950	SmartCentres Real Estate Investment Trust . . . . .	6,700	161,255
Mullen Group, Ltd. (b) . . . . .	9,800	70,057	SNC-Lavalin Group, Inc. . . . .	13,700	316,418
National Bank of Canada (b) . . . . .	26,500	1,473,006	Spin Master Corp. (a)(d) . . . . .	2,300	70,131
New Gold, Inc. (a) . . . . .	68,900	61,103	Sprott, Inc. (b) . . . . .	29,700	68,252
NexGen Energy, Ltd. (a) . . . . .	68,300	87,959	SSR Mining, Inc. (a) . . . . .	9,600	185,004
NFI Group, Inc. (b) . . . . .	3,900	80,150	Stantec, Inc. . . . .	10,600	299,996
Norbord, Inc. . . . .	3,400	91,060	Stars Group, Inc. (a) . . . . .	17,700	462,582
North West Co., Inc. (b) . . . . .	5,900	124,347	Stella-Jones, Inc. . . . .	2,400	69,441
Northland Power, Inc. (b) . . . . .	14,400	302,047	Sun Life Financial, Inc. . . . .	45,600	2,082,110
NorthWest Healthcare Properties Real Estate Investment Trust . . . . .	10,300	94,759	Suncor Energy, Inc. . . . .	117,364	3,851,947
Novagold Resources, Inc. (a) . . . . .	19,100	171,152	Superior Plus Corp. (b) . . . . .	16,500	159,815
Nutrien, Ltd. . . . .	43,718	2,095,969	Surge Energy, Inc. (b) . . . . .	49,900	43,868
Onex Corp. . . . .	7,200	456,236	Tamarack Valley Energy, Ltd. (a) . . . . .	49,000	75,574
Open Text Corp. . . . .	21,700	957,528	TC Energy Corp. . . . .	69,536	3,708,587
Osisko Gold Royalties, Ltd. . . . .	7,400	72,017	Teck Resources, Ltd. Class B . . . . .	38,500	668,610
Osisko Mining, Inc. (a) . . . . .	28,700	89,636	TELUS Corp. . . . .	15,100	585,485
Pan American Silver Corp. . . . .	16,400	389,022			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
TFI International, Inc. . . . .	7,900	\$ 266,654	SMU SA . . . . .	287,875	\$ 56,269
Thomson Reuters Corp. . . . .	14,730	1,055,153	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares. . . . .	12,495	334,164
Timbercreek Financial Corp. . . . .	24,200	185,314	SONDA SA . . . . .	96,773	83,492
TMX Group, Ltd. . . . .	4,500	390,226	Vina Concha y Toro SA . . . . .	42,844	80,668
Torex Gold Resources, Inc. (a) . . . . .	7,900	125,011			
Toromont Industries, Ltd. . . . .	7,600	413,714			
Toronto-Dominion Bank . . . . .	137,900	7,744,945			5,404,305
Tourmaline Oil Corp. . . . .	19,500	228,872	<b>CHINA — 7.8%</b>		
TransAlta Corp. . . . .	18,700	133,824	3SBio, Inc. (a)(d) . . . . .	88,000	114,069
TransAlta Renewables, Inc. . . . .	12,500	149,605	51job, Inc. ADR (a) . . . . .	2,100	178,290
Uni-Select, Inc. (b) . . . . .	9,000	79,051	58.com, Inc. ADR (a) . . . . .	7,400	479,002
Vermilion Energy, Inc. (b) . . . . .	11,800	193,186	AAC Technologies Holdings, Inc. . . . .	56,000	488,719
Village Farms International, Inc. (a)(b) . . . . .	7,500	46,674	AECC Aviation Power Co., Ltd. Class A . . . . .	35,700	111,121
Wajax Corp. . . . .	2,500	28,533	Agile Group Holdings, Ltd. . . . .	166,000	249,688
Wesdome Gold Mines, Ltd. (a) . . . . .	8,500	66,663	Agricultural Bank of China, Ltd. Class A . . . . .	405,600	214,879
West Fraser Timber Co., Ltd. . . . .	3,500	154,602	Agricultural Bank of China, Ltd. Class H . . . . .	2,134,000	939,400
Western Forest Products, Inc. (b) . . . . .	157,600	148,272	Aier Eye Hospital Group Co., Ltd. Class A . . . . .	10,600	60,205
Wheaton Precious Metals Corp. . . . .	33,702	1,004,238	Air China, Ltd. Class H . . . . .	186,000	188,822
Whitecap Resources, Inc. (b) . . . . .	28,900	123,690	Alibaba Group Holding, Ltd. ADR (a) . . . . .	129,300	27,424,530
WPT Industrial Real Estate Investment Trust . . . . .	5,700	78,603	Alibaba Health Information Technology, Ltd. (a) . . . . .	277,500	320,529
WSP Global, Inc. (b) . . . . .	8,700	594,894	A-Living Services Co., Ltd. Class H (d) . . . . .	36,500	126,011
Yamana Gold, Inc. . . . .	79,300	314,326	Aluminum Corp. of China, Ltd. Class H (a) . . . . .	462,000	158,313
		133,587,889	Anhui Conch Cement Co., Ltd. Class A . . . . .	22,500	177,024
			Anhui Conch Cement Co., Ltd. Class H . . . . .	93,000	677,943
<b>CAYMAN ISLANDS — 0.0%</b>			ANTA Sports Products, Ltd. . . . .	83,000	742,993
(e)			Asymchem Laboratories Tianjin Co., Ltd. Class A . . . . .	5,600	104,118
Endeavour Mining Corp. (a) . . . . .	5,700	107,824	Autobio Diagnostics Co., Ltd. Class A . . . . .	2,800	38,745
<b>CHILE — 0.3%</b>			Autohome, Inc. ADR (a)(b) . . . . .	4,300	344,043
Aguas Andinas SA Class A . . . . .	220,856	93,694	AviChina Industry & Technology Co., Ltd. Class H . . . . .	188,000	84,689
Antofagasta PLC . . . . .	31,792	386,124	BAIC Motor Corp., Ltd. Class H (d) . . . . .	155,000	87,926
Banco de Chile . . . . .	3,201,524	339,333	Baidu, Inc. ADR (a) . . . . .	21,200	2,679,680
Banco de Credito e Inversiones SA . . . . .	4,548	206,246	Bank of Beijing Co., Ltd. Class A . . . . .	187,700	153,067
Banco Santander Chile . . . . .	6,282,882	359,284	Bank of Chengdu Co., Ltd. Class A . . . . .	77,900	101,441
Besalco SA . . . . .	117,648	63,835	Bank of China, Ltd. Class A . . . . .	145,400	77,030
Cencosud SA . . . . .	153,516	202,116	Bank of China, Ltd. Class H . . . . .	6,014,000	2,570,217
Cia Cervecerias Unidas SA . . . . .	13,362	130,963	Bank of Communications Co., Ltd. Class A . . . . .	200,000	161,662
Colbun SA . . . . .	622,750	99,382	Bank of Communications Co., Ltd. Class H . . . . .	649,000	461,442
Embotelladora Andina SA Class B, Preference Shares . . . . .	22,750	65,925			
Empresa Nacional de Telecomunicaciones SA (a) . . . . .	21,891	155,693			
Empresas CMPC SA . . . . .	127,700	312,478			
Empresas COPEC SA . . . . .	37,051	332,594			
Enel Americas SA . . . . .	3,623,507	804,742			
Enel Chile SA . . . . .	2,451,823	229,874			
Engie Energia Chile SA . . . . .	71,134	108,316			
Forus SA . . . . .	37,877	55,409			
Grupo Security SA . . . . .	204,548	53,213			
Itau CorpBanca . . . . .	13,434,953	77,899			
Latam Airlines Group SA . . . . .	20,380	204,491			
Parque Arauco SA . . . . .	67,993	167,272			
Ripley Corp. SA . . . . .	96,292	43,182			
SACI Falabella . . . . .	73,961	318,781			
Salfacorp SA . . . . .	67,825	38,866			

See accompanying notes to financial statements.



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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bank of Guiyang Co., Ltd. Class A . . . . .	100,600	\$ 138,078	China Conch Venture Holdings, Ltd. . . . .	131,500	\$ 573,808
Bank of Hangzhou Co., Ltd. Class A . . . . .	58,900	77,460	China Construction Bank Corp. Class H . . . . .	7,391,000	6,383,818
Bank of Jiangsu Co., Ltd. Class A . . . . .	120,600	125,359	China Eastern Airlines Corp., Ltd. Class H (a) . . . . .	192,000	106,450
Bank of Ningbo Co., Ltd. Class A . . . . .	19,800	80,023	China Education Group Holdings, Ltd. . . . .	64,000	83,780
Baozun, Inc. ADR (a)(b) . . . . .	2,600	86,112	China Enterprise Co., Ltd. Class A . . . . .	65,400	43,662
BBMG Corp. Class H . . . . .	322,000	98,768	China Everbright Bank Co., Ltd. Class A . . . . .	176,700	111,878
BeiGene, Ltd. ADR (a)(b) . . . . .	2,800	464,128	China Everbright Bank Co., Ltd. Class H . . . . .	267,300	124,185
Beijing Capital International Airport Co., Ltd. Class H . . . . .	160,000	155,035	China Everbright International, Ltd. . . . .	361,518	289,983
Beijing Enterprises Holdings, Ltd. . . . .	58,000	266,113	China Evergrande Group (a)(b) . . . . .	144,000	399,189
Beijing Enterprises Water Group, Ltd. (a) . . . . .	662,000	334,747	China Film Co., Ltd. Class A . . . . .	32,200	70,362
Beijing Tiantan Biological Products Corp., Ltd. Class A . . . . .	10,500	42,120	China Galaxy Securities Co., Ltd. Class H . . . . .	366,800	216,075
BEST, Inc. ADR (a) . . . . .	18,400	102,304	China Greatwall Technology Group Co., Ltd. Class A . . . . .	33,600	75,062
BOC Hong Kong Holdings, Ltd. . . . .	291,000	1,010,235	China Hongqiao Group, Ltd. . . . .	206,000	124,259
BOE Technology Group Co., Ltd. Class A . . . . .	165,500	107,876	China Huarong Asset Management Co., Ltd. Class H (d) . . . . .	1,024,000	161,647
Brilliance China Automotive Holdings, Ltd. . . . .	248,000	257,173	China Huishan Dairy Holdings Co., Ltd. (a)(f) . . . . .	66,000	—
BYD Co., Ltd. Class H (b) . . . . .	65,000	324,091	China International Capital Corp., Ltd. Class H (b)(d) . . . . .	106,000	204,333
BYD Electronic International Co., Ltd. (b) . . . . .	72,000	138,422	China International Marine Containers Group Co., Ltd. Class A . . . . .	48,900	68,943
Centre Testing International Group Co., Ltd. Class A . . . . .	42,800	91,620	China International Travel Service Corp., Ltd. Class A . . . . .	5,400	68,962
CGN Power Co., Ltd. Class H (d) . . . . .	1,191,600	318,094	China Jinmao Holdings Group, Ltd. . . . .	440,000	342,771
Changchun High & New Technology Industry Group, Inc. Class A . . . . .	1,600	102,683	China Lesso Group Holdings, Ltd. . . . .	102,000	130,776
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A . . . . .	4,600	62,728	China Life Insurance Co., Ltd. Class H . . . . .	590,000	1,639,352
Chaozhou Three-Circle Group Co., Ltd. Class A . . . . .	24,900	79,650	China Literature, Ltd. (a)(b)(d) . . . . .	26,200	109,282
China Agri-Industries Holdings, Ltd. . . . .	190,000	100,708	China Longyuan Power Group Corp., Ltd. Class H . . . . .	217,000	137,299
China Aoyuan Group, Ltd. . . . .	128,000	208,630	China Medical System Holdings, Ltd. . . . .	144,000	207,356
China Avionics Systems Co., Ltd. Class A . . . . .	35,100	71,761	China Meheco Co., Ltd. Class A . . . . .	57,200	107,171
China Cinda Asset Management Co., Ltd. Class H . . . . .	1,059,592	240,699	China Mengniu Dairy Co., Ltd. . . . .	217,000	877,268
China CITIC Bank Corp., Ltd. Class H . . . . .	747,000	447,713	China Merchants Bank Co., Ltd. Class A . . . . .	92,900	501,236
China Coal Energy Co., Ltd. Class H . . . . .	186,000	73,762	China Merchants Bank Co., Ltd. Class H . . . . .	299,500	1,539,436
China Common Rich Renewable Energy Investment, Ltd. (a) . . . . .	68,000	—	China Merchants Energy Shipping Co., Ltd. Class A . . . . .	51,000	60,481
China Communications Construction Co., Ltd. Class H . . . . .	482,000	392,810	China Merchants Port Holdings Co., Ltd. . . . .	148,776	251,658
China Communications Services Corp., Ltd. Class H . . . . .	250,000	182,243			

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A . . . . .	32,300	\$ 92,145	China Telecom Corp., Ltd. Class H . . . . .	1,068,000	\$ 439,986
China Minsheng Banking Corp., Ltd. Class A . . . . .	200,000	181,188	China Tower Corp., Ltd. Class H (d) . . . . .	3,188,000	703,735
China Minsheng Banking Corp., Ltd. Class H . . . . .	537,100	406,006	China TransInfo Technology Co., Ltd. Class A . . . . .	19,700	51,024
China Molybdenum Co., Ltd. Class H (b) . . . . .	354,000	151,744	China Unicom Hong Kong, Ltd. . . . .	472,000	444,632
China National Building Material Co., Ltd. Class H . . . . .	396,000	442,157	China United Network Communications, Ltd. Class A . . . . .	174,400	147,479
China National Software & Service Co., Ltd. Class A . . . . .	8,900	91,605	China Vanke Co., Ltd. Class A . . . . .	43,800	202,362
China Oilfield Services, Ltd. Class H . . . . .	118,000	185,061	China Vanke Co., Ltd. Class H . . . . .	120,100	512,504
China Oriental Group Co., Ltd. . . . .	192,000	79,591	China Yangtze Power Co., Ltd. Class A . . . . .	80,000	211,108
China Overseas Land & Investment, Ltd. . . . .	296,000	1,152,956	China Zhongwang Holdings, Ltd. . . . .	231,200	92,281
China Pacific Insurance Group Co., Ltd. Class A . . . . .	28,300	153,747	Chinese Universe Publishing and Media Group Co., Ltd. Class A . . . . .	47,500	92,816
China Pacific Insurance Group Co., Ltd. Class H . . . . .	203,000	799,828	Chongqing Brewery Co., Ltd. Class A . . . . .	7,200	53,712
China Petroleum & Chemical Corp. Class H . . . . .	2,034,000	1,224,295	Chongqing Rural Commercial Bank Co., Ltd. Class H . . . . .	257,000	131,274
China Power International Development, Ltd. . . . .	606,000	129,883	CIFI Holdings Group Co., Ltd. . . . .	233,923	197,843
China Railway Construction Corp., Ltd. Class H . . . . .	221,000	241,938	CITIC Securities Co., Ltd. Class A . . . . .	55,100	200,144
China Railway Group, Ltd. Class H . . . . .	423,000	261,125	CITIC Securities Co., Ltd. Class H . . . . .	158,000	360,538
China Railway Signal & Communication Corp., Ltd. Class H (d) . . . . .	210,000	117,239	CITIC, Ltd. . . . .	450,000	601,786
China Reinsurance Group Corp. Class H . . . . .	499,000	81,973	CNOOC, Ltd. . . . .	1,359,000	2,260,407
China Resources Beer Holdings Co., Ltd. . . . .	110,721	612,448	Contemporary Amperex Technology Co., Ltd. Class A . . . . .	12,300	187,895
China Resources Gas Group, Ltd. . . . .	68,000	373,521	COSCO SHIPPING Development Co., Ltd. Class A . . . . .	224,100	83,332
China Resources Pharmaceutical Group, Ltd. (d) . . . . .	177,000	164,238	COSCO SHIPPING Energy Transportation Co., Ltd. Class H . . . . .	116,000	54,786
China Resources Power Holdings Co., Ltd. . . . .	222,055	311,774	COSCO SHIPPING Holdings Co., Ltd. Class H (a) . . . . .	227,000	92,061
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A . . . . .	17,300	78,687	COSCO SHIPPING Ports, Ltd. . . . .	178,428	146,099
China Shenhua Energy Co., Ltd. Class H . . . . .	272,000	568,310	Country Garden Holdings Co., Ltd. . . . .	595,744	954,194
China South Publishing & Media Group Co., Ltd. Class A . . . . .	41,182	70,596	Country Garden Services Holdings Co., Ltd. . . . .	93,000	313,310
China Southern Airlines Co., Ltd. Class H (b) . . . . .	192,000	129,120	CRRC Corp., Ltd. Class A . . . . .	136,700	140,132
China Spacesat Co., Ltd. Class A . . . . .	23,000	70,567	CRRC Corp., Ltd. Class H . . . . .	430,350	313,713
China State Construction Engineering Corp., Ltd. Class A . . . . .	120,300	97,067	CSPC Pharmaceutical Group, Ltd. . . . .	362,000	863,210
China Taiping Insurance Holdings Co., Ltd. . . . .	168,200	417,057	Dali Foods Group Co., Ltd. (d) . . . . .	142,000	105,154
			Daqin Railway Co., Ltd. Class A . . . . .	79,300	93,473
			Datang International Power Generation Co., Ltd. Class H . . . . .	428,000	81,845
			Dongfang Electric Corp., Ltd. Class A . . . . .	54,100	71,381
			Dongfeng Motor Group Co., Ltd. Class H . . . . .	200,000	188,146
			ENN Energy Holdings, Ltd. . . . .	59,600	651,318

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Eve Energy Co., Ltd. Class A (a).	7,000	\$ 50,411	Haitong Securities Co., Ltd.		
Fanhua, Inc. ADR (b) . . . . .	3,300	85,701	Class H . . . . .	354,800	\$ 419,378
Far East Horizon, Ltd. . . . .	238,000	222,978	Hangzhou Hikvision Digital		
Financial Street Holdings Co.,			Technology Co., Ltd. Class A .	42,100	197,893
Ltd. Class A . . . . .	118,527	138,179	Hangzhou Robam Appliances		
Focus Media Information			Co., Ltd. Class A . . . . .	18,900	91,744
Technology Co., Ltd. Class A .	72,000	64,711	Hangzhou Steam Turbine Co.,		
Foshan Haitian Flavouring &			Ltd. Class B . . . . .	113,200	118,549
Food Co., Ltd. Class A . . . . .	6,814	105,177	Hangzhou Tigermed Consulting		
Fosun International, Ltd. . . . .	260,500	379,794	Co., Ltd. Class A . . . . .	7,900	71,626
Fuyao Glass Industry Group Co.,			Hansoh Pharmaceutical Group		
Ltd. Class H (d) . . . . .	52,800	161,616	Co., Ltd. (a)(d) . . . . .	44,000	146,256
G-bits Network Technology			Hefei Meiya Optoelectronic		
Xiamen Co., Ltd. Class A . . . .	1,600	68,568	Technology, Inc. Class A . . . .	12,200	68,487
GDS Holdings, Ltd. ADR (a) . . . .	4,400	226,952	Henan Shuanghui Investment &		
Geely Automobile Holdings,			Development Co., Ltd.		
Ltd. . . . .	386,000	754,978	Class A . . . . .	13,300	55,433
Genscript Biotech Corp. (a)(b) . .	94,000	213,532	Hengan International Group Co.,		
GF Securities Co., Ltd. Class H . .	178,200	217,038	Ltd. . . . .	59,000	420,249
Giant Network Group Co., Ltd.			HengTen Networks Group, Ltd.		
Class A . . . . .	26,300	68,193	(a)(b) . . . . .	2,024,000	28,833
Gigadevice Semiconductor			Hengyi Petrochemical Co., Ltd.		
Beijing, Inc. Class A . . . . .	1,800	52,950	Class A . . . . .	38,300	76,543
Glodon Co., Ltd. Class A . . . . .	9,200	44,883	Hithink RoyalFlush Information		
GoerTek, Inc. Class A . . . . .	28,300	80,937	Network Co., Ltd. Class A . . . .	3,600	56,394
GOME Retail Holdings, Ltd.			HLA Corp., Ltd. Class A . . . . .	79,800	87,990
(a)(b) . . . . .	972,000	89,817	Hua Hong Semiconductor, Ltd.		
Great Wall Motor Co., Ltd.			(d) . . . . .	47,000	106,887
Class H (b) . . . . .	249,000	184,070	Huadian Power International		
Gree Electric Appliances, Inc. of			Corp., Ltd. Class H . . . . .	300,000	113,966
Zhuhai Class A . . . . .	16,900	159,121	Hualan Biological Engineering,		
Greentown Service Group Co.,			Inc. Class A . . . . .	22,200	112,033
Ltd. . . . .	134,000	146,351	Huaneng Power International,		
Guangdong HEC Technology			Inc. Class H . . . . .	478,000	241,705
Holding Co., Ltd. Class A . . . .	43,700	64,247	Huaneng Renewables Corp., Ltd.		
Guanghui Energy Co., Ltd.			Class H . . . . .	500,629	194,680
Class A . . . . .	204,300	97,088	Huangshi Dongbei Electrical		
Guangshen Railway Co., Ltd.			Appliance Co., Ltd. Class B . .	54,900	73,127
Class A . . . . .	261,700	114,973	Huatai Securities Co., Ltd.		
Guangzhou Automobile Group			Class H (b)(d) . . . . .	181,200	320,457
Co., Ltd. Class H (b) . . . . .	218,800	272,384	Huaxi Securities Co., Ltd.		
Guangzhou Haige			Class A . . . . .	50,700	80,143
Communications Group, Inc.			Huaxia Bank Co., Ltd. Class A . .	91,800	101,090
Co. Class A . . . . .	51,100	79,455	Huayu Automotive Systems Co.,		
Guangzhou Kingmed			Ltd. Class A . . . . .	18,000	67,166
Diagnostics Group Co., Ltd.			Huazhu Group, Ltd. ADR (b) . . .	9,900	396,693
Class A . . . . .	6,600	48,535	Hubei Biocause Pharmaceutical		
Guangzhou R&F Properties Co.,			Co., Ltd. Class A . . . . .	70,600	71,359
Ltd. Class H (b) . . . . .	98,800	182,338	Hubei Energy Group Co., Ltd.		
Guotai Junan Securities Co., Ltd.			Class A . . . . .	101,500	60,768
Class H (d) . . . . .	63,200	111,933	HUYA, Inc. ADR (a)(b) . . . . .	5,700	102,315
Haidilao International Holding,			Industrial & Commercial Bank		
Ltd. (d) . . . . .	37,000	148,631	of China, Ltd. Class A . . . . .	276,400	233,338
Haier Smart Home Co., Ltd.			Industrial & Commercial Bank		
Class A . . . . .	26,800	75,031	of China, Ltd. Class H . . . . .	4,894,000	3,768,577
Haitian International Holdings,			Industrial Bank Co., Ltd.		
Ltd. . . . .	76,000	184,153	Class A . . . . .	116,400	330,893

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
INESA Intelligent Tech, Inc. Class B . . . . .	112,900	\$ 68,982	Logan Property Holdings Co., Ltd. . . . .	98,000	\$ 164,511
Inner Mongolia Eerduosi Resources Co., Ltd. Class B . .	87,500	76,387	Longfor Group Holdings, Ltd. (d) . . . . .	141,000	660,502
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A (a) . . . . .	219,500	98,639	LONGi Green Energy Technology Co., Ltd. Class A .	19,000	67,733
Inner Mongolia Yili Industrial Group Co., Ltd. Class A . . . . .	34,200	151,920	Luthai Textile Co., Ltd. Class B .	49,300	45,049
Inner Mongolia Yitai Coal Co., Ltd. Class B . . . . .	174,300	141,183	Luxshare Precision Industry Co., Ltd. Class A . . . . .	39,900	209,091
Innovent Biologics, Inc. (a)(d) . .	70,500	240,224	Luye Pharma Group, Ltd. (b)(d) .	154,500	115,799
iQIYI, Inc. ADR (a)(b) . . . . .	10,000	211,100	Luzhou Laojiao Co., Ltd. Class A . . . . .	5,800	72,180
Jafron Biomedical Co., Ltd. Class A . . . . .	5,000	51,571	Meitu, Inc. (a)(b)(d) . . . . .	176,500	37,149
JD.com, Inc. ADR (a) . . . . .	56,400	1,986,972	Meituan Dianping Class B (a) . .	76,800	1,004,379
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A . . . . .	54,700	71,544	Metallurgical Corp. of China, Ltd. Class H . . . . .	400,000	89,838
Jiangsu Expressway Co., Ltd. Class H . . . . .	158,000	216,566	Midea Group Co., Ltd. Class A . .	19,400	162,243
Jiangsu Hengli Hydraulic Co., Ltd. Class A . . . . .	9,100	64,999	Minth Group, Ltd. . . . .	54,000	190,585
Jiangsu Hengrui Medicine Co., Ltd. Class A . . . . .	19,804	248,845	MMG, Ltd. (a) . . . . .	212,000	63,667
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A .	4,800	76,151	Momo, Inc. ADR . . . . .	11,800	395,300
Jiangxi Copper Co., Ltd. Class H . . . . .	121,000	166,472	Muyuan Foodstuff Co., Ltd. Class A . . . . .	11,128	141,857
Jiangxi Zhengbang Technology Co., Ltd. Class A . . . . .	25,800	60,007	NanJi E-Commerce Co., Ltd. Class A (a) . . . . .	28,100	44,015
Jinduicheng Molybdenum Co., Ltd. Class A . . . . .	72,600	83,491	Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A . . . . .	20,100	119,703
Jinke Properties Group Co., Ltd. Class A . . . . .	41,500	45,759	NARI Technology Co., Ltd. Class A . . . . .	23,700	72,068
Jinyu Bio-Technology Co., Ltd. Class A . . . . .	37,500	100,787	NAURA Technology Group Co., Ltd. Class A . . . . .	4,000	50,537
Jointown Pharmaceutical Group Co., Ltd. Class A . . . . .	34,900	70,901	NetEase, Inc. ADR . . . . .	5,400	1,655,856
JOYY, Inc. ADR (a) . . . . .	4,100	216,439	New China Life Insurance Co., Ltd. Class H . . . . .	95,100	408,872
Kaisa Group Holdings, Ltd. (a) . .	292,000	139,408	New Hope Liuhe Co., Ltd. Class A . . . . .	42,400	121,445
Kama Co., Ltd. Class B (a) . . . . .	67,100	32,074	New Oriental Education & Technology Group, Inc. ADR (a) . . . . .	10,800	1,309,500
Kingdee International Software Group Co., Ltd. (b) . . . . .	146,000	145,966	Nexteer Automotive Group, Ltd. .	84,000	76,111
Kingsoft Corp., Ltd. (a)(b) . . . . .	67,000	173,695	Ninestar Corp. Class A . . . . .	16,800	79,403
Konka Group Co., Ltd. Class B . .	8,900	2,798	NIO, Inc. ADR (a)(b) . . . . .	69,700	280,194
Kunlun Energy Co., Ltd. . . . .	330,000	291,383	Noah Holdings, Ltd. ADR (a)(b) .	4,400	155,628
Kweichow Moutai Co., Ltd. Class A . . . . .	5,700	968,120	Oceanwide Holdings Co., Ltd. Class A . . . . .	115,300	75,320
KWG Group Holdings, Ltd. . . . .	134,000	187,797	Offshore Oil Engineering Co., Ltd. Class A . . . . .	92,400	97,903
Legend Holdings Corp. Class H (d) . . . . .	60,300	136,824	OneSmart International Education Group, Ltd. ADR (a) . . . . .	6,800	45,356
Lenovo Group, Ltd. . . . .	556,000	373,197	Oppein Home Group, Inc. Class A . . . . .	4,500	75,591
Li Ning Co., Ltd. . . . .	152,500	457,003	Oriental Pearl Group Co., Ltd. Class A . . . . .	58,423	78,511
Liaoning Cheng Da Co., Ltd. Class A (a) . . . . .	26,500	57,945	Ovctek China, Inc. Class A . . . . .	2,200	14,950
Lingyi iTech Guangdong Co. Class A (a) . . . . .	50,400	78,511	People's Insurance Co. Group of China, Ltd. Class H . . . . .	662,000	275,274
			Perfect World Co., Ltd. Class A . .	800	5,070

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PetroChina Co., Ltd. Class A . . .	124,800	\$ 104,461	Shanghai Greencourt Investment		
PetroChina Co., Ltd. Class H . . .	1,780,000	893,221	Group Co., Ltd. Class B (a) . .	257,441	\$ 96,025
PICC Property & Casualty Co.,			Shanghai Haixin Group Co.		
Ltd. Class H . . . . .	529,700	638,348	Class B . . . . .	7,900	3,168
Pinduoduo, Inc. ADR (a) . . . . .	14,700	555,954	Shanghai Industrial Urban		
Ping An Bank Co., Ltd. Class A . .	77,300	182,564	Development Group, Ltd. . . . .	53,000	6,666
Ping An Healthcare and			Shanghai Lujiazui Finance &		
Technology Co., Ltd.			Trade Zone Development Co.,		
(a)(b)(d) . . . . .	29,900	218,154	Ltd. Class B . . . . .	154,704	149,599
Ping An Insurance Group Co. of			Shanghai M&G Stationery, Inc.		
China, Ltd. Class A . . . . .	50,090	614,587	Class A . . . . .	6,100	42,686
Ping An Insurance Group Co. of			Shanghai Pharmaceuticals		
China, Ltd. Class H . . . . .	423,500	5,005,820	Holding Co., Ltd. Class H . . . .	100,900	196,315
Poly Developments and Holdings			Shanghai Pudong Development		
Group Co., Ltd. Class A . . . . .	34,800	80,840	Bank Co., Ltd. Class A . . . . .	147,600	262,135
Postal Savings Bank of China			Shanghai Tunnel Engineering		
Co., Ltd. Class H (d) . . . . .	597,000	406,081	Co., Ltd. Class A . . . . .	200,000	173,435
Power Construction Corp. of			Shanxi Lu'an Environmental		
China, Ltd. Class A . . . . .	142,200	88,605	Energy Development Co., Ltd.		
Q Technology Group Co., Ltd.			Class A . . . . .	68,800	71,712
(a) . . . . .	28,000	46,356	Shanxi Meijin Energy Co., Ltd.		
Qudian, Inc. ADR (a)(b) . . . . .	14,100	66,411	Class A (a) . . . . .	34,400	46,574
SAIC Motor Corp., Ltd. Class A .	43,800	149,980	Shanxi Xinghuacun Fen Wine		
Sanan Optoelectronics Co., Ltd.			Factory Co., Ltd. Class A . . . . .	6,400	82,422
Class A . . . . .	21,300	56,146	Shanxi Xishan Coal & Electricity		
Sangfor Technologies, Inc.			Power Co., Ltd. Class A . . . . .	99,600	87,658
Class A . . . . .	2,500	41,058	Shanying International Holding		
Sany Heavy Industry Co., Ltd.			Co., Ltd. Class A (a) . . . . .	178,400	96,562
Class A . . . . .	34,900	85,432	Shenergy Co., Ltd. Class A . . . . .	156,400	130,461
Seazen Group, Ltd. (b) . . . . .	122,000	148,433	Shengyi Technology Co., Ltd.		
Seazen Holdings Co., Ltd.			Class A . . . . .	31,700	95,212
Class A . . . . .	13,900	77,272	Shennan Circuits Co., Ltd.		
Semiconductor Manufacturing			Class A . . . . .	3,400	69,365
International Corp. (a) . . . . .	234,800	359,803	Shenzhen Energy Group Co.,		
Shaanxi Coal Industry Co., Ltd.			Ltd. Class A . . . . .	43,500	38,784
Class A . . . . .	42,400	54,726	Shenzhen Goodix Technology		
Shandong Buchang			Co., Ltd. Class A . . . . .	2,627	77,809
Pharmaceuticals Co., Ltd.			Shenzhen Inovance Technology		
Class A . . . . .	33,800	100,063	Co., Ltd. Class A . . . . .	20,500	90,180
Shandong Gold Mining Co., Ltd.			Shenzhen Investment, Ltd. . . . .	360,005	144,154
Class A . . . . .	12,000	56,200	Shenzhen Kangtai Biological		
Shandong Linglong Tyre Co.,			Products Co., Ltd. Class A . . . . .	2,100	26,469
Ltd. Class A . . . . .	25,208	82,987	Shenzhen Zhongjin Lingnan		
Shandong Sinocera Functional			Nonfemet Co., Ltd. Class A . . .	209,200	129,152
Material Co., Ltd. Class A . . . .	17,000	55,770	Shenzhen International Group		
Shandong Weigao Group			Holdings, Ltd. . . . .	59,400	868,305
Medical Polymer Co., Ltd.			Shui On Land, Ltd. . . . .	328,000	71,983
Class H . . . . .	204,000	244,534	Sichuan Chuantou Energy Co.,		
Shandong Xinchao Energy			Ltd. Class A . . . . .	76,700	108,468
Corp., Ltd. Class A (a) . . . . .	268,200	80,863	Sihuan Pharmaceutical Holdings		
Shanghai Baosight Software Co.,			Group, Ltd. . . . .	326,000	38,910
Ltd. Class A . . . . .	21,401	101,088	Silergy Corp. . . . .	6,000	190,146
Shanghai Chlor-Alkali Chemical			SINA Corp. (a) . . . . .	5,300	211,629
Co., Ltd. Class B . . . . .	100,625	56,551	Sinochem International Corp.		
Shanghai Electric Group Co.,			Class A . . . . .	68,200	51,896
Ltd. Class H . . . . .	358,000	117,621	Sino-Ocean Group Holding, Ltd..	296,000	118,904
Shanghai Fosun Pharmaceutical			Sinopec Engineering Group Co.,		
Group Co., Ltd. Class H . . . . .	66,000	199,055	Ltd. Class H . . . . .	140,500	84,028

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sinopec Shanghai Petrochemical Co., Ltd. Class A . . . . .	133,200	\$ 74,009	Wanhua Chemical Group Co., Ltd. Class A . . . . .	11,300	\$ 91,128
Sinopec Shanghai Petrochemical Co., Ltd. Class H . . . . .	322,000	97,115	Want Want China Holdings, Ltd. . . . .	419,000	391,478
Sinopharm Group Co., Ltd. Class H . . . . .	122,000	445,455	Wanxiang Qianchao Co., Ltd. Class A . . . . .	217,208	167,463
Sinotrans, Ltd. Class H . . . . .	286,000	97,269	Weibo Corp. ADR (a)(b) . . . . .	4,510	209,038
Sinotruk Hong Kong, Ltd. . . . .	46,000	98,119	Weichai Power Co., Ltd. Class H . . . . .	169,000	356,575
SITC International Holdings Co., Ltd. . . . .	125,000	152,404	Weifu High-Technology Group Co., Ltd. Class A . . . . .	52,900	144,684
SOHO China, Ltd. . . . .	353,000	133,194	Weihai Guangwei Composites Co., Ltd. Class A . . . . .	10,200	66,632
Songcheng Performance Development Co., Ltd. Class A . . . . .	17,800	78,993	Wens Foodstuffs Group Co., Ltd. Class A . . . . .	17,800	85,867
Spring Airlines Co., Ltd. Class A . . . . .	11,700	73,726	Will Semiconductor, Ltd. Class A . . . . .	4,000	82,353
Sunac China Holdings, Ltd. . . . .	189,000	1,129,129	Wuchan Zhongda Group Co., Ltd. Class A . . . . .	175,700	132,434
Sunny Optical Technology Group Co., Ltd. . . . .	54,700	947,025	Wuhan Guide Infrared Co., Ltd. Class A . . . . .	14,000	42,210
Sunwoda Electronic Co., Ltd. Class A . . . . .	18,900	52,968	Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A . . . . .	200	773
Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A . . . . .	54,900	69,520	Wuliangye Yibin Co., Ltd. Class A . . . . .	16,300	311,273
TAL Education Group ADR (a) . . . . .	29,400	1,417,080	WUS Printed Circuit Kunshan Co., Ltd. Class A . . . . .	12,400	39,540
TBEA Co., Ltd. Class A . . . . .	113,000	107,887	WuXi AppTec Co., Ltd. Class A . . . . .	3,900	51,581
TCL Corp. Class A . . . . .	139,900	89,783	WuXi AppTec Co., Ltd. Class H (d) . . . . .	16,240	201,442
Tech-Bank Food Co., Ltd. Class A (a) . . . . .	29,200	52,613	Wuxi Biologics Cayman, Inc. (a)(d) . . . . .	43,000	544,412
Tencent Holdings, Ltd. . . . .	438,300	21,128,042	Wuxi Lead Intelligent Equipment Co., Ltd. Class A . . . . .	14,800	95,491
Tencent Music Entertainment Group ADR (a) . . . . .	4,400	51,656	XCMG Construction Machinery Co., Ltd. Class A . . . . .	112,400	88,272
Textainer Group Holdings, Ltd. (a) . . . . .	5,082	50,560	Xiamen C & D, Inc. Class A . . . . .	72,000	92,931
Tian Di Science & Technology Co., Ltd. Class A . . . . .	333,500	152,741	Xiaomi Corp. Class B (a)(b)(d) . . . . .	593,400	820,972
Tingyi Cayman Islands Holding Corp. . . . .	158,000	269,694	Xinhu Zhongbao Co., Ltd. Class A . . . . .	172,300	93,508
Tong Ren Tang Technologies Co., Ltd. Class H . . . . .	51,000	50,137	Xinjiang Goldwind Science & Technology Co., Ltd. Class H . . . . .	115,200	133,802
Tongling Nonferrous Metals Group Co., Ltd. Class A . . . . .	346,900	116,046	Xinyi Solar Holdings, Ltd. . . . .	327,425	232,380
Towngas China Co., Ltd. (a) . . . . .	90,310	62,588	Yangzijiang Shipbuilding Holdings, Ltd. . . . .	225,300	187,659
Transfar Zhilian Co., Ltd. Class A . . . . .	67,500	67,644	Yantai Jereh Oilfield Services Group Co., Ltd. Class A . . . . .	11,700	62,085
TravelSky Technology, Ltd. Class H . . . . .	107,000	261,190	Yanzhou Coal Mining Co., Ltd. Class H . . . . .	190,000	170,692
Trip.com Group, Ltd. ADR (a) . . . . .	35,900	1,204,086	Yealink Network Technology Corp., Ltd. Class A . . . . .	5,600	58,218
Tsingtao Brewery Co., Ltd. Class H . . . . .	38,000	255,307	Yifeng Pharmacy Chain Co., Ltd. Class A . . . . .	3,800	39,947
Tus Environmental Science And Technology Development Co., Ltd. Class A . . . . .	52,700	69,458	Yihai International Holding, Ltd.. . . . .	45,000	263,931
Uni-President China Holdings, Ltd. . . . .	138,000	144,875	Yonyou Network Technology Co., Ltd. Class A . . . . .	16,100	65,647
Venustech Group, Inc. Class A . . . . .	10,200	49,498	Yum China Holdings, Inc. . . . .	27,500	1,320,275
Vipshop Holdings, Ltd. ADR (a) . . . . .	33,800	478,946	Yunda Holding Co., Ltd. Class A . . . . .	14,500	69,324
Walvax Biotechnology Co., Ltd. Class A . . . . .	21,900	101,999			

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Yuzhou Properties Co., Ltd. . . . .	264,657	\$ 145,715	Bavarian Nordic A/S (a)(b) . . . . .	2,839	\$ 73,118
Zai Lab, Ltd. ADR (a) . . . . .	2,500	103,975	Carlsberg A/S Class B . . . . .	8,412	1,255,798
Zhaojin Mining Industry Co., Ltd. Class H . . . . .	95,000	104,976	Chr. Hansen Holding A/S . . . . .	8,332	662,605
Zhejiang Dingli Machinery Co., Ltd. Class A . . . . .	5,900	60,566	Coloplast A/S Class B . . . . .	9,348	1,160,461
Zhejiang Expressway Co., Ltd. Class H . . . . .	172,000	156,729	Danske Bank A/S . . . . .	50,713	821,220
Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A . . . . .	12,400	78,600	Demant A/S (a)(b) . . . . .	7,997	252,031
Zhengzhou Yutong Bus Co., Ltd. Class A . . . . .	35,800	73,243	Dfds A/S . . . . .	1,683	82,165
ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(d) . . . . .	23,300	84,028	DSV Panalpina A/S . . . . .	16,882	1,947,123
Zhongjin Gold Corp., Ltd. Class A . . . . .	37,500	45,656	FLSmidth & Co. A/S . . . . .	1,795	71,563
Zhongsheng Group Holdings, Ltd. . . . .	35,000	143,292	Genmab A/S (a) . . . . .	5,100	1,134,993
Zhuzhou CRRC Times Electric Co., Ltd. Class H . . . . .	61,000	220,771	GN Store Nord A/S . . . . .	9,539	448,936
Zijin Mining Group Co., Ltd. Class H . . . . .	684,000	340,604	H Lundbeck A/S . . . . .	7,583	289,788
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A . . . . .	87,400	83,822	ISS A/S . . . . .	13,367	320,973
ZTE Corp. Class A (a) . . . . .	14,900	75,707	Jyske Bank A/S (a) . . . . .	3,323	121,349
ZTE Corp. Class H (a) . . . . .	73,400	224,671	Matas A/S . . . . .	12,409	102,709
ZTO Express Cayman, Inc. ADR.	24,500	572,075	Netcompany Group A/S (a)(d) . . . . .	2,124	101,143
		<u>163,189,917</u>	Nilfisk Holding A/S (a) . . . . .	3,415	74,795
<b>COLOMBIA — 0.1%</b>			NKT A/S (a) . . . . .	3,679	88,866
Bancolombia SA ADR . . . . .	500	27,395	NNIT A/S (d) . . . . .	5,944	99,647
Bancolombia SA . . . . .	17,669	236,915	Novo Nordisk A/S Class B. . . . .	136,000	7,899,114
Bancolombia SA Preference Shares . . . . .	45,715	638,046	Novozymes A/S Class B . . . . .	16,937	829,422
Cementos Argos SA . . . . .	35,710	79,440	Orsted A/S (d) . . . . .	14,616	1,512,757
Ecopetrol SA ADR . . . . .	700	13,972	Pandora A/S . . . . .	7,861	342,214
Ecopetrol SA . . . . .	462,200	466,918	Per Aarsleff Holding A/S . . . . .	2,547	82,069
Grupo Argos SA . . . . .	22,062	119,672	Ringkjoebing Landbobank A/S . . . . .	2,371	183,070
Grupo Aval Acciones y Valores SA Preference Shares . . . . .	302,656	134,657	Royal Unibrew A/S . . . . .	3,401	311,643
Grupo de Inversiones Suramericana SA . . . . .	24,789	256,842	SimCorp A/S . . . . .	2,518	286,523
Interconexion Electrica SA ESP . . . . .	32,243	192,584	Spar Nord Bank A/S . . . . .	10,370	100,787
		<u>2,166,441</u>	Sydbank A/S . . . . .	6,778	142,341
<b>CZECH REPUBLIC — 0.0%</b> <b>(e)</b>			Tryg A/S . . . . .	10,908	323,619
CEZ A/S . . . . .	15,240	342,959	Vestas Wind Systems A/S . . . . .	14,538	1,470,179
Komerčni banka A/S . . . . .	6,779	248,368	Zealand Pharma A/S (a) . . . . .	2,577	91,126
Moneta Money Bank A/S (d) . . . . .	69,836	262,187			<u>24,211,583</u>
		<u>853,514</u>	<b>EGYPT — 0.0% (e)</b>		
<b>DENMARK — 1.2%</b>			Centamin PLC . . . . .	99,056	166,655
ALK-Abello A/S (a) . . . . .	530	130,171	Commercial International Bank Egypt SAE. . . . .	137,796	712,590
Ambu A/S Class B (b) . . . . .	14,452	242,495	Eastern Co SAE . . . . .	112,565	106,043
AP Moller - Maersk A/S Class A.	414	561,577	ElSewedy Electric Co. . . . .	69,110	48,269
AP Moller - Maersk A/S Class B.	411	593,193			<u>1,033,557</u>
			<b>FAEROE ISLANDS — 0.0%</b> <b>(e)</b>		
			Bakkafrost P/F . . . . .	3,822	282,715
			<b>FINLAND — 0.7%</b>		
			Cargotec Oyj . . . . .	2,367	80,346
			Caverion Oyj . . . . .	6,815	55,002
			Cramo Oyj . . . . .	6,878	102,220
			Elisa Oyj . . . . .	11,994	663,065
			Fortum Oyj . . . . .	36,238	894,897
			Huhtamaki Oyj . . . . .	6,409	297,692
			Kesko Oyj Class B. . . . .	2,708	191,746
			Kone Oyj Class B . . . . .	27,168	1,777,311
			Konecranes Oyj . . . . .	2,768	85,134
			Metso Oyj (b) . . . . .	10,362	409,190
			Neste Oyj . . . . .	32,710	1,138,960

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Nokia Oyj (c) . . . . .	484,349	\$ 1,791,974	Eurazeo SE . . . . .	5,311	\$ 363,657
Nokia Oyj (c) . . . . .	12,368	45,911	Eutelsat Communications SA . . . . .	14,062	228,719
Nokian Renkaat Oyj . . . . .	14,145	406,947	Faurecia SE . . . . .	5,766	310,866
Nordea Bank Abp . . . . .	245,583	1,984,382	Gaztransport Et Technigaz SA . . . . .	1,156	110,816
Nordea Bank Abp . . . . .	4,394	35,710	Gecina SA REIT . . . . .	3,814	683,282
Orion Oyj Class B . . . . .	9,140	423,416	Getlink SE . . . . .	36,559	636,491
Outotec Oyj (a) . . . . .	13,108	84,722	Groupe Fnac SA (a) . . . . .	1,174	69,581
Sampo Oyj Class A . . . . .	36,236	1,582,660	Hermes International . . . . .	2,502	1,871,019
Stora Enso Oyj Class R . . . . .	49,933	726,685	ICADE REIT . . . . .	2,766	301,324
Tokmanni Group Corp. . . . .	6,629	93,906	Iliad SA (b) . . . . .	2,110	273,677
UPM-Kymmene Oyj . . . . .	43,889	1,522,793	Imerys SA . . . . .	2,234	94,489
Uponor Oyj . . . . .	8,507	111,247	Ingenico Group SA . . . . .	4,805	522,101
Valmet Oyj . . . . .	8,606	206,343	Innate Pharma SA (a)(b) . . . . .	9,314	62,312
Wartsila OYJ Abp . . . . .	39,085	432,148	Ipsen SA . . . . .	2,844	252,199
		<u>15,144,407</u>	JCDecaux SA . . . . .	7,931	244,642
			Kaufman & Broad SA . . . . .	1,893	78,621
<b>FRANCE — 6.4%</b>			Kering SA . . . . .	5,848	3,841,473
Accor SA . . . . .	14,948	700,528	Klepierre SA REIT . . . . .	16,646	632,492
Aeroports de Paris . . . . .	2,501	494,378	Legrand SA . . . . .	21,428	1,747,204
Air France-KLM (a) . . . . .	11,909	132,663	L'Oreal SA . . . . .	19,651	5,823,375
Air Liquide SA . . . . .	36,315	5,144,362	LVMH Moet Hennessy Louis		
Airbus SE . . . . .	44,760	6,555,717	Vuitton SE . . . . .	21,344	9,923,664
Alstom SA . . . . .	15,233	722,092	Maisons du Monde SA (d) . . . . .	4,452	64,816
Alten SA . . . . .	600	75,769	Natixis SA . . . . .	76,845	341,411
Altran Technologies SA . . . . .	14,708	233,778	Nexity SA . . . . .	1,285	64,591
Amundi SA (d) . . . . .	6,238	489,450	Orange SA . . . . .	155,575	2,291,183
Arkema SA . . . . .	5,898	626,962	Orpea . . . . .	2,322	297,917
Atos SE . . . . .	8,050	671,565	Pernod Ricard SA . . . . .	16,386	2,931,888
AXA SA . . . . .	150,453	4,240,663	Peugeot SA . . . . .	46,549	1,112,951
BioMerieux . . . . .	3,714	330,807	Publicis Groupe SA . . . . .	17,621	798,303
BNP Paribas SA . . . . .	86,679	5,140,208	Remy Cointreau SA . . . . .	1,717	211,043
Bolloré SA . . . . .	103,045	449,948	Renault SA . . . . .	15,429	730,517
Bolloré SA (a) . . . . .	598	2,547	Rexel SA . . . . .	4,182	55,604
Bouygues SA . . . . .	18,816	800,062	Rubis SCA . . . . .	4,438	272,745
Bureau Veritas SA . . . . .	24,504	639,783	Safran SA . . . . .	25,212	3,895,558
Capgemini SE . . . . .	12,692	1,551,473	Sanofi . . . . .	86,782	8,730,131
Carrefour SA . . . . .	49,243	826,365	Sartorius Stedim Biotech. . . . .	2,212	366,734
Casino Guichard Perrachon SA			Schneider Electric SE . . . . .	42,794	4,395,316
(b) . . . . .	4,251	198,982	SCOR SE . . . . .	14,101	592,297
CGG SA (a) . . . . .	58,359	189,646	SEB SA . . . . .	1,820	270,486
Cie de Saint-Gobain . . . . .	38,413	1,573,828	Societe BIC SA . . . . .	2,422	168,559
Cie Generale des Etablissements			Societe Generale SA . . . . .	63,054	2,195,182
Michelin SCA . . . . .	13,726	1,680,950	Sodexo SA . . . . .	7,276	862,876
Cie Plastic Omnium SA . . . . .	3,135	87,624	SOITEC (a) . . . . .	1,500	157,767
CNP Assurances . . . . .	17,239	343,089	Solocal Group (a)(b) . . . . .	88,981	55,134
Covivio REIT . . . . .	4,298	488,240	Sopra Steria Group . . . . .	870	140,138
Credit Agricole SA . . . . .	91,845	1,332,515	SPIE SA . . . . .	4,046	82,476
Danone SA . . . . .	48,274	4,004,459	Suez . . . . .	29,919	452,881
Dassault Aviation SA . . . . .	263	345,404	Teleperformance . . . . .	4,517	1,102,290
Dassault Systemes SE . . . . .	10,340	1,700,954	Thales SA . . . . .	8,481	880,783
Edenred . . . . .	19,532	1,010,727	TOTAL SA . . . . .	183,034	10,108,414
Eiffage SA . . . . .	7,045	806,617	Trigano SA . . . . .	508	53,659
Electricite de France SA . . . . .	49,171	547,970	Ubisoft Entertainment SA (a) . . . . .	6,678	461,607
Elior Group SA (d) . . . . .	4,080	59,995	Unibail-Rodamco-Westfield . . . . .	34,100	268,231
Elis SA . . . . .	4,181	86,824	Unibail-Rodamco-Westfield		
Engie SA . . . . .	142,336	2,300,718	REIT . . . . .	11,291	1,782,618
EssilorLuxottica SA . . . . .	21,885	3,336,049			

See accompanying notes to financial statements.



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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Valeo SA . . . . .	19,387	\$ 683,541	Deutsche Wohnen SE . . . . .	28,074	\$ 1,147,705
Vallourec SA (a)(b) . . . . .	28,654	90,445	Deutz AG . . . . .	12,501	78,160
Veolia Environnement SA . . . . .	44,529	1,185,115	DIC Asset AG . . . . .	5,992	106,944
Vinci SA . . . . .	39,795	4,422,317	Duerr AG . . . . .	2,975	101,452
Virbac SA (a) . . . . .	319	84,685	E.ON SE . . . . .	176,155	1,883,218
Vivendi SA . . . . .	67,303	1,950,639	Eckert & Ziegler Strahlen- und Medizintechnik AG . . . . .	397	84,938
Wendel SA . . . . .	2,944	391,600	Encavis AG . . . . .	7,690	81,055
Worldline SA (a)(d) . . . . .	6,940	491,948	Evonik Industries AG . . . . .	15,480	472,809
		<u>133,492,111</u>	Evotec SE (a)(b) . . . . .	8,750	226,394
<b>GERMANY — 5.3%</b>			Fraport AG Frankfurt Airport Services Worldwide . . . . .	4,505	383,209
Aareal Bank AG . . . . .	3,415	115,958	Freenet AG . . . . .	8,010	183,781
adidas AG . . . . .	13,868	4,511,265	Fresenius Medical Care AG & Co. KGaA . . . . .	16,869	1,248,982
ADLER Real Estate AG (a) . . . . .	5,632	85,978	Fresenius SE & Co. KGaA . . . . .	32,551	1,833,501
ADO Properties SA (d) . . . . .	2,041	73,542	Fuchs Petrolub SE Preference Shares . . . . .	5,675	281,307
ADVA Optical Networking SE (a) . . . . .	10,788	97,966	GEA Group AG . . . . .	12,456	412,185
AIXTRON SE (a) . . . . .	9,176	87,839	Gerresheimer AG . . . . .	981	75,981
Allianz SE . . . . .	32,709	8,018,739	Grand City Properties SA . . . . .	3,728	89,468
alstria office REIT-AG . . . . .	8,087	152,051	GRENKE AG . . . . .	1,667	172,619
Amadeus Fire AG . . . . .	685	113,645	Hamborner REIT AG . . . . .	12,734	139,509
Aroundtown SA . . . . .	76,555	686,089	Hannover Rueck SE . . . . .	5,012	969,354
Aurubis AG . . . . .	2,664	163,631	HeidelbergCement AG . . . . .	12,187	888,646
BASF SE . . . . .	70,708	5,345,549	HelloFresh SE (a) . . . . .	12,377	259,247
Bayer AG . . . . .	71,711	5,860,882	Henkel AG & Co. KGaA Preference Shares . . . . .	13,978	1,446,645
Bayerische Motoren Werke AG . . . . .	26,151	2,146,987	Henkel AG & Co. KGaA . . . . .	7,948	749,417
Bayerische Motoren Werke AG Preference Shares . . . . .	4,259	263,179	HOCHTIEF AG . . . . .	2,491	317,922
BayWa AG . . . . .	2,500	79,277	Hornbach Holding AG & Co. KGaA . . . . .	1,214	87,895
Bechtle AG . . . . .	1,786	250,999	HUGO BOSS AG . . . . .	6,469	314,130
Beiersdorf AG . . . . .	8,567	1,025,595	Hypoport AG (a) . . . . .	274	96,883
Bertrandt AG . . . . .	1,559	98,524	Indus Holding AG . . . . .	1,771	77,232
bet-at-home.com AG . . . . .	1,390	82,539	Infineon Technologies AG . . . . .	96,966	2,210,627
Bilfinger SE . . . . .	1,869	72,547	Isra Vision AG . . . . .	1,734	75,638
Borussia Dortmund GmbH & Co. KGaA . . . . .	6,662	65,807	Jenoptik AG . . . . .	4,194	119,954
Brenntag AG . . . . .	13,050	710,165	JOST Werke AG (d) . . . . .	3,047	127,576
CANCOM SE . . . . .	1,869	110,352	Jungheinrich AG Preference Shares . . . . .	3,727	89,946
Carl Zeiss Meditec AG . . . . .	3,178	405,602	K+S AG . . . . .	9,991	124,654
CECONOMY AG (a) . . . . .	13,285	80,616	KION Group AG . . . . .	5,228	361,260
Cewe Stiftung & Co. KGaA . . . . .	785	93,227	Kloekner & Co. SE . . . . .	12,637	89,082
Commerzbank AG . . . . .	81,763	506,344	Knorr-Bremse AG . . . . .	3,963	403,698
CompuGroup Medical SE . . . . .	1,642	117,500	Koenig & Bauer AG . . . . .	1,881	58,993
Continental AG . . . . .	8,992	1,163,379	Lanxess AG . . . . .	7,071	474,803
Corestate Capital Holding SA . . . . .	2,251	94,753	LEG Immobilien AG . . . . .	3,805	450,816
Covestro AG (d) . . . . .	14,366	668,416	Merck KGaA . . . . .	10,673	1,262,139
CropEnergies AG . . . . .	4,161	51,285	METRO AG . . . . .	13,930	224,383
CTS Eventim AG & Co. KGaA . . . . .	2,844	178,933	MorphoSys AG (a) . . . . .	2,565	365,084
Daimler AG . . . . .	70,223	3,891,604	MTU Aero Engines AG . . . . .	4,086	1,167,731
Delivery Hero SE (a)(d) . . . . .	8,767	694,378	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen . . . . .	11,272	3,327,690
Deutsche Bank AG . . . . .	154,212	1,197,353	Nemetschek SE . . . . .	3,890	256,752
Deutsche Beteiligungs AG . . . . .	1,870	82,808	New Work SE . . . . .	256	83,909
Deutsche Boerse AG . . . . .	14,856	2,337,121			
Deutsche Lufthansa AG . . . . .	20,261	373,212			
Deutsche Pfandbriefbank AG (d) . . . . .	8,231	134,524			
Deutsche Post AG . . . . .	77,444	2,956,518			
Deutsche Telekom AG . . . . .	256,461	4,194,373			

*See accompanying notes to financial statements.*

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Nordex SE (a) . . . . .	6,238	\$ 84,586	FF Group (a)(f). . . . .	122	\$ 66
Norma Group SE . . . . .	2,753	117,429	GEK Terna Holding Real Estate		
OSRAM Licht AG (a) . . . . .	7,441	338,695	Construction SA (a) . . . . .	9,885	83,996
PATRIZIA AG . . . . .	3,685	82,149	Hellenic Exchanges - Athens		
Pfeiffer Vacuum Technology AG .	515	91,916	Stock Exchange SA . . . . .	14,327	74,540
Porsche Automobil Holding SE			Hellenic Telecommunications		
Preference Shares . . . . .	12,861	962,046	Organization SA . . . . .	15,227	243,736
ProSiebenSat.1 Media SE . . . . .	16,447	256,803	Holding Co. ADMIE IPTO SA . .	31,100	80,990
Puma SE . . . . .	6,587	505,373	JUMBO SA . . . . .	9,840	204,892
Rational AG . . . . .	91	73,240	LAMDA Development SA (a) . .	12,062	111,431
Rheinmetall AG . . . . .	3,479	399,890	Motor Oil Hellas Corinth		
RIB Software SE . . . . .	3,613	91,656	Refineries SA . . . . .	5,457	126,307
Rocket Internet SE (a)(d) . . . . .	2,702	67,029	National Bank of Greece SA (a) .	54,691	185,400
RWE AG . . . . .	45,334	1,391,770	OPAP SA . . . . .	12,259	159,487
SAP SE . . . . .	75,403	10,183,864	Piraeus Bank SA (a). . . . .	26,546	89,096
Sartorius AG Preference Shares .	2,813	602,468	Public Power Corp. SA (a). . . . .	11,042	51,190
Scout24 AG (d). . . . .	8,213	543,465	Terna Energy SA . . . . .	8,992	77,316
Siemens AG . . . . .	58,670	7,674,980			2,000,659
Siemens Healthineers AG (d) . . .	11,789	566,643	<b>HONG KONG — 2.5%</b>		
Siltronic AG . . . . .	1,334	134,348	AIA Group, Ltd. . . . .	922,800	9,687,754
Sirius Real Estate, Ltd. . . . .	127,528	149,514	Alibaba Pictures Group, Ltd. (a) .	1,680,000	295,387
Sixt Leasing SE . . . . .	5,269	66,952	ASM Pacific Technology, Ltd. . . .	23,700	328,803
Sixt SE . . . . .	867	87,248	Bank of East Asia, Ltd. . . . .	126,340	282,132
Stabilus SA . . . . .	2,256	153,588	Bosideng International Holdings,		
STO SE & Co. KGaA Preference			Ltd. (b) . . . . .	324,000	116,846
Shares . . . . .	608	77,803	Budweiser Brewing Co. APAC,		
STRATEC SE . . . . .	869	59,503	Ltd. (a)(d) . . . . .	95,600	322,683
Stroer SE & Co. KGaA . . . . .	1,566	126,652	Cafe de Coral Holdings, Ltd. . . . .	26,000	61,598
Suedzucker AG . . . . .	3,761	69,278	Champion REIT . . . . .	192,000	126,903
Symrise AG . . . . .	10,271	1,081,438	China Ding Yi Feng Holdings,		
TAG Immobilien AG . . . . .	2,687	66,838	Ltd. (f) . . . . .	104,000	1,068
Takkt AG . . . . .	5,349	75,533	China Everbright, Ltd. . . . .	90,000	168,177
Telefonica Deutschland Holding			China First Capital Group, Ltd.		
AG . . . . .	77,839	225,775	(a) . . . . .	390,000	13,514
Thyssenkrupp AG . . . . .	32,007	432,571	China Gas Holdings, Ltd. . . . .	137,800	516,410
TLG Immobilien AG . . . . .	2,550	81,435	China Mobile, Ltd. . . . .	468,000	3,934,136
TUI AG . . . . .	34,483	435,709	China Resources Cement		
Uniper SE . . . . .	16,349	541,560	Holdings, Ltd. . . . .	276,000	351,385
United Internet AG . . . . .	9,839	323,376	China Resources Land, Ltd. . . . .	215,333	1,072,271
Varta AG (a). . . . .	991	135,045	China State Construction		
VERBIO Vereinigte BioEnergie			International Holdings, Ltd. . . . .	230,750	209,670
AG . . . . .	7,261	95,524	China Traditional Chinese		
Volkswagen AG . . . . .	2,700	525,077	Medicine Holdings Co., Ltd. . . . .	238,000	114,849
Volkswagen AG Preference			China Youzan, Ltd. (a) . . . . .	1,120,000	71,152
Shares . . . . .	14,188	2,806,802	CK Asset Holdings, Ltd. . . . .	205,024	1,480,094
Vonovia SE . . . . .	39,873	2,148,356	CK Hutchison Holdings, Ltd. . . . .	207,524	1,978,879
Vossloh AG . . . . .	1,786	74,177	CK Infrastructure Holdings, Ltd. . . .	57,000	405,638
Washtec AG . . . . .	1,430	86,198	CLP Holdings, Ltd. . . . .	127,500	1,340,159
Wirecard AG (b) . . . . .	9,054	1,092,534	Dairy Farm International		
Zalando SE (a)(d) . . . . .	10,813	548,376	Holdings, Ltd. . . . .	20,200	115,342
zooplus AG (a) . . . . .	679	65,090	Esprit Holdings, Ltd. (a) . . . . .	358,900	72,316
		110,726,676	Fairwood Holdings, Ltd. . . . .	25,500	65,061
<b>GREECE — 0.1%</b>			Galaxy Entertainment Group,		
Aegean Airlines SA . . . . .	8,153	76,875	Ltd. . . . .	167,000	1,230,242
Alpha Bank AE (a) . . . . .	126,379	272,797	Guangdong Investment, Ltd. . . . .	236,000	493,698
Eurobank Ergasias SA (a) . . . . .	157,393	162,540	Haier Electronics Group Co.,		
			Ltd. . . . .	99,000	309,383

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hang Lung Group, Ltd. . . . .	83,000	\$ 205,162	Sunlight Real Estate Investment		
Hang Lung Properties, Ltd. . . . .	170,000	373,084	Trust. . . . .	122,000	\$ 78,914
Hang Seng Bank, Ltd. . . . .	59,000	1,219,102	Swire Pacific, Ltd. Class A . . . . .	41,500	385,610
Henderson Land Development			Swire Properties, Ltd. . . . .	94,200	312,517
Co., Ltd. . . . .	130,466	640,458	Techtronic Industries Co., Ltd. . . . .	106,000	864,537
HK Electric Investments & HK			Vitasoy International Holdings,		
Electric Investments, Ltd.			Ltd. . . . .	74,000	268,295
Class SS, Stapled Security . . . . .	246,664	243,125	VTech Holdings, Ltd. . . . .	15,300	151,197
HKBN, Ltd. . . . .	64,000	107,272	WH Group, Ltd. (d) . . . . .	745,500	770,204
HKT Trust & HKT, Ltd. . . . .	294,000	414,297	Wharf Holdings, Ltd. . . . .	90,000	228,933
Hong Kong & China Gas Co.,			Wharf Real Estate Investment		
Ltd. . . . .	758,505	1,481,615	Co., Ltd. . . . .	96,000	585,847
Hong Kong Exchanges &			Wheelock & Co., Ltd. . . . .	84,000	560,050
Clearing, Ltd. . . . .	92,932	3,017,505	Xinyi Glass Holdings, Ltd. . . . .	88,000	116,553
Hongkong Land Holdings, Ltd. . . . .	91,500	526,125	Yue Yuen Industrial Holdings,		
Hutchison China MediTech, Ltd.			Ltd. . . . .	56,500	166,778
ADR (a) . . . . .	3,900	97,773	Yuexiu Property Co., Ltd. . . . .	714,000	164,943
Hysan Development Co., Ltd. . . . .	67,000	262,693			<u>51,586,465</u>
Jardine Matheson Holdings, Ltd. . . . .	16,800	934,080	<b>HUNGARY — 0.1%</b>		
Jardine Strategic Holdings, Ltd. . . . .	17,000	521,050	MOL Hungarian Oil & Gas PLC.	29,983	299,200
Kerry Properties, Ltd. . . . .	75,500	239,819	OTP Bank Nyrt. . . . .	17,129	897,092
Kingboard Holdings, Ltd. . . . .	88,000	278,960	Richter Gedeon Nyrt . . . . .	13,084	284,889
Kingboard Laminates Holdings,					<u>1,481,181</u>
Ltd. . . . .	114,000	141,333	<b>INDIA — 2.4%</b>		
Lee & Man Paper			Aavas Financiers, Ltd. (a) . . . . .	1,169	32,736
Manufacturing, Ltd. . . . .	156,000	118,124	Adani Ports & Special Economic		
Link REIT. . . . .	160,500	1,699,383	Zone, Ltd. . . . .	50,750	260,369
Man Wah Holdings, Ltd. . . . .	143,200	102,000	Adani Power, Ltd. (a) . . . . .	82,554	71,361
Melco International			Adani Transmission, Ltd. (a) . . . . .	21,900	101,572
Development, Ltd. . . . .	40,000	112,426	AIA Engineering, Ltd. . . . .	3,825	88,415
Melco Resorts & Entertainment,			Ambuja Cements, Ltd. . . . .	52,062	143,178
Ltd. ADR. . . . .	16,730	404,364	Apollo Hospitals Enterprise,		
MTR Corp., Ltd. . . . .	117,381	693,729	Ltd. . . . .	6,404	129,097
New World Development Co.,			Arvind Fashions, Ltd. (a) . . . . .	10,796	59,721
Ltd. . . . .	492,324	674,815	Ashok Leyland, Ltd. . . . .	96,463	110,074
Nine Dragons Paper Holdings,			Asian Paints, Ltd. . . . .	20,276	508,532
Ltd. . . . .	191,000	198,555	Astral Poly Technik, Ltd. . . . .	7,155	118,184
NOVA Group Holdings, Ltd. . . . .	275,000	54,705	AstraZeneca Pharma India, Ltd. . . . .	1,288	47,174
NWS Holdings, Ltd. . . . .	158,968	222,789	Atul, Ltd. . . . .	634	36,062
Pacific Basin Shipping, Ltd. . . . .	439,000	92,400	AU Small Finance Bank, Ltd.		
PCCW, Ltd. . . . .	346,000	204,710	(d) . . . . .	13,987	157,549
Power Assets Holdings, Ltd. . . . .	114,000	833,954	Aurobindo Pharma, Ltd. . . . .	23,836	152,711
Prosperity REIT . . . . .	191,000	74,764	Avenue Supermarts, Ltd. (a)(d) . . . . .	10,923	281,575
Sands China, Ltd. . . . .	188,000	1,004,928	Axis Bank, Ltd. . . . .	155,448	1,638,801
Seaspan Corp. . . . .	8,100	115,101	Bajaj Auto, Ltd. . . . .	5,782	257,596
Shanghai Industrial Holdings,			Bajaj Electricals, Ltd. . . . .	12,996	65,382
Ltd. . . . .	53,000	102,030	Bajaj Finance, Ltd. . . . .	12,465	737,826
Shangri-La Asia, Ltd. . . . .	76,000	79,396	Bajaj Finserv, Ltd. . . . .	2,592	342,074
Shenzhen International Holdings,			Balkrishna Industries, Ltd. . . . .	7,352	101,971
Ltd. . . . .	118,746	260,907	Balrampur Chini Mills, Ltd. . . . .	31,845	81,868
Shimao Property Holdings, Ltd. . . . .	93,500	362,394	Bandhan Bank, Ltd. (d) . . . . .	35,286	252,021
Sino Biopharmaceutical, Ltd. . . . .	539,000	754,011	BASF India, Ltd. . . . .	5,048	69,767
Sino Land Co., Ltd. . . . .	268,965	390,755	Berger Paints India, Ltd. . . . .	15,876	114,769
SJM Holdings, Ltd. . . . .	128,000	145,712	Bharat Forge, Ltd. . . . .	16,336	110,611
SSY Group, Ltd. . . . .	204,000	165,204	Bharat Petroleum Corp., Ltd. . . . .	52,710	362,917
Sun Art Retail Group, Ltd. . . . .	251,500	305,023			
Sun Hung Kai Properties, Ltd. . . . .	123,500	1,890,905			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bharti Airtel, Ltd. (a) . . . . .	154,266	\$ 985,530	ICICI Bank, Ltd. ADR . . . . .	3,933	\$ 59,349
Bharti Infratel, Ltd. . . . .	17,640	62,401	ICICI Bank, Ltd. . . . .	360,763	2,722,472
Blue Dart Express, Ltd. . . . .	2,241	68,318	ICICI Lombard General		
Blue Star, Ltd. . . . .	6,804	80,072	Insurance Co., Ltd. (d) . . . . .	14,666	283,773
Bosch, Ltd. . . . .	698	150,008	ICICI Prudential Life Insurance		
Brigade Enterprises, Ltd. . . . .	38,845	119,183	Co., Ltd. (d) . . . . .	24,200	163,434
Britannia Industries, Ltd. . . . .	5,514	234,533	IDFC First Bank, Ltd. (a) . . . . .	188,111	119,516
Can Fin Homes, Ltd. . . . .	1,361	7,494	IIFL Holdings, Ltd. . . . .	39,096	76,710
Carborandum Universal, Ltd. . . . .	16,876	75,717	Indiabulls Housing Finance, Ltd. . . . .	26,026	113,962
Century Plyboards India, Ltd. . . . .	34,832	78,201	Indiabulls Ventures, Ltd. . . . .	21,764	65,358
Chalet Hotels, Ltd. (a) . . . . .	15,751	76,131	Indian Hotels Co., Ltd. . . . .	45,062	91,130
Cipla, Ltd. . . . .	30,767	205,995	Indian Oil Corp., Ltd. . . . .	128,597	226,465
City Union Bank, Ltd. . . . .	9,416	30,968	Info Edge India, Ltd. . . . .	5,735	204,057
Coal India, Ltd. . . . .	75,457	223,533	Infosys, Ltd. ADR . . . . .	14,600	150,672
Container Corp. Of India, Ltd. . . . .	18,212	146,162	Infosys, Ltd. . . . .	248,244	2,545,802
Crompton Greaves Consumer			Inox Leisure, Ltd. . . . .	20,361	108,540
Electricals, Ltd. . . . .	19,342	64,764	InterGlobe Aviation, Ltd. (d) . . . . .	8,111	151,543
Dabur India, Ltd. . . . .	47,756	306,428	Ipca Laboratories, Ltd. . . . .	4,108	65,550
DCB Bank, Ltd. . . . .	34,567	83,296	ITC, Ltd. . . . .	255,704	851,891
Dish TV India, Ltd. (a) . . . . .	206,721	38,084	Jammu & Kashmir Bank, Ltd.		
Divi's Laboratories, Ltd. . . . .	7,572	194,996	(a) . . . . .	182,342	76,510
DLF, Ltd. . . . .	51,417	165,896	Jindal Steel & Power, Ltd. (a) . . . . .	42,048	98,761
Dr Reddy's Laboratories, Ltd. . . . .	8,889	357,356	JK Cement, Ltd. . . . .	4,955	80,880
Edelweiss Financial Services,			JK Lakshmi Cement, Ltd. . . . .	9,900	38,766
Ltd. . . . .	58,647	89,805	JSW Steel, Ltd. . . . .	57,596	217,867
Eicher Motors, Ltd. . . . .	941	295,307	Jubilant Foodworks, Ltd. . . . .	6,372	147,565
EID Parry India, Ltd. . . . .	2,695	7,589	Kajaria Ceramics, Ltd. . . . .	12,979	95,663
Equitas Holdings, Ltd. (a) . . . . .	43,893	65,675	Karnataka Bank, Ltd. . . . .	39,607	39,952
FDC, Ltd. (a) . . . . .	15,589	46,126	Karur Vysya Bank, Ltd. . . . .	19,609	16,552
Federal Bank, Ltd. . . . .	146,800	180,677	Kaveri Seed Co., Ltd. . . . .	11,051	78,341
Finolex Industries, Ltd. . . . .	9,992	77,063	KEI Industries, Ltd. . . . .	9,323	59,749
Fortis Healthcare, Ltd. (a) . . . . .	45,663	84,765	KPIT Technologies, Ltd. . . . .	52,895	68,918
GAIL India, Ltd. . . . .	130,252	220,985	Lakshmi Machine Works, Ltd. . . . .	1,452	66,926
GAIL India, Ltd. GDR . . . . .	1,422	13,992	Larsen & Toubro, Ltd., GDR . . . . .	3,180	58,448
Galaxy Surfactants, Ltd. . . . .	4,286	90,070	Larsen & Toubro, Ltd. . . . .	40,314	737,057
Glenmark Pharmaceuticals, Ltd. . . . .	13,064	63,510	Lemon Tree Hotels, Ltd. (a)(d) . . . . .	47,030	42,103
Godrej Consumer Products, Ltd. . . . .	31,261	298,559	LIC Housing Finance, Ltd. . . . .	27,542	167,406
Godrej Properties, Ltd. (a) . . . . .	4,954	68,468	Lupin, Ltd. . . . .	24,227	259,654
Granules India, Ltd. . . . .	7,280	12,581	Mahindra & Mahindra Financial		
Grasim Industries, Ltd. . . . .	21,952	229,121	Services, Ltd. . . . .	27,266	122,906
Greaves Cotton, Ltd. . . . .	44,707	84,211	Mahindra & Mahindra, Ltd.		
Gulf Oil Lubricants India, Ltd. . . . .	3,534	40,005	GDR . . . . .	3,302	24,963
Havells India, Ltd. . . . .	19,396	175,895	Mahindra & Mahindra, Ltd. . . . .	70,227	522,682
HCL Technologies, Ltd. . . . .	82,354	656,495	Manappuram Finance, Ltd. . . . .	37,333	92,603
HDFC Asset Management Co.,			Marico, Ltd. . . . .	33,140	158,206
Ltd. (d) . . . . .	3,753	167,727	Maruti Suzuki India, Ltd. . . . .	7,753	800,520
HDFC Life Insurance Co., Ltd.			Max Financial Services, Ltd. (a) . . . . .	15,780	118,231
(d) . . . . .	38,007	331,465	Motherson Sumi Systems, Ltd. . . . .	82,206	168,839
HeidelbergCement India, Ltd. . . . .	37,912	92,897	Mphasis, Ltd. . . . .	6,599	85,064
Hero MotoCorp, Ltd. . . . .	4,570	156,606	NESCO, Ltd. . . . .	5,149	47,509
HFCL, Ltd. . . . .	343,236	84,393	Nestle India, Ltd. . . . .	1,599	330,917
Hindalco Industries, Ltd. . . . .	105,540	319,083	NTPC, Ltd. . . . .	152,569	254,359
Hindustan Petroleum Corp., Ltd. . . . .	57,590	213,124	Oil & Natural Gas Corp., Ltd. . . . .	182,146	328,040
Hindustan Unilever, Ltd. . . . .	47,500	1,277,902	Orient Electric, Ltd. . . . .	13,712	36,173
Housing Development Finance			Page Industries, Ltd. . . . .	490	159,539
Corp., Ltd. . . . .	123,187	4,164,529	Petronet LNG, Ltd. . . . .	45,619	171,315

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Pfizer, Ltd. . . . .	683	\$ 40,274	Varun Beverages, Ltd. . . . .	5,485	\$ 53,791
Phoenix Mills, Ltd. . . . .	8,044	93,312	Vedanta, Ltd. . . . .	114,419	244,056
PI Industries, Ltd. . . . .	5,742	116,243	Vedanta, Ltd. ADR . . . . .	1,433	12,367
Pidilite Industries, Ltd. . . . .	10,715	208,211	Venky's India, Ltd. . . . .	3,202	78,953
Piramal Enterprises, Ltd. . . . .	7,347	156,774	Vinati Organics, Ltd. . . . .	2,345	65,348
Power Grid Corp. of India, Ltd. . . . .	132,400	353,546	V-Mart Retail, Ltd. . . . .	2,562	59,296
Prestige Estates Projects, Ltd. . . . .	13,088	61,939	Vodafone Idea, Ltd. (a) . . . . .	693,861	60,270
Procter & Gamble Health, Ltd. . . . .	760	46,051	Wipro, Ltd. ADR. . . . .	7,834	29,377
PTC India, Ltd. . . . .	128,482	100,621	Wipro, Ltd. . . . .	89,084	307,147
PVR, Ltd. . . . .	3,937	104,520	Wockhardt, Ltd. (a) . . . . .	5,297	17,387
Rallis India, Ltd. . . . .	37,687	88,861	Yes Bank, Ltd. . . . .	163,001	107,330
RBL Bank, Ltd. (d) . . . . .	36,130	174,555	Zee Entertainment Enterprises, Ltd. . . . .	67,492	276,102
REC, Ltd. . . . .	54,149	108,483			49,876,170
Redington India, Ltd. . . . .	45,228	74,769			
Reliance Industries, Ltd., GDR (d) . . . . .	6,884	292,914	<b>INDONESIA — 0.5%</b>		
Reliance Industries, Ltd. . . . .	259,002	5,500,942	Ace Hardware Indonesia Tbk PT.	438,100	47,179
Repcos Home Finance, Ltd. . . . .	16,310	72,492	Adaro Energy Tbk PT. . . . .	1,258,000	140,911
SBI Life Insurance Co., Ltd. (d) . . . . .	28,341	381,609	Astra International Tbk PT . . . . .	1,542,300	769,345
Shree Cement, Ltd. . . . .	541	154,527	Bank Central Asia Tbk PT . . . . .	748,800	1,802,891
Shriram Transport Finance Co., Ltd. . . . .	13,935	228,280	Bank Mandiri Persero Tbk PT . . . . .	1,439,600	795,889
Sobha, Ltd. . . . .	12,486	70,155	Bank Negara Indonesia Persero Tbk PT . . . . .	651,900	368,623
South Indian Bank, Ltd. . . . .	63,667	9,053	Bank Rakyat Indonesia Persero Tbk PT . . . . .	4,252,300	1,347,749
SPANDANA SPHOORTY FINANCIAL COMMON			Bank Tabungan Negara Persero Tbk PT . . . . .	370,200	56,533
STOCK INR10.0 (a) . . . . .	5,000	83,989	Bank Tabungan Pensiunan Nasional Syariah Tbk PT (a) . . . . .	170,800	52,289
SpiceJet, Ltd. (a) . . . . .	6,570	10,401	Barito Pacific Tbk PT (a) . . . . .	2,421,300	263,365
State Bank of India (a) . . . . .	182,304	852,545	Bukit Asam Tbk PT . . . . .	469,600	89,979
State Bank of India GDR (a)(b) . . . . .	1,020	47,736	Bumi Serpong Damai Tbk PT (a) . . . . .	1,332,000	120,415
Strides Pharma Science, Ltd. . . . .	5,713	28,894	Charoen Pokphand Indonesia Tbk PT . . . . .	574,800	269,130
Sun Pharma Advanced Research Co., Ltd. (a) . . . . .	8,505	18,612	Ciputra Development Tbk PT . . . . .	929,100	69,603
Sun Pharmaceutical Industries, Ltd. . . . .	60,455	366,144	Gudang Garam Tbk PT. . . . .	43,700	166,836
Sundaram Finance, Ltd. . . . .	3,454	79,118	Hanjaya Mandala Sampoerna Tbk PT . . . . .	833,400	126,068
Sunteck Realty, Ltd. . . . .	14,806	86,706	Indah Kiat Pulp & Paper Corp. Tbk PT . . . . .	239,400	132,784
Suven Life Sciences, Ltd. . . . .	5,563	23,958	Indocement Tunggal Prakarsa Tbk PT . . . . .	146,800	201,179
Symphony, Ltd. . . . .	3,877	63,007	Indofood CBP Sukses Makmur Tbk PT . . . . .	220,400	177,019
Tata Communications, Ltd. . . . .	6,812	37,897	Indofood Sukses Makmur Tbk PT . . . . .	409,500	233,768
Tata Consultancy Services, Ltd. . . . .	68,302	2,071,696	Jasa Marga Persero Tbk PT . . . . .	150,175	55,981
Tata Global Beverages, Ltd. . . . .	26,037	117,184	Kalbe Farma Tbk PT . . . . .	1,941,600	226,572
Tata Motors, Ltd. ADR (a) . . . . .	1,078	13,939	Matahari Department Store Tbk PT . . . . .	260,400	78,969
Tata Motors, Ltd. (a) . . . . .	143,863	372,163	Media Nusantara Citra Tbk PT . . . . .	419,700	49,279
Tata Power Co., Ltd. . . . .	115,538	91,698	Pabrik Kertas Tjiwi Kimia Tbk PT . . . . .	133,200	98,587
Tata Steel, Ltd. . . . .	25,361	167,260	Pakuwon Jati Tbk PT . . . . .	1,357,000	55,717
Tata Steel, Ltd. GDR . . . . .	1,300	8,788	Perusahaan Gas Negara Tbk PT . . . . .	631,200	98,664
TeamLease Services, Ltd. (a) . . . . .	1,645	57,040	Semen Indonesia Persero Tbk PT . . . . .	217,000	187,574
Tech Mahindra, Ltd. . . . .	35,560	379,223			
Timken India, Ltd. . . . .	6,375	82,525			
Titan Co., Ltd. . . . .	22,947	382,535			
Tube Investments of India, Ltd. . . . .	9,555	64,456			
TV18 Broadcast, Ltd. (a) . . . . .	322,994	95,706			
Ujjivan Financial Services, Ltd. . . . .	1,086	5,286			
UltraTech Cement, Ltd. . . . .	7,217	409,998			
United Spirits, Ltd. (a) . . . . .	25,960	217,891			
UPL, Ltd. . . . .	39,039	319,408			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Summarecon Agung Tbk PT . . . . .	864,100	\$ 62,555	Industrial Buildings Corp., Ltd.		
Surya Citra Media Tbk PT. . . . .	511,200	51,921	(a) . . . . .	61,556	\$ 168,058
Telekomunikasi Indonesia			Israel Chemicals, Ltd. . . . .	60,469	284,488
Persero Tbk PT . . . . .	3,786,700	1,082,888	Israel Discount Bank, Ltd.		
Tower Bersama Infrastructure			Class A . . . . .	94,275	436,984
Tbk PT . . . . .	785,500	69,596	Ituran Location & Control, Ltd. . .	2,800	70,364
Unilever Indonesia Tbk PT . . . . .	110,700	334,911	Kornit Digital, Ltd. (a)(b) . . . . .	3,500	119,805
United Tractors Tbk PT. . . . .	146,700	227,460	Matrix IT, Ltd. . . . .	4,080	82,108
XL Axiata Tbk PT (a) . . . . .	213,000	48,331	Maytronics, Ltd. . . . .	9,751	81,447
		<u>9,960,560</u>	Mehadrin, Ltd. (a) . . . . .	164	6,557
			Mizrahi Tefahot Bank, Ltd. . . . .	12,097	322,213
<b>IRELAND — 0.4%</b>			Naphtha Israel Petroleum Corp.,		
AerCap Holdings NV (a) . . . . .	10,323	634,555	Ltd. . . . .	12,597	75,604
AIB Group PLC . . . . .	54,869	191,300	Nice, Ltd. (a) . . . . .	5,000	775,333
Bank of Ireland Group PLC . . . . .	73,987	405,452	Norstar Holdings, Inc. . . . .	3,895	83,335
C&C Group PLC . . . . .	16,149	86,964	Nova Measuring Instruments,		
COSMO Pharmaceuticals NV			Ltd. (a) . . . . .	2,278	86,662
(a) . . . . .	890	70,494	Partner Communications Co.,		
CRH PLC . . . . .	63,393	2,538,228	Ltd. (a) . . . . .	17,416	77,500
Flutter Entertainment PLC. . . . .	6,271	762,697	Paz Oil Co., Ltd. . . . .	478	67,659
Glanbia PLC . . . . .	14,863	171,175	Plus500, Ltd. . . . .	10,246	120,260
Greencore Group PLC . . . . .	38,062	135,082	Property & Building Corp., Ltd. .	682	72,741
James Hardie Industries PLC . . . . .	34,851	682,774	Rami Levy Chain Stores		
Kerry Group PLC Class A . . . . .	12,734	1,588,053	Hashikma Marketing 2006,		
Keywords Studios PLC. . . . .	4,784	94,937	Ltd. . . . .	1,480	85,098
Kingspan Group PLC. . . . .	12,170	743,831	Reit 1, Ltd. . . . .	26,757	159,891
Smurfit Kappa Group PLC . . . . .	18,699	719,104	Sapiens International Corp. NV . .	3,605	81,410
UDG Healthcare PLC. . . . .	15,386	164,284	Shikun & Binui, Ltd. . . . .	18,876	86,838
		<u>8,988,930</u>	Shufersal, Ltd. . . . .	9,583	60,983
			Summit Real Estate Holdings,		
<b>ISRAEL — 0.5%</b>			Ltd. . . . .	5,965	79,666
Africa Israel Properties, Ltd. (a) . .	2,055	85,377	Teva Pharmaceutical Industries,		
Airport City, Ltd. (a) . . . . .	3,589	67,354	Ltd. ADR (a)(b). . . . .	65,853	645,359
Alony Hetz Properties &			Teva Pharmaceutical Industries,		
Investments, Ltd. . . . .	4,892	77,332	Ltd. (a) . . . . .	19,463	192,770
Ashtrom Group, Ltd. . . . .	6,844	102,462	Tower Semiconductor, Ltd. (a) . .	6,895	164,829
Azrieli Group, Ltd. . . . .	3,569	260,907	UroGen Pharma, Ltd. (a)(b) . . . .	2,000	66,740
Bank Hapoalim BM. . . . .	91,066	755,368	Wix.com, Ltd. (a) . . . . .	4,000	489,520
Bank Leumi Le-Israel BM. . . . .	118,330	861,267			<u>9,874,890</u>
Bayside Land Corp. . . . .	107	82,217	<b>ITALY — 1.4%</b>		
Bezeq The Israeli			A2A SpA . . . . .	22,958	43,088
Telecommunication Corp.,			Amplifon SpA . . . . .	8,260	237,730
Ltd. (a) . . . . .	180,889	145,329	Anima Holding SpA (d) . . . . .	17,421	89,992
Blue Square Real Estate, Ltd. . . . .	992	70,164	Arnoldo Mondadori Editore SpA		
Caesarstone, Ltd. . . . .	3,675	55,382	(a) . . . . .	41,346	95,606
Check Point Software			Ascopiave SpA. . . . .	16,517	70,731
Technologies, Ltd. (a) . . . . .	9,710	1,077,422	Assicurazioni Generali SpA . . . .	92,022	1,900,105
CyberArk Software, Ltd. (a) . . . . .	3,083	359,416	Atlantia SpA . . . . .	38,594	900,659
Elbit Systems, Ltd. . . . .	2,027	315,494	Azimut Holding SpA . . . . .	5,486	131,043
Elco, Ltd. . . . .	2,531	90,351	Banca Farmafactoring SpA (d) . .	13,422	80,453
Energix-Renewable Energies,			Banca Popolare di Sondrio		
Ltd. (a) . . . . .	29,187	87,122	SCPA . . . . .	56,342	133,318
Equital, Ltd. (a) . . . . .	2,112	62,614	Banco BPM SpA (a) . . . . .	118,186	269,042
Formula Systems 1985, Ltd. . . . .	1,091	74,228	BPER Banca . . . . .	25,952	130,595
Gilat Satellite Networks, Ltd. . . . .	8,589	67,936	Brunello Cucinelli SpA. . . . .	1,889	66,920
Hadera Paper, Ltd. . . . .	1,596	63,627	Cairo Communication SpA . . . . .	36,098	110,012
Hilan, Ltd. . . . .	1,722	69,299			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Carel Industries SpA (d) . . . . .	5,036	\$ 78,349	Zignago Vetro SpA . . . . .	3,618	\$ 51,577
Cerved Group SpA . . . . .	15,889	155,079			29,284,090
Credito Valtellinese SpA (a) . . . . .	1,064,360	85,066	<b>JAPAN — 16.2%</b>		
Davide Campari-Milano SpA . . . . .	50,016	457,004	ABC-Mart, Inc. . . . .	2,900	198,537
De' Longhi SpA . . . . .	5,153	109,033	Acom Co., Ltd. . . . .	36,100	165,095
DiaSorin SpA . . . . .	1,134	146,894	Activia Properties, Inc. REIT . . . . .	34	170,196
doValue SpA (d) . . . . .	6,479	89,454	Adastra Co., Ltd. . . . .	2,800	64,129
El.En. SpA . . . . .	2,722	100,952	Advan Co., Ltd. . . . .	7,300	83,966
Enel SpA . . . . .	632,572	5,021,557	Advance Residence Investment Corp. REIT . . . . .	73	231,074
Eni SpA . . . . .	198,191	3,080,310	Advantest Corp. . . . .	15,400	872,915
Falck Renewables SpA . . . . .	16,956	90,598	Aeon Co., Ltd. . . . .	51,100	1,060,557
Ferrari NV . . . . .	9,465	1,571,357	AEON Financial Service Co., Ltd. . . . .	10,500	166,860
Fila SpA . . . . .	4,681	75,453	Aeon Mall Co., Ltd. . . . .	8,700	155,147
FinecoBank Banca Fineco SpA . . . . .	51,331	615,947	AEON REIT Investment Corp. . . . .	76	103,991
Gruppo MutuiOnline SpA . . . . .	3,985	89,687	AGC, Inc. . . . .	14,800	535,210
Hera SpA . . . . .	23,311	102,050	Ai Holdings Corp. . . . .	4,100	73,455
Illimity Bank SpA (a) . . . . .	8,543	97,909	Aica Kogyo Co., Ltd. . . . .	2,400	80,055
IMA Industria Macchine Automatiche SpA . . . . .	2,085	150,020	Aichi Bank, Ltd. . . . .	2,200	75,914
Immobiliare Grande Distribuzione SIIQ SpA REIT . . . . .	13,675	95,171	Aichi Corp. . . . .	11,000	75,510
Infrastrutture Wireless Italiane SpA (d) . . . . .	13,284	130,176	Aida Engineering, Ltd. . . . .	8,700	78,694
Interpump Group SpA . . . . .	3,589	113,769	Aiful Corp. (a) . . . . .	30,500	71,286
Intesa Sanpaolo SpA . . . . .	1,168,251	3,079,732	Ain Holdings, Inc. . . . .	1,700	108,406
Italgas SpA . . . . .	8,305	50,751	Air Water, Inc. . . . .	17,200	253,232
Italmobiliare SpA . . . . .	2,891	78,370	Aisin Seiki Co., Ltd. . . . .	13,800	516,825
Juventus Football Club SpA (a) . . . . .	49,118	68,753	Ajinomoto Co., Inc. . . . .	33,200	554,479
La Doria SpA . . . . .	7,554	79,112	Akatsuki, Inc. (b) . . . . .	1,100	59,213
Leonardo SpA . . . . .	32,213	377,862	Akita Bank, Ltd. . . . .	3,600	73,474
MARR SpA . . . . .	3,554	81,184	Alfresa Holdings Corp. . . . .	15,700	321,873
Mediobanca Banca di Credito Finanziario SpA . . . . .	56,268	619,860	Alpen Co., Ltd. (b) . . . . .	6,500	106,285
Moncler SpA . . . . .	14,634	658,216	Alps Alpine Co., Ltd. . . . .	17,300	396,702
OVS SpA (a)(d) . . . . .	23,827	53,652	Altech Corp. . . . .	1,300	23,542
Piaggio & C SpA . . . . .	24,484	75,524	Amada Holdings Co., Ltd. . . . .	31,200	358,868
Pirelli & C SpA (d) . . . . .	44,955	259,375	Amano Corp. . . . .	2,300	70,582
Poste Italiane SpA (d) . . . . .	44,763	508,494	Amuse, Inc. . . . .	2,700	74,783
Prysmian SpA . . . . .	19,818	478,060	ANA Holdings, Inc. . . . .	12,400	415,558
RAI Way SpA (d) . . . . .	11,872	81,690	Anest Iwata Corp. . . . .	7,800	76,080
Recordati SpA . . . . .	9,463	399,077	AnGes, Inc. (a)(b) . . . . .	16,700	98,195
Reply SpA . . . . .	1,123	87,546	Anicom Holdings, Inc. . . . .	1,800	61,035
Saipem SpA (a) . . . . .	29,916	146,278	Anritsu Corp. (b) . . . . .	9,400	187,524
Saras SpA . . . . .	44,370	71,421	Aomori Bank, Ltd. . . . .	2,800	75,414
Sesa SpA . . . . .	1,926	103,016	Aozora Bank, Ltd. . . . .	11,600	308,586
Snam SpA . . . . .	168,279	885,153	Arata Corp. . . . .	1,900	79,199
Technogym SpA (d) . . . . .	9,301	121,004	Arcland Sakamoto Co., Ltd. . . . .	7,200	82,816
Telecom Italia SpA (a)(c) . . . . .	763,643	476,940	Arcland Service Holdings Co., Ltd. . . . .	4,100	71,003
Telecom Italia SpA (a)(c) . . . . .	417,529	255,803	Argo Graphics, Inc. . . . .	2,900	90,462
Terna Rete Elettrica Nazionale SpA . . . . .	126,622	846,261	Ariake Japan Co., Ltd. . . . .	1,200	89,772
Tinexta SpA . . . . .	5,449	70,951	ARTERIA Networks Corp. . . . .	5,200	84,214
UniCredit SpA . . . . .	156,195	2,282,781	Aruhi Corp. . . . .	3,000	62,057
Unione di Banche Italiane SpA (b) . . . . .	67,463	220,518	Asahi Co., Ltd. . . . .	5,300	68,911
			Asahi Diamond Industrial Co., Ltd. . . . .	16,600	98,523
			Asahi Group Holdings, Ltd. . . . .	28,000	1,283,865
			Asahi Intecc Co., Ltd. . . . .	15,400	453,462

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Asahi Kasei Corp. . . . .	99,300	\$ 1,127,547	Cosel Co., Ltd. . . . .	7,800	\$ 84,693
Asics Corp. . . . .	10,800	180,472	Cosmo Energy Holdings Co., Ltd. . . . .	4,000	92,570
ASKA Pharmaceutical Co., Ltd. . . . .	7,100	82,319	Cosmos Pharmaceutical Corp. . . . .	500	103,796
Astellas Pharma, Inc. . . . .	147,800	2,543,234	Credit Saison Co., Ltd. . . . .	12,900	225,654
Ateam, Inc. . . . .	3,300	33,342	CyberAgent, Inc. . . . .	7,700	270,306
Avex, Inc. . . . .	6,600	76,461	CYBERDYNE, Inc. (a). . . . .	11,000	57,391
Axial Retailing, Inc. . . . .	2,100	73,623	Cybozu, Inc. (b) . . . . .	7,400	101,050
Azbil Corp. . . . .	2,600	73,807	Dai Nippon Printing Co., Ltd. . . . .	20,200	550,191
Bandai Namco Holdings, Inc. . . . .	15,500	945,760	Daicel Corp. . . . .	24,500	236,490
Bando Chemical Industries, Ltd. . . . .	9,200	78,476	Daido Metal Co., Ltd. . . . .	15,200	106,718
Bank of Kyoto, Ltd. . . . .	5,500	237,865	Daifuku Co., Ltd. . . . .	8,200	502,526
Bank of Nagoya, Ltd. . . . .	3,700	116,098	Daihen Corp. . . . .	2,300	76,614
Bank of Okinawa, Ltd. . . . .	2,300	77,884	Daiho Corp. . . . .	2,700	71,528
Bank of Saga, Ltd. . . . .	5,100	82,219	Daiichi Jitsugyo Co., Ltd. . . . .	2,400	84,803
Bank of the Ryukyus, Ltd. . . . .	7,800	86,200	Dai-ichi Life Holdings, Inc. . . . .	84,700	1,415,758
BayCurrent Consulting, Inc. . . . .	1,500	77,019	Daiichi Sankyo Co., Ltd. . . . .	43,500	2,893,195
Belc Co., Ltd. . . . .	1,500	76,743	Daiken Corp. . . . .	4,000	73,172
Benefit One, Inc. . . . .	4,200	87,382	Daikin Industries, Ltd. . . . .	19,200	2,729,607
Benesse Holdings, Inc. . . . .	6,600	174,542	Daikokutenbussan Co., Ltd. (b) . . . . .	2,200	65,185
Bridgestone Corp. (b) . . . . .	47,000	1,760,202	Dainichiseika Color & Chemicals Manufacturing Co., Ltd. . . . .	2,400	70,007
Broadleaf Co., Ltd. (b) . . . . .	12,400	76,106	Daiseki Co., Ltd. . . . .	2,800	81,546
BRONCO BILLY Co., Ltd. (b) . . . . .	3,200	81,918	Daito Trust Construction Co., Ltd. . . . .	5,800	719,429
Brother Industries, Ltd. . . . .	19,200	401,226	Daiwa House Industry Co., Ltd. . . . .	44,300	1,381,891
Bunka Shutter Co., Ltd. . . . .	10,500	93,140	Daiwa House REIT Investment Corp. . . . .	155	404,490
Calbee, Inc. . . . .	6,600	215,901	Daiwa Industries, Ltd. (b) . . . . .	6,600	73,971
Canon, Inc. (b) . . . . .	77,000	2,116,039	Daiwa Office Investment Corp. REIT . . . . .	10	76,743
Capcom Co., Ltd. . . . .	6,400	178,440	Daiwa Securities Group, Inc. . . . .	134,300	683,395
Casio Computer Co., Ltd. . . . .	15,800	318,544	Daiwabo Holdings Co., Ltd. . . . .	1,700	105,277
Cawachi, Ltd. . . . .	5,300	107,926	DeNA Co., Ltd. . . . .	5,400	87,205
Central Japan Railway Co. . . . .	11,100	2,247,067	Denki Kogyo Co., Ltd. . . . .	2,400	72,105
Central Security Patrols Co., Ltd. . . . .	1,400	80,902	Denso Corp. . . . .	35,900	1,640,482
Chiba Bank, Ltd. . . . .	52,500	305,797	Dentsu, Inc. (b) . . . . .	17,300	600,943
Chiyoda Co., Ltd. . . . .	5,100	75,556	Denyo Co., Ltd. . . . .	4,200	80,077
Chofu Seisakusho Co., Ltd. . . . .	3,100	70,287	Dexerials Corp. . . . .	9,400	95,406
Chubu Electric Power Co., Inc. . . . .	51,600	731,920	Digital Arts, Inc. . . . .	1,100	56,480
Chubu Shiryo Co., Ltd. . . . .	6,500	96,775	Digital Garage, Inc. . . . .	2,100	88,599
Chugai Pharmaceutical Co., Ltd. . . . .	17,500	1,623,188	Digital Hearts Holdings Co., Ltd. (b) . . . . .	8,100	74,758
Chugoku Electric Power Co., Inc. (b) . . . . .	24,300	319,752	Dip Corp. . . . .	2,900	86,326
Chugoku Marine Paints, Ltd. . . . .	8,400	80,773	Disco Corp. . . . .	2,100	500,483
Chukyo Bank, Ltd. . . . .	3,500	71,626	DMG Mori Co., Ltd. (b) . . . . .	5,500	85,530
CI Takiron Corp. . . . .	12,200	82,961	Doshisha Co., Ltd. (b) . . . . .	4,900	81,610
CKD Corp. . . . .	5,700	96,403	East Japan Railway Co. . . . .	23,500	2,131,705
Coca-Cola Bottlers Japan Holdings, Inc. (b) . . . . .	9,400	241,412	Ebara Corp. (b) . . . . .	3,700	113,205
cocokara fine, Inc. . . . .	1,500	87,509	eGuarantee, Inc. . . . .	5,300	61,352
COLOPL, Inc. (b) . . . . .	4,900	52,303	Ehime Bank, Ltd. . . . .	6,900	74,857
Colowide Co., Ltd. . . . .	3,600	74,899	Eisai Co., Ltd. . . . .	19,500	1,472,077
Comforia Residential REIT, Inc. . . . .	37	117,120	Elan Corp. . . . .	2,000	29,630
Computer Engineering & Consulting, Ltd. . . . .	3,800	72,031	Electric Power Development Co., Ltd. . . . .	12,800	311,770
COMSYS Holdings Corp. . . . .	3,400	98,081	EM Systems Co., Ltd. . . . .	15,200	136,650
Concordia Financial Group, Ltd. . . . .	106,900	444,617			
CONEXIO Corp. . . . .	5,500	82,190			
COOKPAD, Inc. (a) . . . . .	26,600	87,137			

*See accompanying notes to financial statements.*



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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Enigmo, Inc. (a)(b) . . . . .	2,600	\$ 21,293	Goldcrest Co., Ltd. . . . .	3,600	\$ 69,002
en-japan, Inc. . . . .	2,300	101,058	Goldwin, Inc. . . . .	1,300	95,937
Enplas Corp. . . . .	2,200	72,574	Gree, Inc. . . . .	15,200	68,954
eRex Co., Ltd. . . . .	3,000	50,269	GungHo Online Entertainment, Inc. (a)(b) . . . . .	3,200	68,196
ES-Con Japan, Ltd. (b) . . . . .	8,700	75,012	Gurunavi, Inc. . . . .	3,800	33,988
ESPEC Corp. . . . .	4,100	84,886	Hakuhodo DY Holdings, Inc. . . . .	18,800	305,851
F@N Communications, Inc. (b) . . . . .	14,400	63,867	Hamakyorex Co., Ltd. . . . .	2,200	72,574
FamilyMart Co., Ltd. . . . .	19,700	475,845	Hamamatsu Photonics KK. . . . .	11,500	475,661
Fancl Corp. . . . .	3,800	101,823	Hankyu Hanshin Holdings, Inc. . . . .	19,100	822,526
FANUC Corp. . . . .	15,000	2,806,073	Hankyu Hanshin REIT, Inc. . . . .	94	148,168
Fast Retailing Co., Ltd. . . . .	4,500	2,691,511	Harmonic Drive Systems, Inc. (b) . . . . .	2,700	130,932
Feed One Co., Ltd. . . . .	51,700	88,962	Haseko Corp. . . . .	9,400	127,236
Financial Products Group Co., Ltd. . . . .	7,200	69,764	Hazama Ando Corp. . . . .	9,700	84,973
Foster Electric Co., Ltd. . . . .	3,100	54,968	HEALIOS KK (a) . . . . .	3,200	43,962
FP Corp. . . . .	1,200	71,663	Heiwa Real Estate Co., Ltd. . . . .	2,900	80,055
France Bed Holdings Co., Ltd. . . . .	7,600	67,625	Heiwa Real Estate REIT, Inc. . . . .	115	143,704
Frontier Real Estate Investment Corp. REIT . . . . .	19	79,811	Hibiya Engineering, Ltd. . . . .	4,100	74,964
Fuji Co., Ltd. . . . .	4,000	71,663	Hiday Hidaka Corp. . . . .	3,500	65,024
Fuji Electric Co., Ltd. . . . .	12,500	384,748	Hikari Tsushin, Inc. . . . .	1,600	403,846
Fuji Oil Holdings, Inc. . . . .	2,400	64,839	Hino Motors, Ltd. . . . .	29,300	313,288
Fuji Seal International, Inc. . . . .	3,900	86,954	Hioki EE Corp. . . . .	2,100	73,430
Fuji Soft, Inc. . . . .	1,600	62,130	Hirata Corp. . . . .	1,100	71,562
Fujicco Co., Ltd. . . . .	4,500	80,828	Hirose Electric Co., Ltd. . . . .	3,300	426,032
FUJIFILM Holdings Corp. . . . .	27,700	1,333,066	Hisamitsu Pharmaceutical Co., Inc. . . . .	5,400	265,839
Fujimi, Inc. . . . .	2,900	82,457	Hitachi Chemical Co., Ltd. . . . .	8,300	349,413
Fujimori Kogyo Co., Ltd. . . . .	2,700	86,460	Hitachi Construction Machinery Co., Ltd. . . . .	9,600	290,186
Fujio Food System Co., Ltd. (b) . . . . .	4,800	79,768	Hitachi High-Technologies Corp. . . . .	5,600	398,841
Fujita Kanko, Inc. (a) . . . . .	2,600	67,587	Hitachi Metals, Ltd. . . . .	17,900	265,679
Fujitsu General, Ltd. (b) . . . . .	4,300	97,297	Hitachi, Ltd. . . . .	74,200	3,158,493
Fujitsu, Ltd. . . . .	15,400	1,455,330	Hochiki Corp. . . . .	5,300	85,883
Fujiya Co., Ltd. (b) . . . . .	3,600	70,327	Hodogaya Chemical Co., Ltd. . . . .	2,200	85,631
Fukuda Corp. (b) . . . . .	1,800	81,491	Hokuetsu Corp. . . . .	13,800	71,746
Fukui Computer Holdings, Inc. . . . .	3,000	97,999	Hokuriku Electric Power Co. (a) . . . . .	11,800	86,430
Fukuoka Financial Group, Inc. . . . .	13,200	255,680	Hokuto Corp. . . . .	6,300	114,667
Fukuoka REIT Corp. . . . .	76	129,377	Honda Motor Co., Ltd. . . . .	126,700	3,613,005
Fukushima Industries Corp. . . . .	2,400	90,545	Horiba, Ltd. . . . .	1,900	128,153
FULLCAST Holdings Co., Ltd. . . . .	3,600	82,518	Hoshino Resorts REIT, Inc. . . . .	28	144,541
Funai Soken Holdings, Inc. . . . .	3,000	68,489	Hoshizaki Corp. . . . .	4,500	403,313
Furukawa Co., Ltd. . . . .	5,200	69,190	Hosiden Corp. . . . .	7,100	90,551
Furukawa Electric Co., Ltd. . . . .	2,900	75,252	Hosokawa Micron Corp. . . . .	2,600	112,326
Fuso Chemical Co., Ltd. . . . .	3,100	92,280	Hoya Corp. . . . .	29,300	2,817,437
Futaba Corp. . . . .	6,000	74,865	Hulic Co., Ltd. . . . .	26,300	318,480
Gakken Holdings Co., Ltd. . . . .	600	42,954	Hulic Reit, Inc. . . . .	63	114,319
Genki Sushi Co., Ltd. . . . .	2,500	68,645	Hyakugo Bank, Ltd. . . . .	22,900	73,331
Genky DrugStores Co., Ltd. . . . .	3,300	70,752	Hyakujushi Bank, Ltd. . . . .	4,200	83,710
Geo Holdings Corp. . . . .	5,700	70,703	Ibiden Co., Ltd. . . . .	7,400	177,382
Giken, Ltd. . . . .	2,200	102,029	Ichigo Office REIT Investment . . . . .	122	126,631
Global One Real Estate Investment Corp. REIT . . . . .	91	117,733	Ichigo, Inc. . . . .	17,400	73,811
GLP J-REIT. . . . .	215	266,883	Ichiyoshi Securities Co., Ltd. . . . .	12,500	74,074
GMO internet, Inc. . . . .	4,200	80,193	Icom, Inc. . . . .	3,400	85,098
GMO Payment Gateway, Inc. . . . .	2,600	178,956	Idec Corp. . . . .	3,800	79,095
GNI Group, Ltd. (a) . . . . .	3,600	86,923			
Godo Steel, Ltd. . . . .	3,600	93,482			

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Idemitsu Kosan Co., Ltd. . . . .	15,377	\$ 428,731	Japan Retail Fund Investment		
IHI Corp. . . . .	11,600	274,749	Corp. REIT . . . . .	213	\$ 457,262
Iida Group Holdings Co., Ltd. . .	13,600	240,151	Japan Steel Works, Ltd. . . . .	3,600	71,453
Inaba Denki Sangyo Co., Ltd. . . .	3,200	81,859	Japan Tobacco, Inc. (b) . . . . .	95,300	2,133,124
Inabata & Co., Ltd. . . . .	5,700	85,965	JCR Pharmaceuticals Co., Ltd. . .	1,000	81,527
Industrial & Infrastructure Fund			JCU Corp. . . . .	3,500	104,348
Investment Corp. REIT . . . . .	79	120,454	Jeol, Ltd. . . . .	3,000	91,787
Ines Corp. . . . .	6,800	85,598	JFE Holdings, Inc. . . . .	40,400	524,540
Infomart Corp. . . . .	13,600	123,267	JGC Holdings Corp. . . . .	20,200	326,211
Inpex Corp. . . . .	78,700	823,028	JINS, Inc. . . . .	1,200	81,491
Insource Co., Ltd. . . . .	1,600	52,045	J-Oil Mills, Inc. . . . .	1,800	71,636
Internet Initiative Japan, Inc. . . .	3,000	81,297	Joshin Denki Co., Ltd. . . . .	3,500	83,897
Invesco Office J-Reit, Inc. . . . .	835	172,724	JSR Corp. . . . .	18,200	336,953
Invincible Investment Corp.			JTEKT Corp. . . . .	23,200	277,738
REIT . . . . .	389	221,570	Justsystems Corp. . . . .	2,100	118,261
IR Japan Holdings, Ltd. . . . .	1,100	49,142	JVC Kenwood Corp. . . . .	20,000	50,426
Iriso Electronics Co., Ltd. . . . .	1,500	66,805	JXTG Holdings, Inc. . . . .	245,100	1,122,938
Iseki & Co., Ltd. . . . .	5,100	78,418	Kadokawa Dwango (a) . . . . .	4,800	92,356
Isetan Mitsukoshi Holdings, Ltd. . .	28,000	253,527	Kagome Co., Ltd. (b) . . . . .	2,700	65,043
Istyle, Inc. (a) . . . . .	10,000	60,271	Kajima Corp. . . . .	39,600	531,279
Isuzu Motors, Ltd. . . . .	46,200	552,232	Kakaku.com, Inc. . . . .	9,400	241,585
Ito En, Ltd. . . . .	1,800	90,766	Kamakura Shinsho, Ltd. (b) . . . .	2,000	31,728
ITOCHU Corp. . . . .	103,700	2,418,474	Kameda Seika Co., Ltd. . . . .	1,600	73,393
Itochu Techno-Solutions Corp. . .	9,500	268,806	Kamigumi Co., Ltd. . . . .	10,700	236,202
Itokuro, Inc. (a) . . . . .	4,800	62,542	Kanamoto Co., Ltd. . . . .	3,000	77,874
J Front Retailing Co., Ltd. . . . .	21,300	299,876	Kaneka Corp. . . . .	5,200	168,429
JAC Recruitment Co., Ltd. . . . .	3,700	66,152	Kanematsu Corp. . . . .	6,200	84,036
Jaccs Co., Ltd. . . . .	3,300	85,024	Kansai Electric Power Co., Inc. . .	55,400	644,613
Japan Airlines Co., Ltd. . . . .	12,500	390,729	Kansai Paint Co., Ltd. . . . .	14,500	357,180
Japan Airport Terminal Co., Ltd. . .	3,700	207,343	Kanto Denka Kogyo Co., Ltd. . . .	9,100	85,829
Japan Best Rescue System Co.,			Kao Corp. . . . .	37,500	3,114,217
Ltd. . . . .	2,200	22,936	Kappa Create Co., Ltd. . . . .	7,600	105,739
Japan Cash Machine Co., Ltd.			Katakura Industries Co., Ltd. . . .	5,600	70,338
(b) . . . . .	9,100	75,446	Katitas Co., Ltd. (b) . . . . .	1,900	84,182
Japan Elevator Service Holdings			Kawasaki Heavy Industries, Ltd. . .	15,500	343,446
Co., Ltd. . . . .	2,800	70,673	Kawasaki Kisen Kaisha, Ltd. (a) . .	6,700	114,857
Japan Excellent, Inc. REIT . . . . .	71	114,854	KDDI Corp. . . . .	134,800	4,035,007
Japan Exchange Group, Inc. . . . .	43,100	765,429	Keihan Holdings Co., Ltd. . . . .	8,400	409,662
Japan Hotel REIT Investment			Keihanshin Building Co., Ltd. . . .	6,200	81,754
Corp. . . . .	274	204,728	Keikyu Corp. . . . .	19,100	370,840
Japan Lifeline Co., Ltd. . . . .	4,500	61,822	Keio Corp. . . . .	7,400	450,094
Japan Logistics Fund, Inc. REIT . .	46	117,291	Keisei Electric Railway Co., Ltd. .	10,900	425,268
Japan Material Co., Ltd. . . . .	5,700	95,826	Keiyo Co., Ltd. . . . .	15,400	81,198
Japan Meat Co., Ltd. . . . .	4,100	85,490	Kenedix Office Investment Corp.		
Japan Petroleum Exploration Co.,			REIT . . . . .	21	161,932
Ltd. . . . .	2,300	62,540	Kenedix Residential Next		
Japan Post Bank Co., Ltd. . . . .	32,300	312,077	Investment Corp. REIT . . . . .	73	137,435
Japan Post Holdings Co., Ltd. . . .	120,800	1,140,472	Kenedix Retail REIT Corp. . . . .	49	124,670
Japan Post Insurance Co., Ltd. . .	7,200	123,362	Kenedix, Inc. . . . .	15,700	82,202
Japan Prime Realty Investment			Kenko Mayonnaise Co., Ltd. . . . .	3,000	68,019
Corp. REIT . . . . .	67	293,770	Key Coffee, Inc. . . . .	8,000	170,490
Japan Pulp & Paper Co., Ltd. . . .	2,000	77,295	Keyence Corp. . . . .	13,900	4,923,037
Japan Real Estate Investment			KH Neochem Co., Ltd. (b) . . . . .	3,300	70,934
Corp. REIT . . . . .	103	682,402	Kikkoman Corp. . . . .	12,000	592,961
Japan Rental Housing			Kintetsu Group Holdings Co.,		
Investments, Inc. REIT . . . . .	133	130,093	Ltd. . . . .	13,600	740,851

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kirin Holdings Co., Ltd. . . . .	63,500	\$ 1,396,503	Maruichi Steel Tube, Ltd. . . . .	5,100	\$ 144,541
Kisoji Co., Ltd. . . . .	6,300	172,000	Maruwa Co., Ltd. . . . .	1,000	78,123
Kiyo Bank, Ltd. . . . .	5,000	76,375	Maruwa Unyu Kikan Co., Ltd.		
KNT-CT Holdings Co., Ltd. (a) . .	4,900	66,641	(b) . . . . .	2,700	59,578
Kobayashi Pharmaceutical Co., Ltd. . . . .	4,600	392,381	Maruzen Showa Unyu Co., Ltd. .	2,600	76,798
Kobe Bussan Co., Ltd. . . . .	4,000	138,026	Marvelous, Inc. . . . .	9,200	61,630
Kobe Steel, Ltd. . . . .	35,800	194,030	Matsumotokiyoshi Holdings Co., Ltd. . . . .	3,900	151,981
Koito Manufacturing Co., Ltd. . .	9,500	445,825	Matsuya Co., Ltd. . . . .	8,800	71,015
Komatsu, Ltd. . . . .	72,800	1,769,842	Matsuyafoods Holdings Co., Ltd. . . . .	2,200	91,705
Konami Holdings Corp. . . . .	7,700	317,778	Max Co., Ltd. . . . .	4,200	84,792
Konica Minolta, Inc. . . . .	34,900	228,974	Mazda Motor Corp. . . . .	51,400	443,646
Konishi Co., Ltd. . . . .	5,200	74,166	McDonald's Holdings Co. Japan, Ltd. . . . .	6,300	303,768
Konoike Transport Co., Ltd. . . .	4,700	71,792	MCUBS MidCity Investment Corp. REIT . . . . .	131	142,241
Kose Corp. . . . .	3,100	456,407	Mebuki Financial Group, Inc. . . .	86,200	222,093
Koshidaka Holdings Co., Ltd. . . .	4,300	65,286	Medical Data Vision Co., Ltd. (a) . . . . .	10,000	81,251
Kotobuki Spirits Co., Ltd. . . . .	1,400	103,704	Medipal Holdings Corp. . . . .	18,600	412,991
Kourakuen Holdings Corp. (b) . . .	1,800	34,352	Meidensha Corp. . . . .	4,000	89,147
K's Holdings Corp. . . . .	11,700	154,062	MEIJI Holdings Co., Ltd. . . . .	10,300	699,462
Kubota Corp. . . . .	81,700	1,297,577	Meiko Network Japan Co., Ltd. . .	10,500	99,807
Kumiai Chemical Industry Co., Ltd. . . . .	7,900	72,912	Menicon Co., Ltd. . . . .	2,000	84,288
Kuraray Co., Ltd. . . . .	26,200	320,885	Mercari, Inc. (a) . . . . .	7,400	152,188
Kureha Corp. . . . .	1,200	72,657	METAWATER Co., Ltd. . . . .	2,100	84,444
Kurita Water Industries, Ltd. . . .	9,500	284,541	Micronics Japan Co., Ltd. (b) . . .	8,600	97,178
Kusuri no Aoki Holdings Co., Ltd. . . . .	1,000	62,940	Mie Kotsu Group Holdings, Inc. . .	19,400	110,322
Kyocera Corp. . . . .	25,100	1,727,610	Milbon Co., Ltd. . . . .	1,300	74,166
Kyokuto Kaihatsu Kogyo Co., Ltd. . . . .	5,800	85,873	Mimasu Semiconductor Industry Co., Ltd. . . . .	4,300	87,009
Kyokuto Securities Co., Ltd. . . . .	8,600	58,797	MINEBEA MITSUMI, Inc. . . . .	29,500	618,095
Kyoritsu Maintenance Co., Ltd. . .	1,600	76,264	Ministop Co., Ltd. (b) . . . . .	11,400	153,993
Kyowa Exeo Corp. . . . .	2,900	73,838	Mirai Corp. REIT . . . . .	175	98,229
Kyowa Kirin Co., Ltd. . . . .	20,800	492,463	Miroku Jyoho Service Co., Ltd. . .	2,500	75,684
Kyushu Electric Power Co., Inc. . .	33,000	286,957	MISUMI Group, Inc. . . . .	23,100	578,589
Kyushu Railway Co. . . . .	13,600	456,775	Mitsubishi Chemical Holdings Corp. . . . .	101,700	765,031
LaSalle Logiport REIT . . . . .	93	138,035	Mitsubishi Corp. . . . .	105,200	2,807,269
Lasertec Corp. . . . .	5,800	296,738	Mitsubishi Electric Corp. . . . .	143,600	1,980,075
Lawson, Inc. . . . .	3,800	216,444	Mitsubishi Estate Co., Ltd. . . . .	92,100	1,770,812
LEC, Inc. . . . .	7,500	91,856	Mitsubishi Estate Logistics REIT Investment Corp. . . . .	37	121,376
Leopalace21 Corp. (a)(b) . . . . .	27,000	88,199	Mitsubishi Gas Chemical Co., Inc. . . . .	16,900	260,323
LIFULL Co., Ltd. (b) . . . . .	11,100	56,687	Mitsubishi Heavy Industries, Ltd. . . . .	25,600	1,000,679
LINE Corp. (a) . . . . .	3,900	191,994	Mitsubishi Materials Corp. . . . .	11,800	323,245
Lion Corp. . . . .	18,400	359,788	Mitsubishi Motors Corp. . . . .	64,600	272,250
LIXIL Group Corp. . . . .	20,900	363,286	Mitsubishi Tanabe Pharma Corp..	25,300	467,471
LIXIL VIVA Corp. . . . .	4,700	84,680	Mitsubishi UFJ Financial Group, Inc. . . . .	946,400	5,165,903
M&A Capital Partners Co., Ltd. (a) . . . . .	1,300	52,993	Mitsubishi UFJ Lease & Finance Co., Ltd. . . . .	40,900	265,704
M3, Inc. . . . .	33,700	1,024,877	Mitsuboshi Belting, Ltd. . . . .	4,200	81,469
Maeda Kosen Co., Ltd. (b) . . . . .	1,800	36,157	Mitsui & Co., Ltd. . . . .	130,500	2,336,812
Makita Corp. . . . .	17,800	624,044			
Mani, Inc. . . . .	4,700	135,367			
Mars Group Holdings Corp. . . . .	3,900	73,353			
Marubeni Corp. . . . .	131,300	979,358			
Marudai Food Co., Ltd. . . . .	4,400	92,190			
Marui Group Co., Ltd. . . . .	14,800	363,344			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mitsui Chemicals, Inc. . . . .	18,500	\$ 456,223	Nihon Unisys, Ltd. . . . .	3,600	\$ 113,458
Mitsui Fudosan Co., Ltd. . . . .	69,200	1,701,425	Nikon Corp. . . . .	25,700	317,836
Mitsui Fudosan Logistics Park, Inc. REIT . . . . .	29	128,755	Nintendo Co., Ltd. . . . .	8,600	3,479,568
Mitsui Mining & Smelting Co., Ltd. . . . .	3,300	88,790	Nippon Accommodations Fund, Inc. REIT . . . . .	28	176,747
Mitsui OSK Lines, Ltd. . . . .	10,800	300,621	Nippon Building Fund, Inc. REIT . . . . .	104	760,801
Mitsui-Soko Holdings Co., Ltd. . . . .	2,000	37,966	Nippon Ceramic Co., Ltd. (b) . . . . .	2,800	69,952
Mitsuuroko Group Holdings Co., Ltd. . . . .	3,800	45,247	Nippon Electric Glass Co., Ltd. (b) . . . . .	7,500	168,461
Miura Co., Ltd. . . . .	4,300	150,357	Nippon Express Co., Ltd. . . . .	6,400	378,081
Miyazaki Bank, Ltd. . . . .	3,100	77,931	Nippon Gas Co., Ltd. . . . .	2,500	80,630
Mizuho Financial Group, Inc. . . . .	1,863,700	2,886,227	Nippon Kanzai Co., Ltd. . . . .	4,000	72,657
Mizuno Corp. . . . .	3,400	86,443	Nippon Koei Co., Ltd. . . . .	2,400	82,153
Money Forward, Inc. (a) . . . . .	2,200	106,685	Nippon Paint Holdings Co., Ltd. (b) . . . . .	11,500	596,825
Monogatari Corp (b) . . . . .	700	54,493	Nippon Paper Industries Co., Ltd. . . . .	5,100	86,725
MonotaRO Co., Ltd. . . . .	8,200	220,553	Nippon Parking Development Co., Ltd. . . . .	44,800	63,897
Mori Hills REIT Investment Corp. . . . .	81	134,534	Nippon Prologis REIT, Inc. . . . .	161	409,481
Mori Trust Hotel Reit, Inc. . . . .	98	135,987	NIPPON REIT Investment Corp. . . . .	38	167,141
Mori Trust Sogo Reit, Inc. . . . .	38	68,115	Nippon Road Co., Ltd. (b) . . . . .	1,200	75,418
Morinaga & Co., Ltd. . . . .	1,700	81,969	Nippon Sharyo, Ltd. (a) . . . . .	2,900	86,726
Morinaga Milk Industry Co., Ltd. . . . .	2,300	94,180	Nippon Shinyaku Co., Ltd. . . . .	3,200	278,850
Morita Holdings Corp. . . . .	4,400	73,850	Nippon Signal Co., Ltd. . . . .	6,300	84,696
MOS Food Services, Inc. . . . .	3,100	86,004	Nippon Steel Corp. . . . .	65,100	990,802
MS&AD Insurance Group Holdings, Inc. . . . .	38,200	1,269,291	Nippon Suisan Kaisha, Ltd. . . . .	14,200	85,193
MTI, Ltd. . . . .	10,500	69,082	Nippon Telegraph & Telephone Corp. . . . .	112,700	2,859,111
Murata Manufacturing Co., Ltd. . . . .	44,100	2,737,507	Nippon Thompson Co., Ltd. . . . .	17,300	82,779
Nabtesco Corp. (b) . . . . .	9,700	291,424	Nippon Yusen KK . . . . .	17,500	319,002
Nagaiben Co., Ltd. . . . .	3,300	72,878	Nishimatsuya Chain Co., Ltd. . . . .	9,000	77,681
Nagoya Railroad Co., Ltd. . . . .	15,500	483,506	Nishimoto Co., Ltd. (b) . . . . .	2,200	72,372
Nakanishi, Inc. . . . .	4,700	90,043	Nishio Rent All Co., Ltd. . . . .	2,900	83,124
Nankai Electric Railway Co., Ltd. . . . .	1,000	27,292	Nissan Chemical Corp. . . . .	10,900	460,874
Nanto Bank, Ltd. . . . .	3,100	79,386	Nissan Motor Co., Ltd. . . . .	184,000	1,076,995
NEC Capital Solutions, Ltd. . . . .	3,800	87,487	Nisshin Seifun Group, Inc. . . . .	16,400	287,632
NEC Corp. . . . .	19,600	815,201	Nissin Corp. . . . .	4,900	85,758
NET One Systems Co., Ltd. . . . .	5,300	136,408	Nissin Foods Holdings Co., Ltd. . . . .	5,400	403,478
Nexon Co., Ltd. (a) . . . . .	38,600	515,022	Nitori Holdings Co., Ltd. . . . .	6,200	982,701
Nextage Co., Ltd. . . . .	6,800	80,405	Nitto Boseki Co., Ltd. (b) . . . . .	2,300	98,413
NGK Insulators, Ltd. . . . .	22,700	397,707	Nitto Denko Corp. . . . .	12,800	727,895
NGK Spark Plug Co., Ltd. . . . .	14,900	292,584	Nitto Kogyo Corp. . . . .	3,700	86,546
NH Foods, Ltd. . . . .	7,700	319,549	Nittoku Co., Ltd. . . . .	2,600	91,033
Nichias Corp. . . . .	4,100	105,070	NOF Corp. . . . .	2,800	94,042
Nichiban Co., Ltd. . . . .	4,600	78,899	Nomura Co., Ltd. . . . .	5,300	70,959
Nichiden Corp. . . . .	3,800	72,940	Nomura Holdings, Inc. . . . .	258,300	1,339,096
Nichiha Corp. . . . .	2,600	64,213	Nomura Real Estate Holdings, Inc. . . . .	11,300	272,427
NichiiGakkan Co., Ltd. . . . .	4,200	63,884	Nomura Real Estate Master Fund, Inc. REIT . . . . .	322	549,926
Nichirei Corp. . . . .	4,600	107,937	Nomura Research Institute, Ltd. . . . .	27,400	589,475
Nidec Corp. . . . .	17,200	2,374,842	Noritz Corp. (b) . . . . .	6,800	91,480
Nihon Chouzai Co., Ltd. . . . .	2,000	70,209	NSD Co., Ltd. . . . .	4,800	79,415
Nihon Kohden Corp. . . . .	5,000	139,406	NSK, Ltd. . . . .	38,700	370,708
Nihon M&A Center, Inc. . . . .	10,800	374,161			
Nihon Nohyaku Co., Ltd. . . . .	15,600	83,401			
Nihon Trim Co., Ltd. . . . .	1,800	78,095			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NTT Data Corp. . . . .	51,300	\$ 692,497	Raiznext Corp. . . . .	6,900	\$ 84,381
NTT DOCOMO, Inc. . . . .	101,400	2,834,628	Raksul, Inc. (a) . . . . .	2,100	72,560
Obayashi Corp. . . . .	57,200	640,556	Rakus Co., Ltd. (b) . . . . .	4,800	88,381
Obic Co., Ltd. . . . .	5,200	706,253	Rakuten, Inc. (b) . . . . .	66,500	572,142
Odakyu Electric Railway Co., Ltd. . . . .	24,600	577,452	Raysum Co., Ltd. . . . .	6,800	67,202
Oiles Corp. . . . .	4,900	74,982	Recruit Holdings Co., Ltd. . . . .	103,600	3,907,581
Oisix ra daichi, Inc. (a) . . . . .	400	4,468	Relia, Inc. . . . .	5,700	72,801
Oita Bank, Ltd. . . . .	2,700	69,143	Relo Group, Inc. . . . .	6,200	174,005
Oji Holdings Corp. . . . .	68,900	377,230	Renaissance, Inc. . . . .	5,300	85,346
Okabe Co., Ltd. (b) . . . . .	8,900	75,098	Renesas Electronics Corp. (a) . . . . .	59,800	412,698
Okamoto Industries, Inc. . . . .	1,900	70,895	Rengo Co., Ltd. . . . .	9,900	75,975
Oki Electric Industry Co., Ltd. . . . .	5,300	74,081	Resona Holdings, Inc. . . . .	175,500	773,540
Okinawa Electric Power Co., Inc. . . . .	4,700	88,572	Retail Partners Co., Ltd. . . . .	8,600	70,905
Okuwa Co., Ltd. . . . .	6,200	83,522	Rheon Automatic Machinery Co., Ltd. . . . .	4,900	71,105
Olympus Corp. . . . .	89,500	1,390,987	Ricoh Co., Ltd. . . . .	53,400	585,717
Omron Corp. . . . .	15,200	897,943	Riken Keiki Co., Ltd. . . . .	3,700	80,520
One REIT, Inc. . . . .	31	102,121	Riken Vitamin Co., Ltd. . . . .	2,200	84,518
Ono Pharmaceutical Co., Ltd. . . . .	30,800	709,101	Ringer Hut Co., Ltd. (b) . . . . .	4,000	92,754
Open House Co., Ltd. . . . .	4,400	126,726	Rinnai Corp. . . . .	2,600	204,555
Optex Group Co., Ltd. . . . .	4,700	71,576	Riso Kyoiku Co., Ltd. . . . .	12,100	42,978
Oporun Co., Ltd. . . . .	2,400	66,584	Rock Field Co., Ltd. . . . .	6,900	97,143
Oracle Corp. Japan . . . . .	2,900	265,516	Rohm Co., Ltd. . . . .	7,500	605,935
Organo Corp. . . . .	1,500	92,892	Rohto Pharmaceutical Co., Ltd. . . . .	1,500	45,825
Oriental Land Co., Ltd. . . . .	15,300	2,094,907	Roland DG Corp. . . . .	4,200	84,251
ORIX Corp. . . . .	103,700	1,728,095	Round One Corp. . . . .	4,900	47,704
Orix JREIT, Inc. . . . .	140	303,124	Ryohin Keikaku Co., Ltd. . . . .	18,500	435,114
Osaka Gas Co., Ltd. . . . .	30,200	581,074	Ryosan Co., Ltd. . . . .	2,800	72,812
Osaka Soda Co., Ltd. . . . .	2,700	78,261	Ryoyo Electro Corp. . . . .	4,900	91,485
Osaki Electric Co., Ltd. . . . .	12,500	79,365	Saizeriya Co., Ltd. . . . .	2,700	66,161
OSJB Holdings Corp. . . . .	38,400	95,757	Sakai Chemical Industry Co., Ltd. (b) . . . . .	3,000	69,096
Otsuka Corp. . . . .	8,900	358,293	Sakai Moving Service Co., Ltd. (b) . . . . .	1,200	76,963
Otsuka Holdings Co., Ltd. . . . .	30,700	1,379,417	Sakata INX Corp. (b) . . . . .	6,900	75,429
Outsourcing, Inc. (b) . . . . .	8,200	87,376	SAMTY Co., Ltd. . . . .	4,100	84,735
Oyo Corp. . . . .	6,900	97,079	Samty Residential Investment Corp. REIT . . . . .	80	84,951
Pack Corp. (b) . . . . .	2,300	83,598	San ju San Financial Group, Inc. . . . .	5,200	82,922
PAL GROUP Holdings Co., Ltd. . . . .	2,200	77,230	San-Ai Oil Co., Ltd. . . . .	7,300	80,204
PALTAC Corp. . . . .	1,400	67,504	SanBio Co., Ltd. (a)(b) . . . . .	2,600	62,993
Pan Pacific International Holdings Corp. . . . .	33,200	553,257	Sangetsu Corp. . . . .	5,700	108,362
Panasonic Corp. . . . .	171,200	1,621,812	Sanken Electric Co., Ltd. . . . .	3,300	101,877
Park24 Co., Ltd. . . . .	10,500	257,874	Sankyo Co., Ltd. . . . .	3,800	126,754
Pasona Group, Inc. (b) . . . . .	4,800	70,493	Sankyo Tateyama, Inc. . . . .	6,600	74,700
Pepper Food Service Co., Ltd. (b) . . . . .	2,300	26,646	Sankyu, Inc. . . . .	1,400	70,853
PeptiDream, Inc. (a) . . . . .	7,200	371,014	Sanshin Electronics Co., Ltd. . . . .	5,100	84,003
Persol Holdings Co., Ltd. . . . .	17,000	320,837	Santen Pharmaceutical Co., Ltd. . . . .	31,000	595,040
Pigeon Corp. (b) . . . . .	9,100	336,200	Sanwa Holdings Corp. . . . .	6,200	70,115
PKSHA Technology, Inc. (a)(b) . . . . .	1,700	62,103	Sapporo Holdings, Ltd. (b) . . . . .	2,700	64,075
Plenus Co., Ltd. . . . .	4,100	73,908	Sato Holdings Corp. . . . .	2,600	82,061
Pola Orbis Holdings, Inc. . . . .	9,700	233,318	SBI Holdings, Inc. . . . .	19,900	423,911
Premier Investment Corp. REIT . . . . .	96	135,685	SBS Holdings, Inc. (b) . . . . .	4,500	78,592
Pressance Corp. . . . .	4,300	52,941	SCREEN Holdings Co., Ltd. (b) . . . . .	2,500	172,303
Prestige International, Inc. . . . .	8,800	80,166	SCSK Corp. . . . .	500	26,087
Proto Corp. . . . .	3,000	33,182	Secom Co., Ltd. . . . .	16,400	1,475,434

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sega Sammy Holdings, Inc. . . . .	18,200	\$ 265,108	Stanley Electric Co., Ltd. . . . .	13,000	\$ 380,400
Seibu Holdings, Inc. . . . .	17,600	290,702	Star Asia Investment Corp. REIT		
Seiko Epson Corp. . . . .	23,200	353,310	(b) . . . . .	82	88,206
Sekisui Chemical Co., Ltd. . . . .	30,700	537,868	Star Micronics Co., Ltd. . . . .	4,800	69,565
Sekisui House Reit, Inc. . . . .	238	200,167	Starts Corp., Inc. . . . .	2,800	71,755
Sekisui House, Ltd. . . . .	48,600	1,043,553	Starts Proceed Investment Corp.		
Sekisui Jushi Corp. . . . .	3,600	76,754	REIT . . . . .	62	115,357
Sekisui Plastics Co., Ltd. . . . .	10,300	78,666	Starzen Co., Ltd. . . . .	1,700	69,142
Senko Group Holdings Co., Ltd. . . . .	8,900	76,409	Stella Chemifa Corp. . . . .	2,900	85,926
Seria Co., Ltd. . . . .	2,700	73,789	Strike Co., Ltd. . . . .	1,300	65,793
Seven & i Holdings Co., Ltd. . . . .	58,100	2,140,090	Studio Alice Co., Ltd. . . . .	4,800	83,876
Seven Bank, Ltd. . . . .	72,000	237,184	Subaru Corp. . . . .	47,900	1,196,012
SG Holdings Co., Ltd. . . . .	11,600	262,581	SUMCO Corp. (b) . . . . .	23,600	396,536
Sharp Corp. (b) . . . . .	16,900	262,034	Sumitomo Bakelite Co., Ltd. . . . .	1,800	68,157
SHIFT, Inc. (a) . . . . .	1,300	95,459	Sumitomo Chemical Co., Ltd. . . . .	135,600	621,383
Shikoku Bank, Ltd. . . . .	8,000	76,853	Sumitomo Corp. . . . .	95,500	1,427,118
Shikoku Chemicals Corp. . . . .	6,600	83,810	Sumitomo Dainippon Pharma		
Shikoku Electric Power Co., Inc. . . . .	8,500	84,316	Co., Ltd. . . . .	13,200	258,716
Shimadzu Corp. . . . .	17,700	560,276	Sumitomo Electric Industries,		
Shimamura Co., Ltd. . . . .	2,300	176,085	Ltd. . . . .	69,400	1,054,969
Shimano, Inc. . . . .	5,800	948,387	Sumitomo Heavy Industries,		
Shimizu Corp. . . . .	51,800	531,942	Ltd. . . . .	9,500	273,614
Shin-Etsu Chemical Co., Ltd. . . . .	27,900	3,096,149	Sumitomo Metal Mining Co.,		
Shin-Etsu Polymer Co., Ltd. . . . .	10,100	103,533	Ltd. . . . .	18,800	613,087
Shinsei Bank, Ltd. (b) . . . . .	14,900	229,653	Sumitomo Mitsui Financial		
Shionogi & Co., Ltd. . . . .	21,700	1,351,221	Group, Inc. . . . .	102,700	3,815,989
Ship Healthcare Holdings, Inc. . . . .	1,700	78,997	Sumitomo Mitsui Trust		
Shiseido Co., Ltd. . . . .	31,000	2,219,848	Holdings, Inc. . . . .	27,200	1,085,497
Shizuoka Bank, Ltd. . . . .	39,800	299,576	Sumitomo Realty &		
Shizuoka Gas Co., Ltd. (b) . . . . .	8,100	70,882	Development Co., Ltd. . . . .	26,800	940,065
Shoei Co., Ltd. (b) . . . . .	1,600	76,411	Sumitomo Rubber Industries,		
Shoei Foods Corp. . . . .	2,300	85,926	Ltd. (b) . . . . .	21,500	264,509
Showa Corp. . . . .	3,400	71,082	Sumitomo Seika Chemicals Co.,		
Showa Denko KK (b) . . . . .	11,800	314,775	Ltd. . . . .	2,400	78,288
Showa Sangyo Co., Ltd. . . . .	2,400	68,903	Sun Frontier Fudousan Co., Ltd. . . . .	5,800	69,862
Sinko Industries, Ltd. . . . .	3,500	61,868	Sundrug Co., Ltd. . . . .	5,600	203,800
Sintokogio, Ltd. . . . .	7,900	77,128	Suntory Beverage & Food, Ltd. . . . .	11,100	464,224
Skylark Holdings Co., Ltd. (b) . . . . .	6,600	129,662	Suruga Bank, Ltd. (a) . . . . .	13,500	61,863
SMC Corp. . . . .	4,400	2,036,126	Sushiro Global Holdings, Ltd. . . . .	1,900	163,819
SMS Co., Ltd. . . . .	5,500	153,094	Suzuken Co., Ltd. . . . .	6,100	250,623
Sodick Co., Ltd. . . . .	9,700	86,936	Suzuki Motor Corp. . . . .	28,500	1,197,695
Softbank Corp. . . . .	127,800	1,716,348	Sysmex Corp. . . . .	12,800	877,361
SoftBank Group Corp. . . . .	120,100	5,255,998	Systema Corp. . . . .	4,700	76,809
Sogo Medical Holdings Co.,			T Hasegawa Co., Ltd. . . . .	4,000	78,436
Ltd. . . . .	4,400	81,502	T&D Holdings, Inc. . . . .	45,100	578,923
Sohgo Security Services Co.,			Taihei Dengyo Kaisha, Ltd. . . . .	3,100	66,093
Ltd. . . . .	6,100	332,294	Taiheiyo Cement Corp. . . . .	9,100	269,211
Sojitz Corp. . . . .	44,500	144,136	Taisei Corp. . . . .	15,500	648,240
Solasto Corp. . . . .	6,300	74,377	Taisho Pharmaceutical Holdings		
Sompo Holdings, Inc. . . . .	26,600	1,052,496	Co., Ltd. . . . .	3,800	283,579
Sony Corp. . . . .	97,300	6,626,338	Taiyo Nippon Sanso Corp. . . . .	10,600	236,824
Sony Financial Holdings, Inc. . . . .	13,000	314,369	Taiyo Yuden Co., Ltd. (b) . . . . .	9,200	284,021
Sosei Group Corp. (a) . . . . .	6,100	121,860	Takara Bio, Inc. (b) . . . . .	5,600	105,997
S-Pool, Inc. . . . .	7,200	55,983	Takara Holdings, Inc. . . . .	10,300	95,252
Square Enix Holdings Co., Ltd. . . . .	7,300	364,748	Takara Leben Co., Ltd. . . . .	21,500	100,304
St Marc Holdings Co., Ltd. . . . .	4,800	102,912	Takara Leben Real Estate		
			Investment Corp. REIT . . . . .	85	98,864

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Takasago International Corp. . . . .	2,900	\$ 67,994	Toyo Seikan Group Holdings, Ltd. . . . .	16,600	\$ 288,696
Takeda Pharmaceutical Co., Ltd. . . . .	115,038	4,585,642	Toyo Suisan Kaisha, Ltd. . . . .	8,200	349,354
Takuma Co., Ltd. . . . .	6,200	74,851	Toyoda Gosei Co., Ltd. . . . .	5,300	133,872
Tamron Co., Ltd. . . . .	2,900	67,220	Toyota Industries Corp. . . . .	13,100	763,037
Tamura Corp. . . . .	13,300	87,504	Toyota Motor Corp. . . . .	175,988	12,492,031
Tanseisha Co., Ltd. . . . .	6,300	76,580	Toyota Tsusho Corp. . . . .	17,600	625,130
Tatsuta Electric Wire and Cable Co., Ltd. . . . .	19,100	106,507	Trancom Co., Ltd. . . . .	1,300	98,928
Tayca Corp. . . . .	3,800	67,730	Trend Micro, Inc. . . . .	10,500	541,063
TDK Corp. . . . .	10,100	1,151,498	Trusco Nakayama Corp. . . . .	2,900	74,772
TechnoPro Holdings, Inc. . . . .	2,400	168,944	Trust Tech, Inc. . . . .	5,700	66,716
Teijin, Ltd. . . . .	18,900	355,652	Tsubaki Nakashima Co., Ltd. (b). . . . .	4,800	70,625
Teikoku Sen-I Co., Ltd. (b) . . . . .	4,100	89,149	Tsukishima Kikai Co., Ltd. . . . .	5,200	78,999
Tekken Corp. . . . .	3,100	80,499	Tsukui Corp. . . . .	17,600	95,875
Tenma Corp. . . . .	3,800	70,528	Tsuruha Holdings, Inc. (b). . . . .	2,800	361,224
Terumo Corp. . . . .	49,800	1,780,290	UKC Holdings Corp. (b). . . . .	4,300	80,322
THK Co., Ltd. . . . .	10,300	281,301	Ulvac, Inc. . . . .	2,100	83,961
TIS, Inc. . . . .	4,500	266,253	Unicharm Corp. . . . .	31,400	1,069,059
Tobu Railway Co., Ltd. . . . .	16,100	585,926	Union Tool Co. (b). . . . .	2,400	75,086
TOC Co., Ltd. . . . .	8,700	71,970	United Arrows, Ltd. . . . .	2,300	65,397
Tocalo Co., Ltd. . . . .	8,100	83,776	United Urban Investment Corp. REIT . . . . .	243	455,255
Toho Bank, Ltd. . . . .	30,200	75,865	Unizo Holdings Co., Ltd. . . . .	2,000	94,226
Toho Co., Ltd. . . . .	9,200	384,762	USS Co., Ltd. . . . .	18,800	357,403
Toho Gas Co., Ltd. . . . .	6,000	246,239	UT Group Co., Ltd. . . . .	3,200	96,876
Tohoku Electric Power Co., Inc. . . . .	35,200	350,461	UUUM, Inc. (a)(b). . . . .	1,500	65,700
Tokai Carbon Co., Ltd. (b). . . . .	12,800	128,972	Valqua, Ltd. . . . .	4,600	111,111
Token Corp. . . . .	1,100	74,599	ValueCommerce Co., Ltd. (b). . . . .	1,500	32,353
Tokio Marine Holdings, Inc. . . . .	49,200	2,770,230	Vector, Inc. (a) . . . . .	3,200	31,389
Tokushu Tokai Paper Co., Ltd. . . . .	2,000	74,718	Vision, Inc. (a) . . . . .	2,300	38,349
Tokuyama Corp. . . . .	3,300	86,937	Vital KSK Holdings, Inc. . . . .	7,300	70,464
Tokyo Century Corp. . . . .	3,700	199,172	VT Holdings Co., Ltd. . . . .	20,000	89,441
Tokyo Dome Corp. . . . .	7,300	72,950	Wakita & Co., Ltd. . . . .	7,000	72,013
Tokyo Electric Power Co. Holdings, Inc. (a). . . . .	124,800	536,293	Warabeya Nichiyo Holdings Co., Ltd. . . . .	5,500	88,213
Tokyo Electron, Ltd. . . . .	12,100	2,663,837	WATAMI Co., Ltd. . . . .	10,500	125,314
Tokyo Gas Co., Ltd. . . . .	29,500	719,754	WDB Holdings Co., Ltd. (b) . . . . .	2,600	64,788
Tokyo Kiraboshi Financial Group, Inc. . . . .	5,600	78,789	Welcia Holdings Co., Ltd. . . . .	4,500	287,785
Tokyo Ohka Kogyo Co., Ltd. . . . .	2,200	86,644	West Japan Railway Co. . . . .	13,000	1,129,358
Tokyo Seimitsu Co., Ltd. . . . .	2,400	94,079	World Co., Ltd. . . . .	3,100	76,762
Tokyo Tatemono Co., Ltd. (b). . . . .	9,700	152,540	Xebio Holdings Co., Ltd. . . . .	7,300	88,668
Tokyu Corp. . . . .	40,300	748,707	Yakult Honsha Co., Ltd. . . . .	9,900	549,317
Tokyu Fudosan Holdings Corp. . . . .	52,900	367,513	YAKUODO Holdings Co., Ltd. . . . .	3,100	69,659
Tokyu REIT, Inc. . . . .	63	119,362	YAMABIKO Corp. (b) . . . . .	6,300	69,333
TOMONY Holdings, Inc. . . . .	28,300	108,330	YAMADA Consulting Group Co., Ltd. (b) . . . . .	4,400	65,631
Tomy Co., Ltd. . . . .	8,100	105,615	Yamada Denki Co., Ltd. . . . .	59,400	315,925
Tonami Holdings Co., Ltd. . . . .	1,700	84,628	Yamagata Bank, Ltd. . . . .	5,300	78,957
Topcon Corp. . . . .	7,000	91,659	Yamaha Corp. . . . .	11,600	648,981
Toppan Printing Co., Ltd. . . . .	22,200	461,874	Yamaha Motor Co., Ltd. (b). . . . .	23,700	480,433
Toray Industries, Inc. . . . .	109,600	747,408	Yamanashi Chuo Bank, Ltd. . . . .	7,300	78,592
Tosei Corp. . . . .	5,700	78,255	Yamashin-Filter Corp. (b) . . . . .	8,400	66,937
Toshiba Corp. . . . .	38,100	1,298,923	Yamato Holdings Co., Ltd. . . . .	25,400	436,363
Tosoh Corp. . . . .	27,200	424,237	Yamazaki Baking Co., Ltd. . . . .	11,200	200,863
TOTO, Ltd. . . . .	11,900	508,084	Yamazaki Baking Co., Ltd. . . . .	11,200	200,863
Towa Bank, Ltd. . . . .	9,500	76,227	Yamazen Corp. . . . .	8,300	83,630
Toyo Construction Co., Ltd. . . . .	16,800	80,850	Yaskawa Electric Corp. . . . .	18,900	725,217

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Yellow Hat, Ltd. . . . .	4,700	\$ 84,680	Dialog Group Bhd . . . . .	232,400	\$ 196,010
Yokogawa Electric Corp. . . . .	19,200	340,803	DiGi.Com Bhd . . . . .	217,800	237,474
Yokohama Reito Co., Ltd. (b) . . . . .	11,000	101,219	Eco World Development Group		
Yokohama Rubber Co., Ltd. . . . .	10,800	211,776	Bhd (a) . . . . .	487,200	88,733
Yokowo Co., Ltd. . . . .	1,700	50,761	Fraser & Neave Holdings Bhd . . . . .	17,600	149,904
Yomiuri Land Co., Ltd. . . . .	2,600	108,378	Gamuda Bhd . . . . .	128,616	122,626
Yonex Co., Ltd. (b) . . . . .	14,000	88,631	Genting Bhd . . . . .	190,200	281,313
Yoshinoya Holdings Co., Ltd. . . . .	3,700	98,803	Genting Malaysia Bhd . . . . .	259,500	208,716
Yuasa Trading Co., Ltd. . . . .	3,200	108,507	Genting Plantations Bhd . . . . .	900	2,328
Yumeshin Holdings Co., Ltd. (b) . . . . .	8,100	66,112	Globetronics Technology Bhd. . . . .	140,900	80,258
Yushin Precision Equipment Co., Ltd. . . . .	8,100	75,801	HAP Seng Consolidated Bhd . . . . .	66,200	161,515
Z Holdings Corp. . . . .	204,300	866,642	Hartalega Holdings Bhd . . . . .	138,200	185,145
Zenkoku Hosho Co., Ltd. . . . .	2,100	89,855	Hengyuan Refining Co. Bhd (a) . . . . .	67,000	69,121
Zensho Holdings Co., Ltd. . . . .	3,300	74,973	Hibiscus Petroleum Bhd (a) . . . . .	308,400	70,871
Zeon Corp. . . . .	5,900	74,161	Hong Leong Bank Bhd . . . . .	37,832	160,003
ZIGExN Co., Ltd. . . . .	13,400	67,200	Hong Leong Financial Group		
Zojirushi Corp. (b) . . . . .	5,000	94,686	Bhd . . . . .	20,700	85,523
ZOZO, Inc. . . . .	8,300	159,394	IGB Real Estate Investment		
		<u>338,928,457</u>	Trust. . . . .	237,700	109,828
<b>JORDAN — 0.0% (e)</b>			IHH Healthcare Bhd . . . . .	160,100	214,093
Hikma Pharmaceuticals PLC . . . . .	9,140	241,075	IJM Corp. Bhd . . . . .	331,300	175,754
<b>KAZAKHSTAN — 0.0% (e)</b>			Inari Amertron Bhd . . . . .	243,500	101,198
KAZ Minerals PLC . . . . .	18,265	128,581	IOI Corp. Bhd . . . . .	149,800	168,825
<b>LIECHTENSTEIN — 0.0% (e)</b>			Kuala Lumpur Kepong Bhd . . . . .	43,300	262,520
Liechtensteinische Landesbank			Magnum Bhd . . . . .	109,300	68,672
AG . . . . .	1,120	72,172	Malayan Banking Bhd . . . . .	257,264	543,396
<b>LUXEMBOURG — 0.1%</b>			Malaysia Airports Holdings Bhd . . . . .	66,124	122,856
APERAM SA. . . . .	2,741	87,719	Maxis Bhd. . . . .	145,300	188,973
ArcelorMittal SA . . . . .	52,380	919,695	MISC Bhd. . . . .	86,500	176,574
Corp. America Airports SA (a) . . . . .	4,896	29,376	My EG Services Bhd . . . . .	206,300	55,477
Eurofins Scientific SE (b) . . . . .	905	502,039	Nestle Malaysia Bhd . . . . .	6,300	226,403
Millicom International Cellular			Pavilion Real Estate Investment		
SA SDR . . . . .	7,354	352,418	Trust. . . . .	207,000	88,053
Reinet Investments SCA . . . . .	15,345	304,519	Petronas Chemicals Group Bhd. . . . .	170,900	307,081
SES SA . . . . .	28,118	394,531	Petronas Dagangan Bhd . . . . .	22,600	127,627
Solutions 30 SE (a)(b) . . . . .	7,448	83,269	Petronas Gas Bhd . . . . .	53,600	217,781
Tenaris SA. . . . .	37,542	423,516	PPB Group Bhd . . . . .	44,280	203,945
		<u>3,097,082</u>	Press Metal Aluminium Holdings		
<b>MACAU — 0.0% (e)</b>			Bhd . . . . .	136,100	154,716
Wynn Macau, Ltd. . . . .	124,400	306,538	Public Bank Bhd . . . . .	226,400	1,075,960
<b>MALAYSIA — 0.5%</b>			QL Resources Bhd. . . . .	61,700	122,631
AirAsia Group Bhd . . . . .	140,400	58,350	RHB Bank Bhd. . . . .	128,959	182,223
Alliance Bank Malaysia Bhd . . . . .	140,600	90,399	Sime Darby Bhd . . . . .	142,535	77,357
AMMB Holdings Bhd . . . . .	132,400	126,558	Sime Darby Plantation Bhd . . . . .	131,135	174,718
Axiata Group Bhd . . . . .	190,711	193,019	Sime Darby Property Bhd . . . . .	142,535	31,883
Berjaya Corp. Bhd (a) . . . . .	1,246,700	76,195	SKP Resources Bhd. . . . .	271,300	90,201
Berjaya Sports Toto Bhd . . . . .	114,400	72,155	SP Setia Bhd Group . . . . .	134,214	52,498
BerMaz Motor Sdn Bhd . . . . .	173,300	88,970	Sunway Real Estate Investment		
British American Tobacco			Trust. . . . .	264,700	117,774
Malaysia Bhd . . . . .	23,500	86,635	Supermax Corp. Bhd . . . . .	189,470	64,384
Carlsberg Brewery Malaysia Bhd			Telekom Malaysia Bhd . . . . .	91,003	84,985
Class B . . . . .	11,200	80,499	Tenaga Nasional Bhd . . . . .	235,900	764,707
CIMB Group Holdings Bhd. . . . .	359,848	453,054	TIME dotCom Bhd . . . . .	41,100	92,639
			Top Glove Corp. Bhd . . . . .	123,600	142,017
			ViTrox Corp. Bhd . . . . .	35,300	68,348
			VS Industry Bhd . . . . .	222,000	72,725
			Westports Holdings Bhd . . . . .	92,500	95,202

See accompanying notes to financial statements.



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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Yinson Holdings Bhd . . . . .	43,900	\$ 69,545	Wal-Mart de Mexico SAB de		
YTL Corp. Bhd . . . . .	36,408	8,723	CV . . . . .	409,700	\$ 1,177,638
		<u>10,327,666</u>			<u>12,263,915</u>
<b>MALTA — 0.0% (e)</b>			<b>NETHERLANDS — 2.9%</b>		
Kindred Group PLC . . . . .	18,874	115,651	Aalberts NV . . . . .	3,767	169,180
<b>MEXICO — 0.6%</b>			ABN AMRO Bank NV (d) . . . . .	35,221	641,267
Alfa SAB de CV Class A . . . . .	218,200	180,948	Accell Group NV . . . . .	2,918	84,507
Alesa SAB de CV (a) . . . . .	45,700	120,591	Adyen NV (a)(b)(d) . . . . .	830	681,054
America Movil SAB de CV			Aegon NV . . . . .	157,174	717,532
Series L . . . . .	2,630,500	2,103,397	Akzo Nobel NV . . . . .	18,201	1,851,831
Arca Continental SAB de CV . . . . .	54,500	288,633	Altice Europe NV (a) . . . . .	57,747	372,591
Cemex SAB de CV Series CPO . . . . .	1,325,364	496,906	Arcadis NV . . . . .	3,904	91,063
Coca-Cola Femsa SAB de CV . . . . .	62,500	379,951	Argenx SE (a) . . . . .	3,471	559,494
Controladora Vuela Cia de			ASM International NV . . . . .	2,464	276,999
Aviacion SAB de CV Class A			ASML Holding NV . . . . .	32,657	9,666,574
(a) . . . . .	71,100	74,474	ASR Nederland NV . . . . .	7,281	272,649
El Puerto de Liverpool SAB de			Basic-Fit NV (a)(d) . . . . .	2,445	92,902
CV Series C1 (b) . . . . .	24,300	120,702	BE Semiconductor Industries		
Fibra Uno Administracion SA de			NV . . . . .	4,001	154,764
CV REIT . . . . .	265,500	411,663	Brack Capital Properties NV (a) . . . . .	593	60,776
Fomento Economico Mexicano			Corbion NV . . . . .	2,466	77,838
SAB de CV . . . . .	156,300	1,476,010	Eurocommercial Properties NV		
Genera SAB de CV . . . . .	114,600	117,671	REIT . . . . .	4,112	115,393
Gruma SAB de CV Class B . . . . .	24,445	250,858	Euronext NV (d) . . . . .	2,149	175,250
Grupo Aeroportuario del Centro			EXOR NV . . . . .	9,071	703,386
Norte SAB de CV . . . . .	7,500	56,222	Flow Traders (d) . . . . .	2,816	68,087
Grupo Aeroportuario del			Fugro NV (a) . . . . .	10,722	120,090
Pacifico SAB de CV Class B . . . . .	30,700	365,379	Heineken Holding NV . . . . .	9,667	937,544
Grupo Aeroportuario del Sureste			Heineken NV . . . . .	20,266	2,159,295
SAB de CV Class B . . . . .	17,620	330,529	IMCD NV . . . . .	2,718	237,364
Grupo Bimbo SAB de CV			ING Groep NV . . . . .	303,265	3,638,353
Class A (b) . . . . .	137,100	250,111	Intertrust NV (d) . . . . .	3,887	75,526
Grupo Carso SAB de CV			InterXion Holding NV (a) . . . . .	4,400	368,764
Series A1 . . . . .	33,700	124,724	Koninklijke Ahold Delhaize NV . . . . .	92,035	2,303,279
Grupo Financiero Banorte SAB			Koninklijke DSM NV . . . . .	14,319	1,866,083
de CV Series O . . . . .	201,000	1,123,573	Koninklijke KPN NV . . . . .	288,966	853,402
Grupo Financiero Inbursa SAB			Koninklijke Philips NV . . . . .	70,358	3,437,071
de CV Series O . . . . .	190,100	233,548	Koninklijke Vopak NV . . . . .	5,679	308,088
Grupo Mexico SAB de CV			NN Group NV . . . . .	26,576	1,008,903
Class B . . . . .	279,400	769,075	NSI NV REIT . . . . .	1,602	78,044
Grupo Televisa SAB Series CPO . . . . .	195,100	457,995	NXP Semiconductors NV . . . . .	21,454	2,730,236
Industrias Penoles SAB de CV . . . . .	10,095	105,857	OCI NV (a) . . . . .	3,770	79,347
Infraestructura Energetica Nova			Pharming Group NV (a) . . . . .	79,859	140,513
SAB de CV . . . . .	45,800	215,321	PostNL NV . . . . .	37,836	85,451
Kimberly-Clark de Mexico SAB			Prosus NV (a) . . . . .	37,425	2,794,895
de CV Class A . . . . .	125,400	249,884	Randstad NV . . . . .	10,038	613,411
Macquarie Mexico Real Estate			Royal Dutch Shell PLC Class A . . . . .	292,969	8,674,278
Management SA de CV REIT			Royal Dutch Shell PLC Class B . . . . .	318,185	9,439,846
(d) . . . . .	51,200	67,023	SBM Offshore NV . . . . .	9,410	175,236
Megacable Holdings SAB de			Shop Apotheke Europe NV		
CV . . . . .	45,900	188,228	(a)(d) . . . . .	1,829	89,308
Orbia Advance Corp. SAB de			SIF Holding NV . . . . .	5,076	71,223
CV . . . . .	82,157	175,417	Signify NV (d) . . . . .	7,990	249,870
PLA Administradora Industrial S			Takeaway.com NV (a)(b)(d) . . . . .	2,581	238,147
de RL de CV REIT . . . . .	49,400	81,095	TKH Group NV . . . . .	1,564	87,604
Promotora y Operadora de			TomTom NV (a) . . . . .	6,283	66,436
Infraestructura SAB de CV . . . . .	26,395	270,492			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Vastned Retail NV REIT . . . . .	2,401	\$ 71,960	Leroy Seafood Group ASA . . . . .	17,233	\$ 114,334
Wolters Kluwer NV . . . . .	21,986	1,604,646	Mowi ASA . . . . .	34,907	906,510
		<u>61,437,350</u>	NEL ASA (a) . . . . .	115,394	113,591
<b>NEW ZEALAND — 0.2%</b>			Nordic Semiconductor ASA (a) . . . . .	12,998	82,390
a2 Milk Co., Ltd. (a)(b) . . . . .	55,901	566,458	Norsk Hydro ASA . . . . .	110,116	409,021
Air New Zealand, Ltd. . . . .	39,625	78,328	Norwegian Finans Holding ASA (a) . . . . .	13,593	147,419
Argosy Property, Ltd. . . . .	73,333	68,274	Od fjell Drilling, Ltd. (a) . . . . .	17,234	64,172
Auckland International Airport, Ltd. . . . .	69,639	411,092	Orkla ASA . . . . .	64,009	648,008
Chorus, Ltd. . . . .	37,139	154,845	PGS ASA (a) . . . . .	50,251	98,360
Contact Energy, Ltd. . . . .	48,333	232,494	Protector Forsikring ASA (a) . . . . .	9,425	56,256
Fisher & Paykel Healthcare Corp., Ltd. . . . .	43,092	645,399	Salmar ASA . . . . .	3,775	193,018
Fletcher Building, Ltd. . . . .	64,807	222,545	Sbanken ASA (d) . . . . .	8,291	70,387
Genesis Energy, Ltd. . . . .	43,952	89,698	Scatec Solar ASA (d) . . . . .	6,250	88,267
Goodman Property Trust REIT . . . . .	64,999	97,350	Schibsted ASA Class B . . . . .	7,902	226,432
Infratil, Ltd. . . . .	59,377	201,896	Selvaag Bolig ASA . . . . .	6,732	56,692
Kiwi Property Group, Ltd. . . . .	146,941	154,649	SpareBank 1 Nord Norge . . . . .	9,611	85,858
Mercury NZ, Ltd. . . . .	43,480	148,136	SpareBank 1 SMN . . . . .	10,865	123,892
Meridian Energy, Ltd. . . . .	89,037	300,344	SpareBank 1 SR-Bank ASA . . . . .	7,015	79,831
Metlifecare, Ltd. . . . .	25,266	116,422	Storebrand ASA . . . . .	11,354	89,180
New Zealand Refining Co., Ltd. . . . .	46,675	59,200	Telenor ASA . . . . .	56,191	1,006,825
Precinct Properties New Zealand, Ltd. . . . .	115,966	143,564	TGS Nopec Geophysical Co. ASA . . . . .	8,279	251,650
Pushpay Holdings, Ltd. (a) . . . . .	35,356	95,889	Tomra Systems ASA . . . . .	6,675	211,478
Ryman Healthcare, Ltd. . . . .	36,039	397,043	Veidekke ASA . . . . .	6,993	95,099
SKY Network Television, Ltd. . . . .	98,806	47,328	Yara International ASA . . . . .	14,270	593,061
SKYCITY Entertainment Group, Ltd. . . . .	46,759	125,237			<u>10,402,471</u>
Spark New Zealand, Ltd. . . . .	131,492	384,119	<b>PAKISTAN — 0.0% (e)</b>		
Summerset Group Holdings, Ltd. . . . .	23,031	138,287	Bank Alfalah, Ltd. . . . .	325,000	95,906
Synlait Milk, Ltd. (a) . . . . .	12,214	73,255	Habib Bank, Ltd. . . . .	53,000	53,875
Z Energy, Ltd. . . . .	34,119	101,281	MCB Bank, Ltd. . . . .	39,200	51,875
		<u>5,053,133</u>	Millat Tractors, Ltd. . . . .	5,850	26,609
<b>NORWAY — 0.5%</b>			Nishat Mills, Ltd. . . . .	114,900	78,749
Aker BP ASA . . . . .	8,518	279,174	Oil & Gas Development Co., Ltd. . . . .	90,100	82,801
Atea ASA (a) . . . . .	5,283	77,315	Pakistan Oilfields, Ltd. . . . .	24,150	69,663
Austevoll Seafood ASA . . . . .	4,948	50,706	Pakistan State Oil Co., Ltd. . . . .	58,500	72,392
Axactor SE (a) . . . . .	31,604	68,335			<u>531,870</u>
B2Holding ASA (b) . . . . .	14,628	15,906	<b>PERU — 0.1%</b>		
Borregaard ASA . . . . .	6,265	67,731	Cia de Minas Buenaventura SAA ADR . . . . .	15,800	238,580
BW Offshore, Ltd. (a) . . . . .	10,003	75,131	Credicorp, Ltd. . . . .	5,400	1,150,902
DNB ASA . . . . .	73,938	1,379,927	Hochschild Mining PLC . . . . .	31,281	75,834
DNO ASA . . . . .	50,331	66,269	Southern Copper Corp. . . . .	7,000	297,360
Entra ASA (d) . . . . .	5,730	94,551			<u>1,762,676</u>
Equinor ASA . . . . .	75,266	1,503,213	<b>PHILIPPINES — 0.2%</b>		
Europris ASA (d) . . . . .	25,386	99,668	Aboitiz Equity Ventures, Inc. . . . .	180,220	183,263
Fjordkraft Holding ASA (d) . . . . .	8,055	53,166	Aboitiz Power Corp. . . . .	208,000	140,460
Frontline, Ltd. . . . .	6,937	87,548	Alliance Global Group, Inc. (a) . . . . .	450,900	103,811
Gjensidige Forsikring ASA . . . . .	17,734	371,842	Altus San Nicolas Corp. (a) . . . . .	3,778	387
Grieg Seafood ASA . . . . .	5,761	91,981	Ayala Corp. . . . .	25,640	397,674
Hoegh LNG Holdings, Ltd. . . . .	15,159	57,791	Ayala Land, Inc. . . . .	567,000	509,399
Kongsberg Gruppen ASA . . . . .	4,994	78,428	Bank of the Philippine Islands . . . . .	68,567	119,006
Kvaerner ASA . . . . .	56,942	72,058	BDO Unibank, Inc. . . . .	146,483	456,991

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Globe Telecom, Inc. . . . .	2,995	\$ 119,457	Barwa Real Estate Co. . . . .	230,600	\$ 224,203
GT Capital Holdings, Inc. . . . .	6,657	111,333	Commercial Bank PQSC. . . . .	165,450	213,572
International Container Terminal Services, Inc. . . . .	76,460	194,151	Doha Bank QPSC . . . . .	98,027	68,115
JG Summit Holdings, Inc. . . . .	250,410	399,509	Gulf International Services QSC (a) . . . . .	149,047	70,410
Jollibee Foods Corp. . . . .	33,510	142,920	Industries Qatar QSC . . . . .	139,140	392,848
Manila Electric Co. . . . .	24,040	150,472	Masraf Al Rayan QSC . . . . .	321,190	349,331
Megaworld Corp. . . . .	1,020,000	80,762	Mesaieed Petrochemical Holding Co. . . . .	329,378	227,064
Metro Pacific Investments Corp. . . . .	974,000	66,927	Ooredoo QSC. . . . .	58,320	113,404
Metropolitan Bank & Trust Co. . . . .	134,886	176,581	Qatar Electricity & Water Co. QSC . . . . .	43,520	192,320
PLDT, Inc. . . . .	6,380	124,463	Qatar Fuel QSC . . . . .	33,948	213,515
Robinsons Land Corp. . . . .	196,244	106,753	Qatar Gas Transport Co., Ltd. . . . .	107,088	70,294
Security Bank Corp. . . . .	5,920	22,794	Qatar Insurance Co. SAQ . . . . .	97,370	84,507
SM Investments Corp. . . . .	16,835	346,706	Qatar International Islamic Bank QSC . . . . .	40,744	108,322
SM Prime Holdings, Inc. . . . .	763,800	634,929	Qatar Islamic Bank SAQ. . . . .	104,670	440,701
Universal Robina Corp. . . . .	80,890	231,593	Qatar National Bank QPSC . . . . .	341,306	1,930,099
		<u>4,820,341</u>	Qatar Navigation QSC . . . . .	38,565	64,610
<b>POLAND — 0.2%</b>			Vodafone Qatar QSC . . . . .	240,260	76,545
Alior Bank SA (a) . . . . .	13,668	103,503			<u>4,947,494</u>
Bank Millennium SA (a) . . . . .	64,815	100,116	<b>ROMANIA — 0.0% (e)</b>		
Bank Polska Kasa Opieki SA . . . . .	14,812	392,857	NEPI Rockcastle PLC . . . . .	28,733	254,443
CCC SA . . . . .	4,227	122,771	<b>RUSSIA — 1.0%</b>		
CD Projekt SA . . . . .	5,333	393,572	Alrosa PJSC. . . . .	223,022	302,587
Cyfrowy Polsat SA . . . . .	22,810	168,276	Evraz PLC. . . . .	37,704	201,792
Dino Polska SA (a)(d) . . . . .	4,010	152,467	Gazprom PJSC ADR . . . . .	845	6,953
Grupa Lotos SA . . . . .	7,458	164,587	Gazprom PJSC . . . . .	819,060	3,381,407
Jastrzebska Spolka Weglowa SA . . . . .	9,529	53,793	Inter RAO UES PJSC. . . . .	2,290,000	184,771
KGHM Polska Miedz SA (a) . . . . .	10,428	263,171	LUKOIL PJSC . . . . .	32,561	3,226,153
LPP SA . . . . .	100	232,884	Magnit PJSC GDR . . . . .	27,548	332,091
mBank SA (a) . . . . .	1,138	117,006	Magnitogorsk Iron & Steel Works PJSC . . . . .	226,900	153,376
Orange Polska SA (a) . . . . .	52,083	97,914	MMC Norilsk Nickel PJSC . . . . .	6,245	1,923,232
PGE Polska Grupa Energetyczna SA (a) . . . . .	65,340	137,329	Mobile TeleSystems PJSC ADR . . . . .	26,400	267,960
PLAY Communications SA (d) . . . . .	5,658	52,288	Mobile TeleSystems PJSC . . . . .	31,200	160,744
Polski Concern Naftowy ORLEN SA . . . . .	23,216	526,073	Moscow Exchange MICEX . . . . .	132,585	229,879
Polskie Gornictwo Naftowe i Gazownictwo SA. . . . .	131,811	150,629	Novatek PJSC GDR . . . . .	7,270	1,475,810
Powszechna Kasa Oszczednosci Bank Polski SA. . . . .	70,533	641,768	Novolipetsk Steel PJSC . . . . .	113,250	261,722
Powszechny Zaklad Ubezpieczen SA . . . . .	52,889	559,012	PhosAgro PJSC GDR. . . . .	11,644	147,879
Santander Bank Polska SA . . . . .	3,603	292,441	Polymetal International PLC . . . . .	17,213	272,495
		<u>4,722,457</u>	Polyus PJSC (a) . . . . .	2,617	299,110
<b>PORTUGAL — 0.1%</b>			Rosneft Oil Co. PJSC. . . . .	120,780	874,573
Banco Comercial Portugues SA Class R. . . . .	427,256	97,262	Sberbank of Russia PJSC . . . . .	831,560	3,410,786
CTT-Correios de Portugal SA. . . . .	13,428	48,082	Severstal PJSC . . . . .	18,520	279,926
EDP - Energias de Portugal SA. . . . .	229,074	993,571	Surgutneftegas PJSC Preference Shares. . . . .	802,100	488,857
Galp Energia SGPS SA. . . . .	41,870	700,286	Surgutneftegas PJSC . . . . .	888,900	722,440
Jeronimo Martins SGPS SA. . . . .	26,225	431,702	Tatneft PJSC . . . . .	129,220	1,579,902
		<u>2,270,903</u>	Transneft PJSC Preference Shares. . . . .	30	85,250
<b>QATAR — 0.2%</b>			VTB Bank PJSC . . . . .	437,390,000	323,231
Al Meera Consumer Goods Co. QSC . . . . .	25,614	107,634	X5 Retail Group NV GDR. . . . .	9,438	325,611
					<u>20,918,537</u>

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>SAUDI ARABIA — 0.7%</b>			Sahara International		
Abdullah Al Othaim Markets Co. . . . .	1,991	\$ 43,256	Petrochemical Co. . . . .	26,583	\$ 127,271
Advanced Petrochemical Co. . . . .	8,106	106,746	Samba Financial Group. . . . .	73,401	634,943
Al Hammadi Co. for Development and Investment (a) . . . . .	20,250	113,577	Saudi Airlines Catering Co. . . . .	4,009	109,862
Al Rajhi Bank . . . . .	89,714	1,564,070	Saudi Arabian Fertilizer Co. . . . .	11,100	229,321
Al Rajhi Co. for Co-operative Insurance (a) . . . . .	4,209	71,248	Saudi Arabian Mining Co. (a) . . . . .	30,553	361,622
Aldrees Petroleum and Transport Services Co. . . . .	5,468	91,102	Saudi Arabian Oil Co. (a)(d) . . . . .	50,030	470,119
Alinma Bank . . . . .	42,891	289,843	Saudi Basic Industries Corp. . . . .	53,789	1,346,410
Almarai Co. JSC . . . . .	10,681	140,940	Saudi British Bank. . . . .	48,448	448,150
Alujain Corp. (a) . . . . .	7,396	59,148	Saudi Cement Co. . . . .	5,941	111,019
Arab National Bank . . . . .	43,104	314,837	Saudi Ceramic Co. (a) . . . . .	1,873	18,099
Arabian Cement Co. . . . .	9,227	90,516	Saudi Chemical Co. Holding (a) . . . . .	16,716	106,856
Arriyadh Development Co. . . . .	18,294	73,151	Saudi Co. For Hardware CJSC . . . . .	5,311	73,762
Aseer Trading Tourism & Manufacturing Co. (a) . . . . .	26,480	64,095	Saudi Electricity Co. . . . .	39,000	210,215
Bank AlBilad . . . . .	27,799	199,342	Saudi Industrial Investment Group . . . . .	16,632	106,408
Bank Al-Jazira . . . . .	22,911	91,857	Saudi Kayan Petrochemical Co. (a) . . . . .	32,586	96,421
Banque Saudi Fransi . . . . .	41,562	419,908	Saudi Pharmaceutical Industries & Medical Appliances Corp. . . . .	10,157	73,782
Bupa Arabia for Cooperative Insurance Co. . . . .	2,387	65,158	Saudi Public Transport Co. (a) . . . . .	5,953	28,533
City Cement Co. . . . .	8,580	40,941	Saudi Real Estate Co. (a) . . . . .	15,161	55,127
Co. for Cooperative Insurance (a) . . . . .	5,049	103,233	Saudi Research & Marketing Group (a) . . . . .	4,483	92,856
Dallah Healthcare Co. . . . .	6,173	77,012	Saudi Telecom Co. . . . .	28,949	785,597
Dar Al Arkan Real Estate Development Co. (a) . . . . .	39,088	114,618	Saudia Dairy & Foodstuff Co. . . . .	534	20,356
Dur Hospitality Co. . . . .	12,960	80,842	Savola Group (a) . . . . .	18,971	173,714
Eastern Province Cement Co. . . . .	9,470	90,880	Seera Group Holding . . . . .	14,011	81,796
Emaar Economic City (a) . . . . .	34,732	88,420	Southern Province Cement Co. . . . .	6,007	103,124
Ethihad Etisalat Co. (a) . . . . .	32,700	217,924	United Electronics Co. . . . .	4,731	94,461
Fawaz Abdulaziz Al Hokair & Co. (a) . . . . .	11,570	78,957	United International Transportation Co. . . . .	1,592	15,490
Herfy Food Services Co. . . . .	2,033	29,102	Yamaha Cement Co. (a) . . . . .	14,880	102,736
Jarir Marketing Co. . . . .	4,275	188,719	Yanbu Cement Co. . . . .	10,069	102,400
Leejam Sports Co. JSC . . . . .	3,769	81,483	Yanbu National Petrochemical Co. . . . .	9,301	138,599
Maharah Human Resources Co. . . . .	2,209	50,701			<u>13,853,764</u>
Middle East Healthcare Co. (a) . . . . .	11,802	93,439	<b>SINGAPORE — 0.8%</b>		
Mobile Telecommunications Co. (a) . . . . .	33,673	105,382	Ascendas Real Estate Investment Trust. . . . .	228,851	505,475
Mouwasat Medical Services Co. . . . .	4,245	99,581	Ascott Residence Trust Unit. . . . .	82,517	82,232
Najran Cement Co. (a) . . . . .	15,550	49,577	BOC Aviation, Ltd. (d) . . . . .	14,300	145,445
National Agriculture Development Co (a) . . . . .	17,326	127,475	BW LPG, Ltd. (d) . . . . .	11,460	96,312
National Commercial Bank . . . . .	88,573	1,162,856	Cache Logistics Trust REIT . . . . .	133,200	70,827
National Gas & Industrialization Co. . . . .	2,926	24,102	CapitaLand Commercial Trust REIT . . . . .	220,890	326,904
National Medical Care Co. . . . .	5,781	74,896	CapitaLand Mall Trust REIT . . . . .	199,000	364,065
Northern Region Cement Co. (a) . . . . .	17,439	55,042	CapitaLand, Ltd. . . . .	230,600	643,104
Qassim Cement Co. . . . .	1,837	32,369	City Developments, Ltd. . . . .	39,900	324,921
Rabigh Refining & Petrochemical Co. (a) . . . . .	13,507	77,989	ComfortDelGro Corp., Ltd. . . . .	179,700	318,065
Riyadh Bank . . . . .	92,279	590,381	DBS Group Holdings, Ltd. . . . .	139,048	2,676,207
			EAGLE HOSPITALITY TRUST UNIT (a) . . . . .	112,600	61,367
			Far East Hospitality Trust . . . . .	140,900	77,541
			First Real Estate Investment Trust. . . . .	67,100	49,652

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Frasers Commercial Trust REIT . . . . .	121,200	\$ 149,624	Discovery, Ltd. . . . .	26,711	\$ 230,425
Frasers Hospitality Trust . . . . .	135,000	71,282	Emira Property Fund, Ltd. REIT . . . . .	93,984	88,785
Frasers Logistics & Industrial Trust REIT. . . . .	135,700	125,139	Equites Property Fund, Ltd. REIT . . . . .	80,348	114,918
Genting Singapore, Ltd. . . . .	514,600	352,086	Exxaro Resources, Ltd. . . . .	20,118	188,671
Golden Agri-Resources, Ltd. . . . .	606,500	105,996	FirstRand, Ltd. . . . .	262,188	1,177,488
Jardine Cycle & Carriage, Ltd. . . . .	11,711	262,151	Fortress REIT, Ltd. Class A, . . . . .	115,468	159,038
Keppel Corp., Ltd. (b) . . . . .	125,000	629,346	Foschini Group, Ltd. (b) . . . . .	19,612	209,661
Keppel DC REIT. . . . .	105,200	162,731	Gold Fields, Ltd. . . . .	63,288	433,899
Lippo Malls Indonesia Retail Trust REIT. . . . .	332,900	55,704	Growthpoint Properties, Ltd. REIT . . . . .	265,098	419,160
Manulife US Real Estate Investment Trust . . . . .	204,200	204,200	Harmony Gold Mining Co., Ltd. (a) . . . . .	46,490	170,221
Mapletree Commercial Trust REIT . . . . .	97,568	173,419	Impala Platinum Holdings, Ltd. (a) . . . . .	60,594	621,908
Mapletree Industrial Trust REIT . . . . .	5,500	10,635	Investec PLC . . . . .	52,375	307,440
Mapletree Logistics Trust REIT . . . . .	45,200	58,490	Investec, Ltd. . . . .	34,578	205,141
Oversea-Chinese Banking Corp., Ltd. . . . .	255,632	2,087,413	Kumba Iron Ore, Ltd. (b) . . . . .	6,528	194,694
Parkway Life Real Estate Investment Trust . . . . .	51,200	126,415	Liberty Holdings, Ltd. . . . .	15,761	124,715
SATS, Ltd. . . . .	81,900	308,195	Life Healthcare Group Holdings, Ltd. . . . .	124,734	219,880
Sembcorp Industries, Ltd. . . . .	92,900	158,213	Momentum Metropolitan Holdings . . . . .	83,371	130,212
Singapore Airlines, Ltd. . . . .	58,600	393,964	Mr. Price Group, Ltd. . . . .	20,308	265,042
Singapore Exchange, Ltd. . . . .	66,800	440,150	MTN Group, Ltd. (b) . . . . .	133,037	784,798
Singapore Press Holdings, Ltd. (b) . . . . .	178,700	289,716	MultiChoice Group, Ltd. (a). . . . .	31,809	265,009
Singapore Technologies Engineering, Ltd. . . . .	131,100	384,140	Nampak, Ltd. (a). . . . .	108,950	53,215
Singapore Telecommunications, Ltd. . . . .	622,500	1,560,127	Naspers, Ltd. Class N. . . . .	33,619	5,507,496
Soilbuild Business Space REIT. . . . .	183,900	71,117	Nedbank Group, Ltd. . . . .	32,083	491,679
Starhill Global REIT . . . . .	183,300	98,831	Netcare, Ltd. (b) . . . . .	112,609	156,711
Suntec Real Estate Investment Trust. . . . .	238,200	325,949	Northam Platinum, Ltd. (a) . . . . .	31,026	274,283
United Overseas Bank, Ltd. . . . .	99,793	1,960,014	Old Mutual, Ltd. (c). . . . .	49,270	69,271
UOL Group, Ltd. . . . .	49,233	304,628	Old Mutual, Ltd. (b)(c). . . . .	315,585	441,065
Venture Corp., Ltd. . . . .	22,000	265,050	Pick n Pay Stores, Ltd. . . . .	29,885	136,543
Wilmar International, Ltd. . . . .	158,200	484,724	PSG Group, Ltd. . . . .	17,508	293,179
Yoma Strategic Holdings, Ltd. (a)(b) . . . . .	306,500	79,779	Rand Merchant Investment Holdings, Ltd. . . . .	71,980	158,749
		<u>17,441,345</u>	Redefine Properties, Ltd. REIT. . . . .	565,715	305,847
<b>SOUTH AFRICA — 1.3%</b>			Remgro, Ltd. . . . .	45,015	627,735
Absa Group, Ltd. . . . .	58,664	626,348	Resilient REIT, Ltd. . . . .	33,248	161,776
Anglo American Platinum, Ltd. . . . .	4,124	385,556	RMB Holdings, Ltd. . . . .	75,393	433,698
Anglo American PLC. . . . .	79,866	2,299,089	SA Corporate Real Estate, Ltd. REIT . . . . .	341,441	74,717
AngloGold Ashanti, Ltd. . . . .	31,655	716,474	Sanlam, Ltd. . . . .	150,530	851,498
Aspen Pharmacare Holdings, Ltd. (a) . . . . .	37,164	316,851	Sappi, Ltd. . . . .	32,283	100,819
Barloworld, Ltd. . . . .	19,472	156,976	Sasol, Ltd. . . . .	43,363	941,095
Bid Corp., Ltd. . . . .	27,223	642,851	Shoprite Holdings, Ltd. . . . .	34,948	314,703
Bidvest Group, Ltd. . . . .	24,928	365,038	Sibanye Gold, Ltd. (a) . . . . .	165,778	425,485
Capitec Bank Holdings, Ltd. . . . .	3,942	407,683	SPAR Group, Ltd. . . . .	17,617	248,831
Cashbuild, Ltd. . . . .	4,789	77,047	Standard Bank Group, Ltd. . . . .	102,585	1,234,820
Clicks Group, Ltd. . . . .	21,009	385,504	Telkom SA SOC, Ltd. . . . .	39,144	97,472
DataTec, Ltd. . . . .	38,866	92,277	Tiger Brands, Ltd. (b). . . . .	17,906	269,816
			Trencor, Ltd. (a) . . . . .	36,329	23,642
			Truworths International, Ltd. . . . .	30,269	106,499
			Vodacom Group, Ltd. . . . .	54,964	453,202

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Woolworths Holdings, Ltd. . . . .	67,684	\$ 235,237	Hanssem Co., Ltd. . . . .	2,499	\$ 134,409
		27,271,882	Hanwha Aerospace Co., Ltd. (a) . . . . .	4,757	144,176
<b>SOUTH KOREA — 3.2%</b>			Hanwha Chemical Corp. (a) . . . . .	13,246	215,908
AfreecaTV Co., Ltd. . . . .	572	34,079	Hanwha Corp. . . . .	3,640	78,689
Ahnlab, Inc. (a) . . . . .	2,297	130,099	Hanwha Life Insurance Co., Ltd.. . . . .	31,079	62,080
Alteogen, Inc. (a) . . . . .	982	56,808	HDC Hyundai Development		
Amorepacific Corp. (a) . . . . .	2,583	446,712	Co-Engineering &		
Amorepacific Corp. Preference			Construction (a) . . . . .	2,174	48,219
Shares. . . . .	740	57,206	Helixmith Co., Ltd. (a)(b) . . . . .	2,003	160,559
AMOREPACIFIC Group (a) . . . . .	2,522	180,353	HLB Life Science Co., Ltd. (a) . . . . .	4,660	111,821
Ananti, Inc. (a) . . . . .	6,092	54,786	HLB, Inc. (a)(b) . . . . .	3,398	337,611
BGF retail Co., Ltd. (a) . . . . .	795	116,523	Hotel Shilla Co., Ltd. . . . .	3,574	280,617
BH Co., Ltd. (a) . . . . .	730	13,856	Hugel, Inc. (a) . . . . .	432	148,564
BNK Financial Group, Inc. . . . .	27,622	182,960	Hyosung Chemical Corp. . . . .	809	101,086
Celltrion Healthcare Co., Ltd.			Hyundai Bioscience Co., Ltd.		
(a) . . . . .	5,707	261,551	(a) . . . . .	4,204	51,075
Celltrion Pharm, Inc. (a) . . . . .	1,414	48,664	Hyundai Department Store Co.,		
Celltrion, Inc. (a)(b) . . . . .	7,477	1,170,251	Ltd. (a) . . . . .	1,309	94,062
Cheil Worldwide, Inc. . . . .	7,506	156,098	Hyundai Elevator Co., Ltd. . . . .	1,959	115,699
CJ CheilJedang Corp. (a) . . . . .	942	205,677	Hyundai Engineering &		
CJ Corp. (a) . . . . .	1,354	113,102	Construction Co., Ltd. (a) . . . . .	7,969	291,486
CJ Corp. Preference Shares (a) . . . . .	203	12,709	Hyundai Glovis Co., Ltd. . . . .	1,744	215,653
CJ ENM Co., Ltd. . . . .	1,018	140,493	Hyundai Heavy Industries		
CJ Freshway Corp. . . . .	3,203	79,351	Holdings Co., Ltd. (a) . . . . .	1,006	294,027
CJ Logistics Corp. (a) . . . . .	1,096	146,898	Hyundai Livart Furniture Co.,		
Com2uSCorp. . . . .	2,104	195,581	Ltd. . . . .	6,251	72,161
Daelim Industrial Co., Ltd. . . . .	2,706	211,763	Hyundai Marine & Fire		
Daewoo Engineering &			Insurance Co., Ltd. . . . .	5,728	133,486
Construction Co., Ltd. (a) . . . . .	24,328	99,714	Hyundai Mobis Co., Ltd. . . . .	5,320	1,177,673
Daewoo Shipbuilding & Marine			Hyundai Motor Co. . . . .	11,457	1,193,799
Engineering Co., Ltd. (a) . . . . .	3,568	85,926	Hyundai Motor Co. Preference		
DB Insurance Co., Ltd. . . . .	5,525	249,866	Shares (c) . . . . .	3,845	263,992
DIO Corp. (a) . . . . .	4,286	155,659	Hyundai Motor Co. Preference		
Dongjin Semichem Co., Ltd. . . . .	5,592	80,994	Shares (c) . . . . .	2,761	171,182
Doosan Bobcat, Inc. (a) . . . . .	4,079	121,158	Hyundai Rotem Co., Ltd. (a) . . . . .	7,810	105,353
Douzone Bizon Co., Ltd. . . . .	2,524	176,786	Hyundai Steel Co. . . . .	8,186	222,621
E-MART, Inc. (a) . . . . .	2,133	235,166	InBody Co., Ltd. . . . .	1,717	35,114
Eo Technics Co., Ltd. . . . .	1,483	132,469	Industrial Bank of Korea . . . . .	28,125	286,977
F&F Co., Ltd. . . . .	610	59,077	Kakao Corp. (a) . . . . .	4,133	548,589
Feelux Co., Ltd. (a) . . . . .	7,699	50,530	Kangwon Land, Inc. (a) . . . . .	9,224	236,094
Fila Korea, Ltd. . . . .	5,207	238,636	KB Financial Group, Inc. . . . .	31,496	1,297,751
GemVax & Kael Co., Ltd. (a) . . . . .	2,866	95,537	KCC Corp. . . . .	684	138,107
GS Engineering & Construction			Kia Motors Corp. . . . .	21,093	808,007
Corp. . . . .	5,552	149,068	KMW Co., Ltd. (a) . . . . .	2,663	117,670
GS Holdings Corp. . . . .	5,913	263,834	Koentec Co., Ltd. . . . .	12,880	110,596
GS Retail Co., Ltd. . . . .	3,570	121,166	Koh Young Technology, Inc. (a) . . . . .	1,079	98,434
Hana Financial Group, Inc. . . . .	24,578	784,235	Korea Aerospace Industries, Ltd.		
Hancom, Inc. . . . .	8,253	71,365	(a) . . . . .	7,786	229,248
Hanjin Kal Corp. . . . .	4,802	166,095	Korea Asset In Trust Co., Ltd. . . . .	45,191	131,691
Hankook Shell Oil Co., Ltd. . . . .	332	92,729	Korea Electric Power Corp. . . . .	20,743	498,643
Hankook Tire & Technology Co.,			Korea Gas Corp. . . . .	2,420	79,205
Ltd. . . . .	8,351	242,273	Korea Investment Holdings Co.,		
Hanmi Pharm Co., Ltd. (a) . . . . .	616	157,935	Ltd. (a) . . . . .	3,949	247,229
Hanon Systems. . . . .	16,734	161,342	Korea Real Estate Investment &		
Hansol Chemical Co., Ltd. . . . .	1,234	113,108	Trust Co., Ltd. . . . .	40,468	73,486
Hansol Paper Co., Ltd. . . . .	6,147	76,808	Korea Shipbuilding & Offshore		
			Engineering Co., Ltd. (a) . . . . .	3,817	417,528

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Korea Zinc Co., Ltd. (a) . . . . .	874	\$ 321,198	Posco International Corp. . . . .	6,646	\$ 107,180
Korean Air Lines Co., Ltd. (a) . .	4,004	98,676	S-1 Corp. . . . .	1,546	125,263
KT&G Corp. . . . .	10,039	814,266	Samchully Co., Ltd. . . . .	996	72,776
Kuk-il Paper Manufacturing Co., Ltd. (a) . . . . .	9,131	47,216	Samsung Biologics Co., Ltd. (a)(d) . . . . .	1,296	485,251
Kumho Petrochemical Co., Ltd. . .	1,926	129,072	Samsung C&T Corp. . . . .	8,160	765,584
Kwang Dong Pharmaceutical Co., Ltd. . . . .	12,503	71,897	Samsung Card Co., Ltd. . . . .	3,804	126,970
LG Chem, Ltd. . . . .	3,605	989,742	Samsung Electro-Mechanics Co., Ltd. . . . .	4,576	494,617
LG Chem, Ltd. Preference Shares (a) . . . . .	786	117,582	Samsung Electronics Co., Ltd. Preference Shares . . . . .	63,253	2,483,191
LG Corp. (a) . . . . .	8,628	550,604	Samsung Electronics Co., Ltd. . .	365,518	17,636,650
LG Display Co., Ltd. (a) . . . . .	25,728	361,520	Samsung Engineering Co., Ltd. (a) . . . . .	16,699	277,246
LG Electronics, Inc. . . . .	8,819	549,829	Samsung Fire & Marine Insurance Co., Ltd. (a) . . . . .	2,526	531,870
LG Hausys, Ltd. . . . .	1,772	83,815	Samsung Heavy Industries Co., Ltd. (a) . . . . .	32,571	204,757
LG Household & Health Care, Ltd. (a) . . . . .	764	833,070	Samsung Life Insurance Co., Ltd. . . . .	6,076	391,424
LG Household & Health Care, Ltd. Preference Shares . . . . .	184	122,672	Samsung SDI Co., Ltd. . . . .	4,344	886,492
LG Innotek Co., Ltd. . . . .	1,707	206,650	Samsung SDS Co., Ltd. . . . .	3,098	521,044
LG International Corp. . . . .	14,247	185,410	Samsung Securities Co., Ltd. (a) .	7,238	241,590
LG Uplus Corp. (a) . . . . .	11,063	135,842	Sangsangin Co., Ltd. (a) . . . . .	7,698	57,713
Lock&Lock Co., Ltd. . . . .	10,907	134,870	Sejong Telecom, Inc. (a) . . . . .	731,991	241,159
Lotte Chemical Corp. (a) . . . . .	1,252	242,508	Shinhan Financial Group Co., Ltd. (a) . . . . .	36,120	1,353,973
Lotte Corp. . . . .	2,576	86,761	Shinsegae, Inc. . . . .	786	196,424
Lotte Shopping Co., Ltd. (a) . . .	983	115,177	SillaJen, Inc. (a) . . . . .	6,523	82,070
Mando Corp. . . . .	5,035	153,255	SK Holdings Co., Ltd. . . . .	3,256	737,664
Mcnex Co., Ltd. . . . .	1,909	62,315	SK Hynix, Inc. . . . .	42,075	3,423,631
Medy-Tox, Inc. . . . .	516	134,259	SK Innovation Co., Ltd. . . . .	4,187	543,084
MegaStudyEdu Co., Ltd. . . . .	453	16,256	SK Telecom Co., Ltd. . . . .	2,206	454,000
Mezzion Pharma Co., Ltd. (a) . .	617	102,064	SM Entertainment Co., Ltd. (a) . .	1,656	55,059
Mirae Asset Daewoo Co., Ltd. (a) . . . . .	47,797	312,048	S-Oil Corp. . . . .	3,210	264,528
Mirae Asset Maps Asia Pacific Real Estate 1 Investment . . . . .	27,768	118,736	Soulbrain Co., Ltd. . . . .	1,026	74,791
Modetour Network, Inc. (a) . . . .	8,749	137,690	Suheung Co., Ltd. . . . .	2,578	79,138
Moorim P&P Co., Ltd. . . . .	19,213	70,193	Telcon RF Pharmaceutical, Inc. (a) . . . . .	8,430	35,427
NAVER Corp. . . . .	10,863	1,751,870	Value Added Technology Co., Ltd. . . . .	3,331	84,107
NCSOFT Corp. (a) . . . . .	1,230	575,407	Vieworks Co., Ltd. . . . .	3,440	93,701
Netmarble Corp. (a)(d) . . . . .	2,574	205,662	Whanin Pharmaceutical Co., Ltd. (a) . . . . .	5,285	70,607
NH Investment & Securities Co., Ltd. (a) . . . . .	14,985	164,564	WONIK IPS Co., Ltd. . . . .	5,486	170,066
NICE Information Service Co., Ltd. . . . .	10,100	121,834	Woongjin Coway Co., Ltd. . . . .	4,173	335,947
NKMax Co., Ltd. (a) . . . . .	9,231	86,208	Woori Financial Group, Inc. . . . .	47,991	481,383
OCI Co., Ltd. (a) . . . . .	1,629	88,180	Y G-1 Co., Ltd. . . . .	11,677	76,739
Orange Life Insurance, Ltd. (d) . .	3,399	82,738	Yuhan Corp. . . . .	1,081	221,070
Orion Corp/Republic of Korea (a) . . . . .	2,349	214,293			
Ottogi Corp. (a) . . . . .	114	54,612			
Pan Ocean Co., Ltd. (a) . . . . .	24,680	96,996	<b>SPAIN — 1.7%</b>		
Partron Co., Ltd. . . . .	11,769	134,334	ACS Actividades de Construccion y Servicios SA . . . . .	22,570	903,186
Pearl Abyss Corp. (a) . . . . .	338	54,129	Aena SME SA (d) . . . . .	5,808	1,111,571
PharmAbcine (a) . . . . .	3,224	107,750	Amadeus IT Group SA . . . . .	34,534	2,822,048
Pharmicell Co., Ltd. (a) . . . . .	11,563	84,889	Applus Services SA . . . . .	5,006	64,059
POSCO. . . . .	6,281	1,284,497			
POSCO Chemtech Co., Ltd. . . . .	2,247	95,693			
					66,770,408

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Banco Bilbao Vizcaya Argentaria SA . . . . .	527,011	\$ 2,947,791	Beijer Ref AB. . . . .	4,488	\$ 131,748
Banco de Sabadell SA . . . . .	460,492	537,578	Betsson AB (a) . . . . .	15,247	71,145
Banco Santander SA . . . . .	1,291,814	5,408,726	Bilia AB Class A . . . . .	10,517	119,426
Bankia SA . . . . .	92,513	197,567	BillerudKorsnas AB . . . . .	13,015	153,841
Bankinter SA . . . . .	68,461	501,968	BioGaia AB Class B . . . . .	1,663	75,413
Befesa SA (d) . . . . .	2,005	85,523	Boliden AB . . . . .	22,690	602,333
Bolsas y Mercados Espanoles			Bonava AB Class B . . . . .	9,858	104,782
SHMSF SA . . . . .	4,414	170,343	Boozt AB (a)(b)(d) . . . . .	10,974	62,132
CaixaBank SA . . . . .	287,629	903,372	Bravida Holding AB (d) . . . . .	10,044	97,585
Cellnex Telecom SA (d) . . . . .	19,617	844,910	Bufab AB . . . . .	6,983	97,423
Distribuidora Internacional de			Bure Equity AB . . . . .	4,779	108,230
Alimentacion SA (a) . . . . .	401,966	46,068	Castellum AB . . . . .	14,063	330,504
eDreams ODIGEO SA (a) . . . . .	11,015	52,796	Catena AB . . . . .	1,171	51,726
Enagas SA . . . . .	20,597	525,752	Cellavision AB . . . . .	1,868	63,756
Endesa SA . . . . .	29,882	797,977	Clas Ohlson AB Class B . . . . .	7,371	88,820
Ferrovial SA . . . . .	41,481	1,255,788	Climeon AB (a)(b) . . . . .	9,189	67,143
Grifols SA . . . . .	25,071	884,509	Cloetta AB Class B . . . . .	28,896	97,853
Iberdrola SA . . . . .	475,495	4,899,760	Collector AB (a)(b) . . . . .	14,065	75,876
Indra Sistemas SA (a)(b) . . . . .	6,316	72,173	Dios Fastigheter AB . . . . .	9,118	83,572
Industria de Diseno Textil SA . . . . .	84,145	2,970,538	Dometic Group AB (d) . . . . .	19,845	199,954
Inmobiliaria Colonial Socimi SA			Dustin Group AB (d) . . . . .	10,657	85,554
REIT . . . . .	5,216	66,512	Electrolux AB Class B . . . . .	18,389	451,619
Lar Espana Real Estate Socimi			Elekta AB Class B . . . . .	24,420	321,781
SA REIT . . . . .	11,653	92,871	Eltel AB (a)(d) . . . . .	24,394	49,616
Mapfre SA . . . . .	127,893	338,801	Embracer Group AB (a) . . . . .	11,520	87,104
Masmovil Ibercom SA (a) . . . . .	5,844	133,428	Epiroc AB Class A . . . . .	49,054	599,220
Merlin Properties Socimi SA			Epiroc AB Class B . . . . .	32,351	383,779
REIT . . . . .	16,246	233,240	Essity AB Class B . . . . .	47,226	1,522,565
Naturgy Energy Group SA . . . . .	23,145	581,958	Evolution Gaming Group AB (d).	8,583	258,561
Neinor Homes SA (a)(d) . . . . .	7,187	88,741	Fabege AB . . . . .	12,540	208,575
Red Electrica Corp. SA . . . . .	39,420	793,162	Fastighets AB Balder Class B (a).	5,195	240,408
Repsol SA . . . . .	109,891	1,718,302	Fingerprint Cards AB Class B		
Sacyr SA . . . . .	20,752	60,565	(a)(b) . . . . .	31,312	63,152
Siemens Gamesa Renewable			Fortnox AB (a) . . . . .	4,202	75,412
Energy SA . . . . .	17,884	313,869	Getinge AB Class B . . . . .	16,134	299,893
Solaria Energia y Medio			Granges AB . . . . .	8,487	89,711
Ambiente SA (a) . . . . .	9,631	73,513	Hemfosa Fastigheter AB . . . . .	11,042	143,082
Talgo SA (a)(d) . . . . .	12,764	87,255	Hennes & Mauritz AB Class B		
Tecnicas Reunidas SA (a) . . . . .	2,480	66,254	(b) . . . . .	61,753	1,256,559
Telefonica SA . . . . .	373,539	2,610,965	Hexagon AB Class B . . . . .	20,256	1,136,026
Viscofan SA . . . . .	1,451	76,714	Hexpol AB . . . . .	14,733	144,481
		<u>35,340,153</u>	Hoist Finance AB (a)(b)(d) . . . . .	12,565	67,033
<b>SWEDEN — 1.9%</b>			Holmen AB Class B . . . . .	4,793	146,027
AAK AB . . . . .	7,843	149,134	Humana AB . . . . .	12,622	82,115
AcadeMedia AB (d) . . . . .	15,147	89,157	Husqvarna AB Class B . . . . .	32,673	261,843
Adapteo Oyj (a) . . . . .	6,042	74,213	ICA Gruppen AB . . . . .	7,044	328,984
AF POYRY AB . . . . .	4,816	112,464	Industrivarden AB Class C . . . . .	19,084	460,533
Alfa Laval AB . . . . .	25,668	646,838	Indutrade AB . . . . .	4,495	160,957
Alimak Group AB (d) . . . . .	6,075	90,596	Intrum AB . . . . .	2,882	86,019
Arjo AB Class B . . . . .	22,985	110,640	Investor AB Class B . . . . .	36,965	2,018,631
Assa Abloy AB Class B . . . . .	78,040	1,825,731	Inwido AB . . . . .	4,681	36,054
Atlas Copco AB Class A . . . . .	44,711	1,784,418	JM AB . . . . .	4,617	136,818
Atlas Copco AB Class B . . . . .	38,700	1,344,426	John Mattson Fastighetsforetagen		
Avanza Bank Holding AB . . . . .	9,251	96,650	AB (a) . . . . .	3,703	55,539
Axfood AB . . . . .	3,395	75,581	Karo Pharma AB (a) . . . . .	17,994	77,888
			Kinnevik AB Class B . . . . .	20,120	492,197

See accompanying notes to financial statements.



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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kungsliden AB . . . . .	7,867	\$ 82,695	Vitrolife AB . . . . .	6,363	\$ 134,247
L E Lundbergforetagen AB			Volvo AB Class B . . . . .	116,411	1,951,158
Class B . . . . .	9,305	408,539	Wihlborgs Fastigheter AB . . . . .	6,292	115,945
LeoVegas AB (b)(d) . . . . .	19,551	61,633	Xvivo Perfusion AB (a) . . . . .	4,152	75,402
Lifco AB Class B . . . . .	2,202	134,552			<u>39,809,543</u>
Lindab International AB . . . . .	8,991	114,872	<b>SWITZERLAND — 5.7%</b>		
Loomis AB Class B . . . . .	3,177	131,614	ABB, Ltd. . . . .	142,095	3,429,297
Lundin Petroleum AB . . . . .	14,272	485,285	Adecco Group AG . . . . .	12,565	794,371
Mekonomen AB (a) . . . . .	8,779	87,264	Alcon, Inc. (a) . . . . .	32,498	1,839,098
Modern Times Group MTG AB			Allreal Holding AG (a) . . . . .	126	25,035
Class B (a) . . . . .	8,909	106,258	ALSO Holding AG (a) . . . . .	495	83,527
Munters Group AB (a)(d) . . . . .	17,152	89,891	Arbonia AG (a) . . . . .	6,222	80,960
Mycronic AB . . . . .	6,388	126,313	Aryzta AG (b) . . . . .	102,583	114,623
NetEnt AB . . . . .	24,310	67,131	Ascom Holding AG . . . . .	3,750	40,739
Nibe Industrier AB Class B . . . . .	13,686	237,431	Baloise Holding AG . . . . .	4,239	766,071
Nobia AB . . . . .	16,815	125,380	Barry Callebaut AG . . . . .	250	551,970
Nobina AB (d) . . . . .	12,721	87,583	Basilea Pharmaceutica AG (a)(b).	1,356	65,619
Nolato AB Class B . . . . .	1,677	98,531	Belimo Holding AG . . . . .	46	346,300
Nordic Entertainment Group AB			BKW AG . . . . .	999	73,660
Class B . . . . .	4,335	140,223	Bobst Group SA (b) . . . . .	1,422	82,749
Nyfosa AB (a) . . . . .	17,984	155,613	Bossard Holding AG Class A . . . . .	975	175,900
Pandox AB . . . . .	3,623	82,050	Burckhardt Compression		
Paradox Interactive AB (b) . . . . .	5,166	82,779	Holding AG . . . . .	438	119,864
PowerCell Sweden AB (a) . . . . .	3,453	56,880	Cembra Money Bank AG . . . . .	1,377	150,733
RaySearch Laboratories AB (a) . . . . .	4,162	47,662	Chocoladefabriken Lindt &		
Recipharm AB Class B . . . . .	6,077	96,728	Spruengli AG (c) . . . . .	77	597,568
Resurs Holding AB (d) . . . . .	13,518	86,861	Chocoladefabriken Lindt &		
Saab AB Class B (b) . . . . .	2,620	87,827	Spruengli AG (c) . . . . .	9	794,651
Sandvik AB . . . . .	88,341	1,723,683	Cie Financiere Richemont SA . . . . .	40,518	3,182,526
Scandi Standard AB . . . . .	10,379	82,491	Clariant AG . . . . .	18,240	406,861
Scandic Hotels Group AB (d) . . . . .	8,933	99,626	Coca-Cola HBC AG . . . . .	15,960	542,318
Securitas AB Class B . . . . .	31,343	540,573	Comet Holding AG . . . . .	901	114,073
Skandinaviska Enskilda Banken			Conzzeta AG . . . . .	127	151,610
AB Class A . . . . .	128,334	1,207,520	Credit Suisse Group AG . . . . .	201,370	2,725,207
Skanska AB Class B . . . . .	29,676	671,122	Daetwyler Holding AG . . . . .	462	88,931
SKF AB Class B . . . . .	33,123	670,170	DKSH Holding AG . . . . .	1,446	78,695
SkiStar AB . . . . .	6,323	80,244	dormakaba Holding AG (a) . . . . .	228	163,050
SSAB AB Class A . . . . .	51,377	180,293	Dufry AG . . . . .	3,316	328,809
Stillfront Group AB (a) . . . . .	2,830	111,101	EMS-Chemie Holding AG . . . . .	717	471,287
Storytel AB (a) . . . . .	6,381	97,613	Flughafen Zurich AG . . . . .	623	113,682
Svenska Cellulosa AB SCA			Forbo Holding AG . . . . .	88	149,764
Class B . . . . .	33,799	343,007	Galenica AG (d) . . . . .	602	37,207
Svenska Handelsbanken AB			GAM Holding AG (a) . . . . .	19,107	55,327
Class A . . . . .	120,442	1,298,209	Geberit AG . . . . .	2,907	1,630,694
Sweco AB Class B . . . . .	3,898	150,406	Georg Fischer AG . . . . .	190	192,874
Swedbank AB Class A . . . . .	71,130	1,059,612	Givaudan SA . . . . .	713	2,231,737
Swedish Match AB . . . . .	13,734	708,337	Glencore PLC (a) . . . . .	834,073	2,600,473
Swedish Orphan Biovitrum AB			Gurit Holding AG . . . . .	85	131,141
(a) . . . . .	14,226	234,794	Helvetia Holding AG . . . . .	1,677	236,912
Tele2 AB Class B . . . . .	39,986	580,287	Huber + Suhner AG . . . . .	1,498	118,807
Telefonaktiebolaget LM Ericsson			Idorsia, Ltd. (a) . . . . .	7,258	224,407
Class B . . . . .	231,964	2,021,032	Implenia AG . . . . .	1,966	79,708
Telia Co. AB . . . . .	222,979	958,750	Inficon Holding AG . . . . .	157	124,598
Thule Group AB (d) . . . . .	8,437	194,678	Interroll Holding AG . . . . .	61	137,011
Tobii AB (a)(b) . . . . .	20,023	80,340	Intershop Holding AG . . . . .	132	77,290
Trelleborg AB Class B . . . . .	8,591	154,685	IWG PLC . . . . .	45,322	261,476
Trox Group AB . . . . .	7,112	91,777			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Julius Baer Group, Ltd. . . . .	18,344	\$ 945,852	Accton Technology Corp. . . . .	40,000	\$ 224,172
Kardex AG . . . . .	794	133,652	Acer, Inc. . . . .	311,000	185,187
Komax Holding AG (b). . . . .	565	137,931	A-DATA Technology Co., Ltd. . .	43,000	98,546
Kuehne + Nagel International AG. . . . .	4,556	767,841	Advanced Ceramic X Corp. . . . .	8,000	93,939
LafargeHolcim, Ltd. (c) . . . . .	34,706	1,924,627	Advantech Co., Ltd. . . . .	33,199	334,460
LafargeHolcim, Ltd. (c) . . . . .	3,311	181,927	Airtac International Group. . . . .	12,000	186,743
Landis+Gyr Group AG (a). . . . .	1,625	168,986	AmTRAN Technology Co., Ltd. (a) . . . . .	189,000	67,146
LEM Holding SA . . . . .	58	85,291	Arcadyan Technology Corp. . . . .	25,487	80,006
Logitech International SA . . . . .	9,931	470,014	ASE Technology Holding Co., Ltd. . . . .	266,325	739,175
Lonza Group AG. . . . .	5,715	2,084,513	Asia Cement Corp. . . . .	233,000	372,697
Mediclinic International PLC (c). . . . .	19,928	108,661	Asia Optical Co., Inc. . . . .	27,000	97,275
Meyer Burger Technology AG (a)(b) . . . . .	170,161	65,896	ASPEED Technology, Inc. . . . .	3,000	95,974
Mobilezone Holding AG (a). . . . .	8,564	96,045	Asustek Computer, Inc. . . . .	56,000	432,465
Mobimo Holding AG . . . . .	247	73,589	AU Optronics Corp. . . . .	922,000	309,107
Nestle SA . . . . .	227,414	24,607,259	Brighton-Best International Taiwan, Inc. . . . .	68,000	63,515
Novartis AG. . . . .	164,821	15,642,123	Career Technology MFG. Co., Ltd. . . . .	60,000	71,555
Orior AG (a) . . . . .	1,109	102,500	Catcher Technology Co., Ltd. . . .	50,000	378,624
Pargesa Holding SA. . . . .	4,579	380,421	Cathay Financial Holding Co., Ltd. . . . .	600,523	852,395
Partners Group Holding AG (b) . . . . .	1,523	1,395,684	Chailease Holding Co., Ltd. . . . .	94,423	434,679
PSP Swiss Property AG . . . . .	2,141	295,387	Chang Hwa Commercial Bank, Ltd. . . . .	470,817	356,525
Rieter Holding AG. . . . .	687	97,976	Chang Wah Technology Co., Ltd. . . . .	62,000	71,251
Roche Holding AG . . . . .	53,871	17,468,368	Cheng Loong Corp. . . . .	121,000	77,903
Schindler Holding AG (c) . . . . .	3,293	837,235	Cheng Shin Rubber Industry Co., Ltd. . . . .	207,000	288,641
Schindler Holding AG (c) . . . . .	1,468	359,591	Cheng Uei Precision Industry Co., Ltd. . . . .	59,000	90,142
Schweiter Technologies AG . . . . .	124	156,993	Chicony Electronics Co., Ltd. . . .	62,491	185,532
SGS SA . . . . .	416	1,138,861	China Airlines, Ltd. . . . .	434,000	131,169
SIG Combibloc Group AG (a) . . . . .	11,956	190,881	China Development Financial Holding Corp. . . . .	1,476,000	479,083
Sika AG . . . . .	9,876	1,854,650	China General Plastics Corp. . . .	131,000	90,896
Sonova Holding AG . . . . .	4,360	997,305	China Life Insurance Co., Ltd. (a) . . . . .	268,557	229,344
STMicroelectronics NV . . . . .	53,441	1,437,900	China Man-Made Fiber Corp. . . . .	267,000	73,927
Straumann Holding AG. . . . .	852	836,207	China Steel Corp. . . . .	1,066,000	849,898
Sunrise Communications Group AG (d) . . . . .	1,152	90,473	Chin-Poon Industrial Co., Ltd. . . .	91,000	96,989
Swatch Group AG (c). . . . .	1,998	557,092	Chipbond Technology Corp. . . . .	37,000	82,944
Swatch Group AG (c). . . . .	6,411	338,641	ChipMOS Technologies, Inc. . . . .	67,000	76,550
Swiss Life Holding AG. . . . .	2,788	1,398,679	Chroma ATE, Inc. . . . .	29,000	140,274
Swiss Prime Site AG (a) . . . . .	6,759	781,052	Chung Hwa Pulp Corp. . . . .	235,000	70,397
Swiss Re AG . . . . .	22,870	2,567,222	Chunghwa Precision Test Tech Co., Ltd. . . . .	3,000	103,079
Swisscom AG (b) . . . . .	2,089	1,105,821	Chunghwa Telecom Co., Ltd. . . .	285,000	1,045,802
Tecan Group AG . . . . .	1,108	311,226	Cleanaway Co., Ltd. . . . .	14,000	72,856
Temenos AG . . . . .	5,154	815,400	Compal Electronics, Inc. . . . .	446,000	280,452
u-blox Holding AG . . . . .	976	98,573	Compeq Manufacturing Co., Ltd. . . . .	80,000	120,359
UBS Group AG (a) . . . . .	303,003	3,825,282	CTBC Financial Holding Co., Ltd. . . . .	1,468,009	1,096,954
Valiant Holding AG . . . . .	1,670	169,699	Delta Electronics, Inc. . . . .	148,630	751,157
Valora Holding AG (a) . . . . .	403	112,366			
VAT Group AG (d) . . . . .	2,015	340,324			
Vetropack Holding AG . . . . .	43	134,992			
Vifor Pharma AG . . . . .	3,758	685,548			
Zehnder Group AG . . . . .	1,784	84,009			
Zur Rose Group AG (a)(b). . . . .	1,188	131,271			
Zurich Insurance Group AG . . . . .	11,522	4,724,930			
		<u>120,105,976</u>			
<b>TAIWAN — 3.3%</b>					
AcBel Polytech, Inc. . . . .	136,000	109,564			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
E Ink Holdings, Inc. . . . .	75,000	\$ 78,185	King Yuan Electronics Co., Ltd. . . . .	73,000	\$ 91,442
E.Sun Financial Holding Co., Ltd. . . . .	827,555	770,217	Kinpo Electronics . . . . .	141,000	60,441
Eclat Textile Co., Ltd. . . . .	19,182	257,876	Kung Long Batteries Industrial Co., Ltd. . . . .	19,000	94,439
Egis Technology, Inc. . . . .	8,000	63,115	Land Mark Optoelectronics Corp. . . . .	8,000	82,463
Elan Microelectronics Corp. . . . .	24,000	73,016	Largan Precision Co., Ltd. . . . .	8,000	1,334,356
Elite Material Co., Ltd. . . . .	22,000	100,544	Lite-On Technology Corp. . . . .	225,419	371,099
Elite Semiconductor Memory Technology, Inc. . . . .	103,000	133,659	Lotes Co., Ltd. . . . .	8,000	86,066
eMemory Technology, Inc. . . . .	7,000	83,247	Macronix International . . . . .	136,000	168,769
Epistar Corp. . . . .	86,000	92,808	MediaTek, Inc. . . . .	115,000	1,701,388
Eva Airways Corp. . . . .	323,121	148,211	Mega Financial Holding Co., Ltd. . . . .	849,601	867,258
Evergreen Marine Corp. Taiwan, Ltd. (a) . . . . .	369,683	152,920	Merida Industry Co., Ltd. . . . .	17,000	100,093
Everlight Electronics Co., Ltd. . . . .	90,000	104,330	Merry Electronics Co., Ltd. . . . .	15,000	83,814
Far Eastern New Century Corp. . . . .	341,620	340,173	Micro-Star International Co., Ltd. . . . .	72,000	208,240
Far EasTone Telecommunications Co., Ltd. . . . .	131,000	315,078	Namchow Holdings Co., Ltd. . . . .	43,000	73,013
Faraday Technology Corp. . . . .	37,000	69,490	Nan Ya Plastics Corp. . . . .	397,000	964,126
Feng TAY Enterprise Co., Ltd. . . . .	38,800	252,394	Nantex Industry Co., Ltd. . . . .	69,000	69,283
Firich Enterprises Co., Ltd. . . . .	58,000	71,685	Nanya Technology Corp. . . . .	131,000	364,459
First Financial Holding Co., Ltd. . . . .	805,518	636,847	Nien Made Enterprise Co., Ltd. . . . .	17,000	157,087
FLEXium Interconnect, Inc. . . . .	23,000	87,851	Novatek Microelectronics Corp. . . . .	44,000	321,446
Formosa Chemicals & Fibre Corp. . . . .	274,000	799,780	Pan-International Industrial Corp. . . . .	108,000	83,944
Formosa Petrochemical Corp. . . . .	88,000	286,219	Parade Technologies, Ltd. . . . .	5,000	102,579
Formosa Plastics Corp. . . . .	343,000	1,141,922	PChome Online, Inc. (a) . . . . .	17,000	53,705
Formosa Taffeta Co., Ltd. . . . .	76,000	86,706	Pegatron Corp. . . . .	151,000	344,544
Foxconn Technology Co., Ltd. . . . .	84,180	185,900	PharmaEssentia Corp. (a) . . . . .	19,000	69,720
Foxsemicon Integrated Technology, Inc. . . . .	19,000	112,820	Phison Electronics Corp. . . . .	13,000	147,663
Fubon Financial Holding Co., Ltd. . . . .	517,000	800,240	Pou Chen Corp. . . . .	235,000	307,302
General Interface Solution Holding, Ltd. . . . .	20,000	75,391	Powertech Technology, Inc. . . . .	87,000	289,642
Genius Electronic Optical Co., Ltd. . . . .	5,396	105,663	Poya International Co., Ltd. . . . .	5,000	70,304
Giant Manufacturing Co., Ltd. . . . .	37,000	262,902	President Chain Store Corp. . . . .	45,000	456,350
Gigabyte Technology Co., Ltd. . . . .	43,000	71,291	Primax Electronics, Ltd. . . . .	35,000	74,023
Global Unichip Corp. . . . .	8,000	64,316	Quanta Computer, Inc. . . . .	204,000	437,575
Globalwafers Co., Ltd. . . . .	23,000	293,475	Radiant Opto-Electronics Corp. . . . .	31,000	124,095
Highwealth Construction Corp. . . . .	72,900	112,595	Radium Life Tech Co., Ltd. . . . .	184,000	71,508
Hiwin Technologies Corp. . . . .	24,322	227,991	Realtek Semiconductor Corp. . . . .	38,000	297,895
Holtek Semiconductor, Inc. . . . .	33,000	75,628	Ruentex Development Co., Ltd. (a) . . . . .	77,361	116,647
Hon Hai Precision Industry Co., Ltd. . . . .	949,320	2,875,480	Ruentex Industries, Ltd. (a) . . . . .	47,400	116,219
Hotai Motor Co., Ltd. . . . .	23,000	524,035	SDI Corp. . . . .	35,000	75,775
Hua Nan Financial Holdings Co., Ltd. . . . .	800,618	587,570	Sercomm Corp. . . . .	27,000	69,984
Huaku Development Co., Ltd. . . . .	35,000	108,116	Shanghai Commercial & Savings Bank, Ltd. . . . .	260,649	452,138
Hung Sheng Construction, Ltd. . . . .	97,600	84,163	Shin Kong Financial Holding Co., Ltd. . . . .	1,164,959	402,219
IEI Integration Corp. . . . .	41,000	72,352	Shin Zu Shing Co., Ltd. . . . .	18,000	77,459
Innolux Corp. . . . .	942,000	261,763	Shining Building Business Co., Ltd. (a) . . . . .	188,000	68,673
International Games System Co., Ltd. . . . .	5,000	65,050	Sigurd Microelectronics Corp. . . . .	67,078	83,017
Inventec Corp. . . . .	291,000	221,815	Simplo Technology Co., Ltd. . . . .	12,000	121,293
ITEQ Corp. . . . .	15,000	63,799	Sinbon Electronics Co., Ltd. . . . .	22,000	91,003
			Sino-American Silicon Products, Inc. . . . .	36,000	119,372

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SinoPac Financial Holdings Co., Ltd. . . . .	1,182,281	\$ 512,715	Visual Photonics Epitaxy Co., Ltd. . . . .	20,000	\$ 78,727
Sitronix Technology Corp. . . . .	12,000	67,051	Voltronic Power Technology Corp. . . . .	4,000	95,406
Soft-World International Corp. . . . .	32,000	88,815	Walsin Technology Corp. . . . .	28,000	223,238
Sporton International, Inc. . . . .	11,000	78,160	Win Semiconductors Corp. . . . .	36,000	353,071
Standard Foods Corp. . . . .	51,417	119,379	Winbond Electronics Corp. . . . .	274,000	178,694
Sunny Friend Environmental Technology Co., Ltd. . . . .	8,000	62,448	Wistron Corp. . . . .	302,842	286,405
Supreme Electronics Co., Ltd. . . . .	122,000	122,704	Wiwynn Corp. . . . .	6,000	127,097
Syncmold Enterprise Corp. . . . .	28,000	84,999	WPG Holdings, Ltd. . . . .	160,480	209,319
Synnex Technology International Corp. . . . .	128,550	160,811	Xxentria Technology Materials Corp. . . . .	32,000	70,241
Taigen Biopharmaceuticals Holdings, Ltd. (a) . . . . .	126,000	77,339	Yageo Corp. . . . .	23,962	349,314
TaiMed Biologics, Inc. (a) . . . . .	15,000	49,588	YC INOX Co., Ltd. . . . .	82,000	71,121
Taishin Financial Holding Co., Ltd. . . . .	1,077,405	521,145	Yuanta Financial Holding Co., Ltd. . . . .	853,022	574,809
Taiwan Business Bank . . . . .	679,269	285,512	Zhen Ding Technology Holding, Ltd. . . . .	40,000	190,813
Taiwan Cement Corp. . . . .	403,235	587,830			68,789,927
Taiwan Cogeneration Corp. . . . .	134,000	133,656			
Taiwan Cooperative Financial Holding Co., Ltd. . . . .	781,731	541,112	<b>THAILAND — 0.8%</b>		
Taiwan High Speed Rail Corp. . . . .	226,000	289,502	Advanced Info Service PCL . . . . .	106,700	758,740
Taiwan Hon Chuan Enterprise Co., Ltd. . . . .	101,000	208,894	AEON Thana Sinsap Thailand PCL . . . . .	10,400	66,316
Taiwan Mobile Co., Ltd. . . . .	124,000	463,289	Airports of Thailand PCL . . . . .	432,600	1,072,338
Taiwan Semiconductor Manufacturing Co., Ltd. . . . .	1,880,000	20,758,582	Amata Corp. PCL . . . . .	98,300	65,963
Taiwan Styrene Monomer . . . . .	154,000	107,369	Ananda Development PCL . . . . .	700,900	61,306
Taiwan Surface Mounting Technology Corp. . . . .	30,000	117,090	AP Thailand PCL NVDR . . . . .	15,474	3,849
Taiwan TEA Corp. . . . .	161,000	88,349	Asia Aviation PCL NVDR (a) . . . . .	705,600	52,766
Taiwan Union Technology Corp. . . . .	21,000	103,680	Bangchak Corp. PCL . . . . .	98,500	92,075
Tatung Co., Ltd. (a) . . . . .	177,000	123,995	Bangkok Bank PCL NVDR . . . . .	96	513
TCI Co., Ltd. . . . .	7,000	66,551	Bangkok Dusit Medical Services PCL Class F . . . . .	729,500	633,209
Test Research, Inc. . . . .	44,000	78,087	Bangkok Expressway & Metro PCL . . . . .	782,100	284,602
Thinking Electronic Industrial Co., Ltd. . . . .	26,000	84,391	Bangkok Land PCL . . . . .	1,469,600	65,253
Ton Yi Industrial Corp. . . . .	184,000	71,508	Banpu PCL . . . . .	243,400	96,698
Tong Hsing Electronic Industries, Ltd. . . . .	18,000	93,972	BEC World PCL (a) . . . . .	306,700	60,411
Topco Scientific Co., Ltd. . . . .	22,000	77,426	Berli Jucker PCL . . . . .	104,700	146,806
Tripod Technology Corp. . . . .	24,000	100,477	BTS Group Holdings PCL . . . . .	619,900	273,177
TXC Corp. . . . .	39,000	61,537	Bumrungrad Hospital PCL . . . . .	31,200	153,116
Unimicron Technology Corp. . . . .	109,000	152,717	Central Pattana PCL . . . . .	150,100	311,938
Uni-President Enterprises Corp. . . . .	380,880	942,766	Charoen Pokphand Foods PCL . . . . .	359,700	330,234
Unitech Printed Circuit Board Corp. . . . .	61,000	68,474	Chularat Hospital PCL Class F . . . . .	887,900	76,477
United Integrated Services Co., Ltd. . . . .	13,000	84,999	Com7 PCL Class F . . . . .	84,500	74,757
United Microelectronics Corp. . . . .	861,000	472,477	CP ALL PCL . . . . .	524,300	1,264,639
United Renewable Energy Co., Ltd. (a) . . . . .	273,450	69,874	Eastern Polymer Group PCL . . . . .	280,400	58,507
USI Corp. . . . .	244,000	112,733	Electricity Generating PCL . . . . .	11,900	130,308
Vanguard International Semiconductor Corp. . . . .	105,000	277,763	Energy Absolute PCL . . . . .	112,813	164,773
			Erawan Group PCL . . . . .	394,000	78,264
			GFPT PCL . . . . .	131,000	53,793
			Global Green Chemicals PCL Class F . . . . .	177,600	74,707
			Global Power Synergy PCL NVDR . . . . .	33,100	94,757
			Gulf Energy Development PCL . . . . .	40,600	225,000
			Gunkul Engineering PCL . . . . .	705,600	70,198

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hana Microelectronics PCL . . . . .	82,100	\$ 94,561	WHA Corp. PCL . . . . .	459,200	\$ 59,482
Home Product Center PCL . . . . .	417,200	222,850			16,176,265
Indorama Ventures PCL . . . . .	175,900	205,533			
Intouch Holdings PCL Class F . . . . .	115,700	221,135	<b>TURKEY — 0.1%</b>		
IRPC PCL . . . . .	971,500	119,355	Akbank T.A.S. (a) . . . . .	237,316	323,413
Italian-Thai Development PCL . . . . .	1,133,500	56,384	Anadolu Efes Biracilik Ve Malt		
Jasmine International PCL . . . . .	363,100	60,610	Sanayii A/S . . . . .	23,020	89,279
Kasikornbank PCL . . . . .	49,300	247,703	Arcelik A/S (a) . . . . .	21,397	74,931
Kasikornbank PCL NVDR . . . . .	52,500	264,658	Aselsan Elektronik Sanayi Ve		
Krung Thai Bank PCL . . . . .	364,900	199,787	Ticaret A/S . . . . .	44,184	155,472
Land & Houses PCL . . . . .	567,800	185,768	BIM Birllesik Magazalar A/S . . . . .	41,200	323,037
LPN Development PCL . . . . .	532,800	77,909	Eregli Demir ve Celik Fabrikalari		
Major Cineplex Group PCL			TAS . . . . .	122,270	185,737
NVDR . . . . .	1,245	1,049	Ford Otomotiv Sanayi A/S . . . . .	6,094	72,553
MBK PCL . . . . .	114,100	80,755	Haci Omer Sabanci Holding A/S . . . . .	140,790	225,699
Minor International PCL . . . . .	236,350	284,058	KOC Holding A/S . . . . .	71,562	244,352
Muangthai Capital PCL . . . . .	60,500	128,761	TAV Havalimanlari Holding A/S . . . . .	12,185	59,748
Origin Property PCL Class F . . . . .	286,100	66,860	Tupras Turkiye Petrol Rafinerileri		
Plan B Media PCL Class F . . . . .	267,000	67,744	A/S . . . . .	12,883	274,503
PTG Energy PCL . . . . .	109,300	58,748	Turk Hava Yollari AO (a) . . . . .	85,741	208,337
PTT Exploration & Production			Turkcell Iletisim Hizmetleri A/S . . . . .	100,945	234,085
PCL . . . . .	145,100	603,095	Turkiye Garanti Bankasi A/S (a) . . . . .	190,042	355,750
PTT Global Chemical PCL . . . . .	213,000	405,325	Turkiye Is Bankasi A/S Class C		
PTT PCL . . . . .	1,103,600	1,621,113	(a) . . . . .	164,039	176,691
Quality Houses PCL . . . . .	981,000	83,841			3,003,587
Ratchthani Leasing PCL . . . . .	298,000	57,702	<b>UNITED ARAB EMIRATES</b>		
Robinson PCL . . . . .	63,300	139,475	<b>— 0.2%</b>		
Sansiri PCL . . . . .	1,966,900	71,574	Abu Dhabi Commercial Bank		
Siam Cement PCL . . . . .	67,165	878,978	PJSC . . . . .	226,966	489,381
Siam Commercial Bank PCL . . . . .	191,100	778,340	Air Arabia PJSC (a) . . . . .	303,107	132,857
Siamgas & Petrochemicals PCL			Aldar Properties PJSC . . . . .	307,385	180,758
(b) . . . . .	242,200	78,432	Amanat Holdings PJSC . . . . .	296,164	66,358
Singha Estate PCL . . . . .	705,600	61,246	Borr Drilling, Ltd. (a)(b) . . . . .	8,712	75,111
Sino-Thai Engineering &			Dana Gas PJSC . . . . .	290,758	75,912
Construction PCL . . . . .	104,500	49,540	Deyaar Development PJSC (a) . . . . .	788,713	80,522
SPCG PCL NVDR . . . . .	112,855	73,846	DP World PLC . . . . .	14,508	190,055
Srisawad Corp. PCL . . . . .	84,900	194,154	Dubai Islamic Bank PJSC . . . . .	117,687	176,539
Supalai PCL . . . . .	161,300	96,391	Emaar Malls PJSC . . . . .	267,179	133,111
Super Energy Corp. PCL . . . . .	3,551,400	66,395	Emaar Properties PJSC . . . . .	256,763	281,009
Thai Airways International PCL			Emirates Telecommunications		
(a) . . . . .	242,200	55,388	Group Co. PJSC . . . . .	116,409	518,479
Thai Oil PCL . . . . .	117,200	272,911	Eshraq Properties Co. PJSC (a) . . . . .	830,947	73,070
Thai Union Group PCL Class F . . . . .	244,000	109,970	First Abu Dhabi Bank PJSC . . . . .	196,038	809,097
Thai Vegetable Oil PCL . . . . .	83,600	76,752	National Central Cooling Co.		
Thonburi Healthcare Group PCL . . . . .	111,000	99,128	PJSC . . . . .	146,926	76,800
Thoresen Thai Agencies PCL . . . . .	422,000	62,552	Network International Holdings		
TMB Bank PCL . . . . .	2,510,814	140,823	PLC (a)(d) . . . . .	19,295	163,846
Total Access Communication			NMC Health PLC (b) . . . . .	7,420	173,690
PCL . . . . .	45,600	81,065	RAK Properties PJSC (a) . . . . .	457,854	54,222
True Corp. PCL (b) . . . . .	1,001,312	153,772	Union Properties PJSC (a) . . . . .	971,470	72,203
U City PCL Class F (a) . . . . .	1,076,200	61,438			3,823,020
Unique Engineering &			<b>UNITED KINGDOM — 9.7%</b>		
Construction PCL . . . . .	228,000	54,804	3i Group PLC . . . . .	78,111	1,136,184
Univentures PCL . . . . .	358,100	77,110	888 Holdings PLC . . . . .	47,272	103,329
Vinythai PCL . . . . .	85,300	71,905	A.G. Barr PLC . . . . .	16,160	124,166
			AA PLC . . . . .	120,393	92,744

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AB Dynamics PLC . . . . .	2,636	\$ 73,333	Civitas Social Housing PLC		
Abcam PLC . . . . .	16,250	291,048	REIT . . . . .	94,438	\$ 114,222
Admiral Group PLC . . . . .	16,286	498,164	Clinigen Healthcare, Ltd. (a) . . . . .	6,639	81,310
Advanced Medical Solutions			Close Brothers Group PLC . . . . .	1,484	31,416
Group PLC . . . . .	26,844	105,262	CNH Industrial NV . . . . .	83,485	917,439
Aggreko PLC . . . . .	11,794	130,086	Coats Group PLC . . . . .	90,858	89,792
Alfa Financial Software			Cobham PLC . . . . .	146,732	319,275
Holdings PLC (a)(d) . . . . .	72,989	116,031	Coca-Cola European Partners		
Alliance Pharma PLC . . . . .	112,662	125,518	PLC (c) . . . . .	9,300	473,184
Amigo Holdings PLC (d) . . . . .	81,271	71,489	Coca-Cola European Partners		
Anglo Pacific Group PLC . . . . .	29,575	75,225	PLC (c) . . . . .	11,838	593,316
Arrow Global Group PLC . . . . .	8,238	27,960	Compass Group PLC . . . . .	121,601	3,044,620
Ascential PLC (d) . . . . .	30,220	156,853	Computacenter PLC . . . . .	4,544	106,729
Ashmore Group PLC . . . . .	13,480	92,503	ConvaTec Group PLC (d) . . . . .	109,292	287,325
Ashtead Group PLC . . . . .	35,990	1,150,942	Countryside Properties PLC (d) . . . . .	43,262	260,881
ASOS PLC (a) . . . . .	5,014	224,045	Craneware PLC . . . . .	1,700	58,104
Associated British Foods PLC . . . . .	28,388	977,030	Cranswick PLC . . . . .	3,482	156,373
Assura PLC REIT . . . . .	222,728	229,556	Crest Nicholson Holdings PLC . . . . .	28,002	160,179
AstraZeneca PLC . . . . .	100,543	10,132,099	Croda International PLC . . . . .	10,490	711,508
Auto Trader Group PLC (d) . . . . .	73,019	575,168	Custodian Reit PLC . . . . .	48,411	73,111
Avast PLC (d) . . . . .	35,155	210,876	CVS Group PLC . . . . .	6,658	100,991
AVEVA Group PLC . . . . .	2,456	151,487	Daily Mail & General Trust PLC		
Aviva PLC . . . . .	311,327	1,726,847	Class A . . . . .	6,851	75,239
B&M European Value Retail SA . . . . .	53,044	287,826	Dart Group PLC . . . . .	7,820	175,491
Babcock International Group			DCC PLC . . . . .	7,646	662,845
PLC . . . . .	10,844	90,417	De La Rue PLC . . . . .	25,937	48,929
BAE Systems PLC . . . . .	248,517	1,859,452	Dechra Pharmaceuticals PLC . . . . .	7,491	287,788
Balfour Beatty PLC . . . . .	33,378	115,585	Derwent London PLC REIT . . . . .	6,269	333,025
Bank of Georgia Group PLC . . . . .	5,714	123,006	Diageo PLC . . . . .	180,476	7,651,938
Barclays PLC . . . . .	1,320,437	3,142,352	Dialog Semiconductor PLC (a) . . . . .	6,000	303,816
Barratt Developments PLC . . . . .	78,731	778,696	Dignity PLC . . . . .	11,318	87,787
BBA Aviation PLC (a) . . . . .	96,589	405,878	Diploma PLC . . . . .	9,179	246,116
Beazley PLC . . . . .	25,648	188,913	Direct Line Insurance Group		
Bellway PLC . . . . .	7,243	365,288	PLC . . . . .	115,936	479,957
Berkeley Group Holdings PLC . . . . .	9,391	604,495	Dixons Carphone PLC . . . . .	75,099	143,461
Biffa PLC (d) . . . . .	23,119	83,918	Domino's Pizza Group PLC . . . . .	38,448	163,091
Big Yellow Group PLC REIT . . . . .	14,991	238,312	Drax Group PLC . . . . .	32,404	134,791
Blue Prism Group PLC (a) . . . . .	6,473	97,156	DS Smith PLC . . . . .	101,297	515,571
Bodycote PLC . . . . .	9,538	120,290	Dunelm Group PLC . . . . .	6,935	106,203
boohoo Group PLC (a) . . . . .	61,003	240,744	easyJet PLC . . . . .	12,809	241,720
Bovis Homes Group PLC . . . . .	11,282	202,964	EI Group PLC (a) . . . . .	25,370	95,382
BP PLC . . . . .	1,551,884	9,695,433	Electrocomponents PLC . . . . .	24,703	221,747
British American Tobacco PLC . . . . .	175,797	7,525,750	Elementis PLC . . . . .	57,380	136,065
British Land Co. PLC REIT . . . . .	70,342	595,270	EMIS Group PLC . . . . .	9,755	143,186
Britvic PLC . . . . .	11,396	136,551	Empiric Student Property PLC		
BT Group PLC . . . . .	648,873	1,654,205	REIT . . . . .	78,997	102,035
Bunzl PLC . . . . .	26,997	738,533	EnQuest PLC (a) . . . . .	305,590	87,200
Burberry Group PLC . . . . .	32,429	947,275	Equiniti Group PLC (d) . . . . .	29,179	79,784
Cairn Energy PLC . . . . .	56,269	152,812	Essentra PLC . . . . .	20,843	120,222
Capita PLC (a) . . . . .	140,018	304,387	Euromoney Institutional Investor		
Capital & Counties Properties			PLC . . . . .	8,298	143,126
PLC . . . . .	36,111	125,192	Experian PLC . . . . .	69,537	2,350,882
Card Factory PLC . . . . .	45,059	88,284	Fevertree Drinks PLC . . . . .	9,051	250,957
Centrica PLC . . . . .	458,608	542,534	Fiat Chrysler Automobiles NV . . . . .	85,257	1,262,678
Cineworld Group PLC (b) . . . . .	58,020	168,405	First Derivatives PLC . . . . .	2,570	93,286
			Firstgroup PLC (a) . . . . .	94,834	157,542
			FLEX LNG, Ltd. (b) . . . . .	7,577	78,380

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Forterra PLC (d) . . . . .	29,434	\$ 135,110	J D Wetherspoon PLC . . . . .	3,719	\$ 81,932
Frasers Group PLC (a) . . . . .	19,990	121,445	J Sainsbury PLC . . . . .	144,005	438,582
Frontier Developments PLC (a) . . . . .	5,571	90,186	JD Sports Fashion PLC . . . . .	35,004	388,316
Funding Circle Holdings PLC (a)(d) . . . . .	129,936	150,444	John Laing Group PLC (d) . . . . .	15,956	80,323
Future PLC . . . . .	9,077	174,359	John Menzies PLC . . . . .	4,460	27,947
G4S PLC . . . . .	130,844	377,872	John Wood Group PLC . . . . .	48,311	255,040
Galliford Try PLC . . . . .	9,905	112,781	Johnson Matthey PLC . . . . .	15,668	621,856
Games Workshop Group PLC . . . . .	2,919	236,077	JPJ Group PLC (a) . . . . .	8,539	79,976
GB Group PLC (b) . . . . .	14,835	153,291	Just Eat PLC (a) . . . . .	49,502	547,444
GCP Student Living PLC REIT . . . . .	70,906	185,987	Just Group PLC (a) . . . . .	106,609	111,572
Genus PLC . . . . .	4,421	186,010	Kainos Group PLC . . . . .	12,651	124,355
GlaxoSmithKline PLC . . . . .	382,904	9,024,019	Keller Group PLC . . . . .	10,427	103,599
Go-Ahead Group PLC . . . . .	4,113	120,307	Kingfisher PLC . . . . .	168,908	485,561
Gocompare.Com Group PLC . . . . .	68,401	94,239	Lancashire Holdings, Ltd. . . . .	9,903	100,623
Grafton Group PLC . . . . .	19,660	225,807	Land Securities Group PLC REIT . . . . .	54,568	715,661
Grainger PLC . . . . .	37,457	155,414	Learning Technologies Group PLC . . . . .	39,365	74,573
Great Portland Estates PLC REIT . . . . .	14,956	170,392	Legal & General Group PLC . . . . .	463,762	1,861,538
Greggs PLC . . . . .	7,202	219,249	Lloyds Banking Group PLC . . . . .	5,363,693	4,440,973
Gulf Keystone Petroleum, Ltd. . . . .	25,819	72,683	London Stock Exchange Group PLC . . . . .	24,236	2,488,266
GVC Holdings PLC . . . . .	45,480	532,728	LondonMetric Property PLC REIT . . . . .	51,511	161,454
Halfords Group PLC . . . . .	44,124	98,961	Lookers PLC . . . . .	98,839	72,015
Halma PLC . . . . .	29,869	837,280	LXI REIT PLC . . . . .	73,462	136,246
Hammerson PLC REIT . . . . .	65,689	268,636	M&G PLC (a) . . . . .	211,673	665,142
Hansteen Holdings PLC REIT . . . . .	61,415	94,703	Man Group PLC . . . . .	74,441	155,813
Hargreaves Lansdown PLC . . . . .	22,492	576,558	Marks & Spencer Group PLC . . . . .	149,883	423,920
Hays PLC . . . . .	80,561	193,809	Marshalls PLC . . . . .	11,929	135,905
Helical PLC . . . . .	16,644	104,513	Marston's PLC . . . . .	55,445	93,429
Hill & Smith Holdings PLC . . . . .	6,431	125,492	McCarthy & Stone PLC (d) . . . . .	54,789	108,147
Hiscox, Ltd. . . . .	16,105	303,812	Meggitt PLC . . . . .	64,866	564,397
HomeServe PLC . . . . .	15,338	256,832	Melrose Industries PLC . . . . .	377,318	1,200,145
Hotel Chocolat Group PLC (b) . . . . .	15,284	90,101	Micro Focus International PLC ADR (b) . . . . .	15,603	218,910
Howden Joinery Group PLC . . . . .	41,841	372,815	Micro Focus International PLC . . . . .	27,764	391,270
HSBC Holdings PLC . . . . .	1,544,050	12,107,204	Mitchells & Butlers PLC (a) . . . . .	14,523	88,405
Hunting PLC . . . . .	13,720	75,865	Mitie Group PLC . . . . .	40,206	77,231
Hurricane Energy PLC (a)(b) . . . . .	148,745	66,012	Mondi PLC . . . . .	22,277	523,091
Ibstock PLC (d) . . . . .	26,496	110,567	Mondi PLC . . . . .	15,186	354,349
IG Design Group PLC (b) . . . . .	11,749	110,819	Moneysupermarket.com Group PLC . . . . .	36,886	161,547
IG Group Holdings PLC . . . . .	26,209	241,307	Morgan Advanced Materials PLC . . . . .	31,654	132,930
IMI PLC . . . . .	8,960	139,945	Morgan Sindall Group PLC . . . . .	4,942	106,060
Imperial Brands PLC . . . . .	74,499	1,844,565	National Express Group PLC . . . . .	17,366	108,034
Inchcape PLC . . . . .	21,709	203,039	National Grid PLC . . . . .	260,822	3,262,784
Indivior PLC (a) . . . . .	116,804	60,347	NCC Group PLC . . . . .	31,770	94,907
Informa PLC . . . . .	97,723	1,109,460	NewRiver REIT PLC . . . . .	51,107	135,747
InterContinental Hotels Group PLC . . . . .	13,938	961,625	Next PLC . . . . .	10,087	937,799
Intermediate Capital Group PLC . . . . .	14,951	318,882	Northern Drilling, Ltd. (a) . . . . .	26,942	63,313
International Personal Finance PLC . . . . .	52,617	112,224	Northgate PLC . . . . .	17,544	72,281
Intertek Group PLC . . . . .	12,362	958,357	Numis Corp. PLC . . . . .	24,944	98,803
Intu Properties PLC REIT (a) . . . . .	136,789	61,612	Ocado Group PLC (a) . . . . .	35,490	601,327
iomart Group PLC (b) . . . . .	15,727	77,608	On the Beach Group PLC (d) . . . . .	15,830	102,212
IQE PLC (a)(b) . . . . .	95,123	61,747	OneSavings Bank PLC . . . . .	30,027	172,399
ITE Group PLC . . . . .	92,034	124,361			
ITV PLC . . . . .	291,131	582,371			

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Oxford Biomedica PLC (a) . . . . .	16,489	\$ 140,893	Segro PLC REIT . . . . .	86,987	\$ 1,033,898
P2P Global Investments PLC . . . . .	6,909	75,967	Senior PLC . . . . .	31,367	71,846
Pagegroup PLC . . . . .	21,792	150,985	Serco Group PLC (a) . . . . .	87,519	187,708
Paragon Banking Group PLC . . . . .	23,278	166,214	Serica Energy PLC (a) . . . . .	48,012	82,176
Pearson PLC . . . . .	63,737	537,855	Severn Trent PLC . . . . .	20,152	671,414
Pennon Group PLC . . . . .	19,455	264,173	SIG PLC . . . . .	71,606	116,678
Persimmon PLC . . . . .	24,586	877,770	Signature Aviation PLC . . . . .	142,333	598,099
Petrofac, Ltd. . . . .	14,738	74,758	Smart Metering Systems PLC		
Pets at Home Group PLC . . . . .	44,934	166,436	(b) . . . . .	13,920	104,189
Phoenix Group Holdings PLC . . . . .	26,401	261,961	Smith & Nephew PLC . . . . .	67,932	1,649,121
Photo-Me International PLC . . . . .	61,020	78,411	Smiths Group PLC . . . . .	32,901	735,289
Picton Property Income, Ltd.			Softcat PLC . . . . .	5,833	89,018
REIT (a) . . . . .	95,313	122,478	Sophos Group PLC (d) . . . . .	35,301	260,949
Playtech PLC . . . . .	22,457	118,107	Spectris PLC . . . . .	6,740	259,471
Polypipe Group PLC . . . . .	19,986	142,973	Spirax-Sarco Engineering PLC . . . . .	5,889	693,550
Premier Oil PLC (a)(b) . . . . .	77,550	100,885	Spire Healthcare Group PLC (d) . . . . .	49,079	92,325
Primary Health Properties PLC			Spirent Communications PLC . . . . .	37,618	125,334
REIT . . . . .	114,566	242,834	SSE PLC . . . . .	80,128	1,526,962
Provident Financial PLC . . . . .	25,086	151,907	SSP Group PLC . . . . .	22,847	196,733
Prudential PLC . . . . .	200,158	3,842,160	St James's Place PLC . . . . .	45,874	707,685
Purplebricks Group PLC (a) . . . . .	52,714	89,805	St Modwen Properties PLC . . . . .	17,643	116,162
QinetiQ Group PLC . . . . .	18,666	88,476	Stagecoach Group PLC . . . . .	45,711	96,889
Quilter PLC (d) . . . . .	92,093	196,481	Standard Chartered PLC . . . . .	210,531	1,986,891
Rathbone Brothers PLC . . . . .	2,570	72,518	Standard Life Aberdeen PLC . . . . .	194,372	844,839
RDI REIT PLC . . . . .	50,651	87,901	Standard Life Investment		
Reckitt Benckiser Group PLC . . . . .	54,275	4,406,803	Property Income Trust, Ltd.		
Redde PLC . . . . .	61,923	86,954	REIT . . . . .	64,848	78,176
Redrow PLC . . . . .	12,613	124,483	Stobart Group, Ltd. . . . .	4,513	6,445
Regional REIT, Ltd. (d) . . . . .	91,945	137,882	Subsea 7 SA . . . . .	16,394	195,800
RELX PLC (c) . . . . .	130,593	3,296,575	Superdry PLC . . . . .	20,715	138,172
RELX PLC (c) . . . . .	16,922	426,626	Synthomer PLC . . . . .	20,813	97,550
Renishaw PLC . . . . .	2,251	112,362	TalkTalk Telecom Group PLC . . . . .	67,139	103,262
Rentokil Initial PLC . . . . .	145,143	871,021	Tate & Lyle PLC . . . . .	21,229	213,792
Restaurant Group PLC . . . . .	51,115	110,375	Taylor Wimpey PLC . . . . .	256,462	657,073
Restore PLC . . . . .	14,057	102,421	Telecom Plus PLC . . . . .	4,674	93,002
Rightmove PLC . . . . .	54,009	453,331	Tesco PLC . . . . .	754,308	2,550,137
Rio Tinto PLC . . . . .	86,554	5,163,251	TORM PLC (a) . . . . .	8,442	94,476
Rio Tinto, Ltd. . . . .	28,773	2,030,689	TP ICAP PLC . . . . .	26,809	145,151
Rolls-Royce Holdings PLC . . . . .	133,825	1,211,209	Trainline PLC (a)(d) . . . . .	25,841	173,561
Rotork PLC . . . . .	25,478	113,069	Travis Perkins PLC . . . . .	16,011	339,794
Royal Bank of Scotland Group			Tritax Big Box REIT PLC . . . . .	92,068	181,487
PLC . . . . .	371,133	1,181,456	Tullow Oil PLC . . . . .	111,829	94,813
Royal Mail PLC . . . . .	70,186	210,411	UK Commercial Property REIT,		
RPS Group PLC . . . . .	45,184	102,117	Ltd. . . . .	128,022	150,602
RSA Insurance Group PLC . . . . .	86,684	649,505	Ultra Electronics Holdings PLC . . . . .	5,270	147,588
RWS Holdings PLC . . . . .	12,158	98,087	Unilever NV . . . . .	113,385	6,520,278
Sabre Insurance Group PLC (d) . . . . .	20,082	81,939	Unilever PLC . . . . .	85,689	4,938,538
Safestore Holdings PLC REIT . . . . .	14,866	158,732	UNITE Group PLC REIT . . . . .	11,698	195,261
Saga PLC . . . . .	124,644	87,515	United Utilities Group PLC . . . . .	56,672	708,270
Sage Group PLC . . . . .	88,805	881,157	Urban & Civic PLC . . . . .	24,078	110,046
Sanne Group PLC . . . . .	12,797	114,771	Vectura Group PLC . . . . .	109,978	135,058
Savills PLC . . . . .	10,943	164,538	Victoria PLC (a) . . . . .	5,835	33,239
Scapa Group PLC (b) . . . . .	28,695	92,753	Victrex PLC . . . . .	5,861	193,643
Schroder Real Estate Investment			Virgin Money UK PLC . . . . .	115,808	289,267
Trust, Ltd. . . . .	105,428	77,235	Vodafone Group PLC . . . . .	2,047,018	3,979,821
Schroders PLC . . . . .	12,534	553,592	Watkin Jones PLC . . . . .	28,675	92,309

*See accompanying notes to financial statements.*



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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Weir Group PLC . . . . .	21,426	\$ 428,458	Minor International PCL		
WH Smith PLC . . . . .	5,357	184,514	(expiring 12/31/21) (a) . . . . .	2,000	\$ 215
Whitbread PLC. . . . .	10,760	690,764	Minor International PCL		
William Hill PLC . . . . .	67,820	169,312	(expiring 9/30/21) (a) . . . . .	9,818	1,055
Wm Morrison Supermarkets PLC . . . . .	197,023	521,491	<b>TOTAL WARRANTS</b>		
Workspace Group PLC REIT . . . . .	11,884	187,031	(Cost \$0) . . . . .		1,270
WPP PLC . . . . .	98,454	1,391,004	<b>SHORT-TERM INVESTMENTS — 6.9%</b>		
		<u>204,045,079</u>	State Street Institutional Liquid Reserves Fund, Premier Class		
<b>UNITED STATES — 0.2%</b>			1.73% (g) (h) . . . . .	118,930,112	118,942,005
Alacer Gold Corp. (a) . . . . .	26,200	139,410	State Street Navigator Securities		
Bizlink Holding, Inc. . . . .	10,000	75,224	Lending Portfolio II (i) (j) . . . . .	25,878,290	25,878,290
BRP, Inc. . . . .	2,900	132,303	<b>TOTAL SHORT-TERM INVESTMENTS</b>		
Burford Capital, Ltd. . . . .	18,434	173,874	(Cost \$144,820,393) . . . . .		144,820,295
Carnival PLC . . . . .	12,859	620,754	<b>TOTAL INVESTMENTS — 102.8%</b>		
Constellium SE (a) . . . . .	9,200	123,280	(Cost \$1,857,968,008) . . . . .		2,156,568,578
Cott Corp. . . . .	7,600	103,971	<b>LIABILITIES IN EXCESS OF OTHER</b>		
Diversified Gas & Oil PLC . . . . .	66,708	94,116	<b>ASSETS — (2.8)%</b> . . . . .		(59,269,676)
Ferguson PLC. . . . .	17,703	1,606,466	<b>NET ASSETS — 100.0%</b> . . . . .		\$ 2,097,298,902
QIAGEN NV (a) . . . . .	17,786	608,127			
Reliance Worldwide Corp., Ltd. (b) . . . . .	59,318	168,458	(a) Non-income producing security.		
Sims Metal Management, Ltd. (b) . . . . .	10,544	79,085	(b) All or a portion of the shares of the security are on loan at December 31, 2019.		
		<u>3,925,068</u>	(c) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.		
<b>ZAMBIA — 0.0% (e)</b>			(d) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.5% of net assets as of December 31, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
First Quantum Minerals, Ltd. . . . .	53,200	540,308	(e) Amount is less than 0.05% of net assets.		
<b>TOTAL COMMON STOCKS</b>			(f) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of December 31, 2019, total aggregate fair value of the security is \$1,134, representing less than 0.05% of the Fund's net assets.		
(Cost \$1,713,076,906) . . . . .		<u>2,011,671,198</u>	(g) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended December 31, 2019 are shown in the Affiliate Table below.		
<b>RIGHTS — 0.0% (e)</b>			(h) The rate shown is the annualized seven-day yield at December 31, 2019.		
<b>BRAZIL — 0.0% (e)</b>			(i) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended December 31, 2019 are shown in the Affiliate Table below.		
Lojas Americanas SA (expiring 1/8/20) (a) . . . . .	715	1,671	(j) Investment of cash collateral for securities loaned.		
<b>CHINA — 0.0% (e)</b>			ADR American Depositary Receipt		
Legend Holdings Corp. (expiring 5/19/23) (a) (f) . . . . .	4,638	—	GDR Global Depositary Receipt		
<b>INDIA — 0.0% (e)</b>			NVDR Non Voting Depositary Receipt		
Piramal Enterprises, Ltd. (expiring 1/20/20) (a) . . . . .	973	3,048	REIT Real Estate Investment Trust		
<b>SPAIN — 0.0% (e)</b>			SDR Swedish Depositary Receipt		
Repsol SA, (expiring 1/21/20) (a) . . . . .	149,734	71,096			
<b>TOTAL RIGHTS</b>					
(Cost \$70,709) . . . . .		<u>75,815</u>			
<b>WARRANTS — 0.0% (e)</b>					
<b>THAILAND — 0.0% (e)</b>					
BTS Group Holdings PCL (expiring 12/16/20) (a) . . . . .	61,990	—			

See accompanying notes to financial statements.

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

**December 31, 2019**

At December 31, 2019, open futures contracts were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
S&P/TSX 60 Index Future (long)	39	03/19/2020	\$ 6,085,089	\$ 6,089,624	\$ 4,535
Mini MSCI Emerging Markets (long)	311	03/20/2020	17,298,558	17,419,110	120,552
Mini MSCI EAFE (long)	596	03/20/2020	60,158,153	60,687,700	529,547
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$654,634</u>

During the period ended December 31, 2019, average notional value related to futures contracts was \$89,120,441 or 4% of net assets.

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of December 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$1,995,377,692	\$16,292,372	\$1,134	\$2,011,671,198
Rights . . . . .	72,767	3,048	0(a)	75,815
Warrants . . . . .	1,270	—	—	1,270
Short-Term Investments . . . . .	144,820,295	—	—	144,820,295
<b>TOTAL INVESTMENTS . . . . .</b>	<u>\$2,140,272,024</u>	<u>\$16,295,420</u>	<u>\$1,134</u>	<u>\$2,156,568,578</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts . . . . .	654,634	—	—	654,634
<b>TOTAL OTHER FINANCIAL INSTRUMENTS: . . . . .</b>	<u>\$ 654,634</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 654,634</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS . . . . .</b>	<u>\$2,140,926,658</u>	<u>\$16,295,420</u>	<u>\$1,134</u>	<u>\$2,157,223,212</u>

(a) Fund held a Level 3 security that was valued at \$0 at December 31, 2019.

**Affiliate Table**

	<u>Number of Shares Held at 12/31/18</u>	<u>Value at 12/31/18</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Number of Shares Held at 12/31/19</u>	<u>Value at 12/31/19</u>	<u>Dividend Income</u>
State Street Institutional Liquid Reserves Fund, Premier Class . . . . .	—	\$ —	\$ 348,498,995	\$ 229,558,928	\$2,036	\$(98)	118,930,112	\$118,942,005	\$ 527,132
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	60,832,438	60,832,438	357,336,232	418,168,670	—	—	—	—	1,088,789
State Street Navigator Securities Lending Portfolio II . . . . .	40,202,405	40,202,405	542,034,588	556,358,703	—	—	25,878,290	25,878,290	715,164
Total . . . . .		<u>\$101,034,843</u>	<u>\$1,247,869,815</u>	<u>\$1,204,086,301</u>	<u>\$2,036</u>	<u>\$(98)</u>		<u>\$144,820,295</u>	<u>\$2,331,085</u>

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 97.1%</b>			<b>COOPER TIRE &amp; RUBBER CO. — 1.2%</b>		
<b>AEROSPACE &amp; DEFENSE — 1.4%</b>			Cooper-Tire & Rubber Co. . . . .	7,100	\$ 204,125
AAR Corp. . . . .	4,660	\$ 210,166	Cooper-Standard Holdings, Inc. (a) . . . . .	2,390	79,252
Aerojet Rocketdyne Holdings, Inc. (a) . . . . .	10,279	469,339	Dana, Inc. . . . .	20,347	370,315
AeroVironment, Inc. (a) . . . . .	3,000	185,220	Dorman Products, Inc. (a) . . . . .	3,799	287,660
Astronics Corp. (a) . . . . .	3,268	91,341	Fox Factory Holding Corp. (a) . . . . .	5,300	368,721
Axon Enterprise, Inc. (a) . . . . .	8,192	600,310	Gentex Corp. . . . .	35,923	1,041,049
BWX Technologies, Inc. (b) . . . . .	13,526	839,694	Gentherm, Inc. (a) . . . . .	4,654	206,591
Cubic Corp. . . . .	4,400	279,708	Goodyear Tire & Rubber Co. . . . .	33,000	513,315
Curtiss-Wright Corp. . . . .	6,040	850,976	LCI Industries . . . . .	3,398	364,028
Ducommun, Inc. (a) . . . . .	1,500	75,795	Lear Corp. . . . .	8,629	1,183,899
HEICO Corp. . . . .	5,482	625,770	Modine Manufacturing Co. (a) . . . . .	6,983	53,769
HEICO Corp. Class A . . . . .	10,797	966,656	Motorcar Parts of America, Inc. (a) (b) . . . . .	2,600	57,278
Hexcel Corp. . . . .	12,017	880,966	Standard Motor Products, Inc. . . . .	3,008	160,086
Kratos Defense & Security Solutions, Inc. (a) . . . . .	12,700	228,727	Stoneridge, Inc. (a) . . . . .	3,782	110,888
Maxar Technologies, Inc. (a) . . . . .	8,400	131,628	Tenneco, Inc. Class A . . . . .	7,168	93,901
Mercury Systems, Inc. (a) . . . . .	7,700	532,147	Visteon Corp. (a) . . . . .	3,937	340,905
Moog, Inc. Class A . . . . .	4,554	388,593			<u>5,868,752</u>
National Presto Industries, Inc. (b) . . . . .	665	58,779	<b>AUTOMOBILES — 1.2%</b>		
Park Aerospace Corp. . . . .	2,600	42,302	Tesla, Inc. (a) . . . . .	20,167	8,436,461
Parsons Corp. (a) . . . . .	2,720	112,282	Thor Industries, Inc. (b) . . . . .	7,508	557,769
Spirit AeroSystems Holdings, Inc. Class A . . . . .	14,639	1,066,890	Winnebago Industries, Inc. (b) . . . . .	4,400	233,112
Teledyne Technologies, Inc. (a) . . . . .	5,065	1,755,225			<u>9,227,342</u>
Triumph Group, Inc. . . . .	7,045	178,027	<b>BANKS — 6.3%</b>		
Vectrus, Inc. (a) . . . . .	1,600	82,016	1st Constitution Bancorp. . . . .	1,200	26,556
Wesco Aircraft Holdings, Inc. (a) . . . . .	7,500	82,650	1st Source Corp. . . . .	2,020	104,798
		<u>10,735,207</u>	ACNB Corp. . . . .	920	34,794
<b>AIR FREIGHT &amp; LOGISTICS — 0.3%</b>			Allegiance Bancshares, Inc. (a) (b) . . . . .	2,700	101,520
Air Transport Services Group, Inc. (a) . . . . .	8,200	192,372	Amalgamated Bank Class A . . . . .	2,000	38,900
Atlas Air Worldwide Holdings, Inc. (a) . . . . .	3,282	90,485	Amerant Bancorp, Inc. (a) . . . . .	2,700	58,833
Echo Global Logistics, Inc. (a) . . . . .	3,736	77,335	American National Bankshares, Inc. . . . .	1,500	59,355
Forward Air Corp. . . . .	4,000	279,800	Ameris Bancorp . . . . .	8,644	367,716
Hub Group, Inc. Class A (a) . . . . .	4,517	231,677	Ames National Corp. . . . .	1,202	33,728
Radiant Logistics, Inc. (a) . . . . .	5,553	30,930	Arrow Financial Corp. . . . .	1,837	69,439
XPO Logistics, Inc. (a) (b) . . . . .	12,959	1,032,832	Associated Banc-Corp. . . . .	22,330	492,153
		<u>1,935,431</u>	Atlantic Capital Bancshares, Inc. (a) . . . . .	3,000	55,050
<b>AIRLINES — 0.3%</b>			Atlantic Union Bankshares Corp. . . . .	11,319	425,028
Allegiant Travel Co. . . . .	1,876	326,499	Banc of California, Inc. . . . .	6,413	110,175
Copa Holdings SA Class A . . . . .	4,446	480,524	BancFirst Corp. . . . .	2,652	165,591
Hawaiian Holdings, Inc. (b) . . . . .	6,545	191,703	Bancorp, Inc. (a) . . . . .	7,100	92,087
JetBlue Airways Corp. (a) . . . . .	40,836	764,450	BancorpSouth Bank . . . . .	13,955	438,327
Mesa Air Group, Inc. (a) . . . . .	3,300	29,502	Bank Firstl Corp. (b) . . . . .	800	56,008
SkyWest, Inc. . . . .	7,000	452,410	Bank of Commerce Holdings . . . . .	2,429	28,104
Spirit Airlines, Inc. (a) . . . . .	9,690	390,604	Bank of Hawaii Corp. (b) . . . . .	5,626	535,370
		<u>2,635,692</u>	Bank of Marin Bancorp . . . . .	1,844	83,072
<b>AUTO COMPONENTS — 0.8%</b>			Bank of NT Butterfield & Son, Ltd. . . . .	7,800	288,756
Adient PLC (a) . . . . .	12,400	263,500	Bank of Princeton (b) . . . . .	900	28,341
American Axle & Manufacturing Holdings, Inc. (a) . . . . .	15,750	169,470	Bank OZK . . . . .	17,257	526,425
			Bank7 Corp. . . . .	500	9,480
			BankFinancial Corp. . . . .	2,191	28,658
			BankUnited, Inc. . . . .	13,327	487,235
			Bankwell Financial Group, Inc. . . . .	900	25,956
			Banner Corp. . . . .	5,000	282,950
			Bar Harbor Bankshares . . . . .	2,180	55,350
			Baycom Corp. (a) . . . . .	1,520	34,565

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
BCB Bancorp, Inc. . . . .	2,000	\$ 27,580	FB Financial Corp. . . . .	2,400	\$ 95,016
Berkshire Hills Bancorp, Inc. . . . .	6,316	207,670	Fidelity D&D Bancorp, Inc. (b) . . . .	400	24,884
BOK Financial Corp. . . . .	4,608	402,739	Financial Institutions, Inc. . . . .	2,180	69,978
Boston Private Financial Holdings, Inc. . . . .	11,665	140,330	First BanCorp. . . . .	30,300	320,877
Bridge Bancorp, Inc. . . . .	2,300	77,119	First Bancorp, Inc. . . . .	1,400	42,322
Brookline Bancorp, Inc. . . . .	11,100	182,706	First BanCorp/Southern Pines . . . . .	4,113	164,150
Bryn Mawr Bank Corp. . . . .	2,805	115,678	First Bancshares, Inc. . . . .	2,300	81,696
Business First Bancshares, Inc. . . . .	1,800	44,874	First Bank . . . . .	2,300	25,415
Byline Bancorp, Inc. . . . .	3,300	64,581	First Busey Corp. . . . .	7,249	199,347
C&F Financial Corp. . . . .	500	27,665	First Business Financial Services, Inc. . . . .	1,200	31,596
Cadence BanCorp . . . . .	17,700	320,901	First Capital, Inc. (b) . . . . .	500	36,500
Cambridge Bancorp. . . . .	600	48,090	First Choice Bancorp . . . . .	1,420	38,283
Camden National Corp. . . . .	2,102	96,818	First Citizens BancShares, Inc. Class A . . . . .	990	526,888
Capital Bancorp, Inc. (a) . . . . .	1,100	16,379	First Commonwealth Financial Corp. . .	13,800	200,238
Capital City Bank Group, Inc. . . . .	1,900	57,950	First Community Bankshares, Inc. . . . .	2,100	65,142
Capstar Financial Holdings, Inc. . . . .	2,100	34,965	First Financial Bancorp. . . . .	13,782	350,614
Carolina Financial Corp. . . . .	3,300	142,659	First Financial Bankshares, Inc. (b) . .	18,402	645,910
Carter Bank & Trust (a) . . . . .	3,200	75,904	First Financial Corp. . . . .	1,800	82,296
Cathay General Bancorp . . . . .	10,854	412,995	First Financial Northwest, Inc. . . . .	1,165	17,405
CBTX, Inc. . . . .	2,490	77,489	First Foundation, Inc. . . . .	5,550	96,570
CenterState Bank Corp. . . . .	17,029	425,384	First Guaranty Bancshares, Inc. . . . .	803	17,481
Central Pacific Financial Corp. . . . .	3,954	116,959	First Hawaiian, Inc. . . . .	18,600	536,610
Central Valley Community Bancorp. . .	1,600	34,672	First Horizon National Corp. . . . .	43,655	722,927
Century Bancorp, Inc. Class A . . . . .	436	39,223	First Internet Bancorp. . . . .	1,500	35,565
Chemung Financial Corp. . . . .	600	25,500	First Interstate BancSystem, Inc. Class A . . . . .	5,382	225,613
CIT Group, Inc. . . . .	13,459	614,134	First Merchants Corp. . . . .	7,720	321,075
Citizens & Northern Corp. . . . .	1,700	48,025	First Mid-Illinois Bancshares, Inc. . . .	2,100	74,025
City Holding Co. . . . .	2,249	184,306	First Midwest Bancorp, Inc. . . . .	15,034	346,684
Civista Bancshares, Inc. . . . .	2,200	52,800	First Northwest Bancorp. . . . .	1,202	21,792
CNB Financial Corp. . . . .	2,000	65,360	First of Long Island Corp. . . . .	3,250	81,510
Coastal Financial Corp. (a) . . . . .	1,100	18,117	Flushing Financial Corp. . . . .	3,800	82,099
Codorus Valley Bancorp, Inc. . . . .	1,514	34,867	FNB Corp. . . . .	45,933	583,349
Colony Bankcorp, Inc. . . . .	1,200	19,800	FNCB Bancorp, Inc. . . . .	2,700	22,815
Columbia Banking System, Inc. . . . .	10,158	413,278	Franklin Financial Network, Inc. . . . .	1,855	63,682
Commerce Bancshares, Inc. (b) . . . .	14,380	976,947	Franklin Financial Services Corp. . . .	600	23,214
Community Bank System, Inc. . . . .	7,139	506,441	Fulton Financial Corp. . . . .	22,600	393,918
Community Bankers Trust Corp. . . . .	2,999	26,631	FVCBankcorp, Inc. (a) . . . . .	1,700	29,699
Community Financial Corp. . . . .	800	28,456	German American Bancorp, Inc. . . . .	3,504	124,812
Community Trust Bancorp, Inc. . . . .	2,203	102,748	Glacier Bancorp, Inc. . . . .	12,300	565,677
ConnectOne Bancorp, Inc. . . . .	4,834	124,330	Great Southern Bancorp, Inc. . . . .	1,568	99,286
CrossFirst Bankshares, Inc. (a) (b) . .	1,000	14,420	Great Western Bancorp, Inc. . . . .	8,015	278,441
Cullen/Frost Bankers, Inc. (b). . . . .	8,056	787,716	Guaranty Bancshares, Inc. . . . .	1,150	37,812
Customers Bancorp, Inc. (a). . . . .	4,000	95,240	Hancock Whitney Corp. . . . .	12,286	539,110
CVB Financial Corp. . . . .	18,800	405,704	Hanmi Financial Corp. . . . .	4,300	85,979
Dime Community Bancshares, Inc. . . .	4,500	94,005	HarborOne Bancorp, Inc. (a) . . . . .	3,729	40,982
Eagle Bancorp, Inc. . . . .	4,600	223,698	Hawthorn Bancshares, Inc. . . . .	900	22,950
East West Bancorp, Inc. . . . .	20,586	1,002,538	HBT Financial, Inc. (a) (b) . . . . .	1,300	24,687
Enterprise Bancorp, Inc. . . . .	1,278	43,286	Heartland Financial USA, Inc. . . . .	4,900	243,726
Enterprise Financial Services Corp. . .	3,400	163,914	Heritage Commerce Corp. . . . .	7,766	99,638
Equity Bancshares, Inc. Class A (a) . .	2,100	64,827	Heritage Financial Corp. . . . .	5,200	147,160
Esquire Financial Holdings, Inc. (a) . .	1,000	26,070	Hilltop Holdings, Inc. . . . .	9,900	246,807
Evans Bancorp, Inc. . . . .	700	28,070	Home BancShares, Inc. . . . .	21,914	430,829
Farmers & Merchants Bancorp, Inc. (b) . . . . .	1,424	42,934	HomeTrust Bancshares, Inc. . . . .	2,209	59,267
Farmers National Banc Corp. . . . .	3,566	58,197			

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hope Bancorp, Inc. . . . .	17,021	\$ 252,932	People's Utah Bancorp . . . . .	2,241	\$ 67,499
Horizon Bancorp, Inc. . . . .	5,240	99,560	Pinnacle Financial Partners, Inc. . . . .	10,639	680,896
Howard Bancorp, Inc. (a) . . . . .	1,781	30,063	Popular, Inc. . . . .	13,510	793,712
IBERIABANK Corp. . . . .	7,392	553,143	Preferred Bank . . . . .	1,930	115,974
Independent Bank Corp. . . . .	3,018	68,358	Premier Financial Bancorp, Inc. . . . .	1,812	32,870
Independent Bank Corp. (Massachusetts). . . . .	4,692	390,609	Prosperity Bancshares, Inc. . . . .	12,940	930,257
Independent Bank Group, Inc. . . . .	5,036	279,196	QCR Holdings, Inc. . . . .	2,120	92,983
International Bancshares Corp. . . . .	7,890	339,822	RBB Bancorp. . . . .	2,300	48,691
Investar Holding Corp. . . . .	1,300	31,200	Red River Bancshares, Inc. (a) (b) . . . . .	700	39,242
Investors Bancorp, Inc. . . . .	32,114	382,638	Reliant Bancorp, Inc. (b) . . . . .	1,400	31,136
Lakeland Bancorp, Inc. . . . .	6,900	119,922	Renasant Corp. . . . .	7,861	278,437
Lakeland Financial Corp. . . . .	3,428	167,732	Republic Bancorp, Inc. Class A. . . . .	1,400	65,520
LCNB Corp. . . . .	1,700	32,810	Republic First Bancorp, Inc. (a) . . . . .	7,000	29,260
Level One Bancorp, Inc. . . . .	700	17,612	Richmond Mutual Bancorporation, Inc. (a) (b) . . . . .	1,900	30,324
Live Oak Bancshares, Inc. (b) . . . . .	3,690	70,147	S&T Bancorp, Inc. . . . .	5,363	216,075
Macatawa Bank Corp. . . . .	3,666	40,803	Sandy Spring Bancorp, Inc. . . . .	4,997	189,286
Mackinac Financial Corp. . . . .	1,400	24,444	SB One Bancorp. . . . .	1,300	32,396
MainStreet Bancshares, Inc. (a) . . . . .	1,100	25,300	Seacoast Banking Corp. of Florida (a) . . . . .	7,100	217,047
Malvern Bancorp, Inc. (a) . . . . .	1,100	25,399	Select Bancorp, Inc. (a) . . . . .	2,551	31,377
Mercantile Bank Corp. . . . .	2,300	83,881	ServisFirst Bancshares, Inc. . . . .	6,700	252,456
Metrocity Bankshares, Inc. (b) . . . . .	2,200	38,522	Shore Bancshares, Inc. . . . .	1,755	30,467
Metropolitan Bank Holding Corp. (a) . . . . .	1,000	48,230	Sierra Bancorp . . . . .	2,000	58,240
Mid Penn Bancorp, Inc. . . . .	1,100	31,680	Signature Bank . . . . .	7,474	1,021,023
Midland States Bancorp, Inc. . . . .	3,102	89,834	Silvergate Capital Corp. Class A (a) (b) . . . . .	600	9,546
MidWestOne Financial Group, Inc. . . . .	1,651	59,816	Simmons First National Corp. Class A . . . . .	13,486	361,290
MutualFirst Financial, Inc. . . . .	836	33,164	SmartFinancial, Inc. . . . .	1,802	42,617
MVB Financial Corp. . . . .	1,330	33,144	South Plains Financial, Inc. . . . .	1,400	29,218
National Bank Holdings Corp. Class A . . . . .	4,200	147,924	South State Corp. . . . .	4,745	411,629
National Bankshares, Inc. . . . .	937	42,099	Southern First Bancshares, Inc. (a) . . . . .	1,000	42,490
NBT Bancorp, Inc. . . . .	6,000	243,360	Southern National Bancorp of Virginia, Inc. . . . .	2,825	46,189
Nicolet Bankshares, Inc. (a) . . . . .	1,300	96,005	Southside Bancshares, Inc. . . . .	4,504	167,279
Northeast Bank (a) . . . . .	1,200	26,388	Spirit of Texas Bancshares, Inc. (a) . . . . .	1,900	43,700
Northrim BanCorp, Inc. . . . .	900	34,470	Sterling Bancorp. . . . .	28,305	596,669
Norwood Financial Corp. . . . .	850	33,065	Stock Yards Bancorp, Inc. . . . .	2,900	119,074
Oak Valley Bancorp. . . . .	1,100	21,406	Summit Financial Group, Inc. . . . .	1,500	40,635
OFG Bancorp. . . . .	7,100	167,631	Synovus Financial Corp. . . . .	19,839	777,689
Ohio Valley Banc Corp. . . . .	600	23,772	TCF Financial Corp. . . . .	21,463	1,004,468
Old National Bancorp. . . . .	23,861	436,418	Texas Capital Bancshares, Inc. (a) . . . . .	7,148	405,792
Old Second Bancorp, Inc. . . . .	4,100	55,227	Tompkins Financial Corp. . . . .	1,993	182,360
Opus Bank. . . . .	3,100	80,197	Towne Bank. . . . .	9,390	261,230
Origin Bancorp, Inc. (b) . . . . .	2,700	102,168	TriCo Bancshares . . . . .	3,762	153,527
Orrstown Financial Services, Inc. . . . .	1,400	31,668	TriState Capital Holdings, Inc. (a) . . . . .	3,400	88,808
Pacific Mercantile Bancorp (a) . . . . .	3,100	25,172	Triumph Bancorp, Inc. (a) . . . . .	3,321	126,264
Pacific Premier Bancorp, Inc. . . . .	8,251	269,024	Trustmark Corp. . . . .	9,077	313,247
PacWest Bancorp . . . . .	16,734	640,410	UMB Financial Corp. . . . .	6,289	431,677
Park National Corp. . . . .	1,899	194,420	Umpqua Holdings Corp. . . . .	31,287	553,780
Parke Bancorp, Inc. . . . .	1,420	36,054	Union Bankshares, Inc. . . . .	600	21,756
PCB Bancorp. . . . .	1,930	33,350	United Bankshares, Inc. . . . .	13,800	533,508
Peapack Gladstone Financial Corp. . . . .	2,600	80,340	United Community Banks, Inc. . . . .	11,161	344,652
Penns Woods Bancorp, Inc. . . . .	970	34,493	United Security Bancshares . . . . .	2,100	22,533
Peoples Bancorp of North Carolina, Inc. . . . .	730	23,981	Unity Bancorp, Inc. . . . .	1,200	27,084
Peoples Bancorp, Inc. . . . .	2,500	86,650			
Peoples Financial Services Corp. . . . .	939	47,279			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Univest Financial Corp. . . . .	4,040	\$ 108,191	Anika Therapeutics, Inc. (a) . . . . .	1,847	\$ 95,767
Valley National Bancorp . . . . .	54,642	625,651	Apellis Pharmaceuticals, Inc. (a) . . . . .	6,900	211,278
Veritex Holdings, Inc. . . . .	7,086	206,415	Applied Therapeutics, Inc. (a) (b) . . . . .	941	25,670
Washington Trust Bancorp, Inc. . . . .	2,123	114,196	Aprea Therapeutics, Inc. (a) (b) . . . . .	900	41,301
Webster Financial Corp. . . . .	12,957	691,386	Arcus Biosciences, Inc. (a) . . . . .	4,600	46,460
WesBanco, Inc. . . . .	9,102	343,965	Ardelyx, Inc. (a) . . . . .	6,700	50,283
West Bancorp, Inc. . . . .	2,300	58,949	Arena Pharmaceuticals, Inc. (a) . . . . .	7,130	323,845
Westamerica Bancorporation . . . . .	3,685	249,732	ArQule, Inc. (a) . . . . .	15,800	315,368
Western Alliance Bancorp . . . . .	13,518	770,526	Arrowhead Pharmaceuticals, Inc.		
Wintrust Financial Corp. . . . .	7,928	562,095	(a) (b) . . . . .	13,200	837,276
		<u>46,930,274</u>	Assembly Biosciences, Inc. (a) . . . . .	3,200	65,472
<b>BEVERAGES — 0.2%</b>			Atara Biotherapeutics, Inc. (a) (b) . . . . .	7,300	120,231
Boston Beer Co., Inc. Class A (a) (b) . . . . .	1,159	437,928	Athenex, Inc. (a) (b) . . . . .	9,598	146,561
Celsius Holdings, Inc. (a) (b) . . . . .	4,100	19,803	Athersys, Inc. (a) (b) . . . . .	18,881	23,224
Coca-Cola Consolidated, Inc. . . . .	643	182,644	Atreca, Inc. Class A (a) (b) . . . . .	900	13,923
Craft Brew Alliance, Inc. (a) . . . . .	1,600	26,400	Audentes Therapeutics, Inc. (a) . . . . .	6,300	376,992
Keurig Dr. Pepper, Inc. (b) . . . . .	29,000	839,550	Avid Bioservices, Inc. (a) (b) . . . . .	7,868	60,348
MGP Ingredients, Inc. (b) . . . . .	1,800	87,210	Avrobio, Inc. (a) (b) . . . . .	2,898	58,337
National Beverage Corp. (a) (b) . . . . .	1,670	85,203	Axcella Health, Inc. (a) (b) . . . . .	300	1,203
New Age Beverages Corp. (a) (b) . . . . .	11,300	20,566	Baudax Bio, Inc. (a) (b) . . . . .	1,360	9,411
Primo Water Corp. (a) (b) . . . . .	4,900	55,003	Beyondspring, Inc. (a) . . . . .	1,800	27,900
		<u>1,754,307</u>	BioCryst Pharmaceuticals, Inc. (a) . . . . .	20,845	71,915
<b>BIOTECHNOLOGY — 5.3%</b>			Biohaven Pharmaceutical Holding		
89bio, Inc. (a) (b) . . . . .	500	13,145	Co., Ltd. (a) . . . . .	5,500	299,420
Abeona Therapeutics, Inc. (a) (b) . . . . .	5,786	18,920	BioMarin Pharmaceutical, Inc. (a) . . . . .	25,380	2,145,879
ACADIA Pharmaceuticals, Inc.			BioSpecifics Technologies Corp. (a) . . . . .	826	47,032
(a) (b) . . . . .	15,909	680,587	Bioxcel Therapeutics, Inc. (a) . . . . .	995	14,537
Accelaron Pharma, Inc. (a) (b) . . . . .	6,400	339,328	Bluebird Bio, Inc. (a) (b) . . . . .	7,821	686,293
Achillion Pharmaceuticals, Inc. (a) . . . . .	19,264	116,162	Blueprint Medicines Corp. (a) . . . . .	6,842	548,113
Acorda Therapeutics, Inc. (a) (b) . . . . .	7,000	14,280	Bridgebio Pharma, Inc. (a) . . . . .	3,200	112,160
Adamas Pharmaceuticals, Inc. (a) . . . . .	3,300	12,507	Cabaletta Bio, Inc. (a) (b) . . . . .	1,200	16,764
ADMA Biologics, Inc. (a) . . . . .	7,100	28,400	Calithera Biosciences, Inc. (a) . . . . .	6,700	38,257
Aduro Biotech, Inc. (a) . . . . .	10,454	12,336	Calyxt, Inc. (a) (b) . . . . .	1,300	9,113
Adverum Biotechnologies, Inc.			CareDx, Inc. (a) . . . . .	5,800	125,106
(a) (b) . . . . .	7,600	87,552	CASI Pharmaceuticals, Inc. (a) (b) . . . . .	7,500	23,175
Aeglea BioTherapeutics, Inc. (a) . . . . .	3,700	28,268	Castle Biosciences, Inc. (a) . . . . .	600	20,622
Affimed NV (a) . . . . .	10,400	28,496	Catalyst Pharmaceuticals, Inc. (a) . . . . .	13,647	51,176
Agenus, Inc. (a) (b) . . . . .	15,100	61,457	Celcuity, Inc. (a) . . . . .	1,015	10,800
AgeX Therapeutics, Inc. (a) (b) . . . . .	3,010	5,478	Cellular Biomedicine Group, Inc.		
Agios Pharmaceuticals, Inc. (a) (b) . . . . .	8,504	406,066	(a) (b) . . . . .	1,700	27,608
Aimmune Therapeutics, Inc. (a) (b) . . . . .	6,300	210,861	CEL-SCI Corp. (a) (b) . . . . .	3,795	34,724
Akcea Therapeutics, Inc. (a) (b) . . . . .	2,000	33,880	Checkpoint Therapeutics, Inc. (a) (b) . . . . .	3,775	6,493
Akebia Therapeutics, Inc. (a) (b) . . . . .	16,617	105,019	ChemoCentryx, Inc. (a) . . . . .	5,700	225,435
Akero Therapeutics, Inc. (a) . . . . .	700	15,537	Chimerix, Inc. (a) . . . . .	8,597	17,452
Albireo Pharma, Inc. (a) . . . . .	1,500	38,130	Clovis Oncology, Inc. (a) (b) . . . . .	7,080	73,809
Aldeyra Therapeutics, Inc. (a) . . . . .	3,740	21,729	Coherus Biosciences, Inc. (a) (b) . . . . .	8,800	158,444
Alector, Inc. (a) (b) . . . . .	4,299	74,072	Concert Pharmaceuticals, Inc. (a) . . . . .	2,998	27,657
Alkermes PLC (a) . . . . .	22,162	452,105	Constellation Pharmaceuticals, Inc.		
Allakos, Inc. (a) (b) . . . . .	2,700	257,472	(a) (b) . . . . .	2,200	103,642
Allogene Therapeutics, Inc. (a) (b) . . . . .	5,500	142,890	Corbus Pharmaceuticals Holdings,		
Alnylam Pharmaceuticals, Inc. (a) . . . . .	15,069	1,735,497	Inc. (a) (b) . . . . .	8,396	45,842
AMAG Pharmaceuticals, Inc. (a) (b) . . . . .	4,699	57,187	Cortexyme, Inc. (a) (b) . . . . .	1,600	89,824
Amicus Therapeutics, Inc. (a) . . . . .	36,041	351,039	Crinetics Pharmaceuticals, Inc.		
AnaptysBio, Inc. (a) . . . . .	3,514	57,102	(a) (b) . . . . .	1,600	40,144
Anavex Life Sciences Corp. (a) (b) . . . . .	6,700	17,353	Cue Biopharma, Inc. (a) . . . . .	2,785	44,212
			Cyclerion Therapeutics, Inc. (a) . . . . .	3,340	9,085
			Cytokinetics, Inc. (a) (b) . . . . .	7,896	83,777

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CytomX Therapeutics, Inc. (a) . . . . .	6,375	\$ 52,976	Karyopharm Therapeutics, Inc.		
Deciphera Pharmaceuticals, Inc. (a) . .	2,800	174,272	(a) (b) . . . . .	8,400	\$ 161,028
Denali Therapeutics, Inc. (a) (b) . . . .	6,800	118,456	Kezar Life Sciences, Inc. (a) . . . . .	2,030	8,140
Dicerna Pharmaceuticals, Inc. (a) . . . .	7,300	160,819	Kindred Biosciences, Inc. (a) . . . . .	5,200	44,096
Dynavax Technologies Corp. (a) (b) . . .	11,738	67,141	Kiniksa Pharmaceuticals Ltd. Class A		
Eagle Pharmaceuticals, Inc. (a) (b) . . .	1,305	78,404	(a) . . . . .	2,125	23,502
Editas Medicine, Inc. (a) (b) . . . . .	7,300	216,153	Kodiak Sciences, Inc. (a) (b) . . . . .	3,300	237,435
Eidos Therapeutics, Inc. (a) (b) . . . . .	1,540	88,381	Krystal Biotech, Inc. (a) (b) . . . . .	1,500	83,070
Eiger BioPharmaceuticals, Inc. (a) . . .	3,275	48,797	Kura Oncology, Inc. (a) . . . . .	4,800	66,000
Emergent BioSolutions, Inc. (a) . . . . .	6,400	345,280	La Jolla Pharmaceutical Co. (a) (b) . . .	3,645	14,325
Enanta Pharmaceuticals, Inc. (a) . . . . .	2,400	148,272	Lexicon Pharmaceuticals, Inc. (a) (b) . .	6,521	27,062
Enochian Biosciences, Inc. (a) (b) . . .	2,510	12,600	Ligand Pharmaceuticals, Inc. (a) (b) . . .	2,379	248,106
Epizyme, Inc. (a) (b) . . . . .	10,938	269,075	Lineage Cell Therapeutics, Inc.		
Esperion Therapeutics, Inc. (a) (b) . . .	3,600	214,668	(a) (b) . . . . .	19,322	17,197
Evelo Biosciences, Inc. (a) (b) . . . . .	2,135	8,668	LogicBio Therapeutics, Inc. (a) (b) . . .	1,475	10,620
Exact Sciences Corp. (a) (b) . . . . .	19,803	1,831,381	MacroGenics, Inc. (a) . . . . .	6,734	73,266
Exelixis, Inc. (a) . . . . .	42,385	746,824	Madrigal Pharmaceuticals, Inc.		
Fate Therapeutics, Inc. (a) (b) . . . . .	8,560	167,519	(a) (b) . . . . .	1,100	100,221
FibroGen, Inc. (a) . . . . .	11,108	476,422	Magenta Therapeutics, Inc. (a) . . . . .	2,700	40,932
Five Prime Therapeutics, Inc. (a) . . . .	4,947	22,707	MannKind Corp. (a) (b) . . . . .	26,400	34,056
Flexion Therapeutics, Inc. (a) (b) . . . .	4,800	99,360	Marker Therapeutics, Inc. (a) (b) . . . . .	4,870	14,026
Forty Seven, Inc. (a) (b) . . . . .	3,161	124,449	Medicines Co. (a) (b) . . . . .	13,759	1,168,689
Frequency Therapeutics, Inc. (a) (b) . . .	1,000	17,530	MediciNova, Inc. (a) (b) . . . . .	5,900	39,766
G1 Therapeutics, Inc. (a) (b) . . . . .	4,785	126,468	MEI Pharma, Inc. (a) . . . . .	9,914	24,587
Galectin Therapeutics, Inc. (a) (b) . . . .	7,145	20,435	MeiraGTx Holdings PLC (a) . . . . .	2,400	48,048
Geron Corp. (a) (b) . . . . .	26,083	35,473	Mersana Therapeutics, Inc. (a) . . . . .	5,600	32,088
Global Blood Therapeutics, Inc.			Millendo Therapeutics, Inc. (a) . . . . .	1,520	10,245
(a) (b) . . . . .	8,138	646,890	Minerva Neurosciences, Inc. (a) . . . . .	4,580	32,564
GlycoMimetics, Inc. (a) . . . . .	4,791	25,344	Mirati Therapeutics, Inc. (a) (b) . . . . .	3,800	489,668
Gossamer Bio, Inc. (a) (b) . . . . .	6,000	93,780	Mirum Pharmaceuticals, Inc. (a) (b) . . .	497	12,186
Gritstone Oncology, Inc. (a) (b) . . . . .	3,500	31,395	Moderna, Inc. (a) (b) . . . . .	29,300	573,108
Halozyme Therapeutics, Inc. (a) . . . . .	20,152	357,295	Molecular Templates, Inc. (a) . . . . .	2,700	37,759
Harpoon Therapeutics, Inc. (a) (b) . . . .	1,190	17,600	Momenta Pharmaceuticals, Inc. (a) . . . .	13,887	273,991
Heron Therapeutics, Inc. (a) (b) . . . . .	11,826	277,911	Morphic Holding, Inc. (a) (b) . . . . .	700	12,012
Homology Medicines, Inc. (a) (b) . . . . .	3,500	72,450	Mustang Bio, Inc. (a) (b) . . . . .	4,805	19,604
Hookipa Pharma, Inc. (a) (b) . . . . .	1,385	16,939	Myriad Genetics, Inc. (a) . . . . .	10,051	273,689
IGM Biosciences, Inc. (a) (b) . . . . .	700	26,712	Natera, Inc. (a) . . . . .	8,800	296,472
ImmunoGen, Inc. (a) (b) . . . . .	20,500	104,652	Neon Therapeutics, Inc. (a) (b) . . . . .	2,300	2,714
Immunomedics, Inc. (a) (b) . . . . .	24,672	522,060	Neurocrine Biosciences, Inc. (a) . . . . .	12,871	1,383,504
Inovio Pharmaceuticals, Inc. (a) (b) . . . .	13,111	43,266	NextCure, Inc. (a) . . . . .	2,000	112,660
Insmed, Inc. (a) (b) . . . . .	12,533	299,288	Novavax, Inc. (a) (b) . . . . .	4,272	17,003
Intellia Therapeutics, Inc. (a) (b) . . . .	5,500	80,685	Oncocyte Corp. (a) (b) . . . . .	3,885	8,741
Intercept Pharmaceuticals, Inc.			OPKO Health, Inc. (a) (b) . . . . .	54,380	79,939
(a) (b) . . . . .	3,517	435,827	Organogenesis Holdings, Inc. (a) . . . . .	1,898	9,129
Intrexon Corp. (a) (b) . . . . .	10,241	56,121	Oyster Point Pharma, Inc. (a) (b) . . . .	800	19,552
Invitae Corp. (a) (b) . . . . .	12,200	196,786	Palatin Technologies, Inc. (a) (b) . . . . .	32,200	25,187
Ionis Pharmaceuticals, Inc. (a) . . . . .	18,173	1,097,831	PDL BioPharma, Inc. (a) . . . . .	15,855	51,449
Iovance Biotherapeutics, Inc. (a) . . . . .	16,500	456,720	Pfenex, Inc. (a) . . . . .	4,197	46,083
Ironwood Pharmaceuticals, Inc.			PhaseBio Pharmaceuticals, Inc.		
(a) (b) . . . . .	21,700	288,827	(a) (b) . . . . .	2,496	15,251
Jounce Therapeutics, Inc. (a) (b) . . . . .	2,300	20,079	Pieris Pharmaceuticals, Inc. (a) . . . . .	6,500	23,530
Kadmon Holdings, Inc. (a) . . . . .	22,100	100,113	PolarityTE, Inc. (a) (b) . . . . .	1,700	4,420
KalVista Pharmaceuticals, Inc.			Portola Pharmaceuticals, Inc. (a) (b) . . .	10,741	256,495
(a) (b) . . . . .	1,800	32,058	Precision BioSciences, Inc. (a) (b) . . . .	5,100	70,839
Karuna Therapeutics, Inc. (a) (b) . . . . .	600	45,204	Prevail Therapeutics, Inc. (a) (b) . . . .	1,000	15,830
			Principia Biopharma, Inc. (a) . . . . .	2,600	142,428

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Progenics Pharmaceuticals, Inc. (a) . . .	12,300	\$ 62,607	Xencor, Inc. (a) (b) . . . . .	6,685	\$ 229,897
Protagonist Therapeutics, Inc. (a) . . .	3,068	21,629	Y-mAbs Therapeutics, Inc. (a) . . . . .	3,300	103,125
Prothena Corp. PLC (a) . . . . .	5,700	90,231	ZIOPHARM Oncology, Inc. (a) (b) . . .	22,656	106,936
PTC Therapeutics, Inc. (a) . . . . .	8,500	408,255			<u>39,906,260</u>
Puma Biotechnology, Inc. (a) (b) . . . .	4,307	37,686	<b>BUILDING PRODUCTS — 1.0%</b>		
Ra Pharmaceuticals, Inc. (a) . . . . .	4,900	229,957	AAON, Inc. (b) . . . . .	5,800	286,578
Radius Health, Inc. (a) (b) . . . . .	6,355	128,117	Advanced Drainage Systems, Inc. . . . .	6,100	236,924
REGENXBIO, Inc. (a) (b) . . . . .	4,700	192,559	American Woodmark Corp. (a) . . . . .	2,359	246,539
Replimenu Group, Inc. (a) . . . . .	1,800	25,830	Apogee Enterprises, Inc. . . . .	3,709	120,543
Retrophin, Inc. (a) . . . . .	5,798	82,332	Armstrong Flooring, Inc. (a) . . . . .	3,127	13,352
Rhythm Pharmaceuticals, Inc. (a) (b) . .	4,100	94,136	Armstrong World Industries, Inc. . . . .	6,955	653,561
Rigel Pharmaceuticals, Inc. (a) (b) . . .	23,689	50,694	Builders FirstSource, Inc. (a) . . . . .	16,100	409,101
Rocket Pharmaceuticals, Inc. (a) (b) . .	4,200	95,592	Caesarstone, Ltd. (b) . . . . .	3,227	48,631
Rubius Therapeutics, Inc. (a) (b) . . . .	4,900	46,550	Continental Building Products, Inc.		
Sage Therapeutics, Inc. (a) (b) . . . . .	7,274	525,110	(a) . . . . .	4,900	178,507
Sangamo Therapeutics, Inc. (a) (b) . . .	16,209	135,669	Cornerstone Building Brands, Inc.		
Sarepta Therapeutics, Inc. (a) (b) . . . .	10,047	1,296,465	(a) . . . . .	6,528	55,553
Savara, Inc. (a) (b) . . . . .	4,845	21,706	CSW Industrials, Inc. . . . .	2,137	164,549
Scholar Rock Holding Corp. (a) (b) . . .	2,445	32,225	Gibraltar Industries, Inc. (a) . . . . .	4,600	232,024
Seattle Genetics, Inc. (a) . . . . .	16,337	1,866,666	Griffon Corp. . . . .	5,100	103,683
Seres Therapeutics, Inc. (a) (b) . . . . .	6,046	20,859	Insteel Industries, Inc. . . . .	2,587	55,595
Solid Biosciences, Inc. (a) (b) . . . . .	2,800	12,460	JELD-WEN Holding, Inc. (a) . . . . .	9,500	222,395
Sorrento Therapeutics, Inc. (a) (b) . . .	17,600	59,488	Lennox International, Inc. . . . .	4,966	1,211,555
Spectrum Pharmaceuticals, Inc. (a) . . .	15,732	57,264	Masonite International Corp. (a) . . . . .	3,493	252,230
Spero Therapeutics, Inc. (a) . . . . .	1,731	16,644	Owens Corning. . . . .	15,276	994,773
SpringWorks Therapeutics, Inc.			Patrick Industries, Inc. . . . .	3,200	167,776
(a) (b) . . . . .	1,500	57,735	PGT Innovations, Inc. (a) . . . . .	7,957	118,639
Stemline Therapeutics, Inc. (a) (b) . . .	6,522	69,329	Quanex Building Products Corp. . . . .	4,668	79,730
Stoke Therapeutics, Inc. (a) (b) . . . . .	1,300	36,816	Resideo Technologies, Inc. (a) . . . . .	17,400	207,582
Sutro Biopharma, Inc. (a) . . . . .	1,500	16,500	Simpson Manufacturing Co., Inc. . . . .	6,300	505,449
Syndax Pharmaceuticals, Inc. (a) . . . . .	3,200	28,096	Trex Co., Inc. (a) . . . . .	8,298	745,824
Synlogic, Inc. (a) (b) . . . . .	2,585	6,669	Universal Forest Products, Inc. . . . .	8,409	401,109
Synthorx, Inc. (a) . . . . .	1,300	90,857			<u>7,712,202</u>
Syros Pharmaceuticals, Inc. (a) . . . . .	5,400	37,314	<b>CAPITAL MARKETS — 1.9%</b>		
TCR2 Therapeutics, Inc. (a) . . . . .	1,700	24,276	Affiliated Managers Group, Inc. . . . .	6,900	584,706
TG Therapeutics, Inc. (a) (b) . . . . .	12,130	134,643	Ares Management Corp. Class A. . . . .	10,100	360,469
Tocagen, Inc. (a) (b) . . . . .	3,800	2,026	Artisan Partners Asset Management,		
Translate Bio, Inc. (a) (b) . . . . .	4,900	39,886	Inc. Class A . . . . .	7,055	228,018
Turning Point Therapeutics, Inc.			Assetmark Financial Holdings, Inc.		
(a) (b) . . . . .	3,900	242,931	(a) (b) . . . . .	1,900	55,138
Twist Bioscience Corp. (a) (b) . . . . .	3,140	65,940	Associated Capital Group, Inc.		
Tyme Technologies, Inc. (a) (b) . . . . .	8,300	11,620	Class A (b) . . . . .	300	11,760
Ultragenyx Pharmaceutical, Inc. (a) . . .	7,754	331,173	B. Riley Financial, Inc. . . . .	2,934	73,878
United Therapeutics Corp. (a) . . . . .	6,097	537,024	BGC Partners, Inc. Class A . . . . .	41,700	247,698
UNITY Biotechnology, Inc. (a) (b) . . .	3,990	28,768	Blucora, Inc. (a) . . . . .	6,900	180,366
UroGen Pharma, Ltd. (a) (b) . . . . .	2,600	86,762	BrightSphere Investment Group, Inc.		
Vanda Pharmaceuticals, Inc. (a) . . . . .	7,375	121,024	(a) . . . . .	9,298	95,026
VBI Vaccines, Inc. (a) (b) . . . . .	21,606	29,816	Cohen & Steers, Inc. . . . .	3,209	201,397
Veracyte, Inc. (a) (b) . . . . .	6,700	187,064	Cowen, Inc. Class A (a) . . . . .	3,950	62,212
Vericel Corp. (a) . . . . .	6,273	109,150	Diamond Hill Investment Group, Inc. . .	403	56,605
Vielia Bio, Inc. (a) . . . . .	800	21,720	Donnelley Financial Solutions, Inc.		
Viking Therapeutics, Inc. (a) (b) . . . .	9,114	73,094	(a) . . . . .	4,412	46,194
Vir Biotechnology, Inc. (a) . . . . .	1,300	16,347	Eaton Vance Corp. . . . .	15,620	729,298
Voyager Therapeutics, Inc. (a) (b) . . .	3,400	47,430	Evercore, Inc. Class A . . . . .	5,443	406,919
X4 Pharmaceuticals, Inc. (a) (b) . . . . .	1,708	18,276	FactSet Research Systems, Inc. (b) . . .	5,273	1,414,746
XBiotech, Inc. (a) (b) . . . . .	2,700	50,395			

See accompanying notes to financial statements.



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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Federated Investors, Inc. Class B. . . . .	13,600	\$ 443,224	GCP Applied Technologies, Inc. (a) . . . . .	7,597	\$ 172,528
Focus Financial Partners, Inc. Class A			Hawkins, Inc. . . . .	1,400	64,134
(a) . . . . .	4,300	126,721	HB Fuller Co. (b) . . . . .	7,199	371,252
GAIN Capital Holdings, Inc. (b) . . . . .	2,700	10,665	Huntsman Corp. . . . .	30,626	739,924
GAMCO Investors, Inc. Class A . . . . .	882	17,190	Ingevity Corp. (a) . . . . .	5,938	518,862
Greenhill & Co., Inc. . . . .	2,117	36,158	Innophos Holdings, Inc. . . . .	2,800	89,544
Hamilton Lane, Inc. Class A . . . . .	3,100	184,760	Innospec, Inc. . . . .	3,417	353,454
Houlihan Lokey, Inc. . . . .	5,900	288,333	Intrepid Potash, Inc. (a) . . . . .	13,400	136,314
Interactive Brokers Group, Inc.			Koppers Holdings, Inc. (a) . . . . .	2,630	100,519
Class A (b) . . . . .	10,606	494,452	Kraton Corp. (a) . . . . .	4,385	111,028
INTL. FCStone, Inc. (a) . . . . .	2,202	107,524	Kronos Worldwide, Inc. (b) . . . . .	3,200	42,880
Janus Henderson Group PLC . . . . .	22,300	545,235	Livent Corp. (a) (b) . . . . .	20,700	176,985
Ladenburg Thalmann Financial			LSB Industries, Inc. (a) . . . . .	4,000	16,800
Services, Inc. . . . .	16,800	58,464	Marrone Bio Innovations, Inc. (a) . . . . .	9,293	9,386
Lazard, Ltd. Class A. . . . .	14,402	575,504	Minerals Technologies, Inc. . . . .	4,943	284,865
Legg Mason, Inc. . . . .	12,200	438,102	NewMarket Corp. . . . .	949	461,707
LPL Financial Holdings, Inc. . . . .	11,429	1,054,325	Olin Corp. . . . .	22,600	389,850
Moelis & Co. Class A. . . . .	6,700	213,864	OMNOVA Solutions, Inc. (a) . . . . .	6,150	62,177
Morningstar, Inc. . . . .	2,792	422,458	Orion Engineered Carbons SA . . . . .	8,500	164,050
Oppenheimer Holdings, Inc. Class A . . . . .	1,300	35,724	PolyOne Corp. . . . .	10,833	398,546
Piper Jaffray Cos. . . . .	1,900	151,886	PQ Group Holdings, Inc. (a) . . . . .	5,350	91,913
PJT Partners, Inc. Class A . . . . .	3,219	145,273	Quaker Chemical Corp. (b) . . . . .	1,892	311,272
Pzena Investment Management, Inc.			Rayonier Advanced Materials, Inc. . . . .	7,700	29,568
Class A . . . . .	2,600	22,412	RPM International, Inc. . . . .	18,085	1,388,205
Safeguard Scientifics, Inc. . . . .	2,700	29,646	Scotts Miracle-Gro Co. . . . .	5,633	598,112
Sculptor Capital Management, Inc. . . . .	2,385	52,708	Sensient Technologies Corp. . . . .	6,019	397,796
SEI Investments Co. . . . .	18,087	1,184,337	Stepan Co. . . . .	2,882	295,232
Siebert Financial Corp. (a) . . . . .	1,020	8,823	Trecora Resources (a) . . . . .	2,970	21,236
Silvercrest Asset Management Group,			Tredegar Corp. . . . .	3,707	82,851
Inc. Class A . . . . .	1,504	18,920	Trinseo SA . . . . .	5,574	207,409
Stifel Financial Corp. . . . .	9,354	567,320	Tronox Holdings PLC Class A (a) . . . . .	12,869	146,964
TD Ameritrade Holding Corp. . . . .	37,884	1,882,835	Valhi, Inc. . . . .	4,300	8,041
Value Line, Inc. . . . .	100	2,891	Valvoline, Inc. . . . .	26,741	572,525
Virtu Financial, Inc. Class A (b) . . . . .	7,197	115,080	Westlake Chemical Corp. . . . .	4,996	350,469
Virtus Investment Partners, Inc. . . . .	961	116,973	WR Grace & Co. . . . .	8,076	564,109
Waddell & Reed Financial, Inc.					
Class A (b) . . . . .	9,839	164,508			
Westwood Holdings Group, Inc. . . . .	1,105	32,730			
WisdomTree Investments, Inc. (b) . . . . .	18,799	90,987			
		<u>14,394,462</u>			
<b>CHEMICALS — 1.8%</b>			<b>COMMERCIAL SERVICES &amp; SUPPLIES —</b>		
Advanced Emissions Solutions, Inc.			<b>1.5%</b>		
(b) . . . . .	2,300	24,150	ABM Industries, Inc. . . . .	9,400	354,474
AdvanSix, Inc. (a) . . . . .	3,900	77,844	ACCO Brands Corp. . . . .	13,616	127,446
American Vanguard Corp. . . . .	4,052	78,892	ADT, Inc. (b) . . . . .	15,700	124,501
Amyris, Inc. (a) (b) . . . . .	8,400	25,956	Advanced Disposal Services, Inc. (a) . . . . .	10,300	338,561
Ashland Global Holdings, Inc. . . . .	8,531	652,877	Brady Corp. Class A . . . . .	6,700	383,642
Axalta Coating Systems, Ltd. (a) . . . . .	29,302	890,781	BrightView Holdings, Inc. (a) (b) . . . . .	4,400	74,228
Balchem Corp. . . . .	4,558	463,230	Brink's Co. . . . .	7,014	636,029
Cabot Corp. . . . .	7,998	380,065	Casella Waste Systems, Inc. Class A		
Chase Corp. . . . .	1,048	124,167	(a) . . . . .	6,500	299,195
Chemours Co. (b) . . . . .	23,143	418,657	CECO Environmental Corp. (a) . . . . .	4,343	33,267
Element Solutions, Inc. (a) . . . . .	31,200	364,416	Charah Solutions, Inc. (a) (b) . . . . .	900	2,196
Ferro Corp. (a) . . . . .	11,509	170,678	Cimpres PLC (a) (b) . . . . .	2,762	347,377
Flotek Industries, Inc. (a) . . . . .	9,610	19,220	Clean Harbors, Inc. (a) . . . . .	7,324	628,033
FutureFuel Corp. . . . .	3,600	44,604	CompX International, Inc. . . . .	200	2,918
			Covanta Holding Corp. . . . .	16,600	246,344
			Deluxe Corp. . . . .	5,976	298,322
			Ennis, Inc. . . . .	3,597	77,875
			Harsco Corp. (a) . . . . .	10,991	252,903

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Healthcare Services Group, Inc. (b) . . .	10,465	\$ 254,509	ViaSat, Inc. (a) . . . . .	8,011	\$ 586,365
Heritage-Crystal Clean, Inc. (a) . . . . .	2,134	66,944	Viavi Solutions, Inc. (a) . . . . .	32,400	486,000
Herman Miller, Inc. . . . .	8,300	345,695			5,838,724
HNI Corp. . . . .	6,089	228,094	<b>CONSTRUCTION &amp; ENGINEERING — 0.7%</b>		
IAA, Inc. (a) . . . . .	18,787	884,116	AECOM (a) . . . . .	22,104	953,346
Interface, Inc. . . . .	8,162	135,408	Aegion Corp. (a) . . . . .	4,300	96,191
KAR Auction Services, Inc. (b) . . . . .	18,192	396,404	Ameresco, Inc. Class A (a) . . . . .	3,200	56,000
Kimball International, Inc. Class B . . . . .	5,065	104,693	Arcosa, Inc. . . . .	6,889	306,905
Knoll, Inc. . . . .	6,890	174,041	Argan, Inc. . . . .	2,039	81,845
Matthews International Corp.			Comfort Systems USA, Inc. . . . .	5,143	256,379
Class A . . . . .	4,331	165,314	Concrete Pumping Holdings, Inc. (a) . . . . .	2,431	13,298
McGrath RentCorp . . . . .	3,400	260,236	Construction Partners, Inc. Class A		
Mobile Mini, Inc. . . . .	6,200	235,042	(a) (b) . . . . .	2,498	42,141
MSA Safety, Inc. . . . .	5,021	634,454	Dycom Industries, Inc. (a) . . . . .	4,252	200,482
NL Industries, Inc. (a) . . . . .	1,231	4,813	EMCOR Group, Inc. . . . .	7,853	677,714
PICO Holdings, Inc. (a) . . . . .	2,530	28,134	Fluor Corp. . . . .	19,800	373,824
Pitney Bowes, Inc. (b) . . . . .	24,164	97,381	Granite Construction, Inc. (b) . . . . .	6,579	182,041
Quad/Graphics, Inc. (b) . . . . .	5,400	25,218	Great Lakes Dredge & Dock Corp.		
RR Donnelley & Sons Co. (b) . . . . .	9,933	39,235	(a) . . . . .	8,550	96,871
SP Plus Corp. (a) . . . . .	3,200	135,776	IES Holdings, Inc. (a) . . . . .	1,300	33,358
Steelcase, Inc. Class A . . . . .	12,300	251,658	MasTec, Inc. (a) . . . . .	8,476	543,820
Stericycle, Inc. (a) (b) . . . . .	12,700	810,387	MYR Group, Inc. (a) . . . . .	2,300	74,957
Team, Inc. (a) (b) . . . . .	4,200	67,074	Northwest Pipe Co. (a) . . . . .	1,300	43,303
Tetra Tech, Inc. . . . .	7,686	662,226	NVS Global, Inc. (a) . . . . .	1,500	75,675
UniFirst Corp. . . . .	2,108	425,774	Primoris Services Corp. . . . .	6,267	139,378
US Ecology, Inc. . . . .	3,409	197,415	Sterling Construction Co., Inc. (a) . . . . .	3,700	52,096
Viad Corp. . . . .	2,854	192,645	Tutor Perini Corp. (a) (b) . . . . .	5,600	72,016
VSE Corp. . . . .	1,180	44,887	Valmont Industries, Inc. . . . .	3,016	451,736
		11,094,884	Willscot Corp. (a) . . . . .	7,300	134,977
					4,958,353
<b>COMMUNICATIONS EQUIPMENT — 0.8%</b>			<b>CONSTRUCTION MATERIALS — 0.1%</b>		
Acacia Communications, Inc. (a) . . . . .	5,300	359,393	Eagle Materials, Inc. . . . .	5,964	540,696
ADTRAN, Inc. . . . .	6,737	66,629	Forterra, Inc. (a) . . . . .	2,600	30,056
Applied Optoelectronics, Inc. (a) (b) . . . . .	2,697	32,040	Summit Materials, Inc. Class A (a) . . . . .	15,912	380,297
CalAmp Corp. (a) . . . . .	4,700	45,026	United States Lime & Minerals, Inc. . . . .	321	28,986
Calix, Inc. (a) . . . . .	6,600	52,800	US Concrete, Inc. (a) . . . . .	2,239	93,277
Casa Systems, Inc. (a) . . . . .	4,499	18,401			1,073,312
Ciena Corp. (a) . . . . .	21,991	938,796	<b>CONSUMER FINANCE — 0.7%</b>		
Clearfield, Inc. (a) . . . . .	1,800	25,092	Ally Financial, Inc. . . . .	53,975	1,649,476
CommScope Holding Co., Inc. (a) . . . . .	27,034	383,612	Credit Acceptance Corp. (a) (b) . . . . .	1,523	673,669
Comtech Telecommunications Corp. . . . .	3,298	117,046	Curo Group Holdings Corp. (a) (b) . . . . .	2,200	26,796
DASAN Zhong Solutions, Inc. (a) . . . . .	1,360	12,050	Elevate Credit, Inc. (a) . . . . .	4,000	17,800
Digi International, Inc. (a) . . . . .	3,870	68,576	Encore Capital Group, Inc. (a) (b) . . . . .	4,392	155,301
EchoStar Corp. Class A (a) . . . . .	6,938	300,485	Enova International, Inc. (a) . . . . .	4,600	110,676
Extreme Networks, Inc. (a) . . . . .	16,900	124,553	EZCORP, Inc. Class A (a) (b) . . . . .	7,200	49,104
Harmonic, Inc. (a) . . . . .	12,400	96,720	FirstCash, Inc. . . . .	5,878	473,943
Infinera Corp. (a) (b) . . . . .	25,200	200,088	Green Dot Corp. Class A (a) . . . . .	6,800	158,440
Inseego Corp. (a) (b) . . . . .	6,304	46,208	LendingClub Corp. (a) . . . . .	9,506	119,966
InterDigital, Inc. . . . .	4,438	241,827	Medallion Financial Corp. (a) . . . . .	3,200	23,264
KVH Industries, Inc. (a) . . . . .	2,532	28,181	Navient Corp. . . . .	27,600	377,568
Lumentum Holdings, Inc. (a) . . . . .	10,882	862,943	Nelnet, Inc. Class A . . . . .	2,514	146,415
NETGEAR, Inc. (a) . . . . .	4,196	102,844	OneMain Holdings, Inc. . . . .	9,262	390,393
NetScout Systems, Inc. (a) . . . . .	10,107	243,275	Oportun Financial Corp. (a) (b) . . . . .	1,000	23,800
Plantronics, Inc. (b) . . . . .	4,748	129,810	PRA Group, Inc. (a) (b) . . . . .	6,314	229,198
Ribbon Communications, Inc. (a) . . . . .	9,500	29,450			
TESSCO Technologies, Inc. . . . .	1,157	12,982			
Ubiquiti, Inc. (b) . . . . .	1,204	227,532			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Regional Management Corp. (a) . . . . .	1,200	\$ 36,036	<b>DIVERSIFIED FINANCIAL SERVICES — 0.5%</b>		
Santander Consumer USA Holdings, Inc. . . . .	14,516	339,239	Alerus Financial Corp. (b) . . . . .	500	\$ 11,425
SLM Corp. . . . .	59,800	532,818	AXA Equitable Holdings, Inc. . . . .	58,800	1,457,064
World Acceptance Corp. (a) (b) . . . . .	771	66,615	Banco Latinoamericano de Comercio Exterior SA Class E . . . . .	4,400	94,072
		<u>5,600,517</u>	Cannae Holdings, Inc. (a) . . . . .	9,500	353,305
<b>CONTAINERS &amp; PACKAGING — 0.8%</b>			FGL Holdings (b) . . . . .	20,600	219,390
AptarGroup, Inc. . . . .	9,056	1,047,055	GWG Holdings, Inc. (a) (b) . . . . .	300	2,946
Ardagh Group SA . . . . .	2,600	50,908	Jefferies Financial Group, Inc. . . . .	37,600	803,512
Berry Global Group, Inc. (a) . . . . .	18,663	886,306	Marlin Business Services Corp. . . . .	1,400	30,772
Crown Holdings, Inc. (a) . . . . .	18,465	1,339,451	On Deck Capital, Inc. (a) . . . . .	8,900	36,846
Graphic Packaging Holding Co. . . . .	40,967	682,101	Voya Financial, Inc. . . . .	19,041	1,161,120
Greif, Inc. Class A . . . . .	3,600	159,120			<u>4,170,452</u>
Greif, Inc. Class B . . . . .	900	46,593	<b>DIVERSIFIED TELECOMMUNICATION SERVICES — 0.5%</b>		
Myers Industries, Inc. . . . .	4,995	83,317	Anterix, Inc. (a) (b) . . . . .	1,470	63,519
O-I Glass, Inc. . . . .	21,928	261,601	ATN International, Inc. . . . .	1,609	89,122
Silgan Holdings, Inc. . . . .	11,068	343,993	Bandwidth, Inc. Class A (a) (b) . . . . .	2,300	147,315
Sonoco Products Co. . . . .	14,095	869,943	Cincinnati Bell, Inc. (a) (b) . . . . .	6,951	72,777
UFP Technologies, Inc. (a) . . . . .	1,000	49,610	Cogent Communications Holdings, Inc. . . . .	5,996	394,597
		<u>5,819,998</u>	Consolidated Communications Holdings, Inc. . . . .	9,949	38,602
<b>DISTRIBUTORS — 0.2%</b>			Frontier Communications Corp. (a) (b) . . . . .	16,967	15,094
Core-Mark Holding Co., Inc. . . . .	6,352	172,711	GCI Liberty, Inc. Class A (a) . . . . .	13,896	984,532
Funko, Inc. Class A (a) (b) . . . . .	3,050	52,338	IDT Corp. Class B (a) . . . . .	2,900	20,909
Greenlane Holdings, Inc. Class A (a) (b) . . . . .	1,100	3,581	Intelsat SA (a) (b) . . . . .	9,447	66,412
Pool Corp. . . . .	5,435	1,154,285	Iridium Communications, Inc. (a) . . . . .	14,019	345,428
Weyco Group, Inc. . . . .	943	24,942	Ooma, Inc. (a) (b) . . . . .	2,800	37,044
		<u>1,407,857</u>	ORBCOMM, Inc. (a) . . . . .	10,311	43,409
<b>DIVERSIFIED CONSUMER SERVICES — 1.0%</b>			Pareteum Corp. (a) (b) . . . . .	17,700	7,740
Adtalem Global Education, Inc. (a) . . . . .	7,600	265,772	Vonage Holdings Corp. (a) . . . . .	31,900	236,379
American Public Education, Inc. (a) . . . . .	2,100	57,519	Zayo Group Holdings, Inc. (a) . . . . .	32,024	1,109,632
Bright Horizons Family Solutions, Inc. (a) . . . . .	8,194	1,231,476			<u>3,672,511</u>
Carriage Services, Inc. . . . .	2,296	58,778	<b>ELECTRIC UTILITIES — 0.9%</b>		
Chegg, Inc. (a) . . . . .	16,700	633,097	ALLETE, Inc. . . . .	7,322	594,327
Collectors Universe, Inc. . . . .	1,315	30,311	Avangrid, Inc. . . . .	8,000	409,280
frontdoor, Inc. (a) . . . . .	12,006	569,324	El Paso Electric Co. . . . .	5,763	391,250
Graham Holdings Co. Class B . . . . .	634	405,120	Genie Energy, Ltd. Class B (b) . . . . .	1,998	15,445
Grand Canyon Education, Inc. (a) . . . . .	6,769	648,402	Hawaiian Electric Industries, Inc. . . . .	15,383	720,847
Houghton Mifflin Harcourt Co. (a) . . . . .	14,699	91,869	IDACORP, Inc. . . . .	7,099	758,173
K12, Inc. (a) . . . . .	5,500	111,925	MGE Energy, Inc. . . . .	4,962	391,105
Laureate Education, Inc. Class A (a) . . . . .	16,700	294,087	OGE Energy Corp. . . . .	28,343	1,260,413
OneSpaWorld Holdings, Ltd. (a) (b) . . . . .	6,400	107,776	Otter Tail Corp. . . . .	5,576	285,993
Perdoceo Education Corp. (a) . . . . .	9,700	178,383	PG&E Corp. (a) (b) . . . . .	75,222	817,663
Regis Corp. (a) . . . . .	3,306	59,078	PNM Resources, Inc. . . . .	11,251	570,538
Select Interior Concepts, Inc. Class A (a) . . . . .	3,300	29,667	Portland General Electric Co. . . . .	12,621	704,126
Service Corp. International . . . . .	25,200	1,159,956	Spark Energy, Inc. Class A (b) . . . . .	2,096	19,346
ServiceMaster Global Holdings, Inc. (a) . . . . .	19,312	746,602			<u>6,938,506</u>
Strategic Education, Inc. . . . .	3,024	480,514	<b>ELECTRICAL EQUIPMENT — 0.9%</b>		
WW International, Inc. (a) . . . . .	6,600	252,186	Acuity Brands, Inc. . . . .	5,632	777,216
		<u>7,411,842</u>	Allied Motion Technologies, Inc. . . . .	962	46,657
			American Superconductor Corp. (a) (b) . . . . .	3,300	25,905

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Atkore International Group, Inc. (a) . . .	6,600	\$ 267,036	Napco Security Technologies, Inc. (a) . . .	1,678	\$ 49,317
AZZ, Inc. . . . .	3,640	167,258	National Instruments Corp. . . . .	18,462	781,681
Bloom Energy Corp. Class A (a) (b) . . .	7,802	58,281	nLight, Inc. (a) (b) . . . . .	4,700	95,316
Encore Wire Corp. . . . .	2,854	163,820	Novanta, Inc. (a) . . . . .	4,800	424,512
Energous Corp. (a) (b) . . . . .	4,960	8,779	OSI Systems, Inc. (a) . . . . .	2,397	241,474
EnerSys . . . . .	6,041	452,048	PAR Technology Corp. (a) . . . . .	1,600	49,184
Generac Holdings, Inc. (a) . . . . .	8,649	870,003	PC Connection, Inc. . . . .	1,615	80,201
GrafTech International, Ltd. (b) . . . . .	8,650	100,513	Plexus Corp. (a) . . . . .	4,100	315,454
Hubbell, Inc. . . . .	7,681	1,135,406	Rogers Corp. (a) . . . . .	2,621	326,917
nVent Electric PLC . . . . .	21,500	549,970	Sanmina Corp. (a) . . . . .	9,710	332,470
Plug Power, Inc. (a) (b) . . . . .	34,501	109,023	ScanSource, Inc. (a) . . . . .	3,609	133,353
Powell Industries, Inc. . . . .	1,300	63,687	SYNNEX Corp. . . . .	5,868	755,798
Preformed Line Products Co. . . . .	500	30,175	Tech Data Corp. (a) . . . . .	4,982	715,415
Regal Beloit Corp. . . . .	5,794	496,024	Trimble, Inc. (a) . . . . .	35,636	1,485,665
Sensata Technologies Holding PLC			TTM Technologies, Inc. (a) . . . . .	14,000	210,700
(a) . . . . .	22,128	1,192,035	Vishay Intertechnology, Inc. . . . .	18,745	399,081
Sunrun, Inc. (a) (b) . . . . .	15,900	219,579	Vishay Precision Group, Inc. (a) . . . . .	1,500	51,000
Thermon Group Holdings, Inc. (a) . . . . .	4,625	123,950	Wrap Technologies, Inc. (a) (b) . . . . .	1,500	9,585
TPI Composites, Inc. (a) . . . . .	4,100	75,891			
Vicor Corp. (a) . . . . .	2,510	117,267			
Vivint Solar, Inc. (a) (b) . . . . .	6,273	45,542			
		<u>7,096,065</u>			<u>16,452,149</u>
<b>ELECTRONIC EQUIPMENT, INSTRUMENTS</b>			<b>ENERGY EQUIPMENT &amp; SERVICES — 0.6%</b>		
<b>&amp; COMPONENTS — 2.2%</b>			Apergy Corp. (a) . . . . .	11,000	371,580
Airgain, Inc. (a) . . . . .	1,490	15,928	Archrock, Inc. . . . .	18,200	182,728
Akoustis Technologies, Inc. (a) (b) . . . . .	3,600	28,800	Cactus, Inc. Class A . . . . .	6,600	226,512
Anixter International, Inc. (a) . . . . .	4,286	394,741	Covia Holdings Corp. (a) (b) . . . . .	7,218	14,725
Arlo Technologies, Inc. (a) . . . . .	10,617	44,698	Diamond Offshore Drilling, Inc.		
Arrow Electronics, Inc. (a) . . . . .	11,410	966,883	(a) (b) . . . . .	9,200	66,148
Avnet, Inc. . . . .	14,197	602,521	DMC Global, Inc. (b) . . . . .	2,000	89,880
AVX Corp. . . . .	6,600	135,102	Dril-Quip, Inc. (a) . . . . .	5,075	238,068
Badger Meter, Inc. . . . .	4,076	264,655	Era Group, Inc. (a) . . . . .	2,799	28,466
Bel Fuse, Inc. Class B . . . . .	1,400	28,700	Exterran Corp. (a) . . . . .	4,100	32,103
Belden, Inc. . . . .	5,463	300,465	Forum Energy Technologies, Inc. (a) . . . . .	12,039	20,226
Benchmark Electronics, Inc. . . . .	5,180	177,985	Frank's International NV (a) . . . . .	15,000	77,550
Coda Octopus Group, Inc. (a) (b) . . . . .	710	5,943	FTS International, Inc. (a) (b) . . . . .	5,100	5,304
Cognex Corp. . . . .	23,301	1,305,788	Geospace Technologies Corp. (a) . . . . .	2,100	35,217
Coherent, Inc. (a) . . . . .	3,408	566,921	Helix Energy Solutions Group, Inc.		
CTS Corp. . . . .	4,576	137,326	(a) . . . . .	20,009	192,687
Daktronics, Inc. . . . .	5,145	31,333	Independence Contract Drilling, Inc.		
Dolby Laboratories, Inc. Class A . . . . .	8,879	610,875	(a) . . . . .	6,400	6,380
ePlus, Inc. (a) . . . . .	1,860	156,779	KLX Energy Services Holdings, Inc.		
Fabrinet (a) . . . . .	5,100	330,684	(a) . . . . .	2,997	19,301
FARO Technologies, Inc. (a) . . . . .	2,400	120,840	Liberty Oilfield Services, Inc.		
Fitbit, Inc. Class A (a) . . . . .	31,709	208,328	Class A (b) . . . . .	7,500	83,400
II-VI, Inc. (a) (b) . . . . .	12,597	424,141	Mammoth Energy Services, Inc. (b) . . . . .	2,297	5,053
Insight Enterprises, Inc. (a) . . . . .	4,952	348,076	Matrix Service Co. (a) . . . . .	3,800	86,944
Iteris, Inc. (a) . . . . .	5,700	28,443	McDermott International, Inc. (a) (b) . . . . .	25,632	17,343
Itron, Inc. (a) . . . . .	4,799	402,876	Nabors Industries, Ltd. . . . .	49,730	143,222
Jabil, Inc. . . . .	21,167	874,832	National Energy Services Reunited		
KEMET Corp. . . . .	8,000	216,400	Corp. (a) (b) . . . . .	3,700	33,744
Kimball Electronics, Inc. (a) . . . . .	3,444	60,442	Natural Gas Services Group, Inc. (a) . . . . .	1,900	23,294
Knowles Corp. (a) . . . . .	11,468	242,548	NCS Multistage Holdings, Inc.		
Littelfuse, Inc. . . . .	3,331	637,220	(a) (b) . . . . .	1,470	3,087
Method Electronics, Inc. . . . .	5,149	202,613	Newpark Resources, Inc. (a) . . . . .	12,500	78,375
MTS Systems Corp. . . . .	2,543	122,140	NexTier Oilfield Solutions, Inc. (a) . . . . .	22,459	150,475
			Nine Energy Service, Inc. (a) (b) . . . . .	2,465	19,276
			Noble Corp. PLC (a) (b) . . . . .	35,001	42,701
			Oceaneering International, Inc. (a) . . . . .	13,981	208,457

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Oil States International, Inc. (a) . . . . .	8,466	\$ 138,081	Agree Realty Corp. REIT . . . . .	5,856	\$ 410,916
Pacific Drilling SA (a) . . . . .	4,700	19,176	Alexander & Baldwin, Inc. REIT . . . . .	9,638	202,012
Parker Drilling Co. (a) . . . . .	1,500	33,750	Alexander's, Inc. REIT . . . . .	325	107,364
Patterson-UTI Energy, Inc. . . . .	27,100	284,550	American Assets Trust, Inc. REIT . . . . .	6,842	314,048
ProPetro Holding Corp. (a) . . . . .	11,299	127,114	American Campus Communities, Inc. REIT . . . . .	19,410	912,852
RigNet, Inc. (a) . . . . .	2,472	16,315	American Finance Trust, Inc. REIT (b) . . . . .	15,100	200,226
RPC, Inc. (b) . . . . .	8,210	43,020	American Homes 4 Rent Class A REIT . . . . .	36,497	956,586
SEACOR Holdings, Inc. (a) . . . . .	2,468	106,494	Americold Realty Trust REIT (b) . . . . .	27,200	953,632
SEACOR Marine Holdings, Inc. (a) . . . . .	2,799	38,598	Apple Hospitality REIT, Inc. . . . .	29,800	484,250
Seadrill, Ltd. (a) (b) . . . . .	8,253	20,963	Armada Hoffer Properties, Inc. REIT . . . . .	7,800	143,130
Select Energy Services, Inc. Class A (a) . . . . .	8,400	77,952	Ashford Hospitality Trust, Inc. REIT . . . . .	12,733	35,525
Smart Sand, Inc. (a) (b) . . . . .	3,829	9,649	Bluerock Residential Growth REIT, Inc. . . . .	3,200	38,560
Solaris Oilfield Infrastructure, Inc. Class A (b) . . . . .	4,400	61,600	Braemar Hotels & Resorts, Inc. REIT. . . . .	4,223	37,711
TETRA Technologies, Inc. (a) . . . . .	17,090	33,496	Brandywine Realty Trust REIT . . . . .	24,700	389,025
Tidewater, Inc. (a) . . . . .	5,525	106,522	Brixmor Property Group, Inc. REIT. . . . .	42,048	908,657
Transocean, Ltd. (a) (b) . . . . .	82,089	564,772	Brookfield Property REIT, Inc. Class A (b) . . . . .	9,300	171,539
US Silica Holdings, Inc. (b) . . . . .	10,388	63,886	BRT Apartments Corp. REIT . . . . .	1,500	25,455
US Well Service, Inc. (a) . . . . .	3,527	6,666	Camden Property Trust REIT . . . . .	13,252	1,406,037
		<u>4,254,850</u>	CareTrust REIT, Inc. . . . .	13,500	278,505
<b>ENTERTAINMENT — 1.2%</b>			CatchMark Timber Trust, Inc. Class A REIT . . . . .	6,900	79,143
AMC Entertainment Holdings, Inc. Class A (b) . . . . .	7,284	52,736	CBL & Associates Properties, Inc. REIT (b) . . . . .	23,900	25,095
Cinemark Holdings, Inc. (b) . . . . .	15,116	511,677	Cedar Realty Trust, Inc. REIT . . . . .	12,057	35,568
Eros International PLC (a) (b) . . . . .	10,247	34,737	Chatham Lodging Trust REIT . . . . .	6,460	118,476
Gaia, Inc. (a) (b) . . . . .	1,300	10,387	CIM Commercial Trust Corp. REIT. . . . .	200	2,900
Glu Mobile, Inc. (a) . . . . .	16,300	98,615	City Office REIT, Inc. . . . .	7,500	101,400
IMAX Corp. (a) . . . . .	7,400	151,182	Clipper Realty, Inc. REIT . . . . .	1,993	21,126
Liberty Media Corp.-Liberty Braves Class A (a) . . . . .	1,438	42,637	Colony Capital, Inc. REIT . . . . .	67,718	321,661
Liberty Media Corp.-Liberty Braves Class C (a) . . . . .	5,110	150,949	Columbia Property Trust, Inc. REIT. . . . .	16,472	344,430
Liberty Media Corp.-Liberty Formula One Class A (a) (b) . . . . .	3,536	154,806	Community Healthcare Trust, Inc. REIT . . . . .	2,700	115,722
Liberty Media Corp.-Liberty Formula One Class C (a) . . . . .	27,986	1,286,377	CoreCivic, Inc. REIT . . . . .	16,825	292,419
Lions Gate Entertainment Corp. Class A (a) . . . . .	7,124	75,942	CorEnergy Infrastructure Trust, Inc. REIT . . . . .	1,860	83,161
Lions Gate Entertainment Corp. Class B (a) . . . . .	16,089	159,764	CorePoint Lodging, Inc. REIT . . . . .	5,680	60,662
LiveXLive Media, Inc. (a) (b) . . . . .	5,299	8,187	CoreSite Realty Corp. REIT. . . . .	5,288	592,891
Madison Square Garden Co. Class A (a) . . . . .	2,642	777,250	Corporate Office Properties Trust REIT . . . . .	15,900	467,142
Marcus Corp. . . . .	3,137	99,662	Cousins Properties, Inc. REIT . . . . .	20,674	851,769
Reading International, Inc. Class A (a) . . . . .	2,500	27,975	CubeSmart REIT. . . . .	27,225	857,043
Roku, Inc. (a) (b) . . . . .	12,100	1,620,190	CyrusOne, Inc. REIT . . . . .	15,915	1,041,318
Spotify Technology SA (a) . . . . .	16,700	2,497,485	DiamondRock Hospitality Co. REIT . . . . .	28,400	314,672
World Wrestling Entertainment, Inc. Class A (b) . . . . .	6,227	403,945	Diversified Healthcare Trust REIT. . . . .	33,377	281,702
Zynga, Inc. Class A (a) . . . . .	121,632	744,388	Douglas Emmett, Inc. REIT . . . . .	23,537	1,033,274
		<u>8,908,891</u>	Easterly Government Properties, Inc. REIT . . . . .	10,500	249,165
<b>EQUITY REAL ESTATE INVESTMENT TRUSTS (REITS) — 8.7%</b>			EastGroup Properties, Inc. REIT. . . . .	5,362	711,377
Acadia Realty Trust REIT . . . . .	12,047	312,379	Empire State Realty Trust, Inc. Class A REIT . . . . .	21,224	296,287
			EPR Properties REIT . . . . .	11,049	780,501

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Equity Commonwealth REIT . . . . .	17,081	\$ 560,769	New Senior Investment Group, Inc. REIT . . . . .	11,807	\$ 90,324
Equity LifeStyle Properties, Inc. REIT . . . . .	24,568	1,729,342	NexPoint Residential Trust, Inc. REIT . . . . .	2,800	126,000
Essential Properties Realty Trust, Inc. REIT (b) . . . . .	11,400	282,834	Office Properties Income Trust REIT . . . . .	6,727	216,206
Farmland Partners, Inc. REIT (b) . . . . .	3,900	26,442	Omega Healthcare Investors, Inc. REIT . . . . .	30,892	1,308,276
First Industrial Realty Trust, Inc. REIT . . . . .	17,815	739,501	One Liberty Properties, Inc. REIT . . . . .	2,200	59,818
Four Corners Property Trust, Inc. REIT . . . . .	9,709	273,697	Outfront Media, Inc. REIT . . . . .	20,267	543,561
Franklin Street Properties Corp. REIT . . . . .	14,661	125,498	Paramount Group, Inc. REIT . . . . .	27,700	385,584
Front Yard Residential Corp. REIT . . . . .	7,027	86,713	Park Hotels & Resorts, Inc. REIT . . . . .	33,834	875,286
Gaming and Leisure Properties, Inc. REIT . . . . .	28,694	1,235,277	Pebblebrook Hotel Trust REIT . . . . .	18,357	492,151
GEO Group, Inc. REIT . . . . .	16,800	279,048	Pennsylvania Real Estate Investment Trust (b) . . . . .	9,813	52,303
Getty Realty Corp. REIT . . . . .	4,705	154,653	Physicians Realty Trust REIT . . . . .	26,617	504,126
Gladstone Commercial Corp. REIT . . . . .	4,330	94,654	Piedmont Office Realty Trust, Inc. Class A REIT . . . . .	17,705	393,759
Gladstone Land Corp. REIT . . . . .	2,600	33,722	PotlatchDeltic Corp. REIT . . . . .	9,328	403,623
Global Medical REIT, Inc. . . . .	4,600	60,858	Preferred Apartment Communities, Inc. Class A REIT . . . . .	6,497	86,540
Global Net Lease, Inc. REIT . . . . .	12,741	258,387	PS Business Parks, Inc. REIT . . . . .	2,784	458,998
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT (b) . . . . .	8,897	286,305	QTS Realty Trust, Inc. Class A REIT . . . . .	8,148	442,192
Healthcare Realty Trust, Inc. REIT . . . . .	18,682	623,418	Rayonier, Inc. REIT . . . . .	18,409	603,079
Healthcare Trust of America, Inc. Class A REIT (b) . . . . .	29,170	883,268	Retail Opportunity Investments Corp. REIT . . . . .	16,100	284,326
Hersha Hospitality Trust REIT . . . . .	4,876	70,946	Retail Properties of America, Inc. Class A REIT . . . . .	30,203	404,720
Highwoods Properties, Inc. REIT . . . . .	14,470	707,728	Retail Value, Inc. REIT . . . . .	2,150	79,120
Hudson Pacific Properties, Inc. REIT . . . . .	21,537	810,868	Rexford Industrial Realty, Inc. REIT . . . . .	15,588	711,904
Independence Realty Trust, Inc. REIT . . . . .	12,873	181,252	RLJ Lodging Trust REIT . . . . .	23,868	422,941
Industrial Logistics Properties Trust REIT . . . . .	9,128	204,650	RPT Realty REIT . . . . .	11,000	165,440
Innovative Industrial Properties, Inc. REIT (b) . . . . .	1,600	121,392	Ryman Hospitality Properties, Inc. REIT . . . . .	6,427	556,964
Investors Real Estate Trust REIT . . . . .	1,650	119,625	Sabra Health Care REIT, Inc. . . . .	27,240	581,302
Invitation Homes, Inc. REIT . . . . .	75,863	2,273,614	Safehold, Inc. REIT . . . . .	1,500	60,450
iStar, Inc. REIT . . . . .	8,375	121,521	Saul Centers, Inc. REIT . . . . .	1,712	90,359
JBG SMITH Properties REIT . . . . .	17,343	691,812	Seritage Growth Properties Class A REIT (b) . . . . .	4,738	189,899
Jernigan Capital, Inc. REIT (b) . . . . .	3,000	57,420	Service Properties Trust REIT . . . . .	23,074	561,390
Kilroy Realty Corp. REIT . . . . .	14,740	1,236,686	SITE Centers Corp. REIT . . . . .	21,301	298,640
Kite Realty Group Trust REIT . . . . .	11,683	228,169	Spirit Realty Capital, Inc. REIT . . . . .	14,075	692,208
Lamar Advertising Co. Class A REIT . . . . .	12,074	1,077,725	STAG Industrial, Inc. REIT . . . . .	18,850	595,094
Lexington Realty Trust REIT . . . . .	34,100	362,142	STORE Capital Corp. REIT . . . . .	30,393	1,131,835
Liberty Property Trust REIT . . . . .	22,064	1,324,943	Summit Hotel Properties, Inc. REIT (b) . . . . .	14,600	180,164
Life Storage, Inc. REIT . . . . .	6,565	710,858	Sun Communities, Inc. REIT . . . . .	12,793	1,920,229
LTC Properties, Inc. REIT . . . . .	5,554	248,653	Sunstone Hotel Investors, Inc. REIT . . . . .	31,719	441,528
Macerich Co. REIT . . . . .	20,000	538,400	Tanger Factory Outlet Centers, Inc. REIT (b) . . . . .	12,687	186,880
Mack-Cali Realty Corp. REIT . . . . .	12,200	282,186	Taubman Centers, Inc. REIT (b) . . . . .	8,295	257,892
Medical Properties Trust, Inc. REIT . . . . .	72,777	1,536,322	Terreno Realty Corp. REIT . . . . .	9,271	501,932
Monmouth Real Estate Investment Corp. REIT . . . . .	13,079	189,384	UMH Properties, Inc. REIT . . . . .	5,100	80,223
National Health Investors, Inc. REIT . . . . .	6,000	488,880	Uniti Group, Inc. REIT (b) . . . . .	26,070	214,035
National Retail Properties, Inc. REIT . . . . .	24,262	1,300,928	Universal Health Realty Income Trust REIT . . . . .	1,800	211,248
National Storage Affiliates Trust REIT . . . . .	8,400	282,408	Urban Edge Properties REIT . . . . .	16,200	310,716

*See accompanying notes to financial statements.*

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Urstadt Biddle Properties, Inc. Class A REIT . . . . .	4,140	\$ 102,838	Pilgrim's Pride Corp. (a) . . . . .	7,600	\$ 248,634
VEREIT, Inc. . . . .	151,571	1,400,516	Post Holdings, Inc. (a) . . . . .	9,235	1,007,538
VICI Properties, Inc. REIT (b) . . . . .	65,503	1,673,602	Sanderson Farms, Inc. . . . .	2,821	497,117
Washington Prime Group, Inc. REIT (b) . . . . .	26,400	96,096	Seaboard Corp. . . . .	37	157,270
Washington Real Estate Investment Trust . . . . .	11,302	329,792	Seneca Foods Corp. Class A (a) . . . . .	949	38,710
Weingarten Realty Investors REIT . . . . .	17,148	535,704	Simply Good Foods Co. (a) . . . . .	11,600	331,064
Whitestone REIT (b) . . . . .	5,400	73,548	Tootsie Roll Industries, Inc. (b) . . . . .	2,269	77,464
WP Carey, Inc. REIT . . . . .	24,202	1,937,128	TreeHouse Foods, Inc. (a) . . . . .	7,881	382,228
Xenia Hotels & Resorts, Inc. REIT . . . . .	16,000	345,760			
		<u>64,938,460</u>			<u>9,117,470</u>
<b>FOOD &amp; STAPLES RETAILING — 0.6%</b>			<b>GAS UTILITIES — 0.7%</b>		
Andersons, Inc. . . . .	4,485	113,381	Chesapeake Utilities Corp. . . . .	2,238	214,467
BJ's Wholesale Club Holdings, Inc. (a) (b) . . . . .	15,700	357,018	National Fuel Gas Co. . . . .	11,570	538,468
Casey's General Stores, Inc. . . . .	5,148	818,481	New Jersey Resources Corp. . . . .	12,544	559,086
Chefs' Warehouse, Inc. (a) . . . . .	3,400	129,574	Northwest Natural Holding Co. . . . .	4,260	314,090
Grocery Outlet Holding Corp. (a) . . . . .	4,545	147,485	ONE Gas, Inc. . . . .	7,387	691,202
HF Foods Group, Inc. (a) . . . . .	1,200	23,400	RGC Resources, Inc. . . . .	1,100	31,438
Ingles Markets, Inc. Class A . . . . .	1,956	92,930	South Jersey Industries, Inc. (b) . . . . .	13,062	430,785
Natural Grocers by Vitamin Cottage, Inc. . . . .	1,100	10,857	Southwest Gas Holdings, Inc. . . . .	7,639	580,335
Performance Food Group Co. (a) . . . . .	14,511	747,026	Spire, Inc. . . . .	7,039	586,419
PriceSmart, Inc. . . . .	3,191	226,625	UGI Corp. . . . .	29,532	1,333,665
Rite Aid Corp. (a) (b) . . . . .	7,750	119,892			<u>5,279,955</u>
SpartanNash Co. . . . .	5,100	72,624	<b>HEALTH CARE EQUIPMENT &amp; SUPPLIES —</b>		
Sprouts Farmers Market, Inc. (a) . . . . .	16,675	322,661	<b>3.0%</b>		
United Natural Foods, Inc. (a) . . . . .	7,508	65,770	Accuray, Inc. (a) . . . . .	12,421	35,027
US Foods Holding Corp. (a) . . . . .	30,954	1,296,663	Alphatec Holdings, Inc. (a) . . . . .	5,500	39,023
Village Super Market, Inc. Class A . . . . .	1,269	29,441	AngioDynamics, Inc. (a) . . . . .	5,197	83,204
Weis Markets, Inc. . . . .	1,315	53,244	Antares Pharma, Inc. (a) . . . . .	22,800	107,160
		<u>4,627,072</u>	Apyx Medical Corp. (a) . . . . .	4,695	39,720
<b>FOOD PRODUCTS — 1.2%</b>			AtriCure, Inc. (a) . . . . .	5,400	175,554
Alico, Inc. . . . .	600	21,498	Atrion Corp. . . . .	242	181,863
B&G Foods, Inc. (b) . . . . .	9,000	161,370	Avanos Medical, Inc. (a) . . . . .	6,700	225,790
Beyond Meat, Inc. (a) (b) . . . . .	6,710	507,276	AxoGen, Inc. (a) . . . . .	4,800	85,872
Bridgford Foods Corp. (a) . . . . .	300	7,437	Axonics Modulation Technologies, Inc. (a) (b) . . . . .	2,157	59,770
Bunge, Ltd. . . . .	19,512	1,122,916	BioLife Solutions, Inc. (a) (b) . . . . .	1,120	18,122
Calavo Growers, Inc. (b) . . . . .	2,242	203,103	BioSig Technologies, Inc. (a) (b) . . . . .	2,800	16,576
Cal-Maine Foods, Inc. . . . .	4,400	188,100	Cantel Medical Corp. (b) . . . . .	5,348	379,173
Darling Ingredients, Inc. (a) . . . . .	23,200	651,456	Cardiovascular Systems, Inc. (a) . . . . .	4,850	235,661
Farmer Brothers Co. (a) . . . . .	1,525	22,967	Cerus Corp. (a) . . . . .	19,809	83,594
Flowers Foods, Inc. . . . .	27,631	600,698	Conformis, Inc. (a) . . . . .	10,500	15,750
Fresh Del Monte Produce, Inc. . . . .	4,334	151,603	CONMED Corp. . . . .	3,848	430,322
Freshpet, Inc. (a) (b) . . . . .	4,900	289,541	CryoLife, Inc. (a) . . . . .	5,100	138,159
Hain Celestial Group, Inc. (a) (b) . . . . .	11,801	306,295	CryoPort, Inc. (a) (b) . . . . .	4,400	72,424
Hostess Brands, Inc. (a) . . . . .	16,900	245,726	Cutera, Inc. (a) . . . . .	2,000	71,620
Ingredion, Inc. . . . .	9,452	878,563	CytoSorbents Corp. (a) (b) . . . . .	4,360	16,786
J&J Snack Foods Corp. . . . .	2,132	392,864	DexCom, Inc. (a) . . . . .	12,813	2,802,716
John B Sanfilippo & Son, Inc. . . . .	1,178	107,528	ElectroCore LLC (a) (b) . . . . .	1,940	3,085
Lancaster Colony Corp. . . . .	2,713	434,351	Envista Holdings Corp. (a) . . . . .	20,400	604,656
Landec Corp. (a) . . . . .	3,700	41,847	GenMark Diagnostics, Inc. (a) (b) . . . . .	7,800	37,518
Limoneira Co. . . . .	2,200	42,306	Glaukos Corp. (a) . . . . .	5,442	296,426
			Globus Medical, Inc. Class A (a) . . . . .	10,732	631,900
			Haemonetics Corp. (a) . . . . .	7,261	834,289
			Heska Corp. (a) . . . . .	1,002	96,132
			Hill-Rom Holdings, Inc. . . . .	9,476	1,075,810
			ICU Medical, Inc. (a) . . . . .	2,698	504,850

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Inogen, Inc. (a) . . . . .	2,592	\$ 177,111	Amedisys, Inc. (a) . . . . .	4,405	\$ 735,283
Insulet Corp. (a) . . . . .	8,400	1,438,080	American Renal Associates Holdings, Inc. (a) . . . . .	2,900	30,073
Integer Holdings Corp. (a) . . . . .	4,592	369,335	AMN Healthcare Services, Inc. (a) . .	6,448	401,775
Integra LifeSciences Holdings Corp. (a) . . . . .	10,093	588,220	Apollo Medical Holdings, Inc. (a) (b).	1,100	20,251
IntriCon Corp. (a) (b) . . . . .	1,123	20,214	Avalon GloboCare Corp. (a) . . . . .	3,520	6,794
Invacare Corp. . . . .	4,700	42,394	BioTelemetry, Inc. (a) . . . . .	4,700	217,610
iRadimed Corp. (a) (b) . . . . .	600	14,028	Brookdale Senior Living, Inc. (a) . . .	26,062	189,471
iRhythm Technologies, Inc. (a) (b) . . .	3,700	251,933	Catasys, Inc. (a) (b) . . . . .	1,238	20,192
Lantheus Holdings, Inc. (a) . . . . .	5,396	110,672	Chemed Corp. . . . .	2,177	956,269
LeMaitre Vascular, Inc. . . . .	2,300	82,685	Community Health Systems, Inc. (a) .	12,167	35,284
LivaNova PLC (a) . . . . .	6,850	516,695	CorVel Corp. (a) . . . . .	1,294	113,044
Masimo Corp. (a) . . . . .	6,677	1,055,367	Covetrus, Inc. (a) (b) . . . . .	13,700	180,840
Meridian Bioscience, Inc. . . . .	5,900	57,643	Cross Country Healthcare, Inc. (a) . .	5,058	58,774
Merit Medical Systems, Inc. (a) . . . .	7,600	237,272	Diplomat Pharmacy, Inc. (a) . . . . .	8,263	33,052
Mesa Laboratories, Inc. (b) . . . . .	568	141,659	Encompass Health Corp. . . . .	13,903	963,061
Misonix, Inc. (a) . . . . .	1,100	20,471	Ensign Group, Inc. . . . .	7,170	325,303
Natus Medical, Inc. (a) . . . . .	4,734	156,175	Enzo Biochem, Inc. (a) . . . . .	7,000	18,410
Neogen Corp. (a) . . . . .	7,210	470,525	Exagen, Inc. (a) . . . . .	600	15,240
Neuronetics, Inc. (a) . . . . .	2,160	9,698	Genesis Healthcare, Inc. (a) . . . . .	11,800	19,352
Nevro Corp. (a) . . . . .	4,197	493,315	Guardant Health, Inc. (a) . . . . .	5,200	406,328
Novocure, Ltd. (a) . . . . .	12,222	1,029,948	Hanger, Inc. (a) . . . . .	5,150	142,191
NuVasive, Inc. (a) . . . . .	7,280	563,035	HealthEquity, Inc. (a) . . . . .	9,763	723,145
OraSure Technologies, Inc. (a) . . . . .	8,700	69,861	Joint Corp (a) . . . . .	1,850	29,859
Orthofix Medical, Inc. (a) . . . . .	2,560	118,221	LHC Group, Inc. (a) . . . . .	4,258	586,582
OrthoPediatrics Corp. (a) (b) . . . . .	1,229	57,751	Magellan Health, Inc. (a) . . . . .	3,085	241,401
Penumbra, Inc. (a) (b) . . . . .	4,487	737,079	MEDNAX, Inc. (a) . . . . .	11,574	321,641
Pulse Biosciences, Inc. (a) . . . . .	1,591	21,335	Molina Healthcare, Inc. (a) . . . . .	8,887	1,205,877
Quidel Corp. (a) . . . . .	5,000	375,150	National HealthCare Corp. . . . .	1,758	151,944
Rockwell Medical, Inc. (a) (b) . . . . .	10,200	24,888	National Research Corp. Class A. . . .	1,700	112,098
RTI Surgical Holdings, Inc. (a) . . . . .	8,500	23,290	Option Care Health, Inc. (a) . . . . .	17,400	64,902
SeaSpine Holdings Corp. (a) . . . . .	2,200	26,422	Owens & Minor, Inc. . . . .	8,719	45,077
Senseonics Holdings, Inc. (a) (b) . . . .	22,037	20,186	Patterson Cos., Inc. (b) . . . . .	11,800	241,664
Shockwave Medical, Inc. (a) (b) . . . .	3,598	158,024	PetIQ, Inc. (a) (b) . . . . .	2,800	70,140
SI-BONE, Inc. (a) . . . . .	2,260	48,590	Premier, Inc. Class A (a) . . . . .	8,745	331,261
Sientra, Inc. (a) . . . . .	5,400	48,276	Progyny, Inc. (a) (b) . . . . .	1,600	43,920
Silk Road Medical, Inc. (a) (b) . . . . .	2,300	92,874	Providence Service Corp. (a) . . . . .	1,685	99,718
Solition, Inc. (a) (b) . . . . .	995	10,925	R1 RCM, Inc. (a) . . . . .	14,600	189,508
STAAR Surgical Co. (a) (b) . . . . .	6,300	221,571	RadNet, Inc. (a) . . . . .	5,976	121,313
Surmodics, Inc. (a) . . . . .	1,846	76,480	Select Medical Holdings Corp. (a) . . .	15,500	361,770
Tactile Systems Technology, Inc. (a) . .	2,600	175,526	Surgery Partners, Inc. (a) (b) . . . . .	3,371	52,773
Tandem Diabetes Care, Inc. (a) (b) . . .	7,891	470,383	Tenet Healthcare Corp. (a) . . . . .	14,469	550,256
TransEnterix, Inc. (a) (b) . . . . .	2,437	3,582	The Pennant Group, Inc. (a) . . . . .	3,617	119,614
TransMedics Group, Inc. (a) (b) . . . .	2,000	38,020	Tivity Health, Inc. (a) (b) . . . . .	6,737	137,064
Utah Medical Products, Inc. . . . .	537	57,942	Triple-S Management Corp. Class B (a) . . . . .	3,257	60,222
Vapotherm, Inc. (a) . . . . .	2,100	25,536	US Physical Therapy, Inc. . . . .	1,800	205,830
Varex Imaging Corp. (a) . . . . .	5,300	157,993			
ViewRay, Inc. (a) (b) . . . . .	9,977	42,103			
West Pharmaceutical Services, Inc. . .	10,427	1,567,491			
Wright Medical Group NV (a) . . . . .	17,809	542,818			
Zynex, Inc. (a) (b) . . . . .	2,400	18,888			
		<u>22,476,232</u>			
<b>HEALTH CARE PROVIDERS &amp; SERVICES —</b> <b>1.5%</b>			<b>HEALTH CARE TECHNOLOGY — 0.8%</b>		
Acadia Healthcare Co., Inc. (a) (b) . .	12,282	408,008	Allscripts Healthcare Solutions, Inc. (a) . . . . .	22,845	224,224
Addus HomeCare Corp. (a) . . . . .	1,767	171,788	Castlight Health, Inc. Class B (a) . . .	15,800	21,014
			Change Healthcare, Inc. (a) . . . . .	6,900	113,091
			Computer Programs & Systems, Inc. .	1,804	47,625
			Evolent Health, Inc. Class A (a) (b) . .	10,400	94,120
			Health Catalyst, Inc. (a) . . . . .	1,200	41,640
					<u>11,535,972</u>

See accompanying notes to financial statements.



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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
HealthStream, Inc. (a) . . . . .	3,699	\$ 100,613	Kura Sushi USA, Inc. Class A (a) . . . . .	600	\$ 15,270
HMS Holdings Corp. (a) . . . . .	12,341	365,293	Lindblad Expeditions Holdings, Inc.		
Inovalon Holdings, Inc. Class A			(a) . . . . .	3,193	52,206
(a) (b) . . . . .	10,300	193,846	Marriott Vacations Worldwide Corp. . . . .	5,855	753,890
Inspire Medical Systems, Inc. (a) . . . . .	1,900	140,999	Monarch Casino & Resort, Inc. (a) . . . . .	1,600	77,680
Livongo Health, Inc. (a) . . . . .	2,100	52,626	Nathan's Famous, Inc. . . . .	400	28,352
NextGen Healthcare, Inc. (a) . . . . .	7,700	123,739	Noodles & Co. (a) (b) . . . . .	4,500	24,930
Omnicell, Inc. (a) . . . . .	5,864	479,206	Papa John's International, Inc. . . . .	3,110	196,397
OptimizeRx Corp. (a) (b) . . . . .	1,996	20,499	Penn National Gaming, Inc. (a) . . . . .	15,514	396,538
Phreesia, Inc. (a) (b) . . . . .	1,400	37,296	Planet Fitness, Inc. Class A (a) . . . . .	11,585	865,168
Simulations Plus, Inc. . . . .	1,697	49,332	PlayAGS, Inc. (a) . . . . .	3,726	45,196
Tabula Rasa HealthCare, Inc. (a) (b) . . . . .	2,800	136,304	Potbelly Corp. (a) . . . . .	3,799	16,032
Teladoc Health, Inc. (a) (b) . . . . .	10,192	853,274	RCI Hospitality Holdings, Inc. . . . .	1,400	28,700
Veeva Systems, Inc. Class A (a) . . . . .	18,621	2,619,230	Red Lion Hotels Corp. (a) . . . . .	4,257	15,879
Vocera Communications, Inc. (a) (b) . . . . .	4,434	92,050	Red Robin Gourmet Burgers, Inc. (a) . . . . .	1,836	60,625
		<u>5,806,021</u>	Red Rock Resorts, Inc. Class A. . . . .	9,886	236,770
<b>HOTELS, RESTAURANTS &amp; LEISURE — 3.0%</b>			Ruth's Hospitality Group, Inc. . . . .	3,900	84,884
Aramark . . . . .	34,751	1,508,193	Scientific Games Corp. Class A (a) . . . . .	7,900	211,562
BBX Capital Corp. . . . .	9,100	43,407	SeaWorld Entertainment, Inc. (a) . . . . .	6,690	212,140
Biglari Holdings, Inc. Class B (a) . . . . .	136	15,561	Shake Shack, Inc. Class A (a) (b) . . . . .	4,130	246,024
BJ's Restaurants, Inc. . . . .	2,706	102,720	Six Flags Entertainment Corp. . . . .	11,258	507,848
Bloomin' Brands, Inc. . . . .	12,300	271,461	Target Hospitality Corp. (a) . . . . .	5,100	25,500
Bluegreen Vacations Corp. (b) . . . . .	1,074	11,105	Texas Roadhouse, Inc. (b) . . . . .	9,341	526,085
Boyd Gaming Corp. (b) . . . . .	11,398	341,256	Twin River Worldwide Holdings, Inc.		
Brinker International, Inc. (b) . . . . .	5,230	219,660	(b) . . . . .	2,505	64,253
Caesars Entertainment Corp. (a) . . . . .	81,650	1,110,440	Vail Resorts, Inc. . . . .	5,734	1,375,185
Carrols Restaurant Group, Inc. (a) (b) . . . . .	4,900	34,545	Wendy's Co. . . . .	26,358	585,411
Century Casinos, Inc. (a) . . . . .	3,812	30,191	Wingstop, Inc. . . . .	4,170	359,579
Cheesecake Factory, Inc. (b) . . . . .	5,855	227,525	Wyndham Destinations, Inc. . . . .	12,700	656,463
Choice Hotels International, Inc. (b) . . . . .	4,749	491,189	Wyndham Hotels & Resorts, Inc. . . . .	13,251	832,295
Churchill Downs, Inc. . . . .	4,970	681,884	Yum China Holdings, Inc. . . . .	51,424	2,468,866
Chuy's Holdings, Inc. (a) . . . . .	2,353	60,990			<u>22,453,366</u>
Cracker Barrel Old Country Store, Inc. (b) . . . . .	3,412	524,561	<b>HOUSEHOLD DURABLES — 0.9%</b>		
Dave & Buster's Entertainment, Inc. (b) . . . . .	4,348	174,659	Bassett Furniture Industries, Inc. . . . .	1,500	25,020
Del Taco Restaurants, Inc. (a) . . . . .	4,100	32,411	Beazer Homes USA, Inc. (a) . . . . .	4,096	57,876
Denny's Corp. (a) . . . . .	8,200	163,016	Cavco Industries, Inc. (a) . . . . .	1,195	233,479
Dine Brands Global, Inc. (b) . . . . .	2,295	191,678	Century Communities, Inc. (a) . . . . .	3,814	104,313
Domino's Pizza, Inc. . . . .	5,802	1,704,512	Ethan Allen Interiors, Inc. . . . .	3,400	64,804
Drive Shack, Inc. (a) (b) . . . . .	8,494	31,088	Flexsteel Industries, Inc. . . . .	1,200	23,904
Dunkin' Brands Group, Inc. . . . .	11,746	887,293	GoPro, Inc. Class A (a) (b) . . . . .	18,022	78,216
El Pollo Loco Holdings, Inc. (a) . . . . .	2,800	42,392	Green Brick Partners, Inc. (a) . . . . .	3,400	39,032
Eldorado Resorts, Inc. (a) (b) . . . . .	9,300	554,652	Hamilton Beach Brands Holding Co. Class A . . . . .	1,127	21,526
Everi Holdings, Inc. (a) . . . . .	9,695	130,204	Helen of Troy, Ltd. (a) . . . . .	3,544	637,176
Extended Stay America, Inc. . . . .	25,800	383,388	Hooker Furniture Corp. . . . .	1,600	41,104
Fiesta Restaurant Group, Inc. (a) . . . . .	3,297	32,607	Installed Building Products, Inc. (a) . . . . .	3,200	220,384
Golden Entertainment, Inc. (a) . . . . .	2,425	46,609	iRobot Corp. (a) (b) . . . . .	3,900	197,457
Habit Restaurants, Inc. Class A (a) . . . . .	2,943	30,695	KB Home . . . . .	12,100	414,667
Hilton Grand Vacations, Inc. (a) . . . . .	12,141	417,529	La-Z-Boy, Inc. . . . .	6,333	199,363
Hyatt Hotels Corp. Class A . . . . .	5,129	460,123	Legacy Housing Corp. (a) (b) . . . . .	820	13,645
Inspired Entertainment, Inc. (a) . . . . .	1,420	9,585	LGI Homes, Inc. (a) (b) . . . . .	2,800	197,820
International Game Technology PLC (b) . . . . .	13,901	208,098	Lifetime Brands, Inc. . . . .	1,500	10,425
J Alexander's Holdings, Inc. (a) . . . . .	2,224	21,261	Lovesac Co. (a) (b) . . . . .	1,520	24,396
Jack in the Box, Inc. . . . .	3,680	287,150	M/I Homes, Inc. (a) . . . . .	3,800	149,530
			MDC Holdings, Inc. . . . .	7,171	273,645
			Meritage Homes Corp. (a) . . . . .	5,158	315,205

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NVR, Inc. (a) . . . . .	10	\$ 38,084	Brown & Brown, Inc. . . . .	33,402	\$ 1,318,711
Purple Innovation, Inc. (a) (b) . . . . .	696	6,062	BRP Group, Inc. Class A (a) (b) . . . . .	2,100	33,705
Skyline Champion Corp. (a) . . . . .	7,100	225,070	Citizens, Inc. (a) (b) . . . . .	7,000	47,250
Sonos, Inc. (a) . . . . .	9,930	155,107	CNA Financial Corp. . . . .	3,991	178,837
Taylor Morrison Home Corp. Class A (a) . . . . .	14,800	323,528	CNO Financial Group, Inc. . . . .	21,379	387,601
Tempur Sealy International, Inc. (a) . . . . .	6,449	561,450	Crawford & Co. Class A . . . . .	2,600	29,822
Toll Brothers, Inc. . . . .	18,383	726,312	Donegal Group, Inc. Class A . . . . .	1,500	22,230
TopBuild Corp. (a) . . . . .	4,752	489,836	eHealth, Inc. (a) . . . . .	3,200	307,456
TRI Pointe Group, Inc. (a) . . . . .	19,483	303,545	Employers Holdings, Inc. . . . .	4,500	187,875
Tupperware Brands Corp. . . . .	6,881	59,039	Enstar Group, Ltd. (a) . . . . .	1,651	341,526
Universal Electronics, Inc. (a) . . . . .	1,939	101,332	Erie Indemnity Co. Class A (b) . . . . .	3,516	583,656
William Lyon Homes Class A (a) . . . . .	4,460	89,111	FBL Financial Group, Inc. Class A . . . . .	1,326	78,141
ZAGG, Inc. (a) (b) . . . . .	3,962	32,132	FedNat Holding Co. . . . .	1,790	29,768
		<u>6,453,595</u>	Fidelity National Financial, Inc. . . . .	37,440	1,697,904
			First American Financial Corp. . . . .	15,448	900,927
<b>HOUSEHOLD PRODUCTS — 0.2%</b>			Genworth Financial, Inc. Class A (a) . . . . .	71,400	314,160
Central Garden & Pet Co. (a) . . . . .	1,500	46,605	Global Indemnity, Ltd. . . . .	1,154	34,193
Central Garden & Pet Co. Class A (a) . . . . .	5,900	173,224	Goosehead Insurance, Inc. Class A (b) . . . . .	1,600	67,840
Energizer Holdings, Inc. (b) . . . . .	8,912	447,561	Greenlight Capital Re, Ltd. Class A (a) (b) . . . . .	4,100	41,451
Oil-Dri Corp. of America . . . . .	748	27,115	Hallmark Financial Services, Inc. (a) . . . . .	1,841	32,346
Spectrum Brands Holdings, Inc. . . . .	5,969	383,747	Hanover Insurance Group, Inc. . . . .	5,590	763,985
WD-40 Co. (b) . . . . .	1,957	379,932	HCI Group, Inc. . . . .	845	38,574
		<u>1,458,184</u>	Health Insurance Innovations, Inc. Class A (a) (b) . . . . .	1,400	27,006
			Heritage Insurance Holdings, Inc. . . . .	3,699	49,012
<b>INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS — 0.3%</b>			Horace Mann Educators Corp. . . . .	5,800	253,228
Atlantic Power Corp. (a) (b) . . . . .	15,056	35,081	Independence Holding Co. . . . .	800	33,664
Clearway Energy, Inc. Class A . . . . .	4,900	93,688	Investors Title Co. . . . .	242	38,526
Clearway Energy, Inc. Class C . . . . .	10,400	207,480	James River Group Holdings, Ltd. . . . .	4,200	173,082
Ormat Technologies, Inc. . . . .	5,642	420,442	Kemper Corp. . . . .	8,968	695,020
Pattern Energy Group, Inc. Class A . . . . .	12,411	332,056	Kinsale Capital Group, Inc. . . . .	2,900	294,814
Sunnova Energy International, Inc. (a) (b) . . . . .	1,900	21,204	Markel Corp. (a) . . . . .	1,921	2,196,030
TerraForm Power, Inc. Class A . . . . .	11,159	171,737	MBIA, Inc. (a) . . . . .	10,563	98,236
Vistra Energy Corp. . . . .	60,105	1,381,814	Mercury General Corp. . . . .	3,837	186,977
		<u>2,663,502</u>	National General Holdings Corp. . . . .	9,599	212,138
			National Western Life Group, Inc. Class A . . . . .	296	86,101
<b>INDUSTRIAL CONGLOMERATES — 0.2%</b>			NI Holdings, Inc. (a) . . . . .	1,500	25,800
Carlisle Cos., Inc. . . . .	7,981	1,291,645	Old Republic International Corp. . . . .	39,962	893,950
Raven Industries, Inc. . . . .	5,100	175,746	Palomar Holdings, Inc. (a) (b) . . . . .	1,810	91,387
		<u>1,467,391</u>	Primerica, Inc. . . . .	5,857	764,690
			ProAssurance Corp. . . . .	7,531	272,170
<b>INSURANCE — 3.8%</b>			ProSight Global, Inc. (a) (b) . . . . .	1,300	20,969
Alleghany Corp. (a) . . . . .	1,948	1,557,562	Protective Insurance Corp. Class B . . . . .	1,400	22,526
Ambac Financial Group, Inc. (a) . . . . .	6,394	137,919	Reinsurance Group of America, Inc. . . . .	8,916	1,453,843
American Equity Investment Life Holding Co. . . . .	12,672	379,273	RenaissanceRe Holdings, Ltd. . . . .	6,223	1,219,832
American Financial Group, Inc. . . . .	10,444	1,145,185	RLI Corp. . . . .	5,618	505,732
American National Insurance Co. . . . .	1,035	121,799	Safety Insurance Group, Inc. . . . .	2,038	188,576
AMERISAFE, Inc. . . . .	2,681	177,026	Selective Insurance Group, Inc. . . . .	8,298	540,947
Arch Capital Group, Ltd. (a) . . . . .	54,383	2,332,487	State Auto Financial Corp. . . . .	2,400	74,448
Argo Group International Holdings, Ltd. . . . .	4,560	299,820	Stewart Information Services Corp. . . . .	3,349	136,606
Assured Guaranty, Ltd. . . . .	13,219	647,995	Third Point Reinsurance, Ltd. (a) . . . . .	10,400	109,408
Athene Holding, Ltd. Class A (a) . . . . .	20,401	959,459	Tiptree, Inc. . . . .	3,900	31,746
Axis Capital Holdings, Ltd. . . . .	11,699	695,389	Trupanion, Inc. (a) (b) . . . . .	4,069	152,425
Brighthouse Financial, Inc. (a) . . . . .	15,373	603,083			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
United Fire Group, Inc. . . . .	3,017	\$ 131,933	CACI International, Inc. Class A (a) . . . . .	3,491	\$ 872,715
United Insurance Holdings Corp. . . . .	2,900	36,569	Cardtronics PLC Class A (a) . . . . .	5,228	233,430
Universal Insurance Holdings, Inc. . . . .	4,217	118,034	Cass Information Systems, Inc. . . . .	1,960	113,170
Watford Holdings, Ltd. (a) . . . . .	2,700	67,932	Conduent, Inc. (a) . . . . .	24,400	151,280
White Mountains Insurance Group, Ltd. . . . .	434	484,131	CoreLogic, Inc. (a) . . . . .	11,200	489,552
		<u>28,182,443</u>	CSG Systems International, Inc. . . . .	4,600	238,188
<b>INTERACTIVE MEDIA &amp; SERVICES — 0.8%</b>			Endurance International Group Holdings, Inc. (a) . . . . .	10,135	47,635
Care.com, Inc. (a) . . . . .	3,117	46,849	EPAM Systems, Inc. (a) . . . . .	7,364	1,562,346
Cargurus, Inc. (a) (b) . . . . .	10,600	372,908	Euronet Worldwide, Inc. (a) . . . . .	7,063	1,112,846
Cars.com, Inc. (a) . . . . .	9,500	116,090	EVERTEC, Inc. . . . .	8,600	292,744
DHI Group, Inc. (a) . . . . .	8,000	24,080	Evo Payments, Inc. Class A (a) . . . . .	5,000	132,050
Eventbrite, Inc. Class A (a) . . . . .	5,200	104,884	Exela Technologies, Inc. (a) (b) . . . . .	8,098	3,302
EverQuote, Inc. Class A (a) . . . . .	1,200	41,220	ExlService Holdings, Inc. (a) . . . . .	4,737	329,032
IAC/InterActiveCorp (a) . . . . .	10,531	2,623,377	Genpact, Ltd. . . . .	26,560	1,120,035
Liberty TripAdvisor Holdings, Inc. Class A (a) . . . . .	10,200	74,970	GoDaddy, Inc. Class A (a) . . . . .	24,222	1,645,158
Match Group, Inc. (a) (b) . . . . .	7,600	624,036	GTT Communications, Inc. (a) (b) . . . . .	4,795	54,423
Meet Group, Inc. (a) . . . . .	9,700	48,597	Hackett Group, Inc. . . . .	3,490	56,329
QuinStreet, Inc. (a) (b) . . . . .	6,498	99,484	I3 Verticals, Inc. Class A (a) . . . . .	2,000	56,500
Travelzoo (a) . . . . .	896	9,587	Information Services Group, Inc. (a) . . . . .	5,100	12,903
TripAdvisor, Inc. . . . .	15,000	455,700	International Money Express, Inc. (a) . . . . .	2,500	30,100
TrueCar, Inc. (a) (b) . . . . .	14,766	70,139	KBR, Inc. . . . .	20,026	610,793
Yelp, Inc. (a) . . . . .	9,691	337,538	Limelight Networks, Inc. (a) . . . . .	16,010	65,321
Zillow Group, Inc. Class A (a) (b) . . . . .	7,983	365,142	LiveRamp Holdings, Inc. (a) . . . . .	9,485	455,944
Zillow Group, Inc. Class C (a) (b) . . . . .	17,783	816,951	ManTech International Corp. Class A . . . . .	3,758	300,189
		<u>6,231,552</u>	MAXIMUS, Inc. . . . .	8,926	664,005
<b>INTERNET &amp; DIRECT MARKETING RETAIL</b> <b>— 0.5%</b>			MongoDB, Inc. (a) (b) . . . . .	5,900	776,499
1-800-Flowers.com, Inc. Class A (a) . . . . .	3,500	50,750	NIC, Inc. . . . .	9,300	207,855
Duluth Holdings, Inc. Class B (a) (b) . . . . .	1,896	19,965	Okta, Inc. (a) . . . . .	14,900	1,719,013
Etsy, Inc. (a) . . . . .	16,661	738,082	Paysign, Inc. (a) (b) . . . . .	4,300	43,645
Groupon, Inc. (a) . . . . .	63,722	152,296	Perficient, Inc. (a) . . . . .	4,500	207,315
GrubHub, Inc. (a) (b) . . . . .	12,964	630,569	Perspecta, Inc. . . . .	19,700	520,868
Lands' End, Inc. (a) . . . . .	1,500	25,200	PRGX Global, Inc. (a) . . . . .	3,185	15,670
Leaf Group, Ltd. (a) . . . . .	3,096	12,384	Priority Technology Holdings, Inc. (a) . . . . .	1,165	2,854
Liquidity Services, Inc. (a) . . . . .	3,824	22,791	Sabre Corp. . . . .	39,035	875,945
Overstock.com, Inc. (a) . . . . .	3,747	26,416	Science Applications International Corp. . . . .	8,182	711,998
PetMed Express, Inc. (b) . . . . .	2,800	65,856	Square, Inc. Class A (a) . . . . .	48,763	3,050,613
Quotient Technology, Inc. (a) . . . . .	10,571	104,230	StarTek, Inc. (a) . . . . .	2,500	19,950
Qurate Retail, Inc. Class A (a) . . . . .	54,316	457,884	Switch, Inc. Class A (b) . . . . .	8,300	123,006
RealReal, Inc. (a) (b) . . . . .	2,500	47,125	Sykes Enterprises, Inc. (a) . . . . .	5,353	198,008
Rubicon Project, Inc. (a) . . . . .	6,900	56,304	TTEC Holdings, Inc. . . . .	2,055	81,419
Shutterstock, Inc. (a) . . . . .	2,650	113,632	Tucows, Inc. Class A (a) (b) . . . . .	1,324	81,797
Stamps.com, Inc. (a) . . . . .	2,284	190,760	Twilio, Inc. Class A (a) (b) . . . . .	17,382	1,708,303
Stitch Fix, Inc. Class A (a) (b) . . . . .	5,800	148,828	Unisys Corp. (a) . . . . .	7,200	85,392
Waitr Holdings, Inc. (a) (b) . . . . .	10,013	3,224	Verra Mobility Corp. (a) (b) . . . . .	18,000	251,820
Wayfair, Inc. Class A (a) (b) . . . . .	8,991	812,517	Virtusa Corp. (a) . . . . .	4,000	181,320
		<u>3,678,813</u>	WEX, Inc. (a) . . . . .	6,059	1,269,118
<b>IT SERVICES — 3.6%</b>					<u>26,904,521</u>
Amdocs, Ltd. . . . .	19,183	1,384,821	<b>LEISURE EQUIPMENT &amp; PRODUCTS — 0.4%</b>		
Black Knight, Inc. (a) . . . . .	20,366	1,313,200	Acushnet Holdings Corp. . . . .	5,000	162,500
Booz Allen Hamilton Holding Corp. . . . .	19,346	1,376,081	American Outdoor Brands Corp. (a) . . . . .	7,588	70,417
Brightcove, Inc. (a) . . . . .	5,526	48,021	Brunswick Corp. . . . .	11,438	686,051
			Callaway Golf Co. . . . .	13,212	280,094
			Clarus Corp. . . . .	3,350	45,426

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Escalade, Inc. . . . .	1,700	\$ 16,711	Douglas Dynamics, Inc. . . . .	3,177	\$ 174,735
Johnson Outdoors, Inc. Class A. . . . .	708	54,304	Eastern Co. . . . .	721	22,012
Malibu Boats, Inc. Class A (a) . . . . .	2,899	118,714	Energy Recovery, Inc. (a) (b) . . . . .	5,300	51,887
Marine Products Corp. . . . .	1,080	15,552	EnPro Industries, Inc. . . . .	2,945	196,962
MasterCraft Boat Holdings, Inc. (a) . . . . .	2,565	40,399	ESCO Technologies, Inc. . . . .	3,643	336,978
Mattel, Inc. (a) (b) . . . . .	48,700	659,885	Evoqua Water Technologies Corp. (a) . . . . .	10,600	200,870
Polaris, Inc. . . . .	8,193	833,228	Federal Signal Corp. . . . .	8,400	270,900
Sturm Ruger & Co., Inc. . . . .	2,385	112,166	Franklin Electric Co., Inc. . . . .	6,549	375,389
Vista Outdoor, Inc. (a) . . . . .	8,121	60,745	Gardner Denver Holdings, Inc.		
YETI Holdings, Inc. (a) (b) . . . . .	5,800	201,724	(a) (b) . . . . .	18,667	684,706
		<u>3,357,916</u>	Gates Industrial Corp. PLC (a) (b) . . . . .	6,500	89,440
<b>LIFE SCIENCES TOOLS &amp; SERVICES — 1.3%</b>			Gencor Industries, Inc. (a) . . . . .	1,261	14,716
Accelerate Diagnostics, Inc. (a) (b) . . . . .	3,800	64,220	Gorman-Rupp Co. . . . .	2,500	93,750
Adaptive Biotechnologies Corp. (a) . . . . .	2,300	68,816	Graco, Inc. . . . .	23,354	1,214,408
Avantor, Inc. (a) . . . . .	44,700	811,305	Graham Corp. . . . .	1,400	30,632
Bio-Rad Laboratories, Inc. Class A			Greenbrier Cos., Inc. . . . .	4,494	145,740
(a) . . . . .	3,012	1,114,530	Helios Technologies, Inc. . . . .	4,148	191,762
Bio-Techne Corp. . . . .	5,302	1,163,842	Hillenbrand, Inc. . . . .	10,268	342,027
Bruker Corp. . . . .	14,508	739,473	Hurco Cos., Inc. . . . .	856	32,836
Charles River Laboratories			Hyster-Yale Materials Handling, Inc. . . . .	1,389	81,895
International, Inc. (a) . . . . .	6,800	1,038,768	ITT, Inc. . . . .	12,488	922,988
ChromaDex Corp. (a) (b) . . . . .	5,800	24,998	John Bean Technologies Corp. . . . .	4,390	494,577
Codexis, Inc. (a) (b) . . . . .	7,500	119,925	Kadant, Inc. . . . .	1,600	168,544
Fluidigm Corp. (a) . . . . .	10,744	37,389	Kennametal, Inc. . . . .	11,617	428,551
Luminex Corp. . . . .	5,951	137,825	LB Foster Co. Class A (a) . . . . .	1,600	31,008
Medpace Holdings, Inc. (a) . . . . .	3,900	327,834	Lincoln Electric Holdings, Inc. . . . .	8,344	807,115
NanoString Technologies, Inc. (a) . . . . .	4,700	130,754	Lindsay Corp. (b) . . . . .	1,570	150,704
NeoGenomics, Inc. (a) . . . . .	13,400	391,950	Luxfer Holdings PLC . . . . .	3,831	70,912
Pacific Biosciences of California, Inc.			Lydall, Inc. (a) . . . . .	2,445	50,171
(a) . . . . .	20,100	103,314	Manitowoc Co., Inc (a) . . . . .	4,975	87,063
Personalis, Inc. (a) . . . . .	1,300	14,170	Meritor, Inc. (a) . . . . .	10,600	277,614
PRA Health Sciences, Inc. (a) . . . . .	8,894	988,568	Middleby Corp. (a) . . . . .	7,810	855,351
QIAGEN NV (a) . . . . .	31,381	1,060,678	Miller Industries, Inc. . . . .	1,565	58,108
Quanterix Corp. (a) (b) . . . . .	1,900	44,897	Mueller Industries, Inc. . . . .	7,784	247,142
Repligen Corp. (a) . . . . .	7,400	684,500	Mueller Water Products, Inc. Class A . . . . .	22,100	264,758
Syneos Health, Inc. (a) . . . . .	8,794	523,023	Navistar International Corp. (a) . . . . .	7,000	202,580
		<u>9,590,779</u>	NN, Inc. (b) . . . . .	5,916	54,723
<b>MACHINERY — 3.4%</b>			Nordson Corp. . . . .	8,089	1,317,213
Actuant Corp. Class A . . . . .	7,800	203,034	Omega Flex, Inc. . . . .	400	42,916
AGCO Corp. . . . .	8,875	685,594	Oshkosh Corp. . . . .	9,632	911,669
Alamo Group, Inc. . . . .	1,392	174,766	Park-Ohio Holdings Corp. . . . .	1,211	40,750
Albany International Corp. Class A . . . . .	4,348	330,100	Proto Labs, Inc. (a) . . . . .	3,803	386,195
Allison Transmission Holdings, Inc. . . . .	15,512	749,540	RBC Bearings, Inc. (a) . . . . .	3,394	537,406
Altra Industrial Motion Corp. . . . .	9,074	328,570	REV Group, Inc. (b) . . . . .	3,800	46,474
Astec Industries, Inc. . . . .	3,140	131,880	Rexnord Corp. (a) . . . . .	14,990	488,974
Barnes Group, Inc. . . . .	6,614	409,803	Spartan Motors, Inc. . . . .	4,800	86,784
Blue Bird Corp. (a) . . . . .	2,122	48,636	SPX Corp. (a) . . . . .	6,200	315,456
Briggs & Stratton Corp. (b) . . . . .	5,800	38,628	SPX FLOW, Inc. (a) . . . . .	5,900	288,333
Chart Industries, Inc. (a) . . . . .	5,100	344,199	Standex International Corp. . . . .	1,715	136,085
CIRCOR International, Inc. (a) . . . . .	2,747	127,021	Tennant Co. . . . .	2,576	200,722
Colfax Corp. (a) . . . . .	13,127	477,560	Terex Corp. . . . .	8,890	264,744
Columbus McKinnon Corp. . . . .	3,220	128,897	Timken Co. . . . .	9,392	528,864
Commercial Vehicle Group, Inc. (a) . . . . .	4,800	30,480	Titan International, Inc. . . . .	7,100	25,702
Crane Co. . . . .	7,148	617,444	Toro Co. . . . .	15,037	1,197,998
Donaldson Co., Inc. . . . .	17,879	1,030,188	TriMas Corp. (a) . . . . .	6,300	197,883
			Trinity Industries, Inc. . . . .	14,269	316,058

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Twin Disc, Inc. (a) . . . . .	1,460	\$ 16,089	Meredith Corp. (b) . . . . .	5,601	\$ 181,864
Wabash National Corp. . . . .	7,587	111,453	MSG Networks, Inc. Class A (a) (b) . .	6,021	104,765
WABCO Holdings, Inc. (a) . . . . .	7,261	983,866	National CineMedia, Inc. . . . .	8,800	64,152
Watts Water Technologies, Inc.			New York Times Co. Class A (b) . . . .	22,969	738,913
Class A . . . . .	3,883	387,368	Nexstar Media Group, Inc. Class A . .	6,311	739,965
Welbilt, Inc. (a) . . . . .	18,300	285,663	Saga Communications, Inc. Class A . .	644	19,578
Woodward, Inc. . . . .	7,850	929,754	Scholastic Corp. . . . .	4,195	161,298
		25,624,313	Sinclair Broadcast Group, Inc.		
			Class A . . . . .	8,662	288,791
<b>MARINE — 0.2%</b>			Sirius XM Holdings, Inc. (b) . . . . .	194,228	1,388,730
Costamare, Inc. . . . .	7,300	69,569	TechTarget, Inc. (a) . . . . .	3,200	83,520
Eagle Bulk Shipping, Inc. (a) (b) . . . .	7,100	32,660	TEGNA, Inc. . . . .	30,683	512,099
Genco Shipping & Trading, Ltd. . . . .	2,400	25,488	WideOpenWest, Inc. (a) . . . . .	3,500	25,970
Kirby Corp. (a) . . . . .	8,440	755,633	Tribune Publishing Co. . . . .	2,500	32,900
Matson, Inc. . . . .	5,982	244,065			12,583,809
Safe Bulkers, Inc. (a) . . . . .	9,060	15,402			
Scorpio Bulkers, Inc. . . . .	7,653	48,750	<b>METALS &amp; MINING — 1.1%</b>		
		1,191,567	AK Steel Holding Corp. (a) (b) . . . . .	44,400	146,076
			Alcoa Corp. (a) . . . . .	26,321	566,165
<b>MEDIA — 1.7%</b>			Allegheny Technologies, Inc. (a) (b) . .	17,737	366,446
Altice USA, Inc. Class A (a) . . . . .	42,800	1,170,152	Carpenter Technology Corp. . . . .	6,655	331,286
AMC Networks, Inc. Class A (a) . . . .	5,986	236,447	Century Aluminum Co. (a) . . . . .	7,100	53,357
Boston Omaha Corp. Class A (a) (b) .	1,500	31,560	Cleveland-Cliffs, Inc. (b) . . . . .	37,942	318,713
Cable One, Inc. . . . .	664	988,344	Coeur Mining, Inc. (a) . . . . .	33,600	271,488
Cardlytics, Inc. (a) . . . . .	2,000	125,720	Commercial Metals Co. . . . .	16,647	370,729
Central European Media Enterprises, Ltd. Class A (a) . . . . .	12,500	56,625	Compass Minerals International, Inc. (b) . . . . .	4,814	293,461
Clear Channel Outdoor Holding, Inc. (a) . . . . .	6,900	19,734	Ferroglobe Representation & Warranty Insurance Trust (a) (c) . .	2,200	—
comScore, Inc. (a) . . . . .	6,900	34,086	Gold Resource Corp. . . . .	8,600	47,644
Cumulus Media, Inc. Class A (a) . . . .	2,010	35,316	Haynes International, Inc. . . . .	1,800	64,404
Daily Journal Corp. (a) (b) . . . . .	159	46,177	Hecla Mining Co. . . . .	69,237	234,713
Emerald Expositions Events, Inc. . . . .	3,500	36,925	Kaiser Aluminum Corp. . . . .	2,258	250,390
Entercom Communications Corp. Class A (b) . . . . .	16,800	77,952	Materion Corp. . . . .	2,855	169,730
Entravision Communications Corp. Class A . . . . .	9,500	24,890	Mayville Engineering Co., Inc. (a) . . .	1,090	10,224
EW Scripps Co. Class A . . . . .	7,697	120,920	Novagold Resources, Inc. (a) . . . . .	32,600	292,096
Fluent, Inc. (a) (b) . . . . .	7,613	19,033	Olympic Steel, Inc. . . . .	1,400	25,088
Gannett Co., Inc. . . . .	16,514	105,359	Ramaco Resources, Inc. (a) . . . . .	1,233	4,414
Gray Television, Inc. (a) . . . . .	12,800	274,432	Reliance Steel & Aluminum Co. . . . .	9,277	1,111,014
Hemisphere Media Group, Inc. (a) . . . .	2,500	37,125	Royal Gold, Inc. . . . .	9,258	1,131,790
John Wiley & Sons, Inc. Class A . . . . .	6,150	298,398	Ryerson Holding Corp. (a) . . . . .	2,500	29,575
Lee Enterprises, Inc. (a) . . . . .	8,300	11,786	Schnitzer Steel Industries, Inc. Class A . . . . .	3,672	79,609
Liberty Broadband Corp. Class A (a) .	3,444	428,985	Southern Copper Corp. . . . .	11,669	495,699
Liberty Broadband Corp. Class C (a) .	15,003	1,886,627	Steel Dynamics, Inc. . . . .	29,206	994,172
Liberty Latin America, Ltd. Class A (a) . . . . .	6,488	125,218	SunCoke Energy, Inc. . . . .	10,300	64,169
Liberty Latin America, Ltd. Class C (a) . . . . .	16,100	313,306	Synalloy Corp. (a) . . . . .	1,300	16,783
Liberty Media Corp.-Liberty SiriusXM Class A (a) . . . . .	12,004	580,273	TimkenSteel Corp. (a) (b) . . . . .	5,714	44,912
Liberty Media Corp.-Liberty SiriusXM Class C (a) . . . . .	21,870	1,052,822	United States Steel Corp. (b) . . . . .	23,999	273,829
Loral Space & Communications, Inc. (a) . . . . .	1,800	58,176	Warrior Met Coal, Inc. . . . .	7,300	154,249
Marchex, Inc. Class B (a) . . . . .	5,400	20,412	Worthington Industries, Inc. . . . .	5,500	231,990
MDC Partners, Inc. Class A (a) . . . . .	8,800	24,464			8,444,215
			<b>MORTGAGE REAL ESTATE INVESTMENT TRUST (REITS) — 1.4%</b>		
			AG Mortgage Investment Trust, Inc. REIT . . . . .	4,600	70,932

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AGNC Investment Corp. REIT . . . . .	76,779	\$ 1,357,453	Ollie's Bargain Outlet Holdings, Inc.		
Annaly Capital Management, Inc.			(a) (b) . . . . .	7,495	\$ 489,499
REIT . . . . .	202,852	1,910,866			802,120
Anworth Mortgage Asset Corp. REIT.	13,800	48,576			
Apollo Commercial Real Estate			<b>OIL, GAS &amp; CONSUMABLE FUELS — 2.0%</b>		
Finance, Inc. REIT. . . . .	21,740	397,625	Abraxas Petroleum Corp. (a) . . . . .	27,744	9,741
Ares Commercial Real Estate Corp.			Altus Midstream Co. Class A (a) (b) . . . . .	8,589	24,564
REIT (b) . . . . .	3,800	60,192	Amplify Energy Corp. . . . .	2,303	15,223
Arlington Asset Investment Corp.			Antero Midstream Corp. (b). . . . .	35,900	272,481
Class A (b). . . . .	5,700	31,749	Antero Resources Corp. (a) (b). . . . .	36,874	105,091
ARMOUR Residential REIT, Inc. (b).	8,300	148,321	Arch Coal, Inc. Class A (b) . . . . .	2,096	150,367
Blackstone Mortgage Trust, Inc.			Ardmore Shipping Corp. (a). . . . .	4,700	42,535
Class A REIT (b). . . . .	17,766	661,251	Berry Petroleum Corp. . . . .	8,800	82,984
Capstead Mortgage Corp. REIT . . . . .	13,211	104,631	Bonanza Creek Energy, Inc. (a). . . . .	2,700	63,018
Cherry Hill Mortgage Investment			Brigham Minerals, Inc. Class A . . . . .	2,300	49,312
Corp. REIT (b) . . . . .	2,200	32,098	California Resources Corp. (a) (b). . . . .	6,847	61,828
Chimera Investment Corp. REIT (b). . . . .	26,445	543,709	Callon Petroleum Co. (a) (b) . . . . .	54,185	261,714
Colony Credit Real Estate, Inc. REIT			Centennial Resource Development,		
(b) . . . . .	11,400	150,024	Inc. Class A (a) . . . . .	27,068	125,054
Dynex Capital, Inc. REIT . . . . .	3,200	54,208	Chaparral Energy, Inc. Class A		
Ellington Financial, Inc. . . . .	4,300	78,819	(a) (b) . . . . .	4,800	8,448
Exantas Capital Corp. REIT. . . . .	4,275	50,488	Cheniere Energy, Inc. (a). . . . .	32,747	1,999,859
Granite Point Mortgage Trust, Inc.			Chesapeake Energy Corp. (a) (b). . . . .	184,844	152,607
REIT . . . . .	7,634	140,313	Clean Energy Fuels Corp. (a) . . . . .	18,900	44,226
Great Ajax Corp. REIT. . . . .	2,400	35,544	CNX Resources Corp. (a) . . . . .	26,300	232,755
Invesco Mortgage Capital, Inc. REIT . . . . .	20,300	337,995	Comstock Resources, Inc. (a) (b). . . . .	2,700	22,221
KKR Real Estate Finance Trust, Inc.			CONSOL Energy, Inc. (a) . . . . .	3,625	52,599
REIT (b) . . . . .	3,600	73,512	Continental Resources, Inc. . . . .	12,147	416,642
Ladder Capital Corp. REIT . . . . .	14,527	262,067	Contura Energy, Inc. (a) . . . . .	2,575	23,304
MFA Financial, Inc. REIT . . . . .	63,636	486,815	CVR Energy, Inc. . . . .	4,200	169,806
New Residential Investment Corp.			Delek US Holdings, Inc. . . . .	10,408	348,980
REIT (b) . . . . .	58,800	947,268	Denbury Resources, Inc. (a) (b) . . . . .	67,965	95,831
New York Mortgage Trust, Inc. REIT . . . . .	37,100	231,133	DHT Holdings, Inc. . . . .	12,892	106,746
Orchid Island Capital, Inc. REIT (b) . . . . .	8,900	52,065	Diamond Shipping, Inc. (a) . . . . .	3,096	51,827
PennyMac Mortgage Investment Trust			Dorian LPG, Ltd. (a) . . . . .	3,858	59,722
REIT . . . . .	12,641	281,768	Earthstone Energy, Inc. Class A (a) . . . . .	2,785	17,629
Ready Capital Corp. REIT. . . . .	4,500	69,390	Energy Fuels, Inc. (a) (b). . . . .	13,301	25,405
Redwood Trust, Inc. REIT . . . . .	15,800	261,332	EQT Corp. (b) . . . . .	36,100	393,490
TPG RE Finance Trust, Inc. REIT . . . . .	7,000	141,890	Equitrans Midstream Corp. (b) . . . . .	28,940	386,638
Two Harbors Investment Corp. REIT . . . . .	38,457	562,241	Evolution Petroleum Corp. . . . .	3,829	20,945
Western Asset Mortgage Capital			Extraction Oil & Gas, Inc. (a) (b) . . . . .	11,900	25,228
Corp. REIT (b) . . . . .	7,356	75,987	Falcon Minerals Corp. . . . .	5,400	38,124
Starwood Property Trust, Inc. REIT . . . . .	38,648	960,789	GasLog, Ltd. . . . .	5,700	55,803
		10,621,051	Golar LNG, Ltd. . . . .	13,398	190,520
			Goodrich Petroleum Corp. (a). . . . .	1,102	11,064
<b>MULTI-UTILITIES — 0.3%</b>			Green Plains, Inc. . . . .	4,838	74,650
Avista Corp. . . . .	9,400	452,046	Gulfport Energy Corp. (a) (b). . . . .	22,600	68,704
Black Hills Corp. . . . .	8,605	675,837	Hallador Energy Co. . . . .	3,350	9,949
MDU Resources Group, Inc. . . . .	28,200	837,822	HighPoint Resources Corp. (a) . . . . .	15,882	26,841
NorthWestern Corp. . . . .	7,155	512,799	International Seaways, Inc. (a) . . . . .	3,597	107,047
Unitil Corp. . . . .	2,100	129,822	Jagged Peak Energy, Inc. (a) (b) . . . . .	9,200	78,108
		2,608,326	Kosmos Energy, Ltd. . . . .	51,300	292,410
			Laredo Petroleum, Inc. (a) . . . . .	25,500	73,185
<b>MULTILINE RETAIL — 0.1%</b>			Magnolia Oil & Gas Corp. Class A		
Big Lots, Inc. . . . .	5,520	158,534	(a) (b) . . . . .	14,300	179,894
Dillard's, Inc. Class A (b) . . . . .	1,405	103,239	Matador Resources Co. (a) (b) . . . . .	15,700	282,129
JC Penney Co., Inc. (a) (b). . . . .	45,400	50,848	Montage Resources Corp. (a) (b). . . . .	3,050	24,217

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Murphy Oil Corp. (b) . . . . .	21,200	\$ 568,160	elf Beauty, Inc. (a) . . . . .	3,700	\$ 59,681
NACCO Industries, Inc. Class A . . . . .	541	25,335	Herbalife Nutrition, Ltd. (a) . . . . .	14,076	671,003
NextDecade Corp. (a) . . . . .	2,007	12,323	Inter Parfums, Inc. . . . .	2,500	181,775
Nordic American Tankers, Ltd. . . . .	19,640	96,629	Lifevantage Corp. (a) . . . . .	2,200	34,342
Northern Oil and Gas, Inc. (a) (b) . . . . .	41,800	97,812	Medifast, Inc. (b) . . . . .	1,548	169,630
Oasis Petroleum, Inc. (a) . . . . .	45,000	146,700	Nature's Sunshine Products, Inc. (a) . . . . .	1,300	11,609
Overseas Shipholding Group, Inc.			Nu Skin Enterprises, Inc. Class A . . . . .	7,758	317,922
Class A (a) . . . . .	9,141	21,024	Revlon, Inc. Class A (b) . . . . .	1,000	21,420
Panhandle Oil and Gas, Inc. Class A . . . . .	2,300	25,783	USANA Health Sciences, Inc. (a) . . . . .	1,800	141,390
Par Pacific Holdings, Inc. (a) . . . . .	4,989	115,944	Youngevity International, Inc. (a) (b) . . . . .	1,300	4,238
Parsley Energy, Inc. Class A . . . . .	38,192	722,211			<u>1,966,880</u>
PBF Energy, Inc. Class A . . . . .	16,952	531,784	<b>PHARMACEUTICALS — 1.5%</b>		
PDC Energy, Inc. (a) . . . . .	8,712	227,993	AcelRx Pharmaceuticals, Inc. (a) (b) . . . . .	12,200	25,742
Peabody Energy Corp. . . . .	9,003	82,107	Acer Therapeutics, Inc. (a) . . . . .	900	3,609
Penn Virginia Corp. (a) . . . . .	1,895	57,513	Aclaris Therapeutics, Inc. (a) (b) . . . . .	5,558	10,505
PrimeEnergy Resources Corp. (a) . . . . .	100	15,126	Aerie Pharmaceuticals, Inc. (a) (b) . . . . .	6,000	145,020
QEP Resources, Inc. . . . .	33,765	151,942	Akorn, Inc. (a) . . . . .	15,244	22,866
Range Resources Corp. (b) . . . . .	29,400	142,590	Amneal Pharmaceuticals, Inc. (a) (b) . . . . .	16,690	80,446
Renewable Energy Group, Inc. (a) (b) . . . . .	5,225	140,814	Amphastar Pharmaceuticals, Inc. (a) . . . . .	5,100	98,379
REX American Resources Corp. (a) . . . . .	804	65,896	ANI Pharmaceuticals, Inc. (a) . . . . .	1,286	79,308
Ring Energy, Inc. (a) (b) . . . . .	8,475	22,374	Arvinas Holding Co. LLC (a) . . . . .	3,000	123,270
Rosehill Resources, Inc. (a) . . . . .	1,863	2,385	Assertio Therapeutics, Inc. (a) . . . . .	11,593	14,491
SandRidge Energy, Inc. (a) . . . . .	4,800	20,352	Axsome Therapeutics, Inc. (a) (b) . . . . .	3,500	361,760
Scorpio Tankers, Inc. . . . .	6,199	243,869	BioDelivery Sciences International, Inc. (a) . . . . .	11,800	74,576
SFL Corp., Ltd. . . . .	11,500	167,210	Cara Therapeutics, Inc. (a) (b) . . . . .	5,600	90,216
SilverBow Resources, Inc. (a) . . . . .	1,205	11,929	Catalent, Inc. (a) . . . . .	20,599	1,159,724
SM Energy Co. . . . .	15,856	178,221	cbdMD, Inc. (a) (b) . . . . .	1,500	3,390
Southwestern Energy Co. (a) (b) . . . . .	76,700	185,614	Cerecor, Inc. (a) . . . . .	3,300	17,787
SRC Energy, Inc. (a) . . . . .	34,102	140,500	Chiasma, Inc. (a) (b) . . . . .	4,800	23,808
Talos Energy, Inc. (a) . . . . .	2,800	84,420	Collegium Pharmaceutical, Inc. (a) . . . . .	4,567	93,989
Targa Resources Corp. . . . .	32,418	1,323,627	Corcept Therapeutics, Inc. (a) (b) . . . . .	13,500	163,350
Teekay Corp. . . . .	9,734	51,785	CorMedix, Inc. (a) (b) . . . . .	3,600	26,208
Teekay Tankers, Ltd. Class A (a) . . . . .	3,362	80,587	Cymbay Therapeutics, Inc. (a) . . . . .	9,730	19,071
Tellurian, Inc. (a) (b) . . . . .	13,327	97,021	Dermira, Inc. (a) (b) . . . . .	6,700	101,572
Unit Corp. (a) . . . . .	9,469	6,587	Elanco Animal Health, Inc. (a) . . . . .	53,000	1,560,850
Uranium Energy Corp. (a) (b) . . . . .	25,100	23,072	Eloxx Pharmaceuticals, Inc. (a) (b) . . . . .	3,539	26,047
W&T Offshore, Inc. (a) . . . . .	13,300	73,948	Endo International PLC (a) . . . . .	31,700	148,673
Whiting Petroleum Corp. (a) (b) . . . . .	12,800	93,952	Evoform Biosciences, Inc. (a) (b) . . . . .	2,500	15,425
World Fuel Services Corp. . . . .	9,149	397,250	Evolus, Inc. (a) (b) . . . . .	2,600	31,642
WPX Energy, Inc. (a) . . . . .	58,732	806,978	EyePoint Pharmaceuticals, Inc. (a) (b) . . . . .	10,150	15,732
		<u>14,690,832</u>	Fulcrum Therapeutics, Inc. (a) (b) . . . . .	820	13,645
<b>PAPER &amp; FOREST PRODUCTS — 0.2%</b>			Horizon Therapeutics PLC (a) . . . . .	26,424	956,549
Boise Cascade Co. . . . .	5,500	200,915	Innoviva, Inc. (a) . . . . .	9,053	128,190
Clearwater Paper Corp. (a) . . . . .	2,207	47,142	Intersect ENT, Inc. (a) . . . . .	4,330	107,817
Domtar Corp. . . . .	8,113	310,241	Intra-Cellular Therapies, Inc. (a) (b) . . . . .	6,255	214,609
Louisiana-Pacific Corp. . . . .	16,702	495,548	Jazz Pharmaceuticals PLC (a) . . . . .	7,818	1,167,071
Neenah, Inc. . . . .	2,346	165,229	Kala Pharmaceuticals, Inc. (a) (b) . . . . .	3,100	11,439
PH Glatfelter Co. . . . .	6,100	111,630	Kaleido Biosciences, Inc. (a) (b) . . . . .	2,000	10,040
Schweitzer-Mauduit International, Inc. . . . .	4,400	184,756	Lannett Co., Inc. (a) (b) . . . . .	4,597	40,546
Verso Corp. Class A (a) . . . . .	4,929	88,870	Liquidia Technologies, Inc. (a) . . . . .	1,900	8,122
		<u>1,604,331</u>	Mallinckrodt PLC (a) (b) . . . . .	11,827	41,276
<b>PERSONAL PRODUCTS — 0.3%</b>			Marinus Pharmaceuticals, Inc. (a) (b) . . . . .	8,190	17,690
BellRing Brands, Inc. Class A (a) . . . . .	5,600	119,224	Menlo Therapeutics, Inc. (a) . . . . .	2,193	10,175
Edgewell Personal Care Co. (a) . . . . .	7,579	234,646	MyoKardia, Inc. (a) (b) . . . . .	6,300	459,175

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Nektar Therapeutics (a) (b) . . . . .	23,800	\$ 513,723	ManpowerGroup, Inc. . . . .	8,316	\$ 807,484
NGM Biopharmaceuticals, Inc.			Mistras Group, Inc. (a) . . . . .	2,587	36,917
(a) (b) . . . . .	3,425	63,328	Resources Connection, Inc. . . . .	4,300	70,219
Ocular Therapeutix, Inc. (a) (b) . . . . .	6,400	25,280	TransUnion . . . . .	26,564	2,274,144
Odonate Therapeutics, Inc. (a) (b) . . . . .	1,700	55,165	TriNet Group, Inc. (a) . . . . .	6,300	356,643
Omeros Corp. (a) (b) . . . . .	6,662	93,868	TrueBlue, Inc. (a) . . . . .	5,500	132,330
Optinose, Inc. (a) (b) . . . . .	3,500	32,270	Upwork, Inc. (a) (b) . . . . .	8,100	86,427
Osmotica Pharmaceuticals PLC			Willdan Group, Inc. (a) . . . . .	1,400	44,492
(a) (b) . . . . .	1,300	9,087			<u>10,592,642</u>
Pacira BioSciences, Inc. (a) . . . . .	5,737	259,886	<b>REAL ESTATE MANAGEMENT &amp;</b>		
Paratek Pharmaceuticals, Inc. (a) (b) . . . . .	5,500	22,165	<b>DEVELOPMENT — 0.5%</b>		
Phathom Pharmaceuticals, Inc.			Altisource Portfolio Solutions SA (a) . . . . .	800	15,464
(a) (b) . . . . .	1,500	46,710	American Realty Investors, Inc. (a) . . . . .	300	5,139
Phibro Animal Health Corp. Class A . . . . .	2,900	72,007	Consolidated-Tomoka Land Co. . . . .	723	43,611
Prestige Consumer Healthcare, Inc.			Cushman & Wakefield PLC (a) (b) . . . . .	15,900	324,996
(a) (b) . . . . .	7,116	288,198	eXp World Holdings, Inc. (a) (b) . . . . .	2,900	32,857
Reata Pharmaceuticals, Inc. Class A			Forestar Group, Inc. (a) . . . . .	1,706	35,570
(a) (b) . . . . .	3,200	654,176	FRP Holdings, Inc. (a) . . . . .	945	47,070
Recro Pharma, Inc. (a) . . . . .	2,800	51,324	Griffin Industrial Realty, Inc. . . . .	120	4,746
resTORbio, Inc. (a) . . . . .	2,300	3,427	Howard Hughes Corp. (a) . . . . .	5,641	715,279
Revance Therapeutics, Inc. (a) (b) . . . . .	6,374	103,450	Jones Lang LaSalle, Inc. . . . .	7,250	1,262,153
Satsuma Pharmaceuticals, Inc. (a) (b) . . . . .	800	15,744	Kennedy-Wilson Holdings, Inc. . . . .	17,342	386,727
SIGA Technologies, Inc. (a) (b) . . . . .	7,800	37,206	Marcus & Millichap, Inc. (a) . . . . .	3,200	119,200
Strongbridge Biopharma PLC (a) . . . . .	6,500	13,585	Maui Land & Pineapple Co., Inc. (a) . . . . .	736	8,280
Supernus Pharmaceuticals, Inc. (a) . . . . .	7,000	166,040	Newmark Group, Inc. Class A . . . . .	20,261	272,612
TherapeuticsMD, Inc. (a) (b) . . . . .	31,200	75,504	Rafael Holdings, Inc. Class B (a) . . . . .	1,702	30,364
Theravance Biopharma, Inc. (a) (b) . . . . .	6,304	163,211	RE/MAX Holdings, Inc. Class A . . . . .	2,500	96,225
Tricida, Inc. (a) (b) . . . . .	3,070	115,862	Realogy Holdings Corp. (b) . . . . .	16,061	155,470
Verrica Pharmaceuticals, Inc. (a) (b) . . . . .	1,800	28,602	Redfin Corp. (a) (b) . . . . .	12,600	266,364
WaVe Life Sciences, Ltd. (a) (b) . . . . .	3,210	25,728	RMR Group, Inc. Class A . . . . .	2,166	98,856
Xeris Pharmaceuticals, Inc. (a) (b) . . . . .	4,200	29,610	St. Joe Co. (a) (b) . . . . .	4,700	93,201
Zogenix, Inc. (a) (b) . . . . .	5,969	311,164	Stratus Properties, Inc. (a) . . . . .	900	27,882
Zynerva Pharmaceuticals, Inc. (a) (b) . . . . .	3,315	20,023	Tejon Ranch Co. (a) . . . . .	3,000	47,940
		<u>11,020,143</u>	Transcontinental Realty Investors,		
<b>PROFESSIONAL SERVICES — 1.4%</b>			Inc. (a) . . . . .	207	8,255
Acacia Research Corp. (a) . . . . .	7,700	20,482			<u>4,098,261</u>
ASGN, Inc. (a) . . . . .	7,186	509,991	<b>ROAD &amp; RAIL — 1.2%</b>		
Barrett Business Services, Inc. . . . .	1,039	93,988	AMERCO . . . . .	1,213	455,870
BG Staffing, Inc. . . . .	1,600	35,024	ArcBest Corp. . . . .	3,598	99,305
CBIZ, Inc. (a) . . . . .	7,200	194,112	Avis Budget Group, Inc. (a) . . . . .	8,102	261,208
CoStar Group, Inc. (a) . . . . .	5,124	3,065,689	Covenant Transportation Group, Inc.		
CRA International, Inc. . . . .	1,045	56,921	Class A (a) . . . . .	1,745	22,554
Exponent, Inc. . . . .	7,250	500,323	Daseke, Inc. (a) (b) . . . . .	6,464	20,426
Forrester Research, Inc. . . . .	1,500	62,550	Heartland Express, Inc. . . . .	6,440	135,562
Franklin Covey Co. (a) . . . . .	1,383	44,574	Hertz Global Holdings, Inc. (a) . . . . .	14,330	225,697
FTI Consulting, Inc. (a) . . . . .	5,300	586,498	Knight-Swift Transportation		
GP Strategies Corp. (a) . . . . .	1,800	23,814	Holdings, Inc. (b) . . . . .	17,471	626,161
Heidrick & Struggles International,			Landstar System, Inc. . . . .	5,625	640,519
Inc. . . . .	2,700	87,750	Lyft, Inc. Class A (a) (b) . . . . .	27,000	1,161,540
Huron Consulting Group, Inc. (a) . . . . .	3,120	214,406	Marten Transport, Ltd. . . . .	5,504	118,281
ICF International, Inc. . . . .	2,602	238,395	PAM Transportation Services, Inc.		
InnerWorkings, Inc. (a) . . . . .	6,200	34,162	(a) . . . . .	250	14,427
Insperty, Inc. . . . .	5,310	456,872	Roadrunner Transportation Systems,		
Kelly Services, Inc. Class A . . . . .	4,695	106,013	Inc. (a) (b) . . . . .	600	5,526
Kforce, Inc. . . . .	2,900	115,130	Ryder System, Inc. . . . .	7,345	398,907
Korn Ferry . . . . .	7,955	337,292			

See accompanying notes to financial statements.



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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Saia, Inc. (a) . . . . .	3,700	\$ 344,544	Teradyne, Inc. . . . .	23,723	\$ 1,617,671
Schneider National, Inc. Class B. . . . .	7,900	172,378	Ultra Clean Holdings, Inc. (a) . . . . .	5,580	130,963
Uber Technologies, Inc. (a) . . . . .	134,600	4,003,004	Universal Display Corp. . . . .	6,079	1,252,700
Universal Logistics Holdings, Inc. . . . .	1,329	25,198	Veeco Instruments, Inc. (a) . . . . .	6,808	99,975
US Xpress Enterprises, Inc. Class A (a) (b) . . . . .	3,899	19,612	Xperi Corp. . . . .	6,942	128,427
Werner Enterprises, Inc. . . . .	6,400	232,896			<u>20,694,330</u>
YRC Worldwide, Inc. (a) (b) . . . . .	5,961	15,201			
		<u>8,998,816</u>			
<b>SEMICONDUCTORS &amp; SEMICONDUCTOR EQUIPMENT — 2.8%</b>			<b>SOFTWARE — 7.9%</b>		
Adesto Technologies Corp. (a) (b) . . . . .	3,800	32,300	2U, Inc. (a) (b) . . . . .	7,905	189,641
Advanced Energy Industries, Inc. (a) . . . . .	5,400	384,480	8x8, Inc. (a) (b) . . . . .	13,200	241,560
Alpha & Omega Semiconductor, Ltd. (a) . . . . .	2,887	39,321	A10 Networks, Inc. (a) . . . . .	6,900	47,403
Ambarella, Inc. (a) . . . . .	4,480	271,309	ACI Worldwide, Inc. (a) . . . . .	16,266	616,237
Amkor Technology, Inc. (a) . . . . .	13,852	180,076	Agilysys, Inc. (a) . . . . .	2,957	75,137
Axcelis Technologies, Inc. (a) . . . . .	4,585	110,476	Alarm.com Holdings, Inc. (a) . . . . .	5,200	223,444
AXT, Inc. (a) . . . . .	6,253	27,201	Altair Engineering, Inc. Class A (a) (b) . . . . .	5,600	201,096
Brooks Automation, Inc. . . . .	10,000	419,600	Alteryx, Inc. Class A (a) (b) . . . . .	6,475	647,953
Cabot Microelectronics Corp. . . . .	4,112	593,444	American Software, Inc. Class A . . . . .	4,100	61,008
CEVA, Inc. (a) . . . . .	3,099	83,549	Anaplan, Inc. (a) . . . . .	12,124	635,298
Cirrus Logic, Inc. (a) . . . . .	8,240	679,058	Appfolio, Inc. Class A (a) (b) . . . . .	2,185	240,241
Cohu, Inc. . . . .	5,691	130,039	Appian Corp. (a) (b) . . . . .	4,800	183,408
Cree, Inc. (a) . . . . .	15,315	706,787	Aspen Technology, Inc. (a) . . . . .	9,653	1,167,337
Cypress Semiconductor Corp. . . . .	52,285	1,219,809	Atlassian Corp. PLC Class A (a) . . . . .	16,700	2,009,678
Diodes, Inc. (a) . . . . .	5,792	326,495	Avalara, Inc. (a) . . . . .	6,681	489,383
DSP Group, Inc. (a) . . . . .	3,096	48,731	Avaya Holdings Corp. (a) (b) . . . . .	15,600	210,600
Enphase Energy, Inc. (a) (b) . . . . .	13,000	339,690	Benefitfocus, Inc. (a) (b) . . . . .	4,141	90,854
Entegris, Inc. . . . .	19,098	956,619	Blackbaud, Inc. . . . .	6,890	548,444
First Solar, Inc. (a) (b) . . . . .	11,651	651,990	Blackline, Inc. (a) . . . . .	6,100	314,516
FormFactor, Inc. (a) . . . . .	10,665	276,970	Bottomline Technologies DE, Inc. (a) . . . . .	6,100	326,960
GSI Technology, Inc. (a) . . . . .	2,400	17,016	Box, Inc. Class A (a) . . . . .	20,165	338,369
Ichor Holdings, Ltd. (a) . . . . .	3,099	103,104	CDK Global, Inc. . . . .	17,273	944,488
Impinj, Inc. (a) (b) . . . . .	2,400	62,064	Cerence, Inc. (a) . . . . .	5,120	115,866
Inphi Corp. (a) . . . . .	6,349	469,953	Ceridian HCM Holding, Inc. (a) (b) . . . . .	13,248	899,274
Lattice Semiconductor Corp. (a) . . . . .	17,780	340,309	ChannelAdvisor Corp. (a) . . . . .	3,800	34,352
MACOM Technology Solutions Holdings, Inc. (a) . . . . .	6,452	171,623	Cision, Ltd. (a) . . . . .	12,900	128,613
Marvell Technology Group, Ltd. . . . .	94,142	2,500,412	Cloudera, Inc. (a) (b) . . . . .	33,921	394,501
MaxLinear, Inc. (a) . . . . .	9,300	197,346	CommVault Systems, Inc. (a) . . . . .	5,742	256,323
MKS Instruments, Inc. . . . .	7,649	841,467	Cornerstone OnDemand, Inc. (a) . . . . .	8,075	472,791
Monolithic Power Systems, Inc. . . . .	5,923	1,054,412	Coupa Software, Inc. (a) (b) . . . . .	8,900	1,301,625
NeoPhotonics Corp. (a) . . . . .	5,600	49,392	Digimarc Corp. (a) (b) . . . . .	1,640	55,038
NVE Corp. . . . .	686	48,980	Digital Turbine, Inc. (a) . . . . .	11,100	79,143
ON Semiconductor Corp. (a) . . . . .	57,901	1,411,626	DocuSign, Inc. (a) . . . . .	22,024	1,632,199
Onto Innovation, Inc. (a) . . . . .	6,824	249,349	Domo, Inc. Class B (a) . . . . .	2,500	54,300
PDF Solutions, Inc. (a) . . . . .	4,029	68,050	Dropbox, Inc. Class A (a) . . . . .	30,024	537,730
Photronics, Inc. (a) . . . . .	9,200	144,992	Dynatrace, Inc. (a) (b) . . . . .	9,100	230,230
Power Integrations, Inc. . . . .	4,000	395,640	Ebix, Inc. (b) . . . . .	3,298	110,186
Rambus, Inc. (a) . . . . .	15,600	214,890	eGain Corp. (a) . . . . .	2,894	22,920
Semtech Corp. (a) . . . . .	9,258	489,748	Elastic NV (a) . . . . .	6,400	411,520
Silicon Laboratories, Inc. (a) . . . . .	6,069	703,883	Envestnet, Inc. (a) . . . . .	6,852	477,105
SMART Global Holdings, Inc. (a) . . . . .	1,890	71,707	Everbridge, Inc. (a) (b) . . . . .	4,700	366,976
SunPower Corp. (a) (b) . . . . .	8,855	69,069	Fair Isaac Corp. (a) . . . . .	4,005	1,500,593
Synaptics, Inc. (a) (b) . . . . .	4,738	311,618	FireEye, Inc. (a) . . . . .	28,247	466,923
			Five9, Inc. (a) . . . . .	8,408	551,397
			ForeScout Technologies, Inc. (a) (b) . . . . .	6,000	196,800
			GTY Technology Holdings, Inc. (a) (b) . . . . .	5,600	32,984
			Guidewire Software, Inc. (a) (b) . . . . .	11,692	1,283,431

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
HubSpot, Inc. (a) . . . . .	5,753	\$ 911,850	Tyler Technologies, Inc. (a) . . . . .	5,402	\$ 1,620,708
Ideanomics, Inc. (a) (b) . . . . .	9,200	7,872	Upland Software, Inc. (a) (b) . . . . .	3,200	114,272
Instructure, Inc. (a) (b) . . . . .	4,900	236,229	Varonis Systems, Inc. (a) . . . . .	4,190	325,605
Intelligent Systems Corp. (a) . . . . .	945	37,743	Verint Systems, Inc. (a) . . . . .	9,329	516,453
j2 Global, Inc. (b) . . . . .	6,569	615,581	VirnetX Holding Corp. (a) (b) . . . . .	8,700	33,060
LivePerson, Inc. (a) (b) . . . . .	8,800	325,600	VMware, Inc. Class A (a) (b) . . . . .	10,899	1,654,359
LogMeIn, Inc. . . . .	6,783	581,574	Workday, Inc. Class A (a) . . . . .	23,078	3,795,177
Majesco (a) . . . . .	1,200	9,900	Workiva, Inc. (a) . . . . .	5,200	218,660
Manhattan Associates, Inc. (a) . . . . .	9,032	720,302	Yext, Inc. (a) (b) . . . . .	13,300	191,786
Medallia, Inc. (a) . . . . .	2,320	72,175	Zendesk, Inc. (a) . . . . .	15,687	1,202,095
MicroStrategy, Inc. Class A (a) . . . . .	1,164	166,021	Zix Corp. (a) . . . . .	7,500	50,850
Mitek Systems, Inc. (a) . . . . .	5,261	40,247	Zscaler, Inc. (a) (b) . . . . .	8,900	413,850
MobileIron, Inc. (a) . . . . .	13,904	67,573	Zuora, Inc. Class A (a) . . . . .	12,500	179,125
Model N, Inc. (a) . . . . .	4,700	164,829			
New Relic, Inc. (a) . . . . .	7,031	462,007			59,367,129
Nuance Communications, Inc. (a) . . . . .	40,546	722,935			
Nutanix, Inc. Class A (a) . . . . .	24,000	750,240	<b>SPECIALTY RETAIL — 1.9%</b>		
OneSpan, Inc. (a) . . . . .	4,600	78,752	Aaron's, Inc. . . . .	9,497	542,374
Pagerduty, Inc. (a) (b) . . . . .	5,998	140,293	Abercrombie & Fitch Co. Class A . . . . .	8,896	153,812
Palo Alto Networks, Inc. (a) . . . . .	13,459	3,112,394	American Eagle Outfitters, Inc. . . . .	22,466	330,250
Paycom Software, Inc. (a) . . . . .	6,985	1,849,349	America's Car-Mart, Inc. (a) . . . . .	889	97,488
Paylocity Holding Corp. (a) . . . . .	4,874	588,877	Asbury Automotive Group, Inc. (a) . . . . .	2,722	304,292
Pegasystems, Inc. (b) . . . . .	5,361	427,004	Ascena Retail Group, Inc. (a) (b) . . . . .	1,408	10,793
Phunware, Inc. (a) (b) . . . . .	5,765	6,860	At Home Group, Inc. (a) (b) . . . . .	6,700	36,850
Ping Identity Holding Corp. (a) . . . . .	1,900	46,170	AutoNation, Inc. (a) . . . . .	7,669	372,943
Pluralsight, Inc. Class A (a) (b) . . . . .	8,800	151,448	Barnes & Noble Education, Inc. (a) . . . . .	5,800	24,766
Progress Software Corp. . . . .	6,300	261,765	Bed Bath & Beyond, Inc. . . . .	17,158	296,833
Proofpoint, Inc. (a) . . . . .	7,902	906,992	Boot Barn Holdings, Inc. (a) . . . . .	3,900	173,667
PROS Holdings, Inc. (a) . . . . .	4,600	275,632	Buckle, Inc. (b) . . . . .	4,109	111,107
PTC, Inc. (a) . . . . .	14,729	1,103,055	Burlington Stores, Inc. (a) . . . . .	9,309	2,122,731
Q2 Holdings, Inc. (a) (b) . . . . .	6,200	502,696	Caleres, Inc. . . . .	5,590	132,762
QAD, Inc. Class A . . . . .	1,600	81,488	Camping World Holdings, Inc.		
Qualys, Inc. (a) . . . . .	4,761	396,925	Class A . . . . .	4,600	67,804
Rapid7, Inc. (a) . . . . .	6,925	387,939	Carvana Co. (a) (b) . . . . .	6,404	589,488
RealPage, Inc. (a) . . . . .	11,276	606,085	Cato Corp. Class A . . . . .	3,100	53,940
Rimini Street, Inc. (a) . . . . .	2,900	11,252	Chico's FAS, Inc. . . . .	16,500	62,865
RingCentral, Inc. Class A (a) . . . . .	10,551	1,779,637	Children's Place, Inc. (b) . . . . .	2,142	133,918
Rosetta Stone, Inc. (a) . . . . .	2,900	52,606	Citi Trends, Inc. . . . .	1,600	36,992
SailPoint Technologies Holding, Inc.			Conn's, Inc. (a) (b) . . . . .	2,543	31,508
(a) . . . . .	12,100	285,560	Container Store Group, Inc. (a) (b) . . . . .	2,873	12,124
SecureWorks Corp. Class A (a) (b) . . . . .	1,198	19,959	Designer Brands, Inc. Class A . . . . .	8,800	138,512
SharpSpring, Inc. (a) (b) . . . . .	1,360	15,599	Dick's Sporting Goods, Inc. (b) . . . . .	9,044	447,588
ShotSpotter, Inc. (a) (b) . . . . .	1,100	28,050	Express, Inc. (a) . . . . .	9,249	45,043
Smartsheet, Inc. Class A (a) . . . . .	12,380	556,110	Five Below, Inc. (a) . . . . .	7,783	995,134
SolarWinds Corp. (a) (b) . . . . .	6,400	118,720	Floor & Decor Holdings, Inc. Class A		
Splunk, Inc. (a) . . . . .	21,932	3,284,756	(a) . . . . .	9,700	492,857
SPS Commerce, Inc. (a) . . . . .	4,902	271,669	Foot Locker, Inc. . . . .	15,100	588,749
SS&C Technologies Holdings, Inc. . . . .	31,408	1,928,451	GameStop Corp. Class A (b) . . . . .	12,665	77,003
SVMK, Inc. (a) . . . . .	12,200	218,014	Genesco, Inc. (a) . . . . .	2,005	96,080
Synchronoss Technologies, Inc. (a) . . . . .	6,000	28,500	GNC Holdings, Inc. Class A (a) (b) . . . . .	11,512	31,082
Telaria, Inc. (a) . . . . .	6,200	54,622	Group 1 Automotive, Inc. . . . .	2,452	245,200
Telenav, Inc. (a) . . . . .	4,752	23,095	Guess?, Inc. (b) . . . . .	6,500	145,470
Tenable Holdings, Inc. (a) . . . . .	5,300	126,988	Haverty Furniture Cos., Inc. . . . .	2,555	51,509
Teradata Corp. (a) . . . . .	15,867	424,760	Hibbett Sports, Inc. (a) . . . . .	2,434	68,249
TiVo Corp. . . . .	17,569	148,985	Hudson, Ltd. Class A (a) . . . . .	5,600	85,904
Trade Desk, Inc. Class A (a) (b) . . . . .	5,549	1,441,519	J. Jill, Inc. (b) . . . . .	3,000	3,390
			Lithia Motors, Inc. Class A . . . . .	3,114	457,758

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lumber Liquidators Holdings, Inc.			Rocky Brands, Inc. . . . .	1,105	\$ 32,520
(a) (b) . . . . .	3,976	\$ 38,846	Skechers U.S.A., Inc. Class A (a) . . . . .	18,647	805,364
MarineMax, Inc. (a) . . . . .	2,976	49,669	Steven Madden, Ltd. . . . .	11,813	508,077
Michaels Cos., Inc. (a) . . . . .	11,885	96,150	Superior Group of Cos., Inc. . . . .	1,500	20,310
Monro, Inc. . . . .	4,598	359,564	Unifi, Inc. (a) . . . . .	2,010	50,773
Murphy USA, Inc. (a) . . . . .	4,086	478,062	Vera Bradley, Inc. (a) . . . . .	2,900	34,220
National Vision Holdings, Inc. (a) . . . . .	11,005	356,892	Vince Holding Corp. (a) . . . . .	515	8,915
Office Depot, Inc. . . . .	76,698	210,153	Wolverine World Wide, Inc. . . . .	11,280	380,587
Party City Holdco, Inc. (a) (b) . . . . .	9,070	21,224			<u>8,689,758</u>
Penske Automotive Group, Inc. (b) . . . . .	4,777	239,901	<b>THRIFTS &amp; MORTGAGE FINANCE — 1.1%</b>		
Rent-A-Center, Inc. . . . .	7,000	201,880	Axos Financial, Inc. (a) . . . . .	8,200	248,296
RH (a) (b) . . . . .	2,329	497,241	Bridgewater Bancshares, Inc. (a) . . . . .	3,150	43,407
RTW RetailWinds, Inc. (a) . . . . .	4,366	3,497	Capitol Federal Financial, Inc. . . . .	18,600	255,378
Sally Beauty Holdings, Inc. (a) (b) . . . . .	17,007	310,378	Columbia Financial, Inc. (a) . . . . .	7,400	125,356
Shoe Carnival, Inc. (b) . . . . .	1,300	48,464	Entegra Financial Corp. (a) . . . . .	1,100	33,176
Signet Jewelers, Ltd. (b) . . . . .	7,300	158,702	ESSA Bancorp, Inc. . . . .	1,400	23,730
Sleep Number Corp. (a) . . . . .	3,976	195,778	Essent Group, Ltd. . . . .	13,608	707,480
Sonic Automotive, Inc. Class A . . . . .	3,395	105,245	Federal Agricultural Mortgage Corp.		
Sportsman's Warehouse Holdings,			Class C . . . . .	1,295	108,132
Inc. (a) . . . . .	5,970	47,939	First Defiance Financial Corp. . . . .	2,771	87,259
Tailored Brands, Inc. (b) . . . . .	7,052	29,195	Flagstar Bancorp, Inc. . . . .	4,900	187,425
Tilly's, Inc. Class A . . . . .	3,098	37,951	FS Bancorp, Inc. . . . .	600	38,274
Urban Outfitters, Inc. (a) (b) . . . . .	9,714	269,758	Greene County Bancorp, Inc. . . . .	600	17,274
Williams-Sonoma, Inc. (b) . . . . .	11,048	811,365	Hingham Institution for Savings . . . . .	239	50,238
Winmark Corp. . . . .	399	79,122	Home Bancorp, Inc. . . . .	1,100	43,109
Zumiez, Inc. (a) . . . . .	2,800	96,712	HomeStreet, Inc. (a) . . . . .	3,174	107,916
		<u>14,412,523</u>	Kearny Financial Corp. . . . .	11,224	155,228
<b>TECHNOLOGY HARDWARE, STORAGE &amp;</b>			LendingTree, Inc. (a) (b) . . . . .	1,133	343,797
<b>PERIPHERALS — 0.4%</b>			Luther Burbank Corp. . . . .	2,800	32,284
3D Systems Corp. (a) (b) . . . . .	16,200	141,750	Merchants Bancorp . . . . .	1,200	23,652
AstroNova, Inc. . . . .	1,120	15,366	Meridian Bancorp, Inc. . . . .	6,730	135,206
Avid Technology, Inc. (a) . . . . .	3,997	34,294	Meta Financial Group, Inc. . . . .	4,943	180,469
Dell Technologies, Inc. Class C (a) . . . . .	21,547	1,107,300	MGIC Investment Corp. . . . .	49,262	698,043
Diebold Nixdorf, Inc. (a) (b) . . . . .	10,836	114,428	MMA Capital Holdings, Inc. (a) . . . . .	800	25,440
Immersion Corp. (a) . . . . .	4,435	32,952	Mr Cooper Group, Inc. (a) . . . . .	10,694	133,782
NCR Corp. (a) (b) . . . . .	18,067	635,236	New York Community Bancorp, Inc. . . . .	64,323	773,162
Pure Storage, Inc. Class A (a) . . . . .	32,900	562,919	NMI Holdings, Inc. Class A (a) . . . . .	9,200	305,256
Sonim Technologies, Inc. (a) (b) . . . . .	600	2,178	Northfield Bancorp, Inc. . . . .	6,180	104,813
Stratasys, Ltd. (a) . . . . .	7,282	147,279	Northwest Bancshares, Inc. . . . .	14,200	236,146
		<u>2,793,702</u>	OceanFirst Financial Corp. . . . .	7,707	196,837
<b>TEXTILES, APPAREL &amp; LUXURY GOODS —</b>			Ocwen Financial Corp. (a) . . . . .	21,400	29,318
<b>1.2%</b>			OP Bancorp . . . . .	2,000	20,740
Carter's, Inc. . . . .	6,129	670,145	PCSB Financial Corp. . . . .	2,296	46,494
Centric Brands, Inc. (a) (b) . . . . .	2,815	6,108	PennyMac Financial Services, Inc. . . . .	3,497	119,038
Columbia Sportswear Co. . . . .	4,165	417,291	Pioneer Bancorp, Inc. (a) (b) . . . . .	1,600	24,496
Crocs, Inc. (a) . . . . .	9,700	406,333	Ponce de Leon Federal Bank (a) . . . . .	1,400	20,580
Culp, Inc. . . . .	1,700	23,154	Provident Bancorp, Inc. (a) . . . . .	1,414	17,604
Deckers Outdoor Corp. (a) . . . . .	3,957	668,179	Provident Financial Holdings, Inc. . . . .	900	19,710
Delta Apparel, Inc. (a) . . . . .	1,000	31,100	Provident Financial Services, Inc. . . . .	8,600	211,990
Fossil Group, Inc. (a) (b) . . . . .	6,600	52,008	Prudential Bancorp, Inc. . . . .	1,400	25,942
G-III Apparel Group, Ltd. (a) . . . . .	6,181	207,063	Radian Group, Inc. . . . .	28,508	717,261
Kontoor Brands, Inc. (a) (b) . . . . .	6,200	260,338	Riverview Bancorp, Inc. . . . .	3,300	27,093
Lululemon Athletica, Inc. (a) . . . . .	16,764	3,883,716	Southern Missouri Bancorp, Inc. . . . .	1,100	42,196
Movado Group, Inc. . . . .	2,200	47,828	Sterling Bancorp, Inc. . . . .	2,300	18,630
Oxford Industries, Inc. (b) . . . . .	2,330	175,729	Territorial Bancorp, Inc. . . . .	1,055	32,642
			TFS Financial Corp. . . . .	6,929	136,363

See accompanying notes to financial statements.

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

*December 31, 2019*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Timberland Bancorp, Inc. . . . .	1,000	\$ 29,740	Willis Lease Finance Corp. (a) . . . . .	410	\$ 24,153
TrustCo Bank Corp. NY . . . . .	13,400	116,178			8,135,536
United Community Financial Corp. . . . .	6,600	76,956			
Walker & Dunlop, Inc. . . . .	3,900	252,252	<b>TRANSPORTATION INFRASTRUCTURE —</b>		
Washington Federal, Inc. . . . .	11,117	407,438	<b>0.1%</b>		
Waterstone Financial, Inc. . . . .	3,300	62,799	Macquarie Infrastructure Corp. . . . .	10,420	446,393
Western New England Bancorp, Inc. . . . .	3,400	32,742			
WSFS Financial Corp. . . . .	7,263	319,499	<b>WATER UTILITIES — 0.4%</b>		
		8,228,266	American States Water Co. . . . .	5,146	445,849
<b>TOBACCO — 0.1%</b>			Aqua America, Inc. . . . .	30,637	1,438,101
22nd Century Group, Inc. (a) (b) . . . . .	19,400	21,340	AquaVenture Holdings, Ltd. (a) . . . . .	2,000	54,240
Pyxus International, Inc. (a) (b) . . . . .	1,500	13,410	Artesian Resources Corp. Class A . . . . .	1,151	42,829
Turning Point Brands, Inc. (b) . . . . .	1,300	37,180	Cadiz, Inc. (a) (b) . . . . .	1,900	20,938
Universal Corp. . . . .	3,441	196,344	California Water Service Group . . . . .	6,776	349,370
Vector Group, Ltd. (b) . . . . .	15,696	210,169	Consolidated Water Co., Ltd. . . . .	2,000	32,600
		478,443	Global Water Resources, Inc. . . . .	1,700	22,355
<b>TRADING COMPANIES &amp; DISTRIBUTORS —</b>			Middlesex Water Co. . . . .	2,310	146,847
<b>1.1%</b>			Pure Cycle Corp. (a) . . . . .	2,400	30,216
Air Lease Corp. . . . .	14,956	710,709	SJW Group . . . . .	3,700	262,922
Aircastle, Ltd. . . . .	7,400	236,874	York Water Co. . . . .	1,800	82,998
Applied Industrial Technologies, Inc. . . . .	5,415	361,126			2,929,265
Beacon Roofing Supply, Inc. (a) . . . . .	9,549	305,377	<b>WIRELESS TELECOMMUNICATION</b>		
BlueLinx Holdings, Inc. (a) (b) . . . . .	1,300	18,525	<b>SERVICES — 0.2%</b>		
BMC Stock Holdings, Inc. (a) . . . . .	9,425	270,403	Boingo Wireless, Inc. (a) . . . . .	6,100	66,795
CAI International, Inc. (a) . . . . .	2,303	66,741	Gogo, Inc. (a) (b) . . . . .	7,710	49,344
DXP Enterprises, Inc. (a) . . . . .	2,300	91,563	Shenandoah Telecommunications Co. . . . .	6,750	280,867
EVI Industries, Inc. (b) . . . . .	620	16,765	Spok Holdings, Inc. . . . .	2,500	30,575
Foundation Building Materials, Inc.			Sprint Corp. (a) (b) . . . . .	80,403	418,900
(a) . . . . .	2,900	56,115	Telephone & Data Systems, Inc. . . . .	14,200	361,106
GATX Corp. (b) . . . . .	4,985	413,007	United States Cellular Corp. (a) . . . . .	2,135	77,351
General Finance Corp. (a) . . . . .	2,000	22,140			1,284,938
GMS, Inc. (a) . . . . .	5,700	154,356	<b>TOTAL COMMON STOCKS</b>		
H&E Equipment Services, Inc. . . . .	4,500	150,435	(Cost \$618,035,423) . . . . .		727,695,717
HD Supply Holdings, Inc. (a) . . . . .	23,469	943,923	<b>RIGHTS — 0.0% (d)</b>		
Herc Holdings, Inc. (a) . . . . .	3,438	168,256	<b>BIOTECHNOLOGY — 0.0%</b>		
Kaman Corp. . . . .	3,899	257,022	<b>(d)</b>		
Lawson Products, Inc. (a) . . . . .	600	31,260	GTX, Inc. . . . .	85	161
MRC Global, Inc. (a) . . . . .	11,100	151,404	Tobira Therapeutics, Inc. (CVR)		
MSC Industrial Direct Co., Inc.			(a) . . . . .	200	2,784
Class A . . . . .	6,199	486,436			2,945
NOW, Inc. (a) . . . . .	15,300	171,972	<b>CHEMICALS — 0.0% (d)</b>		
Rush Enterprises, Inc. Class A . . . . .	3,800	176,700	A Schulman, Inc. (CVR) (a) . . . . .	3,090	1,616
Rush Enterprises, Inc. Class B . . . . .	600	27,420	<b>DIVERSIFIED FINANCIAL</b>		
SiteOne Landscape Supply, Inc.			<b>SERVICES — 0.0% (d)</b>		
(a) (b) . . . . .	5,800	525,770	NewStar Financial, Inc. (CVR) (a) . . . . .	2,400	579
Systemax, Inc. . . . .	1,700	42,772	<b>MEDIA — 0.0% (d)</b>		
Textainer Group Holdings, Ltd. (a) . . . . .	7,465	79,950	Media General, Inc. (CVR) (a) . . . . .	6,500	650
Titan Machinery, Inc. (a) . . . . .	2,700	39,906	<b>PHARMACEUTICALS — 0.0%</b>		
Transcat, Inc. (a) . . . . .	1,100	35,046	<b>(d)</b>		
Triton International, Ltd. . . . .	7,600	305,520	Corium International, Inc. (CVR)		
Univar, Inc. (a) (b) . . . . .	24,064	583,311	(a) (b) . . . . .	3,400	612
Veritiv Corp. (a) . . . . .	1,791	35,229	<b>TOTAL RIGHTS</b>		
Watsco, Inc. . . . .	4,570	823,286	(Cost \$2,716) . . . . .		6,402
WESCO International, Inc. (a) . . . . .	5,928	352,064			

See accompanying notes to financial statements.

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

**December 31, 2019**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>SHORT-TERM INVESTMENTS — 8.4%</b>		
State Street Institutional Liquid Reserves Fund, Premier Class 1.73% (e) (f) . . . . .	18,312,980	\$ 18,314,812
State Street Navigator Securities Lending Portfolio II (g) (h) . . . . .	44,562,252	<u>44,562,252</u>
<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$62,875,638) . . . . .		<u>62,877,064</u>
<b>TOTAL INVESTMENTS — 105.5%</b> (Cost \$680,913,777) . . . . .		<u>790,579,183</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS</b> — (5.5)% . . . . .		<u>(41,377,111)</u>
<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 749,202,072</u>

- (c) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of December 31, 2019, total aggregate fair value of the security is \$0.
- (d) Amount is less than 0.05% of net assets.
- (e) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended December 31, 2019 are shown in the Affiliate Table below.
- (f) The rate shown is the annualized seven-day yield at December 31, 2019.
- (g) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended December 31, 2019 are shown in the Affiliate Table below.
- (h) Investment of cash collateral for securities loaned.

CVR Contingent Value Rights  
REIT Real Estate Investment Trust

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at December 31, 2019.

At December 31, 2019, open futures contracts were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/Depreciation</u>
E-Mini Russell 2000 Index (long)	92	03/20/2020	\$7,561,880	\$7,684,760	\$122,880
E-mini S&P MidCap 400 Index (long)	45	03/20/2020	9,183,027	9,291,600	<u>108,573</u>
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$231,453</u>

During the period ended December 31, 2019, average notional value related to futures contracts was \$8,003,714 or 1% of net assets.

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of December 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$727,695,717	\$ —	\$ 0(a)	\$727,695,717
Rights . . . . .	—	6,402	—	6,402
Short-Term Investments . . . . .	<u>62,877,064</u>	—	—	<u>62,877,064</u>
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$790,572,781</u>	<u>\$6,402</u>	<u>\$ 0</u>	<u>\$790,579,183</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts . . . . .	<u>231,453</u>	—	—	<u>231,453</u>
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ 231,453</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 231,453</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$790,804,234</u>	<u>\$6,402</u>	<u>\$ —</u>	<u>\$790,810,636</u>

- (a) Fund held a Level 3 security that was valued at \$0 at December 31, 2019.

See accompanying notes to financial statements.

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

*December 31, 2019*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 12/31/19	Value at 12/31/19	Dividend Income
State Street Institutional Liquid Reserves Fund, Premier Class . . . . .	—	\$ —	\$ 88,246,877	\$ 69,933,182	\$(309)	\$1,426	18,312,980	\$18,314,812	\$165,611
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	16,927,293	16,927,293	202,202,906	219,130,199	—	—	—	—	217,139
State Street Navigator Securities Lending Portfolio II . . . . .	24,606,690	24,606,690	235,462,274	215,506,712	—	—	44,562,252	44,562,252	541,970
Total . . . . .		<u>\$41,533,983</u>	<u>\$525,912,057</u>	<u>\$504,570,093</u>	<u>\$(309)</u>	<u>\$1,426</u>		<u>\$62,877,064</u>	<u>\$924,720</u>

*See accompanying notes to financial statements.*

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
*December 31, 2019*

	State Street Aggregate Bond Index Portfolio	State Street Global All Cap Equity ex- U.S. Index Portfolio	State Street Small/Mid Cap Equity Index Portfolio
<b>ASSETS</b>			
Investments in unaffiliated issuers, at value*	\$1,025,687,410	\$2,011,748,283	\$727,702,119
Investments in affiliated issuers, at value	51,669,585	144,820,295	62,877,064
Total Investments	1,077,356,995	2,156,568,578	790,579,183
Foreign currency, at value.	—	11,651,187	—
Net cash at broker	—	5,631,012	386,937
Cash	8,011	—	1,563
Receivable from broker — accumulated variation margin on open futures contracts.	—	656,764	231,765
Receivable for investments sold	158,108,692	454,592,395	201,683,280
Receivable for fund shares sold	594,644	2,440,000	1,883,000
Dividends receivable — unaffiliated issuers	—	2,639,256	1,173,475
Dividends receivable — affiliated issuers	64,044	169,289	66,608
Interest receivable — unaffiliated issuers	6,082,387	—	—
Securities lending income receivable — unaffiliated issuers	4,838	23,845	9,533
Securities lending income receivable — affiliated issuers	12,394	59,439	56,673
Receivable from Adviser	35,728	—	35,511
Receivable for foreign taxes recoverable	239	2,936,510	—
Other Receivable	439	—	—
Prepaid expenses and other assets	2,743	5,575	2,052
<b>TOTAL ASSETS</b>	<b>1,242,271,154</b>	<b>2,637,373,850</b>	<b>996,109,580</b>
<b>LIABILITIES</b>			
Due to custodian	—	92,171	—
Payable upon return of securities loaned	30,806,743	25,878,290	44,562,252
Payable for investments purchased	14,270,691	369,001	—
Payable for fund shares repurchased	163,523,307	512,220,853	202,266,044
Deferred foreign taxes payable	—	494,086	—
Custodian, sub-administration and transfer agent fees payable	12,743	62,065	14,407
Accrued Trustees' fees and expenses	210	463	157
Registration and filing fees payable	35,283	26,053	14,510
Professional fees payable	34,572	34,449	34,458
Printing and postage fees payable	7,573	17,734	5,551
Accrued expenses and other liabilities	1,535	879,783	10,129
<b>TOTAL LIABILITIES</b>	<b>208,692,657</b>	<b>540,074,948</b>	<b>246,907,508</b>
<b>NET ASSETS</b>	<b>\$1,033,578,497</b>	<b>\$2,097,298,902</b>	<b>\$749,202,072</b>
<b>NET ASSETS CONSIST OF:</b>			
Paid-in Capital	\$1,004,515,228	\$1,869,428,927	\$640,837,443
Total distributable earnings (loss)**	29,063,269	227,869,975	108,364,629
<b>NET ASSETS</b>	<b>\$1,033,578,497</b>	<b>\$2,097,298,902</b>	<b>\$749,202,072</b>
<b>NET ASSET VALUE PER SHARE</b>			
Net asset value per share	\$ 10.26	\$ 10.66	\$ 12.73
Shares of beneficial interest	100,772,654	196,746,111	58,838,383
Net Assets	\$1,033,578,497	\$2,097,298,902	\$749,202,072
<b>COST OF INVESTMENTS:</b>			
Investments in unaffiliated issuers	\$ 993,736,655	\$1,713,147,615	\$618,038,139
Investments in affiliated issuers	51,668,755	144,820,393	62,875,638
Total cost of investments	\$1,045,405,410	\$1,857,968,008	\$680,913,777
Foreign currency, at cost.	\$ —	\$ 11,571,480	\$ —
* Includes investments in securities on loan, at value	\$ 74,296,803	\$ 54,906,115	\$111,738,842
** Includes deferred foreign taxes	\$ —	\$ 494,086	\$ —

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF OPERATIONS**  
*For the Year Ended December 31, 2019*

	State Street Aggregate Bond Index Portfolio	State Street Global All Cap Equity ex- U.S. Index Portfolio	State Street Small/Mid Cap Equity Index Portfolio
<b>INVESTMENT INCOME</b>			
Interest income — unaffiliated issuers . . . . .	\$29,000,287	\$ 72,381	\$ 11,060
Dividend income — unaffiliated issuers . . . . .	—	76,254,909	10,991,750
Dividend income — affiliated issuers . . . . .	415,121	1,615,921	382,750
Unaffiliated securities lending income . . . . .	28,935	156,168	109,565
Affiliated securities lending income . . . . .	76,982	715,164	541,970
Foreign taxes withheld . . . . .	—	(6,892,569)	(7,923)
<b>TOTAL INVESTMENT INCOME (LOSS)</b> . . . . .	<u>29,521,325</u>	<u>71,921,974</u>	<u>12,029,172</u>
<b>EXPENSES</b>			
Custodian, sub-administration and transfer agent fees . . . . .	161,180	876,304	129,340
Trustees' fees and expenses . . . . .	36,681	58,983	31,864
Registration and filing fees . . . . .	18,644	—	3,045
Professional fees and expenses . . . . .	205,503	202,482	199,227
Printing and postage fees . . . . .	18,299	44,527	14,315
Insurance expense . . . . .	5,119	11,164	3,826
Miscellaneous expenses . . . . .	16,804	66,583	21,384
<b>TOTAL EXPENSES</b> . . . . .	<u>462,230</u>	<u>1,260,043</u>	<u>403,001</u>
Expenses waived/reimbursed by the Adviser . . . . .	(197,621)	—	(164,709)
<b>NET EXPENSES</b> . . . . .	<u>264,609</u>	<u>1,260,043</u>	<u>238,292</u>
<b>NET INVESTMENT INCOME (LOSS)</b> . . . . .	<u>\$29,256,716</u>	<u>\$ 70,661,931</u>	<u>\$ 11,790,880</u>
<b>REALIZED AND UNREALIZED GAIN (LOSS)</b>			
Net realized gain (loss) on:			
Investments — unaffiliated issuers . . . . .	4,200,299	(47,390,839)	18,851,421
Investments — affiliated issuers . . . . .	(282)	2,036	(309)
Foreign currency transactions . . . . .	—	(195,303)	—
Futures contracts . . . . .	—	8,082,997	1,926,004
Net realized gain (loss) . . . . .	<u>4,200,017</u>	<u>(39,501,109)</u>	<u>20,777,116</u>
Net change in unrealized appreciation/depreciation on:			
Investments — unaffiliated issuers** . . . . .	51,902,519	394,870,691	153,016,672
Investments — affiliated issuers . . . . .	830	(98)	1,426
Foreign currency translations . . . . .	—	57,635	—
Futures contracts . . . . .	—	2,598,889	898,832
Net change in unrealized appreciation/depreciation . . . . .	<u>51,903,349</u>	<u>397,527,117</u>	<u>153,916,930</u>
<b>NET REALIZED AND UNREALIZED GAIN (LOSS)</b> . . . . .	<u>56,103,366</u>	<u>358,026,008</u>	<u>174,694,046</u>
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS</b> . . . . .	<u>\$85,360,082</u>	<u>\$428,687,939</u>	<u>\$186,484,926</u>
** Includes foreign deferred taxes . . . . .	<u>\$ —</u>	<u>\$ (159,332)</u>	<u>\$ —</u>

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 All Cap Equity ex-U.S. Index Portfolio		State Street Small/Mid Cap Equity Index Portfolio	
	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/19	Year Ended 12/31/18
<b>INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:</b>						
Net investment income (loss)	\$ 29,256,716	\$ 22,747,408	\$ 70,661,931	\$ 56,416,890	\$ 11,790,880	\$ 9,258,320
Net realized gain (loss)	4,200,017	(3,210,271)	(39,501,109)	(20,725,327)	20,777,116	23,638,032
Net change in unrealized appreciation/depreciation	51,903,349	(17,781,652)	397,527,117	(332,439,999)	153,916,930	(92,935,148)
<b>Net increase (decrease) in net assets resulting from operations</b>	<u>85,360,082</u>	<u>1,755,485</u>	<u>428,687,939</u>	<u>(296,748,436)</u>	<u>186,484,926</u>	<u>(60,038,796)</u>
Distributions to shareholders	(31,375,273)	(23,874,830)	(74,874,677)	(54,663,652)	(33,388,501)	(33,894,404)
<b>FROM BENEFICIAL INTEREST TRANSACTIONS:</b>						
Proceeds from sale of shares sold	350,758,636	316,690,779	614,713,722	722,635,717	237,969,754	309,094,040
Reinvestment of distributions	31,375,273	23,874,830	74,874,677	54,663,652	33,388,500	33,894,404
Cost of shares redeemed	(249,299,011)	(159,228,020)	(853,701,487)	(173,549,380)	(303,985,012)	(85,192,583)
<b>Net increase (decrease) in net assets from capital transactions</b>	<u>132,834,898</u>	<u>181,337,589</u>	<u>(164,113,088)</u>	<u>603,749,989</u>	<u>(32,626,758)</u>	<u>257,795,861</u>
Net increase (decrease) in net assets during the period	<u>186,819,707</u>	<u>159,218,244</u>	<u>189,700,174</u>	<u>252,337,901</u>	<u>120,469,667</u>	<u>163,862,661</u>
Net assets at beginning of period	<u>846,758,790</u>	<u>687,540,546</u>	<u>1,907,598,728</u>	<u>1,655,260,827</u>	<u>628,732,405</u>	<u>464,869,744</u>
<b>NET ASSETS AT END OF PERIOD</b>	<u>\$1,033,578,497</u>	<u>\$ 846,758,790</u>	<u>\$2,097,298,902</u>	<u>\$1,907,598,728</u>	<u>\$ 749,202,072</u>	<u>\$628,732,405</u>
<b>SHARES OF BENEFICIAL INTEREST:</b>						
Shares sold	34,872,351	32,365,364	60,940,263	68,580,109	19,619,551	25,863,265
Reinvestment of distributions	3,098,209	2,467,864	7,070,319	6,176,684	2,620,761	3,434,084
Shares redeemed	(24,423,487)	(16,375,548)	(82,657,190)	(16,515,326)	(24,375,104)	(6,729,051)
<b>Net increase (decrease) from share transactions</b>	<u>13,547,073</u>	<u>18,457,680</u>	<u>(14,646,608)</u>	<u>58,241,467</u>	<u>(2,134,792)</u>	<u>22,568,298</u>

See accompanying notes to financial statements.

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

*Selected data for a share outstanding throughout each period*

	<u>Year Ended 12/31/19</u>	<u>Year Ended 12/31/18</u>	<u>Year Ended 12/31/17</u>	<u>Year Ended 12/31/16</u>	<u>Year Ended 12/31/15</u>
Net asset value, beginning of period . . . . .	\$ 9.71	\$ 10.00	\$ 9.91	\$ 9.89	\$ 10.14
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.28	0.26	0.23	0.23	0.20
Net realized and unrealized gain (loss) . . . . .	<u>0.57</u>	<u>(0.28)</u>	<u>0.10</u>	<u>0.01</u>	<u>(0.13)</u>
Total from investment operations . . . . .	<u>0.85</u>	<u>(0.02)</u>	<u>0.33</u>	<u>0.24</u>	<u>0.07</u>
Voluntary contribution from Adviser . . . . .	<u>—</u>	<u>—</u>	<u>—</u>	<u>—</u>	<u>0.00(b)</u>
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.30)	(0.27)	(0.24)	(0.21)	(0.19)
Net realized gains . . . . .	—	—	—	(0.01)	(0.11)
Return of Capital . . . . .	<u>—</u>	<u>—</u>	<u>—</u>	<u>—</u>	<u>(0.02)</u>
Total distributions . . . . .	<u>(0.30)</u>	<u>(0.27)</u>	<u>(0.24)</u>	<u>(0.22)</u>	<u>(0.32)</u>
Net asset value, end of period . . . . .	<u>\$ 10.26</u>	<u>\$ 9.71</u>	<u>\$ 10.00</u>	<u>\$ 9.91</u>	<u>\$ 9.89</u>
Total return (c) . . . . .	8.69%	(0.12)%	3.38%	2.39%	0.65%(d)
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$1,033,578	\$846,759	\$687,541	\$249,906	\$83,842
<b>Ratios to average net assets:</b>					
Total expenses . . . . .	0.04%	0.04%	0.06%	0.14%	0.17%
Net expenses . . . . .	0.03%	0.03%	0.03%	0.01%	0.03%
Net investment income (loss) . . . . .	2.76%	2.73%	2.31%	2.24%	2.00%
Portfolio turnover rate . . . . .	69%	90%	99%	194%	62%(e)

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

See accompanying notes to financial statements.

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

*Selected data for a share outstanding throughout each period*

	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15
Net asset value, beginning of period . . . . .	\$ 9.02	\$ 10.81	\$ 8.73	\$ 8.45	\$ 9.17
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.32	0.30	0.26	0.22	0.25
Net realized and unrealized gain (loss) . . . . .	1.64	(1.82)	2.12	0.20	(0.79)
Total from investment operations . . . . .	1.96	(1.52)	2.38	0.42	(0.54)
Voluntary contribution from Adviser . . . . .	—	—	—	—	0.00(b)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.32)	(0.27)	(0.25)	(0.14)	(0.18)
Net realized gains . . . . .	—	(0.00)(b)	(0.05)	—	—
Total distributions . . . . .	(0.32)	(0.27)	(0.30)	(0.14)	(0.18)
Net asset value, end of period . . . . .	\$ 10.66	\$ 9.02	\$ 10.81	\$ 8.73	\$ 8.45
Total return (c) . . . . .	21.70%	(13.99)%	27.20%	5.06%	(5.84)%(d)
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$2,097,299	\$1,907,599	\$1,655,261	\$552,700	\$117,461
<b>Ratios to average net assets:</b>					
Total expenses . . . . .	0.06%	0.06%	0.06%	0.23%	0.48%
Net expenses . . . . .	0.06%	0.06%	0.06%	0.08%	0.08%
Net investment income (loss) . . . . .	3.19%	2.89%	2.59%	2.51%	2.73%
Portfolio turnover rate . . . . .	28%	4%	2%	8%	3%

- (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%.

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

*Selected data for a share outstanding throughout each period*

	Year Ended 12/31/19	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 08/12/15* - 12/31/15
<b>Net asset value, beginning of period</b> . . . . .	\$ 10.31	\$ 12.10	\$ 10.65	\$ 9.30	\$ 10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.18	0.19	0.17	0.15	0.06
Net realized and unrealized gain (loss) . . . . .	2.71	(1.31)	1.76	1.38	(0.69)
Total from investment operations . . . . .	2.89	(1.12)	1.93	1.53	(0.63)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.17)	(0.19)	(0.15)	(0.09)	(0.06)
Net realized gains . . . . .	(0.30)	(0.48)	(0.33)	(0.09)	(0.01)
Total distributions . . . . .	(0.47)	(0.67)	(0.48)	(0.18)	(0.07)
<b>Net asset value, end of period</b> . . . . .	<u>\$ 12.73</u>	<u>\$ 10.31</u>	<u>\$ 12.10</u>	<u>\$ 10.65</u>	<u>\$ 9.30</u>
<b>Total return (b)</b> . . . . .	27.98%	(9.07)%	18.20%	16.46%	6.30%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$749,202	\$628,732	\$464,870	\$142,269	\$28,151
<b>Ratios to average net assets:</b>					
Total expenses . . . . .	0.05%	0.05%	0.07%	0.22%	0.41%(c)
Net expenses . . . . .	0.03%	0.03%	0.03%	0.03%	0.03%(c)
Net investment income (loss) . . . . .	1.48%	1.52%	1.46%	1.55%	1.61%(c)
Portfolio turnover rate . . . . .	51%	22%	21%	21%	8%(d)

\* Commencement of operations.

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

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

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

(c) Annualized.

(d) Not annualized.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS**  
*December 31, 2019*

**1. Organization**

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

As of December 31, 2019, the Trust consists of thirty (30) series (and corresponding classes, each of which have the same rights and privileges, including voting rights), each of which represents a separate series of beneficial interest in the Trust. The Declaration of Trust permits the Board of Trustees of the Trust (the “Board”) to authorize the issuance of an unlimited number of shares of beneficial interest with no par value. The financial statements herein relate to the following series (each a “Fund” or “Portfolio” and collectively, the “Funds and Portfolios”):

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

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

<b>Fund Name</b>	<b>Portfolio Name</b>	<b>Fund Ownership Interest in Portfolio at December 31, 2019</b>
State Street Aggregate Bond Index Fund	State Street Aggregate Bond Index Portfolio	22.94%
State Street Global All Cap Equity ex- U.S. Index Fund	State Street Global All Cap Equity ex- U.S. Index Portfolio	20.56%
State Street Small/Mid Cap Equity Index Fund	State Street Small/Mid Cap Equity Index Portfolio	14.18%

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.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2019*

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**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:

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

**Security Valuation**

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

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

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

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

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2019*

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A “significant event” is an event that the Board believes, with a reasonably high degree of certainty, has caused the closing market prices of a Fund’s portfolio securities to no longer reflect their value at the time of the Fund’s net asset value calculation. Fair value may be determined using an independent fair value service under valuation procedures approved by the Board. The independent fair value service takes into account multiple factors including, but not limited to, movements in the U.S. securities markets, certain depositary receipts, futures contracts and foreign currency exchange rates that have occurred subsequent to the close of foreign securities exchanges. The use of the independent fair value service or alternative fair valuation methods would result in the investments being classified within Level 2 of the fair value hierarchy.

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

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

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

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

The value of each Portfolio’s investments according to the fair value hierarchy as of December 31, 2019 is disclosed in each Portfolio’s respective Schedule of Investments.

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

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

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

### **Expenses**

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2019*

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**Foreign Currency Translation**

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

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

**Foreign Taxes**

The Portfolios may be subject to foreign taxes (a portion of which may be reclaimable) on income, stock dividends, realized and unrealized capital gain on investments or certain foreign currency transactions. Foreign taxes are recorded in accordance with SSGA FM's understanding of the applicable foreign tax regulations and rates that exist in the foreign jurisdictions in which the Portfolios invest. These foreign taxes, if any, are paid by the Portfolios and are reflected in the Statements of Operations, if applicable. Foreign taxes payable or deferred as of December 31, 2019, if any, are disclosed in the Portfolios' Statements of Assets and Liabilities.

**Distributions**

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

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

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

**3. Securities and Other Investments**

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

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



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2019*

**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 Fund equal to the daily change in the contract value, accumulated, exchange rates, and/or other transactional fees. The accumulation of those payments are recorded as variation margin receivable or payable with a corresponding offset to unrealized gains or losses. The Portfolios recognize a realized gain or loss when the contract is closed.

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

For the period ended December 31, 2019, the following Portfolios entered into futures contracts for the strategies listed below:

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

The following tables summarize the value of the Portfolios' derivative instruments as of December 31, 2019, and the related location in the accompanying Statements of Assets and Liabilities and Statements of Operations, presented by primary underlying risk exposure:

	Asset Derivatives					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Global All Cap Equity ex- U.S. Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$656,764	\$—	\$656,764

	Asset Derivatives					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Small/Mid Cap Equity Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$231,765	\$—	\$231,765

	Net Realized Gain (Loss)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Global All Cap Equity ex- U.S. Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$8,082,997	\$—	\$8,082,997

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2019*

	Net Realized Gain (Loss)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Small/Mid Cap Equity Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$1,926,004	\$—	\$1,926,004

	Net Change in Unrealized Appreciation (Depreciation)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Global All Cap Equity ex- U.S. Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$2,598,889	\$—	\$2,598,889

	Net Change in Unrealized Appreciation (Depreciation)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Small/Mid Cap Equity Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$898,832	\$—	\$898,832

**5. Fees and Transactions with Affiliates**

**Advisory Fee**

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

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

The Portfolios pay no investment advisory fees to SSGA FM.

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

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2019*

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

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

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

For the period ended December 31, 2019, SSGA FM reimbursed or waived the fees under these agreements as shown on the respective Statements of Operations.

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

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

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

**Distributor Fees**

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

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

**Other Transactions with Affiliates - Securities Lending**

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

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2019*

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

**Other Transactions with Affiliates**

The Portfolios may invest in affiliated entities, including securities issued by State Street Corporation, affiliated funds, or entities deemed to be affiliates as a result of the Portfolios owning more than five percent of the entity's voting securities or outstanding shares. Amounts relating to these transactions during the period ended December 31, 2019 are disclosed in the Schedules of Investments.

**Due to Custodian**

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

**6. Trustees' Fees**

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

**7. Investment Transactions**

Purchases and sales of investments (excluding in-kind transactions, derivative contracts and short term investments) for the period ended December 31, 2019, were as follows:

	U.S. Government Obligations		Other Securities	
	Purchases	Sales	Purchases	Sales
State Street Aggregate Bond Index Portfolio . . . . .	\$660,403,241	\$624,962,515	\$110,385,176	\$ 87,666,592
State Street Global All Cap Equity ex- U.S. Index Portfolio . . . . .	—	—	576,979,617	696,658,056
State Street Small/Mid Cap Equity Index Portfolio . . . . .	—	—	390,524,391	386,957,734

**8. Income Tax Information**

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

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

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

Certain capital accounts in the financial statements have been adjusted for permanent book-tax differences. These adjustments have no impact on net asset values or results of operations. Temporary book-tax differences will reverse in the future. These book-tax differences are primarily due to nontaxable dividend adjustments to income, foreign currencies, passive foreign investment companies, wash sale loss deferrals, and futures contracts.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
**December 31, 2019**

Under tax reform legislation commonly referred to as the Tax Cuts and Jobs Act (the “Tax Act”), a direct REIT shareholder is permitted to claim a 20% deduction for “qualified REIT dividends” (i.e., ordinary REIT dividends other than capital gain dividends and portions of REIT dividends designated as qualified dividend income). Originally, the Tax Act did not contain a provision permitting a regulated investment company, such as the Funds, to pass through the special character of “qualified REIT dividends” to its shareholders. On January 18, 2019, the Treasury Department and IRS issued proposed regulations that generally permit regulated investment companies, such as the Funds, to pass through “qualified REIT dividends” to its shareholders under Section 199A of the Internal Revenue Code.

The tax character of distributions paid during the year ended December 31, 2019, was as follows:

	<b>Ordinary Income</b>	<b>Long-Term Capital Gains</b>	<b>Total</b>
State Street Aggregate Bond Index Fund . . . . .	\$ 5,504,376	\$ —	\$ 5,504,376
State Street Global All Cap Equity ex- U.S. Index Fund . . . . .	12,373,392	7,365,890	19,739,282
State Street Small/Mid Cap Equity Index Fund . . . . .	2,155,987	3,534,164	5,690,151
State Street Aggregate Bond Index Portfolio . . . . .	31,375,273	—	31,375,273
State Street Global All Cap Equity ex- U.S. Index Portfolio . . . . .	74,874,677	—	74,874,677
State Street Small/Mid Cap Equity Index Portfolio . . . . .	16,054,927	17,333,574	33,388,501

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

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

At December 31, 2019, the components of distributable earnings on a tax basis were as follows:

	<b>Undistributed Ordinary Income</b>	<b>Capital Loss Carryforwards</b>	<b>Undistributed Long-Term Capital Gains</b>	<b>Net Unrealized Gains (Losses)</b>	<b>Total</b>
State Street Aggregate Bond Index Fund . . . . .	\$ 32,245	\$ (566)	\$ —	\$ 4,408,379	\$ 4,440,058
State Street Global All Cap Equity ex- U.S. Index Fund . . . . .	44,467	—	117,158	14,326,187	14,487,812
State Street Small/Mid Cap Equity Index Fund . . . . .	—	—	1,951,555	2,648,092	4,599,647
State Street Aggregate Bond Index Portfolio . . . . .	—	(2,635,567)	—	31,698,836	29,063,269
State Street Global All Cap Equity ex- U.S. Index Portfolio . . . . .	61,829	(60,075,419)	—	287,883,565	227,869,975
State Street Small/Mid Cap Equity Index Portfolio . . . . .	1,669,490	—	16,847,893	89,847,246	108,364,629

As of December 31, 2019, the Funds and Portfolios had capital loss carryforwards available to offset future realized capital gains through the indicated expiration dates as follows:

	<b>Non-Expiring Short Term</b>	<b>Non-Expiring Long Term</b>
State Street Aggregate Bond Index Fund . . . . .	\$ —	\$ 566
State Street Aggregate Bond Index Portfolio . . . . .	1,513,267	1,122,300
State Street Global All Cap Equity ex- U.S. Index Portfolio . . . . .	—	60,075,419

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
**December 31, 2019**

As of December 31, 2019, gross unrealized appreciation and gross unrealized depreciation of investments and other financial instruments based on cost for federal income tax purposes were as follows:

	<b>Tax Cost</b>	<b>Gross Unrealized Appreciation</b>	<b>Gross Unrealized Depreciation</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
State Street Aggregate Bond Index Fund . . . . .	\$ 232,690,265	\$ 4,408,379	\$ —	\$ 4,408,379
State Street Global All Cap Equity ex- U.S. Index Fund . . . . .	416,922,402	14,326,187	—	14,326,187
State Street Small/Mid Cap Equity Index Fund. . . . .	103,597,299	2,648,092	—	2,648,092
State Street Aggregate Bond Index Portfolio . . . . .	1,045,658,159	33,176,904	1,478,068	31,698,836
State Street Global All Cap Equity ex- U.S. Index Portfolio . . . . .	1,868,896,151	378,949,451	91,450,342	287,499,109
State Street Small/Mid Cap Equity Index Portfolio . . . . .	700,963,401	141,561,243	51,713,997	89,847,246

**9. Securities Lending**

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

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

The market value of securities on loan as of December 31, 2019, and the value of the invested cash collateral are disclosed in the Portfolios' Statements of Assets and Liabilities. Non-cash collateral is not disclosed in the Portfolios' Statements of Assets and Liabilities as it is held by the lending agent on behalf of the Portfolios, and the Portfolios do not have the ability to re-hypothecate those securities. Securities lending income, as disclosed in the Portfolios' Statements of Operations, represents the income earned from the non-cash collateral and the investment of cash collateral, net of fee rebates paid to the borrower and net of fees paid to State Street as lending agent.

The following is a summary of each Portfolio's securities lending agreements and related cash and non-cash collateral received as of December 31, 2019:

<b>Portfolio</b>	<b>Market Value of Securities on Loan</b>	<b>Cash Collateral Received</b>	<b>Non-Cash Collateral Received*</b>	<b>Total Collateral Received</b>
State Street Aggregate Bond Index Portfolio . . . . .	\$ 74,296,803	\$30,806,743	\$45,138,135	\$ 75,944,878
State Street Global All Cap Equity ex- U.S. Index Portfolio. . . . .	54,906,115	25,878,290	31,918,031	57,796,321
State Street Small/Mid Cap Equity Index Portfolio . . . . .	111,738,842	44,562,252	69,843,181	114,405,433

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
**December 31, 2019**

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged or securities loaned, and the remaining contractual maturity of those transactions as of December 31, 2019:

Portfolio	Securities Lending Transactions	Remaining Contractual Maturity of the Agreements As of December 31, 2019					Total Borrowings	Gross Amount of Recognized Liabilities for Securities Lending Transactions
		Overnight and Continuous	<30 Days	Between 30 & 90 Days	>90 Days			
State Street Aggregate Bond Index Portfolio	Corporate Bonds & Notes	\$15,368,900	\$—	\$—	\$—	\$15,368,900	\$15,368,900	
State Street Aggregate Bond Index Portfolio	Foreign Government Obligations	5,781,603	—	—	—	5,781,603	5,781,603	
State Street Aggregate Bond Index Portfolio	U.S. Government Agency Obligations	1,630,553	—	—	—	1,630,553	1,630,553	
State Street Aggregate Bond Index Portfolio	U.S. Treasury Obligations	8,025,687	—	—	—	8,025,687	8,025,687	
State Street Global All Cap Equity ex-U.S. Index Portfolio	Common Stocks	25,878,290	—	—	—	25,878,290	25,878,290	
State Street Small/Mid Cap Equity Index Portfolio	Common Stocks	44,562,073	—	—	—	44,562,073	44,562,073	
State Street Small/Mid Cap Equity Index Portfolio	Rights	179	—	—	—	179	179	

**10. Line of Credit**

The Portfolios and other affiliated funds (each a “Participant” and, collectively, the “Participants”) have access to \$200 million of 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 2020 unless extended or renewed.

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

The Portfolios had no outstanding loans as of December 31, 2019.

**11. Risks**

**Concentration Risk**

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

**Foreign and Emerging Markets Risks**

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2019*

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**Market and Credit Risk**

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

**12. Change in Accounting Principle**

In March 2017, the Financial Accounting Standards Board issued Accounting Standards Update 2017-08, Receivables – Nonrefundable Fees and Other Costs (Subtopic 310-20) — Premium Amortization on Purchased Callable Debt Securities (“ASU 2017-08”). For callable debt securities held at a premium that have explicit, non-contingent call features and that are callable at fixed prices on preset dates, ASU 2017-08 requires the premium to be amortized to the earliest call date. The adoption resulted in a change in accounting principle, since the Portfolio had historically amortized such premiums to maturity for U.S. GAAP. Accordingly, State Street Aggregate Bond Index Portfolio has adopted ASU 2017-08 to amend the premium amortization period for certain purchased callable debt securities with non-contingent call features to the earliest call date. In accordance with the transition provisions of the standard, the Portfolio applied the amendments on a modified retrospective basis by recognizing a cumulative effect adjustment that decreased the beginning of period cost of investments and increased the unrealized appreciation on investments by \$20,081.

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

**13. Subsequent Events**

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



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

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

**Opinion on the Financial Statements**

We have audited the accompanying statements of assets and liabilities of State Street Aggregate Bond Index Fund, State Street Global All Cap Equity ex-U.S. Index Fund (formerly, State Street Global Equity ex-U.S. Index Fund) and State Street Small/Mid Cap Equity Index Fund (collectively referred to as the “Funds”), and State Street Aggregate Bond Index Portfolio, State Street Global All Cap Equity ex-U.S. Index Portfolio (formerly, State Street Global Equity ex-U.S. Index Portfolio) and State Street Small/Mid Cap Equity Portfolio (collectively referred to as the “Portfolios”) (six of the Funds and Portfolios constituting the State Street Institutional Investment Trust (the “Trust”)), including the schedules of investments of the Portfolios, as of December 31, 2019, and the related statements of operations and changes in net assets, and the financial highlights for each of the periods indicated in the table below and the related notes (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds and Portfolios (six of the Funds and Portfolios constituting State Street Institutional Investment Trust) at December 31, 2019, and the results of their operations, changes in net assets and financial highlights for each of the periods indicated in the table below, in conformity with U.S. generally accepted accounting principles.

Individual fund or portfolio constituting the State Street Institutional Investment Trust	Statement of operations	Statement of changes in net assets	Financial highlights
State Street Aggregate Bond Index Fund	For the year ended December 31, 2019	For each of the two years in the period ended December 31, 2019	For each of the five years in the period ended December 31, 2019
State Street Global All Cap Equity ex-U.S. Index Fund	For the year ended December 31, 2019	For each of the two years in the period ended December 31, 2019	For each of the five years in the period ended December 31, 2019
State Street Small/Mid Cap Equity Index Fund	For the year ended December 31, 2019	For each of the two years in the period ended December 31, 2019	For each of the four years in the period ended December 31, 2019 and the period from August 12, 2015 (commencement of operations) through December 31, 2015
State Street Aggregate Bond Index Portfolio	For the year ended December 31, 2019	For each of the two years in the period ended December 31, 2019	For each of the five years in the period ended December 31, 2019
State Street Global All Cap Equity ex-U.S. Index Portfolio	For the year ended December 31, 2019	For each of the two years in the period ended December 31, 2019	For each of the five years in the period ended December 31, 2019
State Street Small/Mid Cap Equity Index Portfolio	For the year ended December 31, 2019	For each of the two years in the period ended December 31, 2019	For each of the four years in the period ended December 31, 2019 and the period from August 12, 2015 (commencement of operations) through December 31, 2015

**Basis for Opinion**

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

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. The Trust is not required to have, nor were we engaged to perform, an audit of the Trust’s internal control over financial reporting. As part of our audits we are required to obtain an understanding of internal control over financial

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

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reporting but not for the purpose of expressing an opinion on the effectiveness of the Trust's internal control over financial reporting. Accordingly, we express no such opinion.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our procedures included confirmation of securities owned as of December 31, 2019, by correspondence with the custodian, brokers and others or by other appropriate auditing procedures where replies from brokers and others were not received. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

*Ernst & Young LLP*

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

Boston, Massachusetts  
February 27, 2020

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
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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 July 1, 2019 to December 31, 2019.

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

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

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

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

	Annualized Expense Ratio	Actual		Hypothetical (assuming a 5% return before expenses)	
		Ending Account Value	Expenses Paid During Period	Ending Account Value	Expenses Paid During Period
State Street Aggregate Bond Index Fund. . . . .					
Class A . . . . .	0.54%	\$1,021.10	\$2.75(a)	\$1,022.50	\$2.75(a)
Class I . . . . .	0.23	1,022.10	1.17(a)	1,024.00	1.17(a)
Class K . . . . .	0.03	1,023.40	0.15(a)	1,025.10	0.15(a)
State Street Global All Cap Equity ex- U.S. Index Fund					
Class A . . . . .	0.57	1,066.40	2.97(a)	1,022.30	2.91(a)
Class I . . . . .	0.13	1,068.60	0.68(a)	1,024.60	0.66(a)
Class K . . . . .	0.00	1,068.50	0.00(a)	1,025.20	0.00(a)
State Street Small/Mid Cap Equity Index Fund					
Class A . . . . .	0.60	1,067.30	3.13(a)	1,022.20	3.06(a)
Class I . . . . .	0.26	1,069.00	1.36(a)	1,023.90	1.33(a)
Class K . . . . .	0.05	1,069.30	0.26(a)	1,025.00	0.26(a)
State Street Aggregate Bond Index Portfolio . . . . .	0.02	1,024.20	0.10(b)	1,025.10	0.10(b)
State Street Global All Cap Equity ex- U.S. Index Portfolio . . .	0.06	1,068.90	0.31(b)	1,024.90	0.31(b)
State Street Small/Mid Cap Equity Index Portfolio . . . . .	0.03	1,070.10	0.16(b)	1,025.10	0.15(b)

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2019 (Unaudited)*

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**Tax Information**

For federal income tax purposes, the following information is furnished with respect to the distributions of the Trust for its fiscal year ended December 31, 2019.

**Dividends Received Deduction**

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

**Qualified Dividend Income**

A portion of dividends distributed by the Funds during the fiscal year ended December 31, 2019 are considered qualified dividend income and are eligible for reduced tax rates. These lower rates range from 5% to 20% depending on the individual's tax bracket. Each Fund reports the maximum amount allowable of its net taxable income as qualified dividend income as provided in the Jobs and Growth Tax Relief Reconciliation Act of 2003.

Long term capital gains dividends paid during the year ended December 31, 2019 were as follows:

	<u>Amount</u>
State Street Global All Cap Equity ex- U.S. Index Fund . . . . .	\$ 7,365,890
State Street Small/Mid Cap Equity Index Fund . . . . .	3,534,164
State Street Small/Mid Cap Equity Index Portfolio . . . . .	17,333,574

**Foreign Tax Credit**

The have made an election under Internal Revenue Code Section 853 to pass through foreign taxes paid by each Fund to its shareholders. For the year ended December 31, 2019, the total amount of foreign taxes that will be passed through are:

	<u>Amount</u>
State Street Global All Cap Equity ex- U.S. Index Fund . . . . .	\$ 845,164
State Street Global All Cap Equity ex- U.S. Index Portfolio. . . . .	5,107,806

The amount of foreign source income earned on the following Fund and Portfolio during the year ended December 31, 2019 was as follows:

	<u>Amount</u>
State Street Global All Cap Equity ex- U.S. Index Fund . . . . .	\$10,508,315
State Street Global All Cap Equity ex- U.S. Index Portfolio. . . . .	63,507,693

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
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**Liquidity Risk Management Program**

Pursuant to Rule 22e-4 under the 1940 Act, the Funds have adopted a liquidity risk management program. SSGA FM has been designated by the Board to administer the Funds' liquidity risk management program. The program's principal objectives include assessing, managing and periodically reviewing each Fund's liquidity risk, based on factors specific to the circumstances of the Fund. Liquidity risk is defined as the risk that a Fund could not meet redemption requests without significant dilution of remaining investors' interests in the Fund. During the fiscal year, SSGA FM provided the Board with a report addressing the operations of the program and assessing its adequacy and effectiveness of implementation.

During the period covered by the liquidity program report to the Board, the program supported each Fund's ability to honor redemption requests timely and SSGA FM's management of each Fund's liquidity profile, including during periods of market volatility and net redemptions. SSGA FM reported that the program operated adequately and that the implementation of the program was effective to manage each Fund's liquidity risk.

There can be no assurance that the program will achieve its objectives in the future. Please refer to your Fund's prospectus for more information regarding the Fund's exposure to liquidity risk and other principal risks to which an investment in the Fund may be subject.

**Proxy Voting Policies and Procedures and Records**

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

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

**Quarterly Portfolio Schedule**

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
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**TRUSTEES AND OFFICERS INFORMATION**

Name, Address and Year of Birth	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation During the Past Five Years and Relevant Experience	Number of Funds in Fund Complex Overseen by Trustee†	Other Directorships Held by Trustee During the Past Five Years
<b>Trustees</b>					
<b>Independent Trustees</b>					
Michael F. Holland c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1944	Trustee and Co- Chairperson of the Board	Term: Indefinite Elected: 7/99	Chairman, Holland & Company L.L.C. (investment adviser) (1995- present).	67	Director, the Holland Series Fund, Inc.; Director, The China Fund, Inc. (1992-2017); Director, The Taiwan Fund, Inc. (2007-2017); Director, Reaves Utility Income Fund, Inc.; and Director, Blackstone/GSO Loans (and Real Estate) Funds.
Patrick J. Riley c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1948	Trustee and Co- Chairperson of the Board	Term: Indefinite Elected: 1/14	2002 to May 2010, Associate Justice of the Superior Court, Commonwealth of Massachusetts; 1985 to 2002, Partner, Riley, Burke & Donahue, L.L.P. (law firm); 1998 to Present, Independent Director, State Street Global Advisers Ireland, Ltd. (investment company); 1998 to Present, Independent Director, SSGA Liquidity plc (formerly, SSGA Cash Management Fund plc); January 2009 to Present, Independent Director, SSGA Fixed Income plc; and January 2009 to Present, Independent Director, SSGA Qualified Funds PLC.	67	Board Director and Chairman, SPDR Europe IPLC Board (2011-Present); Board Director and Chairman, SPDR Europe II, PLC (2013- Present).
John R. Costantino c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1946	Trustee and Co- Chairperson of the Qualified Legal Compliance Committee	Term: Indefinite Elected: 12/18	General Partner, NGN Capital LLC (2006 – present); and Managing Director, Vice President of Walden Capital Management (1996 – present).	67	Trustee of Neuroscience Research Institute (1986 – present); Trustee of Fordham University (1989 – 1995 and 2001 – 2007) and Trustee Emeritus (2007 – present); Trustee of GE Funds (1993 – February 2011); Director, Muscular Dystrophy Association (since 2019); and Trustee of Gregorian University Foundation (1992 – 2007).
Richard D. Shirk c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1945	Trustee and Co- Chairperson of the Qualified Legal Compliance Committee	Term: Indefinite Elected: 1/14	March 2001 to April 2002, Chairman (1996 to March 2001, President and Chief Executive Officer), Cerulean Companies, Inc. (holding company) (Retired); 1992 to March 2001, President and Chief Executive Officer, Blue Cross Blue Shield of Georgia (health insurer, managed healthcare).	67	1998 to December 2008, Chairman, Board Member and December 2008 to Present, Investment Committee Member, Healthcare Georgia Foundation (private foundation); September 2002 to 2012, Lead Director and Board Member, Amerigroup Corp. (managed health care); 1999 to 2013, Board Member and (since 2001) Investment Committee Member, Woodruff Arts Center; and 2003 to 2009, Trustee, Gettysburg College; Board member, Aerocare Holdings, Regenesi Biomedical Inc.
Rina K. Spence c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1948	Trustee and Co- Chairperson of the Audit Committee, Co-Chairperson of the Nominating Committee and Co- Chairperson of the Governance Committee	Term: Indefinite Elected: 7/99	President of SpenceCare International LLC (international healthcare consulting) (1999 – present); Chief Executive Officer, IEmily.com (health internet company) (2000 – 2001); Chief Executive Officer of Consensus Pharmaceutical, Inc. (1998 – 1999); Founder, President and Chief Executive Officer of Spence Center for Women's Health (1994 – 1998); President and CEO, Emerson Hospital (1984 – 1994); Honorary Consul for Monaco in Boston (2015 – present).	67	None.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2019 (Unaudited)*

<b>Name, Address and Year of Birth</b>	<b>Position(s) Held with Trust</b>	<b>Term of Office and Length of Time Served</b>	<b>Principal Occupation During the Past Five Years and Relevant Experience</b>	<b>Number of Funds in Fund Complex Overseen by Trustee†</b>	<b>Other Directorships Held by Trustee During the Past Five Years</b>
Bruce D. Taber c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1943	Trustee and Co-Chairperson of the Valuation Committee, Co-Chairperson of the Nominating Committee and Co-Chairperson of the Governance Committee	Term: Indefinite Elected: 1/14	Retired; 1999 to 2016, Partner, Zenergy LLC (a technology company providing Computer Modeling and System Analysis to the General Electric Power Generation Division); Until December 2008, Independent Director, SSGA Cash Management Fund plc; Until December 2008, Independent Director, State Street Global Advisers Ireland, Ltd. (investment companies).	49	None.
Michael A. Jessee c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1946	Trustee and Co-Chairperson of the Valuation Committee	Term: Indefinite Appointed: 7/16 Elected: 12/18	Retired; formerly, President and Chief Executive Officer of the Federal Home Loan Bank of Boston (1989 – 2009); Trustee, Randolph-Macon College (2004-2016).	67	None.
Donna M. Rapaccioli c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1962	Trustee and Co-Chairperson of the Audit Committee	Term: Indefinite Elected: 12/18	Dean of the Gabelli School of Business (2007 – present) and Accounting Professor (1987 – present) at Fordham University.	67	Director- Graduate Management Admissions Council (2015 - present); Trustee of Emmanuel College (2010 – 2019).
<b>Interested Trustees(1)</b>					
James E. Ross(2) SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1965	Trustee	Term: Indefinite Appointed: 2/07 Elected: 12/18	Chairman and Director, SSGA Funds Management, Inc. (2005-present); Executive Vice President, State Street Global Advisers (2012-present); Chief Executive Officer and Director, State Street Global Advisers Funds Distributors, LLC (May 2017 – present); Director, State Street Global Markets, LLC (2013 - April 2017); President, SSGA Funds Management, Inc. (2005 – 2012), Principal, State Street Global Advisers (2000-2005).	187	SSGA SPDR ETFs Europe I plc (Director) (November 2016 – present); SSGA SPDR ETFs Europe II plc (Director) (November 2016 – present).
Ellen M. Needham(3) SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1967	Trustee and President	Term: Indefinite Elected 12/18	President and Director, SSGA FM (2001 – present)*; Senior Managing Director, State Street Global Advisers (1992 – present)*; Director, State Street Global Advisers Funds Distributors, LLC (May 2017 – present).*	67	None.

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

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

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

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

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
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The following lists the principal officers for the Trust, as well as their mailing addresses and ages, positions with the Trust and length of time served, and present and principal occupations:

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



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2019 (Unaudited)*

<b>Name, Address and Year of Birth</b>	<b>Position(s) Held with Trust</b>	<b>Term of Office and Length of Time Served</b>	<b>Principal Occupation(s) During the Past 5 Years</b>
SEAN O'MALLEY SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1969	Chief Legal Officer	Term: Indefinite Elected: 8/19	Senior Vice President and Deputy General Counsel, State Street Global Advisors (November 2013 – present).
ANDREW DELORME SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1975	Secretary	Term: Indefinite Elected: 8/19	Vice President and Senior Counsel, State Street Global Advisors (April 2016 – present); Vice President and Counsel, State Street Global Advisors (August 2014 – March 2016).
KEVIN MORRIS SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1982	Assistant Secretary	Term: Indefinite Elected: 8/19	Vice President and Senior Counsel, State Street Global Advisors (April 2019 – present); Vice President and Counsel, State Street Global Advisors (January 2016 – April 2019); Director, Asset Management Compliance, Fidelity Investments (June 2015 – January 2016); Senior Compliance Advisor, Asset Management Compliance, Fidelity Investments (June 2012 – June 2015).
DAVID URMAN SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1985	Assistant Secretary	Term: Indefinite Elected: 8/19	Vice President and Senior Counsel, State Street Global Advisors (April 2019 – present); Vice President and Counsel, State Street Global Advisors (August 2015 – April 2019); Associate, Ropes & Gray LLP (November 2012 – August 2015).

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

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

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**Trustees**

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

**Investment Adviser and Administrator**

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

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

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

**Independent Registered Public Accounting Firm**

Ernst & Young LLP  
200 Clarendon Street  
Boston, MA 02116

**Legal Counsel**

Ropes & Gray LLP  
800 Boylston Street  
Boston, MA 02199

**Transfer Agent of the Funds**

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

**Distributor**

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

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

**State Street Institutional Investment Trust**

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

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