

Semi-Annual Report

June 30, 2020

State Street Institutional Investment Trust

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

State Street Small/Mid Cap Equity Index Portfolio

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

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STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF ASSETS AND LIABILITIES
June 30, 2020 (Unaudited)

	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
ASSETS			
Investment in corresponding affiliated Portfolio, at value*	\$284,134,399	\$411,832,047	\$101,519,254
Receivable for investments sold	—	303,786	—
Receivable for fund shares sold	946,555	329,619	201,384
Receivable from Adviser	63,393	94,864	20,662
TOTAL ASSETS	<u>285,144,347</u>	<u>412,560,316</u>	<u>101,741,300</u>
LIABILITIES			
Payable for investments purchased	186,297	—	117,704
Payable for fund shares repurchased	754,757	627,903	78,179
Advisory fee payable	5,893	20,327	2,489
Custodian fees payable	3,514	3,184	3,190
Administration fees payable	11,786	16,940	4,148
Distribution fees payable	2,407	1,346	3,694
Trustees' fees and expenses payable	156	156	156
Transfer agent fees payable	16,694	11,115	5,114
Sub-transfer agent fee payable	28,557	3,229	20,746
Registration and filing fees payable	1,263	517	5,173
Professional fees payable	25,125	24,867	25,127
Printing and postage fees payable	—	3,746	—
Accrued expenses and other liabilities	74	88,615	106
TOTAL LIABILITIES	<u>1,036,523</u>	<u>801,945</u>	<u>265,826</u>
NET ASSETS	<u>\$284,107,824</u>	<u>\$411,758,371</u>	<u>\$101,475,474</u>
NET ASSETS CONSIST OF:			
Paid-in Capital	\$266,606,720	\$441,119,810	\$102,881,977
Total distributable earnings (loss)	17,501,104	(29,361,439)	(1,406,503)
NET ASSETS	<u>\$284,107,824</u>	<u>\$411,758,371</u>	<u>\$101,475,474</u>
Class A			
Net Assets	\$ 7,690,594	\$ 6,425,451	\$ 17,885,367
Shares Outstanding	72,317	73,750	75,194
Net asset value, offering and redemption price per share	<u>\$ 106.35</u>	<u>\$ 87.12</u>	<u>\$ 237.86</u>
Maximum sales charge	3.75%	5.25%	5.25%
Maximum offering price per share	<u>\$ 110.49</u>	<u>\$ 91.95</u>	<u>\$ 251.04</u>
Class I			
Net Assets	\$ 7,310,393	\$ 334,064	\$ 5,521,009
Shares Outstanding	68,910	3,825	23,178
Net asset value, offering and redemption price per share	<u>\$ 106.09</u>	<u>\$ 87.34</u>	<u>\$ 238.20</u>
Class K			
Net Assets	\$269,106,837	\$404,998,856	\$ 78,069,098
Shares Outstanding	2,536,481	4,628,733	327,361
Net asset value, offering and redemption price per share	<u>\$ 106.09</u>	<u>\$ 87.50</u>	<u>\$ 238.48</u>
COST OF INVESTMENTS:			
*Investment in corresponding affiliated Portfolio, at cost	\$267,896,443	\$437,638,090	\$102,694,986

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF OPERATIONS
For the Six Months Ended June 30, 2020 (Unaudited)

	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
INVESTMENT INCOME			
Dividend income from corresponding affiliated Portfolio	\$ 3,084,909	\$ —	\$ —
EXPENSES			
Advisory fee	32,667	117,310	14,250
Administration fees	65,335	97,759	23,749
Sub-transfer agent fee			
Class A	18,978	6,262	17,811
Class I	7,716	403	5,648
Distribution fees			
Class A	23,724	7,827	22,263
Custodian fees	19,425	19,356	19,364
Trustees' fees and expenses	10,156	10,156	10,156
Transfer agent fees	136,164	57,677	20,865
Registration and filing fees	47,794	49,733	39,354
Professional fees and expenses	21,561	21,561	21,263
Printing and postage fees	5,300	6,922	4,037
Insurance expense	474	840	224
Miscellaneous expenses	2,308	192,933	2,135
TOTAL EXPENSES	<u>391,602</u>	<u>588,739</u>	<u>201,119</u>
Expenses waived/reimbursed by the Adviser	(308,516)	(572,292)	(134,022)
NET EXPENSES	<u>83,086</u>	<u>16,447</u>	<u>67,097</u>
NET INVESTMENT INCOME (LOSS)	<u>\$ 3,001,823</u>	<u>\$ (16,447)</u>	<u>\$ (67,097)</u>
REALIZED AND UNREALIZED GAIN (LOSS)			
Net realized gain (loss) on:			
Investment in corresponding affiliated Portfolio	1,956,203	(1,883,151)	(2,042,276)
Net change in unrealized appreciation/depreciation on:			
Investments — unaffiliated issuers	<u>11,120,904</u>	<u>(41,949,653)</u>	<u>(3,896,777)</u>
NET REALIZED AND UNREALIZED GAIN (LOSS)	<u>13,077,107</u>	<u>(43,832,804)</u>	<u>(5,939,053)</u>
NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS . . .	<u>\$16,078,930</u>	<u>\$(43,849,251)</u>	<u>\$(6,006,150)</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	
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Six Months Ended 6/30/20(b) (Unaudited)	Year Ended 12/31/19(b)	Six Months Ended 6/30/20(c) (Unaudited)	Year Ended 12/31/19(c)
INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:						
Net investment income (loss)	\$ 3,001,823	\$ 5,536,621	\$ (16,447)	\$ 12,325,409	\$ (67,097)	\$ 1,683,053
Net realized gain (loss)	1,956,203	90,763	(1,883,151)	7,849,558	(2,042,276)	3,691,103
Net change in unrealized appreciation/depreciation	11,120,904	8,264,351	(41,949,653)	55,075,154	(3,896,777)	12,029,745
Net increase (decrease) in net assets resulting from operations	16,078,930	13,891,735	(43,849,251)	75,250,121	(6,006,150)	17,403,901
DISTRIBUTIONS TO SHAREHOLDERS:						
Class A	(195,892)	(122,467)	—	(295,877)	—	(1,084,071)
Class I	(83,292)	(278,785)	—	(33,133)	—	(337,036)
Class K	(2,738,700)	(5,103,124)	—	(19,410,272)	—	(4,269,044)
Total distributions to shareholders	(3,017,884)	(5,504,376)	—	(19,739,282)	—	(5,690,151)
FROM BENEFICIAL INTEREST TRANSACTIONS:						
Class A						
Proceeds from sale of shares sold	7,058,048	19,325,795	981,700	3,514,321	2,560,006	15,166,292
Reinvestment of distributions	189,277	120,008	—	295,877	—	1,078,801
Cost of shares redeemed	(19,762,651)	(1,270,756)	(896,958)	(967,350)	(5,033,259)	(5,644,151)
Net increase (decrease) from capital share transactions	(12,515,326)	18,175,047	84,742	2,842,848	(2,473,253)	10,600,942
Class I						
Proceeds from sale of shares sold	743,752	652,191	153,740	199,110	910,373	1,143,157
Reinvestment of distributions	5,666	79,075	—	33,133	—	337,036
Cost of shares redeemed	(1,107,535)	(4,693,496)	(427,158)	(229,932)	(1,059,282)	(1,258,349)
Net increase (decrease) from capital share transactions	(358,117)	(3,962,230)	(273,418)	2,311	(148,909)	221,844
Class K						
Proceeds from sale of shares sold	80,541,102	109,961,561	53,395,774	164,108,478	14,605,654	53,522,034
Reinvestment of distributions	2,737,836	5,100,827	—	19,257,505	—	4,221,079
Cost of shares redeemed	(36,446,309)	(40,110,624)	(28,858,789)	(247,782,361)	(10,735,251)	(26,552,849)
Net increase (decrease) from capital share transactions	46,832,629	74,951,764	24,536,985	(64,416,378)	3,870,403	31,190,264
Net increase (decrease) in net assets from beneficial interest transactions	33,959,186	89,164,581	24,348,309	(61,571,219)	1,248,241	42,013,050
Net increase (decrease) in net assets during the period	47,020,232	97,551,940	(19,500,942)	(6,060,380)	(4,757,909)	53,726,800
Net assets at beginning of period	237,087,592	139,535,652	431,259,313	437,319,693	106,233,383	52,506,583
NET ASSETS AT END OF PERIOD	\$284,107,824	\$237,087,592	\$411,758,371	\$ 431,259,313	\$101,475,474	\$106,233,383
SHARES OF BENEFICIAL INTEREST:						
Class A						
Shares sold	67,805	191,242	11,759	37,215	12,024	61,399
Reinvestment of distributions	1,814	1,190	—	3,010	—	4,250
Shares redeemed	(188,522)	(12,949)	(10,482)	(10,307)	(23,806)	(22,953)
Net increase (decrease) from share transactions	(118,903)	179,483	1,277	29,918	(11,782)	42,696
Class I						
Shares sold	7,223	6,645	1,628	2,113	3,668	4,745
Reinvestment of distributions	54	801	—	337	—	1,328
Shares redeemed	(10,520)	(46,211)	(5,332)	(2,424)	(5,401)	(5,209)
Net increase (decrease) from share transactions	(3,243)	(38,765)	(3,704)	26	(1,733)	864

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	
	Six Months Ended	Year Ended	Six Months Ended	Year Ended	Six Months Ended	Year Ended
	6/30/20(a) (Unaudited)	12/31/19(a)	6/30/20(b) (Unaudited)	12/31/19(b)	6/30/20(c) (Unaudited)	12/31/19(c)
Class K						
Shares sold	774,075	1,097,746	671,453	1,684,347	69,436	214,683
Reinvestment of distributions	26,281	51,067	—	195,508	—	16,631
Shares redeemed	(351,805)	(399,561)	(353,472)	(2,681,531)	(49,350)	(106,327)
Net increase (decrease) from share transactions	\$ 448,551	\$ 749,252	\$ 317,981	\$ (801,676)	\$ 20,086	\$ 124,987

- (a) After the close of trading on April 17, 2020, the State Street Aggregate Bond Index Fund underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) After the close of trading on April 17, 2020, State Street Global All Cap Equity ex-U.S. Index Fund underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (c) After the close of trading on April 17, 2020, State Street Small/Mid Cap Equity Index Fund underwent a 1-for-20 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.

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

Selected data for a share outstanding throughout each period

Class A

	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	Year Ended 12/31/15(a)
Net asset value, beginning of period	\$101.10	\$ 95.50	\$98.20	\$97.50	\$97.50	\$101.40
Income (loss) from investment operations:						
Net investment income (loss) (b)	1.07	3.40	2.60	2.10	1.60	2.10
Net realized and unrealized gain (loss)	5.16	4.40	(3.00)	0.80	0.30	(1.80)
Total from investment operations	6.23	7.80	(0.40)	2.90	1.90	0.30
Distributions to shareholders from:						
Net investment income	(0.98)	(2.20)	(2.30)	(2.10)	(1.80)	(2.60)
Net realized gains	—	—	—	(0.10)	(0.10)	(1.40)
Return of Capital	—	—	—	—	—	(0.20)
Total distributions	(0.98)	(2.20)	(2.30)	(2.20)	(1.90)	(4.20)
Net asset value, end of period	\$106.35	\$101.10	\$95.50	\$98.20	\$97.50	\$ 97.50
Total return (c)	6.19%	8.27%	(0.39)%	2.93%	1.91%	0.35%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$ 7,691	\$19,325	\$1,121	\$ 340	\$ 211	\$ 184
Ratios to Average Net Assets:						
Total expenses (d)	0.71%(e)	0.68%	0.55%	0.58%	0.67%	0.66%
Net expenses (d)	0.48%(e)	0.48%	0.31%	0.40%	0.40%	0.31%
Net investment income (loss)	2.07%(e)	3.45%	2.74%	2.11%	1.65%	2.11%
Portfolio turnover rate (f)	10%(g)	69%	90%	99%	194%	62%(h)

- (a) After the close of trading on April 17, 2020, the State Street Aggregate Bond Index Fund underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (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.
- (h) 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					
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	Year Ended 12/31/15(a)
Net asset value, beginning of period	\$100.80	\$ 95.50	\$ 98.40	\$ 97.60	\$ 97.40	\$101.30
Income (loss) from investment operations:						
Net investment income (loss) (b)	1.11	2.70	2.70	2.30	1.80	2.00
Net realized and unrealized gain (loss)	5.29	5.40	(2.90)	0.90	0.60	(1.40)
Total from investment operations	6.40	8.10	(0.20)	3.20	2.40	0.60
Distributions to shareholders from:						
Net investment income	(1.11)	(2.80)	(2.70)	(2.30)	(2.10)	(2.90)
Net realized gains	—	—	—	(0.10)	(0.10)	(1.40)
Return of Capital	—	—	—	—	—	(0.20)
Total distributions	(1.11)	(2.80)	(2.70)	(2.40)	(2.20)	(4.50)
Net asset value, end of period	<u>\$106.09</u>	<u>\$100.80</u>	<u>\$ 95.50</u>	<u>\$ 98.40</u>	<u>\$ 97.60</u>	<u>\$ 97.40</u>
Total return (c)	6.37%	8.55%	(0.20)%	3.29%	2.37%	0.60%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$ 7,310	\$ 7,273	\$10,598	\$10,807	\$12,370	\$ 4,508
Ratios to Average Net Assets:						
Total expenses (d)	0.46%(e)	0.32%	0.27%	0.26%	0.33%	0.41%
Net expenses (d)	0.23%(e)	0.12%	0.04%	0.08%	0.06%	0.06%
Net investment income (loss)	2.15%(e)	2.73%	2.78%	2.30%	1.83%	1.95%
Portfolio turnover rate (f)	10%(g)	69%	90%	99%	194%	62%(h)

- (a) After the close of trading on April 17, 2020, the State Street Aggregate Bond Index Fund underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (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.
- (h) Portfolio turnover rate excludes to-be-announced (“TBA”) transactions.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Class K					
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	Year Ended 12/31/15(a)
Net asset value, beginning of period	\$ 100.80	\$ 95.50	\$ 98.30	\$ 97.50	\$ 97.40	\$101.40
Income (loss) from investment operations:						
Net investment income (loss) (b)	1.20	2.90	2.70	2.30	2.00	2.00
Net realized and unrealized gain (loss)	5.30	5.20	(2.80)	0.90	0.30	(1.50)
Total from investment operations	6.50	8.10	(0.10)	3.20	2.30	0.50
Distributions to shareholders from:						
Net investment income	(1.21)	(2.80)	(2.70)	(2.30)	(2.10)	(2.90)
Net realized gains	—	—	—	(0.10)	(0.10)	(1.40)
Return of Capital	—	—	—	—	—	(0.20)
Total distributions	(1.21)	(2.80)	(2.70)	(2.40)	(2.20)	(4.50)
Net asset value, end of period	\$ 106.09	\$ 100.80	\$ 95.50	\$ 98.30	\$ 97.50	\$ 97.40
Total return (c)	6.47%	8.57%	(0.10)%	3.30%	2.27%	0.54%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$269,107	\$210,489	\$127,817	\$97,318	\$76,429	\$49,641
Ratios to Average Net Assets:						
Total expenses (d)	0.26%(e)	0.23%	0.27%	0.26%	0.33%	0.41%
Net expenses (d)	0.03%(e)	0.03%	0.04%	0.08%	0.06%	0.06%
Net investment income (loss)	2.32%(e)	2.94%	2.83%	2.37%	1.98%	1.88%
Portfolio turnover rate (f)	10%(g)	69%	90%	99%	194%	62%(h)

- (a) After the close of trading on April 17, 2020, the State Street Aggregate Bond Index Fund underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (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.
- (h) 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 FUND
FINANCIAL HIGHLIGHTS (continued)

Selected data for a share outstanding throughout each period

	Class A					
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	Year Ended 12/31/15(a)
Net asset value, beginning of period	\$ 98.00	\$84.60	\$106.70	\$ 87.40	\$84.50	\$91.70
Income (loss) from investment operations:						
Net investment income (loss) (b)	(0.19)	3.20	3.60	0.80	3.10	1.50
Net realized and unrealized gain (loss)	(10.69)	14.50	(19.00)	22.50	0.90	(7.10)
Total from investment operations	(10.88)	17.70	(15.40)	23.30	4.00	(5.60)
Distributions to shareholders from:						
Net investment income	—	(2.50)	(2.30)	(2.60)	(1.10)	(1.60)
Net realized gains	—	(1.80)	(4.40)	(1.40)	—	—
Total distributions	—	(4.30)	(6.70)	(4.00)	(1.10)	(1.60)
Net asset value, end of period	<u>\$ 87.12</u>	<u>\$98.00</u>	<u>\$ 84.60</u>	<u>\$106.70</u>	<u>\$87.40</u>	<u>\$84.50</u>
Total return (c)	(11.18)%	21.01%	(14.38)%	26.68%	4.75%	(6.17)%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$ 6,425	\$7,104	\$ 3,599	\$ 927	\$1,564	\$ 42
Ratios to Average Net Assets:						
Total expenses (d)	0.74%(e)	0.71%	0.57%	0.53%	0.58%	0.70%
Net expenses (d)	0.45%(e)	0.45%	0.42%	0.44%	0.42%	0.32%
Net investment income (loss)	(0.45%(e)	3.44%	3.59%	0.79%	3.51%	1.64%
Portfolio turnover rate (f)	1%(g)	28%	4%	2%	8%	3%

- (a) After the close of trading on April 17, 2020, the State Street Global All Cap Equity Index Fund underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (c) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported. Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.
- (d) Ratio does not include the expenses of the corresponding Portfolio.
- (e) Annualized.
- (f) Portfolio turnover rate is from the corresponding Portfolio.
- (g) Not annualized.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Class I					
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	Year Ended 12/31/15(a)
Net asset value, beginning of period	\$ 98.10	\$84.60	\$106.70	\$ 87.40	\$84.50	\$91.70
Income (loss) from investment operations:						
Net investment income (loss) (b)	(0.07)	2.70	2.30	2.10	1.70	1.80
Net realized and unrealized gain (loss)	(10.69)	15.40	(17.60)	21.40	2.50	(7.20)
Total from investment operations	(10.76)	18.10	(15.30)	23.50	4.20	(5.40)
Distributions to shareholders from:						
Net investment income	—	(2.80)	(2.40)	(2.80)	(1.30)	(1.80)
Net realized gains	—	(1.80)	(4.40)	(1.40)	—	—
Total distributions	—	(4.60)	(6.80)	(4.20)	(1.30)	(1.80)
Net asset value, end of period	<u>\$ 87.34</u>	<u>\$98.10</u>	<u>\$ 84.60</u>	<u>\$106.70</u>	<u>\$87.40</u>	<u>\$84.50</u>
Total return (c)	(10.97)%	21.24%	(14.18)%	27.00%	5.02%	(5.94)%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$ 334	\$ 739	\$ 635	\$ 999	\$ 501	\$ 42
Ratios to Average Net Assets:						
Total expenses (d)	0.45%(e)	0.38%	0.43%	0.23%	0.32%	0.45%
Net expenses (d)	0.16%(e)	0.12%	0.30%	0.15%	0.16%	0.06%
Net investment income (loss)	(0.16%(e)	2.90%	2.27%	2.12%	2.01%	1.89%
Portfolio turnover rate (f)	1%(g)	28%	4%	2%	8%	3%

- (a) After the close of trading on April 17, 2020, the State Street Global All Cap Equity Index Fund underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (c) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported. Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.
- (d) Ratio does not include the expenses of the corresponding Portfolio.
- (e) Annualized.
- (f) Portfolio turnover rate is from the corresponding Portfolio.
- (g) Not annualized.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Class K					
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	Year Ended 12/31/15(a)
Net asset value, beginning of period	\$ 98.20	\$ 84.70	\$ 106.80	\$ 87.40	\$ 84.50	\$ 91.70
Income (loss) from investment operations:						
Net investment income (loss) (b)	(0.00)(c)	2.90	2.60	3.20	2.00	2.40
Net realized and unrealized gain (loss)	(10.70)	15.40	(17.70)	20.40	2.20	(7.80)
Total from investment operations	(10.70)	18.30	(15.10)	23.60	4.20	(5.40)
Distributions to shareholders from:						
Net investment income	—	(3.00)	(2.60)	(2.80)	(1.30)	(1.80)
Net realized gains	—	(1.80)	(4.40)	(1.40)	—	—
Total distributions	—	(4.80)	(7.00)	(4.20)	(1.30)	(1.80)
Net asset value, end of period	<u>\$ 87.50</u>	<u>\$ 98.20</u>	<u>\$ 84.70</u>	<u>\$ 106.80</u>	<u>\$ 87.40</u>	<u>\$ 84.50</u>
Total return (d)	(10.90)%	21.49%	(14.03)%	27.11%	5.02%	(5.94)%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$404,999	\$423,417	\$433,086	\$456,567	\$222,297	\$57,219
Ratios to Average Net Assets:						
Total expenses (e)	0.29%(f)	0.27%	0.18%	0.18%	0.23%	0.45%
Net expenses (e)	0.00%(f)(g)	0.01%	0.05%	0.10%	0.07%	0.06%
Net investment income (loss)	0.00%(f)(g)	3.12%	2.57%	3.16%	2.28%	2.59%
Portfolio turnover rate (h)	1%(i)	28%	4%	2%	8%	3%

- (a) After the close of trading on April 17, 2020, the State Street Global All Cap Equity Index Fund underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (c) Amount is less than \$0.005 per share.
- (d) 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.
- (e) Ratio does not include the expenses of the corresponding Portfolio.
- (f) Annualized.
- (g) Amount is less than 0.005%.
- (h) Portfolio turnover rate is from the corresponding Portfolio.
- (i) Not annualized.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Class A					
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	For the Period 10/16/15* - 12/31/15(a)
Net asset value, beginning of period	\$253.40	\$209.40	\$239.00	\$213.40	\$186.00	\$200.00
Income (loss) from investment operations:						
Net investment income (loss) (b)	(0.56)	4.40	6.40	10.60	1.40	1.00
Net realized and unrealized gain (loss)	(14.98)	53.00	(29.00)	27.40	28.20	(13.80)
Total from investment operations	(15.54)	57.40	(22.60)	38.00	29.60	(12.80)
Distributions to shareholders from:						
Net investment income	—	(4.60)	(3.00)	(5.00)	(2.20)	(1.20)
Net realized gains	—	(8.80)	(4.00)	(7.40)	(0.00)(c)	—
Total distributions	—	(13.40)	(7.00)	(12.40)	(2.20)	(1.20)
Net asset value, end of period	<u>\$237.86</u>	<u>\$253.40</u>	<u>\$209.40</u>	<u>\$239.00</u>	<u>\$213.40</u>	<u>\$186.00</u>
Total return (d)	(6.13)%	27.42%	(9.35)%	17.87%	15.67%	(6.27)%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$17,885	\$22,037	\$ 9,274	\$ 988	\$ 114	\$ 97
Ratios to Average Net Assets:						
Total expenses (e)	0.78%(f)	0.79%	0.80%	1.10%	2.48%	5.08%(f)
Net expenses (e)	0.50%(f)	0.49%	0.29%	0.35%	0.30%	0.30%(f)
Net investment income (loss)	(0.50)%(f)	1.76%	2.65%	4.60%	0.69%	2.55%(f)
Portfolio turnover rate (g)	21%(h)	51%	22%	21%	21%	8%(h)

* Commencement of operations.

(a) After the close of trading on April 17, 2020, the State Street Small/Mid Cap Equity Index Fund underwent a 1-for-20 reverse share split. The per share data presented here have been retroactively adjusted to reflect this split. See Note 12.

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

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

(d) 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.

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

(f) Annualized.

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

(h) Not annualized.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Class I					
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	For the Period 10/16/15* - 12/31/15(a)
Net asset value, beginning of period	\$253.40	\$209.60	\$239.00	\$213.40	\$186.00	\$200.00
Income (loss) from investment operations:						
Net investment income (loss) (b)	(0.27)	3.80	4.00	8.00	2.80	1.20
Net realized and unrealized gain (loss)	(14.93)	54.40	(25.80)	30.60	27.40	(14.00)
Total from investment operations	(15.20)	58.20	(21.80)	38.60	30.20	(12.80)
Distributions to shareholders from:						
Net investment income	—	(5.60)	(3.60)	(5.60)	(2.80)	(1.20)
Net realized gains	—	(8.80)	(4.00)	(7.40)	(0.00)(c)	—
Total distributions	—	(14.40)	(7.60)	(13.00)	(2.80)	(1.20)
Net asset value, end of period	<u>\$238.20</u>	<u>\$253.40</u>	<u>\$209.60</u>	<u>\$239.00</u>	<u>\$213.40</u>	<u>\$186.00</u>
Total return (d)	(6.00)%	27.70%	(9.07)%	18.16%	15.96%	(6.18)%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$ 5,521	\$ 6,312	\$ 5,038	\$ 4,135	\$ 297	\$ 97
Ratios to Average Net Assets:						
Total expenses (e)	0.53%(f)	0.46%	0.61%	0.90%	2.22%	4.83%(f)
Net expenses (e)	0.25%(f)	0.17%	0.07%	0.11%	0.05%	0.05%(f)
Net investment income (loss)	(0.24)%(f)	1.58%	1.58%	3.42%	1.42%	2.80%(f)
Portfolio turnover rate (g)	21%(h)	51%	22%	21%	21%	8%(h)

* Commencement of operations.

(a) After the close of trading on April 17, 2020, the State Street Small/Mid Cap Equity Index Fund underwent a 1-for-20 reverse share split. The per share data presented here have been retroactively adjusted to reflect this split. See Note 12.

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

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

(d) 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.

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

(f) Annualized.

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

(h) Not annualized.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Class K					
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	For the Period 8/12/15* - 12/31/15(a)
Net asset value, beginning of period	\$253.40	\$209.60	\$239.00	\$213.40	\$186.00	\$200.00
Income (loss) from investment operations:						
Net investment income (loss) (b)	(0.05)	5.40	5.80	3.00	3.00	1.20
Net realized and unrealized gain (loss)	(14.87)	53.00	(27.60)	35.60	27.20	(14.00)
Total from investment operations	(14.92)	58.40	(21.80)	38.60	30.20	(12.80)
Distributions to shareholders from:						
Net investment income	—	(5.80)	(3.60)	(5.60)	(2.80)	(1.20)
Net realized gains	—	(8.80)	(4.00)	(7.40)	(0.00)(c)	—
Total distributions	—	(14.60)	(7.60)	(13.00)	(2.80)	(1.20)
Net asset value, end of period	<u>\$238.48</u>	<u>\$253.40</u>	<u>\$209.60</u>	<u>\$239.00</u>	<u>\$213.40</u>	<u>\$186.00</u>
Total return (d)	(5.89)%	27.84%	(9.03)%	18.16%	16.21%	(6.38)%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$78,069	\$77,885	\$38,195	\$18,750	\$14,098	\$ 3,930
Ratios to Average Net Assets:						
Total expenses (e)	0.33%(f)	0.34%	0.55%	0.96%	2.21%	4.71%(f)
Net expenses (e)	0.05%(f)	0.05%	0.04%	0.05%	0.05%	0.05%(f)
Net investment income (loss)	(0.05)%(f)	2.17%	2.37%	1.29%	1.51%	1.49%(f)
Portfolio turnover rate (g)	21%(h)	51%	22%	21%	21%	8%(h)

* Commencement of operations.

- (a) After the close of trading on April 17, 2020, the State Street Small/Mid Cap Equity Index Fund underwent a 1-for-20 reverse share split. The per share data presented here have been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (c) Amount is less than \$0.005 per share.
- (d) 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.
- (e) Ratio does not include the expenses of the corresponding Portfolio.
- (f) Annualized.
- (g) Portfolio turnover rate is from the corresponding Portfolio.
- (h) Not annualized.

See accompanying notes to financial statements.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
PORTFOLIO STATISTICS (UNAUDITED)

Portfolio Composition as of June 30, 2020

	% of Net Assets
U.S. Treasury Obligations	36.6%
U.S. Government Agency Obligations	29.0
Corporate Bonds & Notes	27.4
Foreign Government Obligations	3.8
Mortgage-Backed Securities	1.3
Municipal Bonds & Notes	0.6
Asset-Backed Securities	0.4
Short-Term Investments	6.0
Liabilities in Excess of Other Assets	(5.1)
TOTAL	100.0%

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

Top Five Sectors as of June 30, 2020

Description	% of Net Assets
Banks	5.5%
Electric	2.0
Pharmaceuticals	1.9
Telecommunications	1.3
Oil & Gas	1.2
TOTAL	11.9%

(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 June 30, 2020

	% of Net Assets
Common Stocks	96.7%
Rights	0.0*
Warrants	0.0*
Short-Term Investments	4.5
Liabilities in Excess of Other Assets	(1.2)
TOTAL	100.0%

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

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

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

Portfolio Composition as of June 30, 2020

	% of Net Assets
Common Stocks	97.6%
Rights	0.0*
Warrants	0.0*
Short-Term Investments	6.9
Liabilities in Excess of Other Assets	(4.5)
TOTAL	100.0%

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

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

Top Five Sectors as of June 30, 2020

Description	% of Net Assets
Software	11.7%
Biotechnology	7.1
Equity Real Estate Investment Trusts (REITs)	6.8
IT Services	4.6
Banks	4.4
TOTAL	34.6%

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

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
CORPORATE BONDS & NOTES — 27.4%			4.70%, 5/15/2046	\$ 110,000	\$ 150,190
ADVERTISING — 0.1%			Northrop Grumman Corp.:		
Interpublic Group of Cos., Inc.:			2.55%, 10/15/2022	150,000	156,456
3.75%, 10/1/2021	\$ 260,000	\$ 269,407	2.93%, 1/15/2025	150,000	162,087
4.20%, 4/15/2024	25,000	27,302	3.25%, 8/1/2023	200,000	215,158
4.65%, 10/1/2028	10,000	11,603	3.25%, 1/15/2028	150,000	167,320
5.40%, 10/1/2048	25,000	27,330	4.03%, 10/15/2047	100,000	120,276
Omnicom Group, Inc.:			4.75%, 6/1/2043	25,000	32,389
2.45%, 4/30/2030 (a)	100,000	101,401	Raytheon Technologies Corp.:		
Omnicom Group, Inc./Omnicom Capital, Inc.:			2.25%, 7/1/2030	200,000	207,946
3.60%, 4/15/2026	100,000	111,639	2.80%, 3/15/2022 (b)	200,000	206,270
WPP Finance 2010			3.13%, 5/4/2027	200,000	222,392
3.63%, 9/7/2022	25,000	26,047	3.13%, 7/1/2050	200,000	211,972
		<u>574,729</u>	3.50%, 3/15/2027 (b)	136,000	153,151
AEROSPACE & DEFENSE — 0.6%			4.13%, 11/16/2028	60,000	70,619
Boeing Co.:			4.35%, 4/15/2047 (b)	100,000	121,692
2.30%, 8/1/2021 (a)	30,000	30,199	4.63%, 11/16/2048	35,000	45,301
2.60%, 10/30/2025	35,000	34,764	6.13%, 7/15/2038	50,000	72,386
2.80%, 3/1/2023	25,000	25,463	United Technologies Corp.:		
2.95%, 2/1/2030	50,000	48,944	4.45%, 11/16/2038	20,000	24,425
3.25%, 3/1/2028	25,000	24,661	4.50%, 6/1/2042	100,000	124,329
3.38%, 6/15/2046	25,000	20,687			<u>6,278,461</u>
3.50%, 3/1/2039	250,000	221,487	AGRICULTURE — 0.4%		
3.55%, 3/1/2038	165,000	144,489	Altria Group, Inc.:		
3.65%, 3/1/2047	100,000	87,382	2.85%, 8/9/2022	200,000	208,332
3.75%, 2/1/2050	50,000	44,893	3.49%, 2/14/2022	15,000	15,655
3.83%, 3/1/2059	250,000	212,305	3.80%, 2/14/2024	40,000	43,772
4.51%, 5/1/2023	400,000	422,712	3.88%, 9/16/2046	100,000	99,641
4.88%, 5/1/2025	85,000	92,663	4.00%, 1/31/2024	25,000	27,561
5.04%, 5/1/2027	150,000	165,439	4.40%, 2/14/2026	225,000	258,712
5.15%, 5/1/2030	200,000	222,856	4.50%, 5/2/2043	25,000	26,799
5.71%, 5/1/2040	150,000	169,660	4.80%, 2/14/2029	40,000	46,676
5.81%, 5/1/2050 (a)	200,000	236,740	5.80%, 2/14/2039	285,000	354,130
5.93%, 5/1/2060	150,000	176,889	5.95%, 2/14/2049	75,000	97,795
General Dynamics Corp.:			6.20%, 2/14/2059	15,000	19,995
2.25%, 11/15/2022	25,000	25,942	Archer-Daniels-Midland Co.:		
2.38%, 11/15/2024	250,000	266,632	3.38%, 3/15/2022	60,000	62,771
3.63%, 4/1/2030	100,000	116,932	3.75%, 9/15/2047	50,000	60,079
4.25%, 4/1/2050	60,000	77,570	4.02%, 4/16/2043	50,000	59,174
Howmet Aerospace, Inc.:			BAT Capital Corp.:		
6.88%, 5/1/2025	320,000	347,219	2.76%, 8/15/2022	100,000	103,568
L3Harris Technologies, Inc.:			2.79%, 9/6/2024	70,000	73,614
2.90%, 12/15/2029	15,000	16,138	3.22%, 8/15/2024	50,000	53,440
3.83%, 4/27/2025	50,000	55,935	3.22%, 9/6/2026	100,000	107,485
3.85%, 6/15/2023	70,000	76,147	3.46%, 9/6/2029	100,000	106,502
3.85%, 12/15/2026	50,000	57,303	3.56%, 8/15/2027	100,000	107,678
4.40%, 6/15/2028	100,000	118,579	4.39%, 8/15/2037	100,000	109,071
Lockheed Martin Corp.:			4.54%, 8/15/2047	105,000	113,814
1.85%, 6/15/2030	45,000	46,290	4.70%, 4/2/2027	250,000	286,710
2.80%, 6/15/2050	50,000	52,499	4.76%, 9/6/2049	100,000	112,154
3.55%, 1/15/2026	100,000	114,650	Bunge, Ltd. Finance Corp.:		
3.60%, 3/1/2035	50,000	60,033	3.75%, 9/25/2027	30,000	31,404
			4.35%, 3/15/2024	100,000	109,212
			Philip Morris International, Inc.:		
			2.13%, 5/10/2023	75,000	78,142

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.63%, 2/18/2022	\$ 25,000	\$ 25,772	VF Corp.:		
2.75%, 2/25/2026	125,000	135,849	2.40%, 4/23/2025	\$ 100,000	\$ 105,394
3.13%, 3/2/2028 (a)	200,000	224,498	2.95%, 4/23/2030	65,000	69,304
4.13%, 3/4/2043	25,000	29,410			<u>705,945</u>
4.25%, 11/10/2044	250,000	302,187	AUTO MANUFACTURERS —		
4.50%, 3/20/2042	50,000	61,171	0.4%		
Reynolds American, Inc.:			American Honda Finance Corp.:		
4.00%, 6/12/2022	50,000	52,783	1.95%, 5/20/2022	65,000	66,516
5.70%, 8/15/2035	25,000	30,594	Series MTN, 2.15%,		
5.85%, 8/15/2045	175,000	214,111	9/10/2024.	100,000	104,846
		<u>3,850,261</u>	Series MTN, 2.90%,		
			2/16/2024.	50,000	53,248
AIRLINES — 0.1%			Series MTN, 3.63%,		
American Airlines 2014-1 Pass			10/10/2023	300,000	325,971
Through Trust			General Motors Co.:		
Series A, Class A, 3.70%,			5.15%, 4/1/2038	200,000	194,534
4/1/2028	17,539	14,403	5.20%, 4/1/2045	200,000	193,588
American Airlines 2017-2 Pass			5.40%, 10/2/2023	250,000	270,665
Through Trust			6.60%, 4/1/2036	100,000	107,710
Series AA, Class AA, 3.35%,			6.75%, 4/1/2046	25,000	27,303
4/15/2031	89,176	82,828	General Motors Financial Co.,		
American Airlines 2019-1 Pass			Inc.:		
Through Trust			3.15%, 6/30/2022	250,000	254,088
Series AA, Class AA, 3.15%,			3.20%, 7/6/2021	100,000	101,113
8/15/2033	73,845	68,061	3.45%, 1/14/2022	50,000	50,836
Delta Air Lines 2020-1 Pass			3.55%, 7/8/2022	50,000	51,207
Through Trust			3.70%, 5/9/2023	100,000	102,842
Series AA, 2.00%,			3.95%, 4/13/2024	150,000	154,899
12/10/2029.	100,000	95,366	4.00%, 1/15/2025	35,000	36,327
Southwest Airlines Co.			4.15%, 6/19/2023 (a)	200,000	208,734
2.63%, 2/10/2030	100,000	90,085	4.20%, 11/6/2021 (a)	250,000	256,922
United Airlines 2016-1 Pass			4.35%, 1/17/2027	185,000	192,296
Through Trust			5.25%, 3/1/2026	100,000	108,981
Series AA, 3.10%, 1/7/2030	43,404	41,300	PACCAR Financial Corp.:		
United Airlines 2018-1 Pass			Series MTN, 2.00%,		
Through Trust			9/26/2022.	30,000	30,942
Series AA, Class AA, 3.50%,			Series MTN, 2.30%,		
9/1/2031	107,298	100,369	8/10/2022.	50,000	51,817
United Airlines 2019-1 Pass			Series MTN, 2.65%,		
Through Trust			5/10/2022.	50,000	52,090
Series AA, Class AA, 4.15%,			Series MTN, 2.65%, 4/6/2023	80,000	84,423
2/25/2033	71,107	69,024	Toyota Motor Credit Corp.:		
United Airlines 2019-2 Pass			Series GMTN, 2.80%,		
Through Trust			7/13/2022.	25,000	26,092
Series AA, Class AA, 2.70%,			Series GMTN, 3.05%,		
11/1/2033	65,000	58,545	1/11/2028.	50,000	55,660
		<u>619,981</u>	Series GMTN, 3.45%,		
			9/20/2023.	100,000	108,444
APPAREL — 0.1%			Series MTN, 1.15%,		
NIKE, Inc.:			5/26/2022.	150,000	151,641
2.38%, 11/1/2026	50,000	54,639	Series MTN, 1.35%,		
3.25%, 3/27/2040	200,000	223,798	8/25/2023.	150,000	152,766
3.38%, 3/27/2050	150,000	172,720	Series MTN, 1.80%,		
3.88%, 11/1/2045 (a)	30,000	36,832	2/13/2025.	150,000	155,363
Ralph Lauren Corp.:			Series MTN, 2.15%, 9/8/2022		
2.95%, 6/15/2030	15,000	15,453	(a)	50,000	51,610
3.75%, 9/15/2025 (a)	25,000	27,805			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 2.60%, 1/11/2022	\$ 200,000	\$ 206,032	Series L, 3.95%, 4/21/2025 . . .	\$ 50,000	\$ 55,360
Series MTN, 2.90%, 4/17/2024	50,000	53,603	Series MTN, 2.50%, 10/21/2022	50,000	51,183
Series MTN, 3.40%, 4/14/2025	100,000	111,587	Series MTN, 4.00%, 4/1/2024 . . .	50,000	55,460
		<u>4,154,696</u>	Series MTN, 4.13%, 1/22/2024	25,000	27,745
AUTO PARTS & EQUIPMENT — 0.0% (c)			Series MTN, 4.20%, 8/26/2024	50,000	55,471
Aptiv PLC:			Series MTN, 4.88%, 4/1/2044 . . .	50,000	67,411
4.25%, 1/15/2026	25,000	27,797	Series MTN, 5.00%, 1/21/2044	100,000	136,804
4.40%, 10/1/2046 (a)	30,000	28,882	Series MTN, 3 Month USD LIBOR + 0.87%, 2.46%, 10/22/2025 (d)	75,000	78,832
Aptiv PLC			Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (d)	250,000	269,497
4.35%, 3/15/2029 (a)	45,000	48,459	Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (d)	200,000	207,068
BorgWarner, Inc.			Series MTN, 3 Month USD LIBOR + 1.18%, 3.19%, 7/23/2030 (d)	100,000	110,342
2.65%, 7/1/2027 (a)	50,000	51,399	Series MTN, 3 Month USD LIBOR + 1.19%, 2.88%, 10/22/2030 (d)	75,000	81,006
Lear Corp.:			Series MTN, 3 Month USD LIBOR + 1.21%, 3.97%, 2/7/2030 (d)	150,000	174,012
3.50%, 5/30/2030	25,000	24,651	Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (d)	500,000	587,830
4.25%, 5/15/2029	25,000	25,639	Series MTN, 3 Month USD LIBOR + 1.32%, 4.08%, 4/23/2040 (d)	150,000	182,187
5.25%, 5/15/2049	30,000	30,345	Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (d)	150,000	193,725
		<u>237,172</u>	Series MTN, SOFR + 1.15%, 1.32%, 6/19/2026 (d)	200,000	200,888
BANKS — 5.5%			Series MTN, SOFR + 1.46%, 1.49%, 5/19/2024 (d)	400,000	406,360
Australia & New Zealand			Series MTN, SOFR + 1.93%, 2.68%, 6/19/2041 (d)	200,000	205,988
Banking Group, Ltd.			Bank of America NA		
2.63%, 5/19/2022	250,000	260,230	3 Month USD LIBOR + 0.65%, 3.34%, 1/25/2023 (d) . . .	270,000	281,723
Banco Santander SA:			Bank of Montreal:		
2.75%, 5/28/2025	200,000	206,982	Series MTN, 1.90%, 8/27/2021	300,000	305,184
3.13%, 2/23/2023	200,000	208,146	Series MTN, 2.05%, 11/1/2022	60,000	61,983
4.38%, 4/12/2028	200,000	223,808	Series MTN, 2.50%, 6/28/2024	65,000	68,966
Bank of America Corp.:			Series MTN, 2.55%, 11/6/2022	30,000	31,358
6.11%, 1/29/2037	75,000	106,455	Series MTN, 2.90%, 3/26/2022	100,000	104,187
3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (d)	250,000	266,910			
3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (d)	96,000	100,794			
3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (d)	250,000	272,850			
3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (d)	234,000	242,330			
3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (a) (d)	100,000	120,897			
3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (d)	200,000	243,952			
SOFR + 2.15%, 2.59%, 4/29/2031 (d)	735,000	778,968			
Series GMTN, 3.50%, 4/19/2026	130,000	146,307			
Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (d)	250,000	280,660			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Bank of New York Mellon Corp.:			4.30%, 11/20/2026	\$ 50,000	\$ 56,855
Series G, 3.00%, 2/24/2025	\$ 100,000	\$ 109,417	4.40%, 6/10/2025	250,000	279,987
Series MTN, 2.20%, 8/16/2023	200,000	209,062	4.45%, 9/29/2027	150,000	170,619
Series MTN, 2.60%, 2/7/2022	125,000	129,013	4.65%, 7/30/2045	25,000	32,079
Series MTN, 3.25%, 5/16/2027	100,000	113,291	5.30%, 5/6/2044	50,000	66,140
Series MTN, 3.30%, 8/23/2029	250,000	281,287	6.68%, 9/13/2043	175,000	268,116
Series MTN, 3 Month USD LIBOR + 1.07%, 3.44%, 2/7/2028 (d)	250,000	282,230	3 Month USD LIBOR + 0.90%, 3.35%, 4/24/2025 (d)	250,000	269,882
Bank of Nova Scotia:			3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (d)	100,000	104,038
1.30%, 6/11/2025	150,000	151,235	3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (d)	250,000	276,967
1.63%, 5/1/2023	400,000	409,312	3 Month USD LIBOR + 1.19%, 4.08%, 4/23/2029 (d)	250,000	285,362
2.70%, 3/7/2022	100,000	103,714	3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (d)	100,000	111,645
Barclays PLC:			3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (d)	250,000	281,400
3.20%, 8/10/2021	200,000	205,926	3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (d)	150,000	184,933
3.68%, 1/10/2023	200,000	207,456	SOFR + 0.87%, 2.31%, 11/4/2022 (d)	50,000	51,038
4.38%, 1/12/2026	50,000	56,444	SOFR + 1.42%, 2.98%, 11/5/2030 (d)	100,000	106,251
5.25%, 8/17/2045	25,000	33,427	SOFR + 1.67%, 1.68%, 5/15/2024 (d)	500,000	509,570
3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (d)	250,000	269,325	SOFR + 2.11%, 2.57%, 6/3/2031 (d)	150,000	155,021
3 Month USD LIBOR + 1.61%, 3.93%, 5/7/2025 (d)	250,000	269,927	Citizens Bank NA/Providence RI Series BKNT, 2.25%, 4/28/2025	250,000	264,510
3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (d)	200,000	234,316	Citizens Financial Group, Inc.:		
3 Month USD LIBOR + 2.45%, 2.85%, 5/7/2026 (d)	200,000	208,630	2.50%, 2/6/2030	75,000	75,906
BBVA USA			2.85%, 7/27/2026	25,000	26,991
2.50%, 8/27/2024	250,000	253,647	Comerica, Inc.:		
BNP Paribas SA			3.70%, 7/31/2023	50,000	53,617
Series MTN, 4.25%, 10/15/2024	250,000	273,515	4.00%, 2/1/2029 (a)	50,000	56,189
BPCE SA			Cooperatieve Rabobank UA:		
4.00%, 4/15/2024	250,000	277,182	2.75%, 1/10/2023	250,000	264,195
Canadian Imperial Bank of Commerce:			3.88%, 2/8/2022	50,000	52,765
2.55%, 6/16/2022	50,000	51,975	4.38%, 8/4/2025	250,000	281,152
3.10%, 4/2/2024	100,000	107,066	5.75%, 12/1/2043 (a)	50,000	71,768
3 Month USD LIBOR + 0.79%, 2.61%, 7/22/2023 (d)	50,000	51,689	Credit Suisse AG:		
Citibank NA			2.80%, 4/8/2022	250,000	259,312
Series BKNT, 3.65%, 1/23/2024	250,000	274,142	Series MTN, 3.63%, 9/9/2024 (a)	500,000	552,105
Citigroup, Inc.:			Credit Suisse Group Funding Guernsey, Ltd.		
2.35%, 8/2/2021	50,000	50,959	3.80%, 6/9/2023	150,000	161,302
2.70%, 10/27/2022	250,000	260,655			
2.75%, 4/25/2022	300,000	310,782			
3.20%, 10/21/2026	300,000	329,139			
3.75%, 6/16/2024	25,000	27,590			
4.13%, 7/25/2028	70,000	79,151			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Deutsche Bank AG:			3 Month USD LIBOR +		
3.30%, 11/16/2022	\$ 250,000	\$ 256,527	0.92%, 3.03%, 11/22/2023		
3.70%, 5/30/2024	50,000	51,978	(d)	\$ 250,000	\$ 260,950
3.95%, 2/27/2023	250,000	259,522	3 Month USD LIBOR +		
4.25%, 10/14/2021	200,000	204,608	0.99%, 3.95%, 5/18/2024		
Discover Bank:			(d)	250,000	268,617
Series BKNT, 3.35%,			3 Month USD LIBOR +		
2/6/2023	250,000	264,970	1.35%, 4.29%, 9/12/2026		
Series BKNT, 3.45%,			(d)	200,000	222,998
7/27/2026	25,000	27,026	3 Month USD LIBOR +		
Fifth Third Bancorp			1.53%, 4.58%, 6/19/2029		
3.95%, 3/14/2028	100,000	116,687	(d)	250,000	288,275
Fifth Third Bank NA:			3 Month USD LIBOR +		
Series BKNT, 3.35%,			1.55%, 4.04%, 3/13/2028		
7/26/2021	200,000	205,364	(d)	250,000	275,925
Series BKNT, 3.85%,			SOFR + 2.39%, 2.85%,		
3/15/2026	225,000	252,767	6/4/2031 (d)	200,000	204,330
FNB Corp.			Huntington Bancshares, Inc.:		
2.20%, 2/24/2023	10,000	9,910	2.30%, 1/14/2022	25,000	25,673
Goldman Sachs Group, Inc.:			4.00%, 5/15/2025	100,000	113,238
2.35%, 11/15/2021	175,000	176,074	Huntington National Bank		
3.00%, 4/26/2022	250,000	254,572	Series BKNT, 3.55%,		
3.50%, 1/23/2025	50,000	54,604	10/6/2023	250,000	272,757
3.50%, 11/16/2026	250,000	274,582	Industrial & Commercial Bank		
3.63%, 1/22/2023	25,000	26,749	of China, Ltd.		
3.75%, 2/25/2026	50,000	55,954	2.45%, 10/20/2021	250,000	254,012
4.00%, 3/3/2024	50,000	55,248	ING Groep NV:		
4.75%, 10/21/2045	50,000	65,602	3.55%, 4/9/2024	200,000	217,922
5.15%, 5/22/2045	250,000	325,742	4.55%, 10/2/2028	200,000	241,496
5.95%, 1/15/2027	50,000	62,365	Intesa Sanpaolo SpA		
6.25%, 2/1/2041	200,000	299,984	5.25%, 1/12/2024	50,000	54,168
6.75%, 10/1/2037	150,000	216,067	JPMorgan Chase & Co.:		
3 Month USD LIBOR +			2.70%, 5/18/2023	125,000	131,609
0.99%, 2.91%, 7/24/2023			2.95%, 10/1/2026	350,000	383,617
(d)	250,000	259,710	2.97%, 1/15/2023	50,000	51,815
3 Month USD LIBOR +			3.38%, 5/1/2023	75,000	80,117
1.30%, 4.22%, 5/1/2029			3.88%, 2/1/2024	50,000	55,426
(d)	500,000	579,770	4.13%, 12/15/2026	50,000	58,192
3 Month USD LIBOR +			4.25%, 10/1/2027	80,000	92,889
1.37%, 4.02%, 10/31/2038			4.85%, 2/1/2044	50,000	68,008
(d)	200,000	231,204	4.95%, 6/1/2045	50,000	67,925
3 Month USD LIBOR +			5.40%, 1/6/2042	50,000	71,040
1.43%, 4.41%, 4/23/2039			5.50%, 10/15/2040	150,000	219,297
(d)	350,000	422,530	5.63%, 8/16/2043	250,000	363,132
3 Month USD LIBOR +			3 Month USD LIBOR +		
1.51%, 3.69%, 6/5/2028			0.70%, 3.21%, 4/1/2023		
(d)	250,000	279,765	(d)	155,000	161,298
3 Month USD LIBOR +			3 Month USD LIBOR +		
1.20%, 3.27%, 9/29/2025			0.73%, 3.56%, 4/23/2024		
(d)	325,000	349,797	(d)	75,000	80,288
Series MTN, 4.80%, 7/8/2044.	50,000	65,147	3 Month USD LIBOR +		
HSBC Holdings PLC:			0.89%, 3.80%, 7/23/2024		
3.60%, 5/25/2023	250,000	267,690	(d)	200,000	216,942
4.30%, 3/8/2026	250,000	282,205	3 Month USD LIBOR +		
5.25%, 3/14/2044	250,000	315,172	0.94%, 2.78%, 4/25/2023		
6.50%, 9/15/2037	200,000	272,424	(d)	338,000	349,857

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 0.95%, 3.51%, 1/23/2029 (d)	\$ 185,000	\$ 208,465	Series GMTN, 1.75%, 7/27/2026.	\$ 50,000	\$ 53,235
3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (d)	100,000	107,594	Lloyds Banking Group PLC: 3.75%, 1/11/2027	100,000	110,557
3 Month USD LIBOR + 1.16%, 3.70%, 5/6/2030 (d)	125,000	143,250	3.90%, 3/12/2024	250,000	271,785
3 Month USD LIBOR + 1.26%, 4.20%, 7/23/2029 (d)	200,000	234,070	4.34%, 1/9/2048	200,000	232,514
3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (d)	250,000	282,855	4.55%, 8/16/2028	250,000	292,922
3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (d)	200,000	236,356	4.65%, 3/24/2026	100,000	111,962
3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (d)	200,000	223,406	3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (d)	200,000	207,820
3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (d)	100,000	120,581	Mitsubishi UFJ Financial Group, Inc.: 2.19%, 9/13/2021	50,000	50,889
3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (d)	50,000	60,458	2.67%, 7/25/2022	300,000	311,805
3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (d)	100,000	125,744	2.76%, 9/13/2026	25,000	26,663
SOFR + 1.46%, 1.51%, 6/1/2024 (d)	200,000	203,330	3.00%, 2/22/2022	50,000	51,786
SOFR + 1.59%, 2.01%, 3/13/2026 (d)	370,000	383,834	3.29%, 7/25/2027	50,000	54,766
SOFR + 1.85%, 2.08%, 4/22/2026 (d)	250,000	259,840	3.41%, 3/7/2024	250,000	269,987
SOFR + 1.89%, 2.18%, 6/1/2028 (d)	200,000	207,380	3.46%, 3/2/2023	50,000	53,344
SOFR + 2.04%, 2.52%, 4/22/2031 (d)	500,000	528,185	3.54%, 7/26/2021	30,000	30,973
SOFR + 2.44%, 3.11%, 4/22/2051 (d)	250,000	266,910	3.68%, 2/22/2027	50,000	55,417
SOFR + 2.46%, 3.11%, 4/22/2041 (d)	165,000	177,918	3.74%, 3/7/2029 (a)	250,000	283,542
SOFR + 2.52%, 2.96%, 5/13/2031 (d)	65,000	68,949	3.76%, 7/26/2023	100,000	108,506
KeyBank NA: Series BKNT, 2.30%, 9/14/2022.	250,000	259,270	3.78%, 3/2/2025	50,000	55,279
Series MTN, 3.40%, 5/20/2026.	25,000	27,566	3.85%, 3/1/2026	25,000	28,330
KeyCorp.: Series MTN, 2.25%, 4/6/2027.	100,000	104,671	3.96%, 3/2/2028 (a)	50,000	57,425
Series MTN, 4.15%, 10/29/2025	65,000	74,852	4.05%, 9/11/2028	100,000	115,879
Landwirtschaftliche Rentenbank: 2.00%, 1/13/2025	25,000	26,724	4.29%, 7/26/2038	35,000	42,385
2.25%, 10/1/2021	50,000	51,210	Mizuho Financial Group, Inc.: 2.95%, 2/28/2022	200,000	207,226
			4.02%, 3/5/2028	200,000	226,980
			3 Month USD LIBOR + 0.98%, 2.84%, 7/16/2025 (d)	200,000	209,976
			3 Month USD LIBOR + 1.31%, 2.87%, 9/13/2030 (d)	200,000	211,538
			Morgan Stanley: 3.63%, 1/20/2027	100,000	112,639
			3.95%, 4/23/2027	25,000	28,038
			4.30%, 1/27/2045	50,000	62,835
			4.38%, 1/22/2047	100,000	129,983
			6.38%, 7/24/2042	65,000	101,531
			3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (d)	250,000	269,360
			3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (d)	100,000	112,301
			3 Month USD LIBOR + 1.43%, 4.46%, 4/22/2039 (d)	250,000	314,652
			3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (d)	100,000	118,589

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
SOFR + 1.99%, 2.19%, 4/28/2026 (d)	\$ 255,000	\$ 265,751	6.00%, 12/19/2023	\$ 95,000	\$ 106,416
Class GMTN, SOFR + 4.84%, 5.60%, 3/24/2051 (d)	200,000	303,716	6.10%, 6/10/2023	45,000	49,785
Series GMTN, 3.13%, 1/23/2023	300,000	318,177	6.13%, 12/15/2022	105,000	114,505
Series GMTN, 3.75%, 2/25/2023	50,000	53,905	3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (d)	250,000	259,650
Series GMTN, 3.88%, 1/27/2026	125,000	141,873	3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (d)	250,000	271,482
Series GMTN, 4.00%, 7/23/2025	500,000	566,620	3 Month USD LIBOR + 1.87%, 4.45%, 5/8/2030 (a) (d)	200,000	231,772
Series GMTN, 4.35%, 9/8/2026	50,000	57,555	Santander Holdings USA, Inc.: 3.40%, 1/18/2023	50,000	52,119
Series GMTN, 3 Month USD LIBOR + 1.63%, 4.43%, 1/23/2030 (d)	250,000	297,872	3.70%, 3/28/2022	60,000	61,852
Series MTN, 3.13%, 7/27/2026	225,000	248,146	4.40%, 7/13/2027	50,000	54,137
Series MTN, SOFR + 1.15%, 2.72%, 7/22/2025 (d)	500,000	529,315	4.45%, 12/3/2021	30,000	31,181
National Australia Bank, Ltd.: 2.88%, 4/12/2023	250,000	265,160	4.50%, 7/17/2025	50,000	54,140
Series BKNT, 1.88%, 7/12/2021	250,000	253,670	3.50%, 6/7/2024	70,000	73,571
Series BKNT, 2.50%, 7/12/2026	50,000	53,943	Santander UK Group Holdings PLC: 3.57%, 1/10/2023	250,000	258,777
Northern Trust Corp.: 1.95%, 5/1/2030	75,000	77,394	3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (d)	200,000	219,856
3.65%, 8/3/2028	100,000	116,311	Skandinaviska Enskilda Banken AB 1.88%, 9/13/2021	50,000	50,776
3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (d)	63,000	67,314	Sumitomo Mitsui Financial Group, Inc.: 2.44%, 10/19/2021	70,000	71,684
PNC Bank NA: Series BKNT, 2.63%, 2/17/2022	250,000	258,367	2.45%, 9/27/2024	200,000	209,752
Series BKNT, 3.25%, 1/22/2028	250,000	281,000	2.78%, 7/12/2022	350,000	364,493
PNC Financial Services Group, Inc.: 2.20%, 11/1/2024	150,000	158,839	2.78%, 10/18/2022	100,000	104,579
3.15%, 5/19/2027	100,000	111,741	2.85%, 1/11/2022	250,000	258,225
3.30%, 3/8/2022	50,000	52,186	3.01%, 10/19/2026	50,000	54,438
3.45%, 4/23/2029	100,000	114,695	3.04%, 7/16/2029	200,000	216,326
3.50%, 1/23/2024	50,000	54,672	3.10%, 1/17/2023	200,000	211,290
3.90%, 4/29/2024	50,000	55,127	3.36%, 7/12/2027	50,000	55,019
Regions Financial Corp. 2.25%, 5/18/2025 (a)	100,000	104,667	3.75%, 7/19/2023	50,000	54,185
Royal Bank of Canada: Series GMTN, 3.70%, 10/5/2023	500,000	546,130	3.78%, 3/9/2026	30,000	33,912
Series GMTN, 4.65%, 1/27/2026 (a)	100,000	115,991	3.94%, 7/19/2028	50,000	57,245
Royal Bank of Scotland Group PLC: 3.88%, 9/12/2023	75,000	80,854	4.31%, 10/16/2028	100,000	117,195
5.13%, 5/28/2024	100,000	109,121	SunTrust Bank Series BKNT, 4.05%, 11/3/2025	40,000	45,938
			Synchrony Bank Series BKNT, 3.00%, 6/15/2022	250,000	254,942
			Synovus Financial Corp. 3.13%, 11/1/2022	15,000	15,241
			Toronto-Dominion Bank: Series GMTN, 3.50%, 7/19/2023	50,000	54,611
			Series MTN, 0.75%, 6/12/2023	165,000	166,109

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 1.15%, 6/12/2025 (a)	\$ 200,000	\$ 202,728	Series MTN, 3.30%, 9/9/2024 (a)	\$ 150,000	\$ 164,292
Truist Bank:			Series MTN, 3.55%, 9/29/2025.	50,000	55,758
Series BKNT, 1.50%, 3/10/2025.	250,000	256,157	Series MTN, 4.15%, 1/24/2029 (a)	250,000	293,407
Series BKNT, 2.45%, 8/1/2022	50,000	51,813	Series MTN, 3 Month USD LIBOR + 0.75%, 2.16%, 2/11/2026 (d)	125,000	128,915
Series BKNT, 2.80%, 5/17/2022 (a)	100,000	104,064	Series MTN, 3 Month USD LIBOR + 0.83%, 2.41%, 10/30/2025 (d).	250,000	260,187
Series BKNT, 3.00%, 2/2/2023	100,000	105,730	Series MTN, 3 Month USD LIBOR + 1.17%, 3.20%, 6/17/2027 (a) (d)	110,000	119,109
Series BKNT, 3.63%, 9/16/2025.	25,000	27,908	Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (d)	350,000	388,388
Truist Financial Corp.:			Series MTN, 3 Month USD LIBOR + 3.77%, 4.48%, 4/4/2031 (d)	150,000	181,272
2.70%, 1/27/2022	50,000	51,553	Series MTN, SOFR + 1.60%, 1.65%, 6/2/2024 (d)	165,000	167,544
4.00%, 5/1/2025	100,000	113,766	Series MTN, SOFR + 2.10%, 2.39%, 6/2/2028 (d)	200,000	206,636
Series MTN, 2.20%, 3/16/2023.	100,000	103,808	Westpac Banking Corp.:		
Series MTN, 2.50%, 8/1/2024.	100,000	106,391	2.35%, 2/19/2025	100,000	106,141
Series MTN, 3.05%, 6/20/2022.	150,000	157,072	2.80%, 1/11/2022	100,000	103,446
Series MTN, 3.75%, 12/6/2023.	50,000	54,758	2.85%, 5/13/2026	50,000	54,887
Series MTN, 3.88%, 3/19/2029.	100,000	113,236	3.30%, 2/26/2024	300,000	326,541
US Bancorp:			3.35%, 3/8/2027	150,000	169,927
1.45%, 5/12/2025	150,000	154,437	3.40%, 1/25/2028 (a)	100,000	114,579
2.40%, 7/30/2024	100,000	106,494	3.65%, 5/15/2023	100,000	108,451
Series DMTN, 3.00%, 7/30/2029.	100,000	108,803	4.42%, 7/24/2039 (a)	25,000	29,400
Series MTN, 3.10%, 4/27/2026.	50,000	55,411	5 year CMT + 2.00%, 4.11%, 7/24/2034 (d)	30,000	33,061
Series MTN, 3.60%, 9/11/2024.	25,000	27,798	Zions Bancorp NA		
Series V, 2.63%, 1/24/2022.	300,000	309,699	3.25%, 10/29/2029.	250,000	244,550
US Bank NA					<u>58,326,300</u>
Series BKNT, 3.40%, 7/24/2023	250,000	270,300	BEVERAGES — 0.8%		
Wells Fargo & Co.:			Anheuser-Busch Cos.		
3.00%, 4/22/2026	250,000	272,715	LLC/Anheuser-Busch InBev Worldwide, Inc.:		
3.00%, 10/23/2026.	250,000	273,110	3.65%, 2/1/2026	250,000	280,280
3.07%, 1/24/2023	250,000	259,120	4.70%, 2/1/2036	125,000	146,724
4.13%, 8/15/2023	25,000	27,177	4.90%, 2/1/2046	250,000	303,155
4.48%, 1/16/2024	25,000	27,720	Anheuser-Busch InBev Worldwide, Inc.:		
5.38%, 11/2/2043	150,000	202,051	3.50%, 6/1/2030 (a)	500,000	562,170
5.61%, 1/15/2044	325,000	445,763	3.75%, 7/15/2042	50,000	53,136
5.95%, 12/1/2086	25,000	30,022	4.00%, 4/13/2028	80,000	92,329
SOFR + 2.00%, 2.19%, 4/30/2026 (d)	310,000	320,549	4.15%, 1/23/2025	500,000	566,830
SOFR + 2.53%, 3.07%, 4/30/2041 (d)	415,000	433,152	4.38%, 4/15/2038	215,000	243,640
Series GMTN, 4.30%, 7/22/2027.	50,000	57,196	4.50%, 6/1/2050	250,000	297,032
Series GMTN, 4.90%, 11/17/2045	150,000	192,174	4.60%, 4/15/2048	35,000	40,914
Series MTN, 2.63%, 7/22/2022.	365,000	379,775	4.75%, 4/15/2058	125,000	150,601

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.90%, 1/23/2031	\$ 65,000	\$ 81,399	3.38%, 7/29/2049	\$ 35,000	\$ 40,152
4.95%, 1/15/2042	250,000	300,177	3.45%, 10/6/2046	150,000	173,947
5.45%, 1/23/2039	350,000	441,840	3.60%, 3/1/2024	25,000	27,567
5.55%, 1/23/2049	350,000	464,775	3.63%, 3/19/2050	150,000	182,617
5.80%, 1/23/2059	45,000	63,531	4.45%, 4/14/2046	75,000	99,478
Brown-Forman Corp.:			4.60%, 7/17/2045	25,000	33,677
3.50%, 4/15/2025	50,000	55,901			<u>8,770,231</u>
4.00%, 4/15/2038	50,000	59,021	BIOTECHNOLOGY — 0.3%		
Coca-Cola Co.:			Amgen, Inc.:		
1.45%, 6/1/2027	40,000	41,106	2.20%, 2/21/2027	70,000	73,576
2.95%, 3/25/2025	250,000	275,202	2.30%, 2/25/2031	100,000	104,053
Coca-Cola Co.:			2.65%, 5/11/2022	150,000	155,733
1.55%, 9/1/2021	200,000	202,656	3.15%, 2/21/2040	100,000	107,247
2.13%, 9/6/2029	150,000	160,093	3.20%, 11/2/2027	250,000	280,567
2.20%, 5/25/2022	200,000	206,834	3.38%, 2/21/2050	100,000	110,555
2.25%, 9/1/2026	25,000	27,136	3.63%, 5/22/2024	100,000	109,648
2.88%, 10/27/2025 (a)	25,000	27,709	4.40%, 5/1/2045	50,000	61,979
3.20%, 11/1/2023	25,000	27,194	4.56%, 6/15/2048	200,000	259,192
4.20%, 3/25/2050 (a)	150,000	198,279	6.38%, 6/1/2037	50,000	72,604
Constellation Brands, Inc.:			Baxalta, Inc.:		
2.70%, 5/9/2022	50,000	51,776	4.00%, 6/23/2025	8,000	9,169
2.88%, 5/1/2030	25,000	26,520	Biogen, Inc.:		
3.15%, 8/1/2029 (a)	100,000	107,777	2.25%, 5/1/2030	35,000	35,384
3.75%, 5/1/2050	20,000	21,761	4.05%, 9/15/2025	50,000	57,358
4.25%, 5/1/2023	25,000	27,379	5.20%, 9/15/2045	275,000	357,112
4.50%, 5/9/2047	50,000	59,310	Gilead Sciences, Inc.:		
4.65%, 11/15/2028	30,000	35,428	1.95%, 3/1/2022 (a)	5,000	5,112
Diageo Capital PLC:			2.95%, 3/1/2027 (a)	25,000	27,874
2.63%, 4/29/2023	75,000	79,102	3.25%, 9/1/2022	250,000	264,223
3.88%, 5/18/2028	200,000	233,834	3.65%, 3/1/2026	85,000	97,216
Diageo Investment Corp.:			4.15%, 3/1/2047	120,000	153,122
4.25%, 5/11/2042	25,000	31,138	4.40%, 12/1/2021	25,000	26,169
Fomento Economico Mexicano SAB de CV			4.50%, 2/1/2045	25,000	32,507
3.50%, 1/16/2050	150,000	154,606	4.60%, 9/1/2035	100,000	130,679
Keurig Dr Pepper, Inc.:			4.75%, 3/1/2046	175,000	236,049
3.13%, 12/15/2023	50,000	53,624	4.80%, 4/1/2044	25,000	33,602
3.20%, 5/1/2030	45,000	50,045			<u>2,800,730</u>
3.80%, 5/1/2050 (a)	70,000	79,205	BUILDING MATERIALS —		
4.06%, 5/25/2023	50,000	54,461	0.1%		
4.42%, 5/25/2025	200,000	230,616	Carrier Global Corp.:		
5.09%, 5/25/2048	25,000	33,155	2.24%, 2/15/2025 (b)	35,000	35,855
Molson Coors Brewing Co.:			2.49%, 2/15/2027 (b)	35,000	35,624
2.10%, 7/15/2021	250,000	253,342	2.72%, 2/15/2030 (b)	50,000	50,105
3.00%, 7/15/2026	50,000	51,806	3.38%, 4/5/2040 (b)	265,000	257,988
4.20%, 7/15/2046	30,000	29,136	3.58%, 4/5/2050 (b)	50,000	48,817
PepsiCo, Inc.:			Fortune Brands Home & Security, Inc.:		
0.75%, 5/1/2023	115,000	115,853	4.00%, 9/21/2023	50,000	54,540
1.63%, 5/1/2030	75,000	76,399	Johnson Controls International PLC:		
1.70%, 10/6/2021	150,000	152,422	4.50%, 2/15/2047	320,000	365,408
2.25%, 5/2/2022	300,000	309,732	3.63%, 7/2/2024 (a) (e)	23,000	24,480
2.25%, 3/19/2025	250,000	267,192	Martin Marietta Materials, Inc.:		
2.63%, 7/29/2029	50,000	55,329	4.25%, 12/15/2047	100,000	110,249
2.85%, 2/24/2026	85,000	93,903			
2.88%, 10/15/2049	100,000	108,278			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Masco Corp. 4.38%, 4/1/2026	\$ 170,000	\$ 193,115	LYB International Finance III LLC: 2.88%, 5/1/2025 (a)	\$ 50,000	\$ 53,198
Owens Corning: 3.95%, 8/15/2029	70,000	76,278	3.38%, 5/1/2030	50,000	53,465
4.30%, 7/15/2047	100,000	101,351	4.20%, 10/15/2049	50,000	53,709
Vulcan Materials Co. 4.70%, 3/1/2048	100,000	114,231	4.20%, 5/1/2050	50,000	53,814
		<u>1,468,041</u>	LyondellBasell Industries NV: 4.63%, 2/26/2055	25,000	27,847
CHEMICALS — 0.5%			5.75%, 4/15/2024	100,000	114,839
Air Products & Chemicals, Inc.:			Mosaic Co.:		
1.50%, 10/15/2025	20,000	20,658	3.25%, 11/15/2022	250,000	255,880
2.05%, 5/15/2030	20,000	20,980	4.05%, 11/15/2027 (a)	250,000	264,902
2.70%, 5/15/2040	50,000	52,565	5.63%, 11/15/2043	25,000	26,904
2.80%, 5/15/2050	35,000	36,798	Nutrien, Ltd.:		
Albemarle Wodgina Pty, Ltd. 3.45%, 11/15/2029 (b)	50,000	48,282	2.95%, 5/13/2030	100,000	106,272
Cabot Corp. 4.00%, 7/1/2029	25,000	25,737	3.00%, 4/1/2025	50,000	53,348
Celanese US Holdings LLC: 3.50%, 5/8/2024	30,000	31,721	4.00%, 12/15/2026	50,000	56,250
4.63%, 11/15/2022	10,000	10,624	4.13%, 3/15/2035	25,000	27,859
Dow Chemical Co.:			4.20%, 4/1/2029 (a)	85,000	98,166
3.63%, 5/15/2026	100,000	109,930	5.00%, 4/1/2049	150,000	191,553
4.25%, 10/1/2034	50,000	55,808	PPG Industries, Inc. 2.80%, 8/15/2029	100,000	106,182
4.38%, 11/15/2042	50,000	55,770	Praxair, Inc.:		
4.80%, 11/30/2028	100,000	119,407	3.20%, 1/30/2026	275,000	306,149
4.80%, 5/15/2049	65,000	77,249	3.55%, 11/7/2042	25,000	28,039
DowDuPont, Inc.:			RPM International, Inc.:		
4.49%, 11/15/2025	100,000	114,749	3.75%, 3/15/2027 (a)	50,000	52,831
4.73%, 11/15/2028	150,000	180,468	4.25%, 1/15/2048	200,000	200,870
5.42%, 11/15/2048 (a)	110,000	144,720	5.25%, 6/1/2045	25,000	28,523
DuPont de Nemours, Inc. 2.17%, 5/1/2023	90,000	91,717	Sherwin-Williams Co.:		
Eastman Chemical Co.:			2.30%, 5/15/2030	60,000	61,196
3.50%, 12/1/2021	45,000	46,422	2.95%, 8/15/2029	50,000	53,865
3.80%, 3/15/2025	25,000	27,111	3.30%, 5/15/2050	100,000	101,940
4.50%, 12/1/2028	100,000	114,743	3.45%, 6/1/2027	30,000	33,592
Ecolab, Inc.:			3.80%, 8/15/2049	50,000	55,024
2.38%, 8/10/2022	150,000	155,766	Westlake Chemical Corp.:		
2.70%, 11/1/2026	150,000	166,614	4.38%, 11/15/2047	150,000	147,889
4.35%, 12/8/2021	20,000	21,147	5.00%, 8/15/2046	100,000	105,747
EI du Pont de Nemours & Co. 1.70%, 7/15/2025	40,000	41,245			<u>4,817,654</u>
FMC Corp. 4.50%, 10/1/2049	100,000	117,507	COMMERCIAL SERVICES — 0.3%		
Huntsman International LLC 4.50%, 5/1/2029	20,000	21,052	California Institute of Technology 3.65%, 9/1/2119	45,000	49,808
International Flavors & Fragrances, Inc. 4.45%, 9/26/2028 (a)	45,000	50,669	Cintas Corp. No. 2 3.70%, 4/1/2027	150,000	170,295
LYB International Finance B.V. 4.88%, 3/15/2044 (a)	25,000	29,335	Equifax, Inc.:		
LYB International Finance II B.V. 3.50%, 3/2/2027	100,000	109,007	2.60%, 12/1/2024	50,000	52,888
			3.95%, 6/15/2023	40,000	43,241
			George Washington University Series 2018, 4.13%, 9/15/2048	100,000	122,317
			Georgetown University Series 20A, 2.94%, 4/1/2050	25,000	24,948

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Global Payments, Inc. 2.65%, 2/15/2025	\$ 350,000	\$ 371,686	2.50%, 2/9/2022	\$ 100,000	\$ 103,312
IHS Markit, Ltd. 4.25%, 5/1/2029	125,000	143,571	2.65%, 5/11/2050	300,000	314,757
Massachusetts Institute of Technology: 3.96%, 7/1/2038	50,000	62,264	2.70%, 5/13/2022	250,000	260,933
Series F, 2.99%, 7/1/2050	100,000	113,582	2.75%, 1/13/2025	200,000	217,300
Moody's Corp.: 2.63%, 1/15/2023	250,000	261,807	2.85%, 5/11/2024	200,000	215,904
2.75%, 12/15/2021	200,000	205,884	3.00%, 2/9/2024	100,000	108,159
Northwestern University Series 2017, 3.66%, 12/1/2057	150,000	188,002	3.00%, 11/13/2027	100,000	112,469
PayPal Holdings, Inc.: 2.20%, 9/26/2022	20,000	20,697	3.20%, 5/11/2027	250,000	283,160
2.30%, 6/1/2030	55,000	57,419	3.25%, 2/23/2026	150,000	168,318
2.40%, 10/1/2024	35,000	37,191	3.45%, 5/6/2024	250,000	276,477
2.65%, 10/1/2026	20,000	21,762	3.85%, 5/4/2043	25,000	30,851
2.85%, 10/1/2029	30,000	32,679	3.85%, 8/4/2046	150,000	186,452
3.25%, 6/1/2050	65,000	70,332	4.38%, 5/13/2045	75,000	99,082
President and Fellows of Harvard College 3.15%, 7/15/2046	225,000	259,506	4.50%, 2/23/2036	350,000	465,104
RELX Capital, Inc.: 3.50%, 3/16/2023	30,000	31,961	4.65%, 2/23/2046	75,000	103,116
4.00%, 3/18/2029	100,000	115,429	Dell International LLC/EMC Corp.: 4.00%, 7/15/2024 (a) (b)	50,000	53,952
S&P Global, Inc.: 2.50%, 12/1/2029	55,000	59,765	4.90%, 10/1/2026 (b)	100,000	110,122
3.25%, 12/1/2049	65,000	71,513	5.45%, 6/15/2023 (b)	325,000	355,592
4.50%, 5/15/2048	50,000	64,783	6.02%, 6/15/2026 (b)	20,000	22,881
Total System Services, Inc. 4.45%, 6/1/2028	100,000	116,575	6.20%, 7/15/2030 (b)	250,000	293,045
Trustees of Princeton University Series 2020, 2.52%, 7/1/2050	20,000	21,061	8.35%, 7/15/2046 (b)	270,000	358,366
Trustees of the University of Pennsylvania 3.61%, 2/15/2119	25,000	29,191	DXC Technology Co. 4.13%, 4/15/2025 (a)	65,000	69,166
University of Chicago Series 20B, 2.76%, 4/1/2045	10,000	10,275	Genpact Luxembourg Sarl 3.38%, 12/1/2024	50,000	51,873
University of Southern California: 2.81%, 10/1/2050	50,000	53,736	Hewlett Packard Enterprise Co.: 4.40%, 10/15/2022	200,000	214,074
3.03%, 10/1/2039	25,000	27,232	4.90%, 10/15/2025	70,000	80,682
Series A, 3.23%, 10/1/2120	35,000	36,530	6.20%, 10/15/2035	10,000	12,303
Verisk Analytics, Inc. 4.13%, 3/15/2029	120,000	140,726	6.35%, 10/15/2045	10,000	12,233
		<u>3,088,656</u>	HP, Inc.: 4.05%, 9/15/2022	25,000	26,725
COMPUTERS — 0.7%			6.00%, 9/15/2041	250,000	294,555
Apple, Inc.: 0.75%, 5/11/2023	115,000	116,030	IBM Credit LLC 2.20%, 9/8/2022	100,000	103,555
1.13%, 5/11/2025	350,000	356,898	International Business Machines Corp.: 1.70%, 5/15/2027	100,000	102,129
1.55%, 8/4/2021	50,000	50,612	2.85%, 5/15/2040	100,000	104,144
1.65%, 5/11/2030	90,000	91,993	2.88%, 11/9/2022	100,000	105,560
2.40%, 1/13/2023	200,000	210,122	2.95%, 5/15/2050	100,000	102,606
2.40%, 5/3/2023	25,000	26,426	3.00%, 5/15/2024	200,000	216,272
			3.30%, 5/15/2026	250,000	281,020
			3.50%, 5/15/2029	215,000	247,970
			3.63%, 2/12/2024	50,000	55,035
			4.15%, 5/15/2039	100,000	121,027
			4.70%, 2/19/2046 (a)	325,000	424,430
			5.88%, 11/29/2032	25,000	35,514
			Leidos, Inc. 3.63%, 5/15/2025 (b)	25,000	27,229
			Seagate HDD Cayman 4.13%, 1/15/2031 (b)	35,000	36,992
					<u>7,716,527</u>

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
COSMETICS/PERSONAL CARE — 0.1%			Ally Financial, Inc.:		
Colgate-Palmolive Co.:			3.05%, 6/5/2023	\$ 65,000	\$ 65,863
Series GMTN, 2.25%, 11/15/2022	\$ 30,000	\$ 31,293	5.80%, 5/1/2025	215,000	239,961
Series MTN, 3.70%, 8/1/2047 (a)	55,000	70,945	American Express Co.:		
Estee Lauder Cos., Inc.:			2.50%, 8/1/2022	250,000	259,167
2.00%, 12/1/2024	45,000	47,398	2.50%, 7/30/2024	165,000	174,517
2.38%, 12/1/2029	40,000	42,914	3.00%, 10/30/2024	100,000	108,123
3.13%, 12/1/2049	60,000	65,383	3.40%, 2/27/2023	200,000	213,618
Procter & Gamble Co.:			3.70%, 8/3/2023	50,000	54,353
1.70%, 11/3/2021	100,000	101,794	4.20%, 11/6/2025	105,000	121,955
2.45%, 3/25/2025	100,000	108,535	Ameriprise Financial, Inc.:		
2.45%, 11/3/2026	150,000	164,915	3.00%, 3/22/2022	35,000	36,403
3.00%, 3/25/2030	100,000	114,496	3.70%, 10/15/2024	50,000	55,671
3.50%, 10/25/2047	100,000	122,436	BlackRock, Inc.:		
Unilever Capital Corp.:			1.90%, 1/28/2031	25,000	25,589
1.38%, 7/28/2021	100,000	101,109	2.40%, 4/30/2030	45,000	48,488
2.00%, 7/28/2026	100,000	106,149	3.20%, 3/15/2027	56,000	63,213
2.90%, 5/5/2027 (a)	150,000	166,660	3.25%, 4/30/2029	60,000	68,750
3.10%, 7/30/2025	50,000	55,425	3.50%, 3/18/2024	25,000	27,637
		1,299,452	Brookfield Finance, Inc.:		
DISTRIBUTION & WHOLESALE — 0.0% (c)			3.90%, 1/25/2028	50,000	54,701
WW Grainger, Inc.:			4.35%, 4/15/2030	100,000	113,438
1.85%, 2/15/2025	100,000	104,503	4.70%, 9/20/2047	50,000	58,053
4.60%, 6/15/2045	50,000	62,801	4.85%, 3/29/2029	100,000	117,561
		167,304	Capital One Financial Corp.:		
DIVERSIFIED FINANCIAL SERVICES — 0.9%			3.20%, 1/30/2023	250,000	263,872
AerCap Ireland Capital			3.30%, 10/30/2024	100,000	107,572
DAC/AerCap Global Aviation			3.75%, 7/28/2026 (a)	125,000	137,191
Trust:			3.80%, 1/31/2028	250,000	277,070
3.50%, 5/26/2022	150,000	147,985	3.90%, 1/29/2024	200,000	217,656
3.65%, 7/21/2027 (a)	150,000	133,087	Charles Schwab Corp.:		
3.95%, 2/1/2022	150,000	149,742	2.65%, 1/25/2023	100,000	105,239
4.50%, 9/15/2023 (f)	150,000	150,165	3.20%, 1/25/2028	50,000	55,845
Affiliated Managers Group, Inc.			3.45%, 2/13/2026 (a)	50,000	56,290
3.30%, 6/15/2030	70,000	71,898	3.85%, 5/21/2025	250,000	283,905
Air Lease Corp.:			4.00%, 2/1/2029 (a)	50,000	59,066
2.75%, 1/15/2023	50,000	49,442	CME Group, Inc.		
3.00%, 9/15/2023	25,000	24,709	3.75%, 6/15/2028 (a)	100,000	120,240
3.25%, 3/1/2025 (a)	100,000	100,245	Credit Suisse USA, Inc.		
3.63%, 4/1/2027	70,000	68,487	7.13%, 7/15/2032	50,000	75,108
3.88%, 7/3/2023	50,000	50,781	Discover Financial Services:		
4.25%, 9/15/2024	25,000	25,385	3.85%, 11/21/2022	50,000	52,995
Series GMTN, 3.75%, 6/1/2026	150,000	151,351	4.10%, 2/9/2027	75,000	82,190
Aircastle, Ltd.:			4.50%, 1/30/2026	50,000	56,422
4.13%, 5/1/2024	25,000	23,575	Eaton Vance Corp.		
4.25%, 6/15/2026	65,000	59,352	3.50%, 4/6/2027	150,000	162,256
5.00%, 4/1/2023	25,000	24,486	GE Capital Funding LLC:		
5.50%, 2/15/2022	25,000	25,127	3.45%, 5/15/2025 (a) (b)	200,000	209,444
			4.05%, 5/15/2027 (b)	200,000	210,462
			4.40%, 5/15/2030 (a) (b)	200,000	207,888
			4.55%, 5/15/2032 (b)	200,000	207,264
			GE Capital International Funding Co.		
			4.42%, 11/15/2035	550,000	556,985

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
GE Capital International Funding Co. Unlimited Co. 3.37%, 11/15/2025	\$ 250,000	\$ 260,640	3.80%, 6/15/2049	\$ 50,000	\$ 58,614
Intercontinental Exchange, Inc.:			4.25%, 9/15/2048	20,000	24,644
2.10%, 6/15/2030	30,000	30,662	Alabama Power Co.:		
3.00%, 6/15/2050	25,000	26,099	3.85%, 12/1/2042	75,000	87,458
3.10%, 9/15/2027	100,000	111,615	Series A, 4.30%, 7/15/2048 . .	65,000	80,837
3.75%, 12/1/2025	180,000	205,733	Ameren Corp.		
4.25%, 9/21/2048	150,000	189,885	3.65%, 2/15/2026	50,000	55,838
Invesco Finance PLC			Ameren Illinois Co.:		
3.75%, 1/15/2026	50,000	54,864	3.70%, 12/1/2047	50,000	58,248
Jefferies Group LLC			3.80%, 5/15/2028 (a)	25,000	28,959
6.50%, 1/20/2043	50,000	57,331	4.15%, 3/15/2046	50,000	61,474
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.:			4.50%, 3/15/2049	50,000	65,643
4.15%, 1/23/2030	50,000	53,573	American Electric Power Co., Inc.:		
4.85%, 1/15/2027	90,000	98,619	Series F, 2.95%, 12/15/2022 . .	50,000	52,294
Lazard Group LLC			Series J, 4.30%, 12/1/2028 . . .	100,000	117,621
4.50%, 9/19/2028	100,000	112,648	Appalachian Power Co.:		
Mastercard, Inc.:			4.40%, 5/15/2044	25,000	29,433
2.00%, 3/3/2025	100,000	105,811	7.00%, 4/1/2038	25,000	36,666
2.95%, 6/1/2029 (a)	100,000	112,289	Arizona Public Service Co.:		
3.30%, 3/26/2027	30,000	34,044	3.75%, 5/15/2046	25,000	28,064
3.35%, 3/26/2030	50,000	57,941	4.20%, 8/15/2048	25,000	29,002
3.50%, 2/26/2028	30,000	34,491	4.25%, 3/1/2049 (a)	50,000	59,204
3.65%, 6/1/2049	100,000	120,025	4.35%, 11/15/2045	50,000	60,121
3.85%, 3/26/2050	15,000	18,664	Avangrid, Inc.		
3.95%, 2/26/2048	30,000	37,545	3.15%, 12/1/2024	50,000	54,133
Nasdaq, Inc.			Baltimore Gas & Electric Co.		
3.25%, 4/28/2050	40,000	41,870	6.35%, 10/1/2036	50,000	70,505
ORIX Corp.:			Berkshire Hathaway Energy Co.:		
2.90%, 7/18/2022	30,000	31,068	2.80%, 1/15/2023	40,000	42,148
3.70%, 7/18/2027	50,000	55,812	3.25%, 4/15/2028	30,000	33,911
Stifel Financial Corp.			3.75%, 11/15/2023	350,000	383,278
4.00%, 5/15/2030	100,000	105,985	4.50%, 2/1/2045	50,000	62,853
Synchrony Financial:			5.15%, 11/15/2043	150,000	204,277
2.85%, 7/25/2022	30,000	30,502	Black Hills Corp.:		
4.50%, 7/23/2025	50,000	53,092	3.15%, 1/15/2027	25,000	26,100
Visa, Inc.:			3.88%, 10/15/2049	100,000	107,121
2.05%, 4/15/2030	150,000	157,315	4.35%, 5/1/2033	30,000	33,225
2.75%, 9/15/2027	250,000	276,065	CenterPoint Energy Houston Electric LLC:		
2.80%, 12/14/2022	75,000	79,160	3.95%, 3/1/2048	50,000	60,811
3.65%, 9/15/2047	100,000	121,995	Series AA, 3.00%, 2/1/2027 . .	100,000	107,956
4.15%, 12/14/2035	50,000	64,000	Series AC, 4.25%, 2/1/2049 . .	200,000	254,506
4.30%, 12/14/2045	200,000	264,064	Series Z, 2.40%, 9/1/2026 . . .	50,000	52,262
Western Union Co.			CenterPoint Energy, Inc.:		
4.25%, 6/9/2023	100,000	107,962	3.60%, 11/1/2021	10,000	10,381
		<u>9,779,207</u>	3.85%, 2/1/2024	25,000	27,310
ELECTRIC — 2.0%			4.25%, 11/1/2028	25,000	28,943
AEP Texas, Inc.:			Cleco Corporate Holdings LLC:		
2.40%, 10/1/2022	150,000	154,845	3.38%, 9/15/2029 (b)	25,000	25,906
3.80%, 10/1/2047 (a)	25,000	28,345	4.97%, 5/1/2046	20,000	21,108
Series H, 3.45%, 1/15/2050 . .	100,000	107,814	CMS Energy Corp.:		
AEP Transmission Co. LLC:			3.45%, 8/15/2027 (a)	50,000	55,121
3.75%, 12/1/2047	100,000	115,275	5 year CMT + 4.12%, 4.75%, 6/1/2050 (a) (d)	50,000	50,933

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Commonwealth Edison Co.:			4.20%, 8/15/2045	\$ 150,000	\$ 185,542
4.00%, 3/1/2048	\$ 125,000	\$ 153,876	Edison International:		
Series 123, 3.75%, 8/15/2047	150,000	177,822	2.95%, 3/15/2023 (a)	50,000	51,143
Connecticut Light & Power Co.:			3.55%, 11/15/2024	80,000	84,410
Series A, 3.20%, 3/15/2027	150,000	167,259	4.13%, 3/15/2028	50,000	52,493
Series A, 4.15%, 6/1/2045 (a)	100,000	122,778	Emera US Finance L.P.		
Consolidated Edison Co. of New York, Inc.:			4.75%, 6/15/2046	130,000	154,578
3.70%, 11/15/2059	85,000	95,123	Enel Chile SA		
3.85%, 6/15/2046	50,000	57,963	4.88%, 6/12/2028	50,000	56,042
4.45%, 3/15/2044	75,000	91,515	Entergy Arkansas LLC		
4.50%, 5/15/2058	100,000	125,058	4.20%, 4/1/2049	25,000	31,765
Series 06-B, 6.20%, 6/15/2036	25,000	34,741	Entergy Corp.:		
Series A, 4.13%, 5/15/2049	100,000	121,313	2.95%, 9/1/2026	50,000	55,080
Series D, 4.00%, 12/1/2028	100,000	118,045	4.00%, 7/15/2022	50,000	53,103
Consumers Energy Co.:			Entergy Louisiana LLC:		
3.25%, 8/15/2046	50,000	55,880	3.05%, 6/1/2031	25,000	27,881
3.75%, 2/15/2050	50,000	60,600	3.25%, 4/1/2028	200,000	220,518
4.05%, 5/15/2048	100,000	126,034	4.20%, 4/1/2050 (a)	50,000	63,378
Dayton Power & Light Co.			Entergy Mississippi LLC:		
3.95%, 6/15/2049	30,000	31,067	2.85%, 6/1/2028	25,000	26,782
Dominion Energy, Inc.:			3.85%, 6/1/2049	125,000	149,966
4.70%, 12/1/2044	130,000	161,188	Entergy Texas, Inc.		
Series B, 2.75%, 1/15/2022	150,000	154,627	3.55%, 9/30/2049	25,000	27,475
Series C, 3.38%, 4/1/2030	350,000	387,796	Evergy Kansas Central, Inc.		
Series D, 2.85%, 8/15/2026	25,000	26,834	3.25%, 9/1/2049	25,000	26,779
DTE Electric Co.			Evergy Metro, Inc.:		
3.70%, 6/1/2046	75,000	87,097	4.20%, 6/15/2047	25,000	30,681
DTE Energy Co.:			Series 2019, 4.13%, 4/1/2049	100,000	122,980
Series B, 3.30%, 6/15/2022	175,000	182,651	Series 2020, 2.25%, 6/1/2030	50,000	52,487
Series C, 3.40%, 6/15/2029	175,000	189,094	Eversource Energy:		
Series D, 3.70%, 8/1/2023	50,000	54,022	Series K, 2.75%, 3/15/2022	50,000	51,800
Duke Energy Carolinas LLC:			Series L, 2.90%, 10/1/2024	250,000	268,385
2.45%, 8/15/2029	150,000	161,419	Series N, 3.80%, 12/1/2023	15,000	16,425
3.20%, 8/15/2049	100,000	111,823	Series O, 4.25%, 4/1/2029	25,000	29,424
3.88%, 3/15/2046	150,000	182,995	Exelon Corp.:		
3.95%, 11/15/2028	100,000	119,033	3.40%, 4/15/2026	100,000	111,363
4.25%, 12/15/2041	130,000	161,767	3.50%, 6/1/2022	200,000	209,114
Duke Energy Corp.:			3.95%, 6/15/2025	50,000	56,214
2.40%, 8/15/2022	200,000	207,366	5.10%, 6/15/2045	330,000	425,565
2.65%, 9/1/2026	50,000	54,266	Exelon Generation Co. LLC		
3.15%, 8/15/2027	100,000	111,012	3.40%, 3/15/2022	250,000	259,740
3.95%, 8/15/2047	150,000	175,485	FirstEnergy Corp.:		
Duke Energy Florida LLC:			Series B, 3.90%, 7/15/2027	280,000	317,075
2.50%, 12/1/2029	150,000	161,784	Series B, 4.25%, 3/15/2023	10,000	10,810
3.20%, 1/15/2027	250,000	280,400	Series C, 4.85%, 7/15/2047	50,000	63,568
6.40%, 6/15/2038	50,000	76,164	Series C, 7.38%, 11/15/2031	20,000	29,218
Duke Energy Indiana LLC			Florida Power & Light Co.:		
2.75%, 4/1/2050	65,000	65,798	3.15%, 10/1/2049	30,000	34,006
Duke Energy Ohio, Inc.			3.25%, 6/1/2024	25,000	27,181
3.70%, 6/15/2046	28,000	31,751	3.95%, 3/1/2048	85,000	106,887
Duke Energy Progress LLC:			3.99%, 3/1/2049	25,000	31,804
2.80%, 5/15/2022	100,000	103,843	4.05%, 10/1/2044	50,000	62,697
3.60%, 9/15/2047	50,000	57,686	4.13%, 6/1/2048 (a)	100,000	129,768
3.70%, 9/1/2028	50,000	58,037	Fortis, Inc.		
			3.06%, 10/4/2026	50,000	53,912

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Georgia Power Co. Series A, 2.20%, 9/15/2024 . . .	\$ 100,000	\$ 105,057	PacifiCorp: 2.70%, 9/15/2030	\$ 70,000	\$ 76,368
Indiana Michigan Power Co. 4.25%, 8/15/2048	15,000	18,372	3.30%, 3/15/2051	65,000	71,495
Interstate Power & Light Co.: 3.50%, 9/30/2049	50,000	54,089	PECO Energy Co. 3.90%, 3/1/2048	125,000	152,802
3.70%, 9/15/2046	50,000	55,257	PPL Capital Funding, Inc.: 3.50%, 12/1/2022	75,000	79,240
4.10%, 9/26/2028	50,000	57,945	4.00%, 9/15/2047	250,000	268,137
IPALCO Enterprises, Inc. 4.25%, 5/1/2030 (b)	100,000	108,782	5.00%, 3/15/2044	50,000	59,810
ITC Holdings Corp. 3.35%, 11/15/2027	50,000	55,433	PPL Electric Utilities Corp.: 3.00%, 10/1/2049	70,000	74,241
Kansas City Power & Light Co. 4.20%, 3/15/2048	50,000	61,545	3.95%, 6/1/2047	50,000	60,044
MidAmerican Energy Co. 3.95%, 8/1/2047	150,000	184,317	PSEG Power LLC 3.85%, 6/1/2023	50,000	53,930
National Rural Utilities Cooperative Finance Corp.: 2.95%, 2/7/2024	100,000	107,057	Public Service Co. of Colorado: 3.80%, 6/15/2047	150,000	179,742
3.40%, 2/7/2028	50,000	56,294	Series 34, 3.20%, 3/1/2050 . . .	30,000	33,708
3.90%, 11/1/2028 (a)	100,000	116,285	Public Service Electric & Gas Co.: Series MTN, 3.20%, 5/15/2029	50,000	56,543
4.02%, 11/1/2032	50,000	58,870	Series MTN, 3.20%, 8/1/2049 .	30,000	33,383
3 Month USD LIBOR + 2.91%, 4.75%, 4/30/2043 (d)	75,000	74,268	Series MTN, 3.60%, 12/1/2047	100,000	117,044
NextEra Energy Capital Holdings, Inc.: 2.25%, 6/1/2030	250,000	258,005	Series MTN, 3.65%, 9/1/2042 .	50,000	57,484
2.75%, 11/1/2029	165,000	177,964	Series MTN, 3.70%, 5/1/2028 .	50,000	57,868
2.80%, 1/15/2023	150,000	157,561	Public Service Enterprise Group, Inc.: 2.65%, 11/15/2022	100,000	104,357
3.15%, 4/1/2024	100,000	108,589	2.88%, 6/15/2024	70,000	74,828
3.50%, 4/1/2029	100,000	113,287	Puget Sound Energy, Inc.: 3.25%, 9/15/2049	65,000	70,266
3.55%, 5/1/2027	100,000	113,283	4.22%, 6/15/2048	65,000	82,068
3 Month USD LIBOR + 2.41%, 4.80%, 12/1/2077 (d)	25,000	25,834	5.80%, 3/15/2040	50,000	69,235
Northern States Power Co.: 2.60%, 6/1/2051	50,000	51,026	San Diego Gas & Electric Co. Series RRR, 3.75%, 6/1/2047 .	50,000	57,480
2.90%, 3/1/2050	30,000	32,647	Sempra Energy: 2.90%, 2/1/2023	15,000	15,699
3.60%, 9/15/2047	50,000	58,551	3.25%, 6/15/2027	300,000	329,319
NSTAR Electric Co. 3.20%, 5/15/2027 (a)	50,000	56,120	3.40%, 2/1/2028	30,000	32,954
Oglethorpe Power Corp. 5.05%, 10/1/2048	100,000	113,609	3.80%, 2/1/2038	100,000	108,064
Ohio Power Co. 4.00%, 6/1/2049	20,000	24,264	4.00%, 2/1/2048	30,000	34,024
Oklahoma Gas & Electric Co. 3.80%, 8/15/2028 (a)	50,000	55,950	Sierra Pacific Power Co. 2.60%, 5/1/2026	50,000	54,290
Oncor Electric Delivery Co. LLC: 3.70%, 11/15/2028	200,000	234,526	Southern California Edison Co.: 2.85%, 8/1/2029	115,000	121,856
3.80%, 9/30/2047	100,000	120,620	4.00%, 4/1/2047	191,000	218,682
7.50%, 9/1/2038	50,000	81,456	4.50%, 9/1/2040	25,000	29,640
Pacific Gas & Electric Co.: 1.75%, 6/16/2022	50,000	50,100	Series 13-A, 3.90%, 3/15/2043	50,000	55,436
2.50%, 2/1/2031	100,000	98,122	Series A, 4.20%, 3/1/2029 . . .	100,000	115,887
3.50%, 8/1/2050	45,000	43,680	Series B, 3.65%, 3/1/2028 . . .	100,000	112,499
			Series C, 3.60%, 2/1/2045 . . .	50,000	53,920
			Series D, 3.40%, 6/1/2023 . . .	50,000	53,156
			Southern Co.: 2.35%, 7/1/2021	75,000	76,287

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.25%, 7/1/2026	\$ 250,000	\$ 277,822	Allegion US Holding Co., Inc.		
4.25%, 7/1/2036	250,000	284,177	3.55%, 10/1/2027	\$ 50,000	\$ 52,462
Series B, 3 Month USD			Amphenol Corp.:		
LIBOR + 3.63%, 5.50%,			2.80%, 2/15/2030	100,000	106,826
3/15/2057 (a) (d)	50,000	50,618	4.35%, 6/1/2029	50,000	59,267
Southern Power Co.			Arrow Electronics, Inc.:		
Series F, 4.95%, 12/15/2046 . .	150,000	162,796	3.25%, 9/8/2024 (a)	50,000	52,800
Southwestern Electric Power Co.:			3.88%, 1/12/2028	25,000	26,213
Series K, 2.75%, 10/1/2026 . .	50,000	53,132	Flex, Ltd.		
Series M, 4.10%, 9/15/2028 . .	25,000	28,602	4.88%, 6/15/2029 (a)	75,000	82,280
Southwestern Public Service Co.:			Fortive Corp.		
3.30%, 6/15/2024 (a)	50,000	54,034	3.15%, 6/15/2026	50,000	54,857
3.75%, 6/15/2049	100,000	115,807	Honeywell International, Inc.:		
Tampa Electric Co.:			2.15%, 8/8/2022	45,000	46,517
3.63%, 6/15/2050 (a)	150,000	173,269	2.30%, 8/15/2024 (a)	100,000	106,469
4.30%, 6/15/2048	50,000	62,211	2.50%, 11/1/2026	150,000	165,091
4.45%, 6/15/2049 (a)	25,000	31,896	2.70%, 8/15/2029	60,000	66,228
Tucson Electric Power Co.			3.35%, 12/1/2023	50,000	54,554
4.85%, 12/1/2048	50,000	64,627	Hubbell, Inc.		
Union Electric Co.:			3.35%, 3/1/2026	50,000	52,882
3.50%, 3/15/2029	250,000	285,235	Jabil, Inc.:		
4.00%, 4/1/2048	50,000	60,363	3.60%, 1/15/2030	25,000	26,208
Virginia Electric & Power Co.:			3.95%, 1/12/2028	25,000	26,752
3.30%, 12/1/2049 (a)	50,000	55,937	Keysight Technologies, Inc.:		
3.45%, 2/15/2024	50,000	54,088	3.00%, 10/30/2029	50,000	54,241
8.88%, 11/15/2038	50,000	89,636	4.60%, 4/6/2027	30,000	35,183
Series B, 2.95%, 11/15/2026 . .	30,000	33,151	PerkinElmer, Inc.		
WEC Energy Group, Inc.			3.30%, 9/15/2029	65,000	69,629
3.55%, 6/15/2025	25,000	27,886	Roper Technologies, Inc.:		
Westar Energy, Inc.			2.00%, 6/30/2030	30,000	30,128
4.13%, 3/1/2042	30,000	35,478	2.80%, 12/15/2021	50,000	51,413
Wisconsin Electric Power Co.:			2.95%, 9/15/2029	40,000	43,577
2.05%, 12/15/2024	50,000	52,668	3.80%, 12/15/2026	30,000	34,191
4.30%, 10/15/2048	25,000	30,787	4.20%, 9/15/2028	65,000	76,068
Wisconsin Public Service Corp.			Trimble, Inc.		
3.35%, 11/21/2021	70,000	72,891	4.90%, 6/15/2028	50,000	57,367
Xcel Energy, Inc.:			Tyco Electronics Group SA		
2.60%, 3/15/2022	200,000	205,902	3.70%, 2/15/2026	50,000	55,486
2.60%, 12/1/2029	100,000	107,168			<u>1,593,565</u>
4.00%, 6/15/2028 (a)	50,000	58,495	ENGINEERING &		
		<u>20,643,465</u>	CONSTRUCTION — 0.0%		
ELECTRICAL			(c)		
COMPONENTS &			Fluor Corp.		
EQUIPMENT — 0.0% (c)			4.25%, 9/15/2028	100,000	86,092
Emerson Electric Co.:			ENVIRONMENTAL		
1.95%, 10/15/2030	50,000	51,205	CONTROL — 0.1%		
2.63%, 12/1/2021	50,000	51,470	Republic Services, Inc.:		
2.63%, 2/15/2023	25,000	26,312	2.90%, 7/1/2026	45,000	49,201
		<u>128,987</u>	3.38%, 11/15/2027	60,000	67,573
ELECTRONICS — 0.1%			3.55%, 6/1/2022	25,000	26,237
Agilent Technologies, Inc.			3.95%, 5/15/2028	150,000	175,327
2.75%, 9/15/2029	50,000	54,311	Waste Connections, Inc.:		
Allegion PLC			3.05%, 4/1/2050	20,000	20,239
3.50%, 10/1/2029	50,000	52,565	3.50%, 5/1/2029	50,000	56,186

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Waste Management, Inc.:			3.25%, 7/15/2027	\$ 50,000	\$ 52,898
2.40%, 5/15/2023	\$ 150,000	\$ 156,317	3.30%, 7/15/2026	100,000	106,857
2.95%, 6/15/2024 (a)	15,000	15,329	3.30%, 2/15/2050	10,000	9,441
3.50%, 5/15/2024	25,000	26,762	3.55%, 3/15/2025	50,000	53,873
3.90%, 3/1/2035	50,000	58,764	3.75%, 10/1/2025	5,000	5,475
4.00%, 7/15/2039	35,000	36,309	4.45%, 3/15/2048	50,000	55,128
		688,244	4.85%, 10/1/2045	5,000	5,764
FOOD — 0.4%			Tyson Foods, Inc.:		
Campbell Soup Co.:			3.55%, 6/2/2027	150,000	166,050
2.38%, 4/24/2030 (a)	15,000	15,535	4.50%, 6/15/2022	30,000	31,888
3.65%, 3/15/2023	15,000	16,029	4.55%, 6/2/2047	285,000	342,037
3.95%, 3/15/2025	100,000	112,290			4,029,404
4.15%, 3/15/2028	50,000	57,752	FOREST PRODUCTS & PAPER — 0.1%		
4.80%, 3/15/2048	20,000	26,223	Celulosa Arauco y Constitucion SA:		
Conagra Brands, Inc.:			3.88%, 11/2/2027	200,000	205,016
3.80%, 10/22/2021	20,000	20,792	4.50%, 8/1/2024	50,000	52,915
5.30%, 11/1/2038	265,000	346,366	Fibria Overseas Finance, Ltd.		
5.40%, 11/1/2048	40,000	55,222	5.50%, 1/17/2027 (a)	25,000	26,998
General Mills, Inc.:			Georgia-Pacific LLC		
3.20%, 2/10/2027 (a)	100,000	112,675	7.75%, 11/15/2029	25,000	37,103
3.65%, 2/15/2024	50,000	54,696	International Paper Co.:		
3.70%, 10/17/2023	20,000	21,812	3.00%, 2/15/2027 (a)	150,000	161,644
4.20%, 4/17/2028	25,000	29,474	3.65%, 6/15/2024	25,000	27,557
4.55%, 4/17/2038	10,000	12,519	4.35%, 8/15/2048 (a)	50,000	58,708
4.70%, 4/17/2048 (a)	320,000	424,058	4.40%, 8/15/2047	50,000	58,765
Hershey Co.:			5.00%, 9/15/2035	100,000	121,649
0.90%, 6/1/2025	45,000	45,259			750,355
3.20%, 8/21/2025	25,000	27,731	GAS — 0.2%		
3.38%, 5/15/2023	50,000	53,953	Atmos Energy Corp.:		
Ingredient, Inc.			3.00%, 6/15/2027 (a)	150,000	165,592
2.90%, 6/1/2030	100,000	106,650	4.15%, 1/15/2043	25,000	30,458
JM Smucker Co.:			CenterPoint Energy Resources Corp.		
3.38%, 12/15/2027 (a)	100,000	110,252	3.55%, 4/1/2023	100,000	106,361
3.55%, 3/15/2050 (a)	25,000	26,007	Dominion Energy Gas Holdings LLC:		
4.25%, 3/15/2035	50,000	58,937	3.60%, 12/15/2024	50,000	54,825
Kellogg Co.:			4.80%, 11/1/2043	25,000	29,017
4.30%, 5/15/2028	100,000	117,127	Series A, 2.50%, 11/15/2024	85,000	89,886
4.50%, 4/1/2046	100,000	122,203	Series B, 3.00%, 11/15/2029 (a)	35,000	37,470
Kroger Co.:			Series C, 3.90%, 11/15/2049	65,000	70,016
2.65%, 10/15/2026	50,000	54,369	National Fuel Gas Co.:		
2.80%, 8/1/2022	200,000	208,634	3.95%, 9/15/2027	50,000	48,819
3.70%, 8/1/2027	35,000	40,194	5.50%, 1/15/2026	30,000	31,875
3.85%, 8/1/2023	75,000	81,451	NiSource, Inc.:		
4.45%, 2/1/2047	100,000	122,367	2.95%, 9/1/2029	100,000	109,047
4.65%, 1/15/2048	100,000	124,716	3.49%, 5/15/2027	50,000	56,437
McCormick & Co., Inc.:			3.65%, 6/15/2023	25,000	27,004
2.70%, 8/15/2022	200,000	208,406	4.38%, 5/15/2047	150,000	182,809
3.40%, 8/15/2027	100,000	111,528	4.80%, 2/15/2044	30,000	36,787
Mondelez International, Inc.:			ONE Gas, Inc.		
1.50%, 5/4/2025	60,000	61,115	4.50%, 11/1/2048	90,000	114,247
2.75%, 4/13/2030	35,000	37,763			
3.63%, 2/13/2026	50,000	56,317			
4.00%, 2/1/2024 (a)	100,000	109,690			
Sysco Corp.:					
2.40%, 2/15/2030 (a)	10,000	9,881			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Southern California Gas Co.:			Medtronic, Inc.:		
3.15%, 9/15/2024	\$ 25,000	\$ 27,308	3.15%, 3/15/2022	\$ 59,000	\$ 61,850
3.20%, 6/15/2025	50,000	55,038	3.50%, 3/15/2025	67,000	75,535
3.75%, 9/15/2042	30,000	34,325	4.38%, 3/15/2035	54,000	70,585
5.13%, 11/15/2040	25,000	32,223	4.63%, 3/15/2045	345,000	463,263
Series VV, 4.30%, 1/15/2049	50,000	63,253	Stryker Corp.:		
Southern Co. Gas Capital Corp.			1.15%, 6/15/2025	50,000	50,348
4.40%, 5/30/2047	150,000	177,102	1.95%, 6/15/2030 (a)	50,000	50,324
Southwest Gas Corp.			2.90%, 6/15/2050	25,000	25,038
3.70%, 4/1/2028	25,000	28,056	3.38%, 11/1/2025	25,000	27,971
Washington Gas Light Co.			3.50%, 3/15/2026	25,000	28,071
Series MTN, 3.65%,			3.65%, 3/7/2028	50,000	57,581
9/15/2049	50,000	55,256	4.63%, 3/15/2046	25,000	32,254
		<u>1,663,211</u>	Thermo Fisher Scientific, Inc.:		
HAND & MACHINE TOOLS			3.00%, 4/15/2023	250,000	264,657
— 0.0% (c)			4.10%, 8/15/2047	100,000	124,243
Kennametal, Inc.			4.13%, 3/25/2025	35,000	39,921
4.63%, 6/15/2028	50,000	52,633	4.15%, 2/1/2024	25,000	27,709
Snap-on, Inc.			Zimmer Biomet Holdings, Inc.		
3.10%, 5/1/2050	70,000	72,064	3.55%, 4/1/2025	100,000	108,808
Stanley Black & Decker, Inc.:					<u>3,062,178</u>
3.40%, 3/1/2026 (a)	35,000	39,331	HEALTH CARE SERVICES		
4.25%, 11/15/2028	100,000	119,477	— 0.6%		
5 year CMT + 2.66%, 4.00%,			Advocate Health & Hospitals		
3/15/2060 (d)	30,000	30,007	Corp.		
		<u>313,512</u>	3.39%, 10/15/2049	50,000	55,493
HEALTH CARE PRODUCTS			Aetna, Inc.:		
— 0.3%			2.80%, 6/15/2023	200,000	210,472
Abbott Laboratories:			3.88%, 8/15/2047	100,000	112,511
2.95%, 3/15/2025	75,000	82,463	4.13%, 11/15/2042	25,000	28,249
3.40%, 11/30/2023	35,000	38,092	Anthem, Inc.:		
3.75%, 11/30/2026	85,000	98,894	2.25%, 5/15/2030	15,000	15,418
4.75%, 11/30/2036	250,000	334,942	2.38%, 1/15/2025	20,000	21,198
4.75%, 4/15/2043	25,000	33,361	2.95%, 12/1/2022	50,000	52,666
4.90%, 11/30/2046	150,000	214,653	3.13%, 5/15/2050 (a)	20,000	20,795
Baxter International, Inc.			3.30%, 1/15/2023	50,000	53,237
3.50%, 8/15/2046	50,000	55,401	3.35%, 12/1/2024	50,000	54,994
Boston Scientific Corp.:			3.50%, 8/15/2024	25,000	27,403
1.90%, 6/1/2025	65,000	67,265	3.65%, 12/1/2027	130,000	148,134
2.65%, 6/1/2030	100,000	104,122	4.10%, 3/1/2028 (a)	100,000	117,091
3.38%, 5/15/2022	50,000	52,213	4.38%, 12/1/2047	130,000	161,569
3.45%, 3/1/2024	25,000	27,190	4.55%, 3/1/2048	50,000	63,555
4.00%, 3/1/2029	35,000	40,065	4.65%, 1/15/2043	50,000	63,265
4.55%, 3/1/2039	50,000	61,176	Ascension Health		
4.70%, 3/1/2049	35,000	44,594	3.95%, 11/15/2046	150,000	187,909
Covidien International Finance			Banner Health		
SA			2.34%, 1/1/2030	40,000	41,236
3.20%, 6/15/2022	50,000	52,303	Children's Hospital Corp.		
DH Europe Finance II Sarl:			2.59%, 2/1/2050	15,000	15,110
2.05%, 11/15/2022	50,000	51,632	CommonSpirit Health:		
2.20%, 11/15/2024	50,000	52,573	2.76%, 10/1/2024 (a)	250,000	257,357
2.60%, 11/15/2029	30,000	31,911	4.19%, 10/1/2049	250,000	256,982
3.25%, 11/15/2039	50,000	55,150	4.35%, 11/1/2042	25,000	25,927
3.40%, 11/15/2049	50,000	56,020			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Duke University Health System, Inc. Series 2017, 3.92%, 6/1/2047	\$ 50,000	\$ 61,967	SSM Health Care Corp. Series 2018, 3.69%, 6/1/2023	\$ 20,000	\$ 21,472
HCA, Inc.:			UnitedHealth Group, Inc.:		
4.13%, 6/15/2029	35,000	38,618	1.25%, 1/15/2026	35,000	35,607
4.50%, 2/15/2027	50,000	55,679	2.00%, 5/15/2030	55,000	57,572
4.75%, 5/1/2023	55,000	59,542	2.38%, 10/15/2022	100,000	104,212
5.00%, 3/15/2024	85,000	94,417	2.75%, 5/15/2040	50,000	53,526
5.13%, 6/15/2039	25,000	29,104	2.88%, 3/15/2022	25,000	25,864
5.25%, 4/15/2025	60,000	68,752	2.90%, 5/15/2050	50,000	52,729
5.25%, 6/15/2026	65,000	74,996	3.10%, 3/15/2026	50,000	55,785
5.25%, 6/15/2049	100,000	119,824	3.13%, 5/15/2060	100,000	106,893
5.50%, 6/15/2047	65,000	79,353	3.38%, 4/15/2027	100,000	114,293
Humana, Inc.:			3.50%, 2/15/2024	10,000	11,001
2.90%, 12/15/2022	150,000	156,808	3.70%, 12/15/2025	10,000	11,466
4.80%, 3/15/2047 (a)	100,000	128,960	3.75%, 7/15/2025	305,000	347,923
4.95%, 10/1/2044	50,000	65,011	3.75%, 10/15/2047	50,000	59,596
Johns Hopkins Health System Corp.			3.88%, 12/15/2028 (a)	15,000	17,913
3.84%, 5/15/2046	50,000	59,995	4.25%, 4/15/2047	100,000	126,916
Kaiser Foundation Hospitals:			4.63%, 7/15/2035	200,000	260,464
3.50%, 4/1/2022	50,000	51,798	4.75%, 7/15/2045	230,000	307,885
Series 2019, 3.27%, 11/1/2049	105,000	117,851	6.88%, 2/15/2038	25,000	39,212
Laboratory Corp. of America Holdings:			HOME BUILDERS — 0.0% (c)		6,214,469
2.30%, 12/1/2024	100,000	105,254	DR Horton, Inc.		
2.95%, 12/1/2029	100,000	106,047	2.50%, 10/15/2024	100,000	104,193
3.25%, 9/1/2024	100,000	107,675	NVR, Inc.		
4.70%, 2/1/2045	25,000	30,219	3.00%, 5/15/2030	30,000	31,291
Memorial Sloan-Kettering Cancer Center:			HOME FURNISHINGS — 0.0% (c)		135,484
4.13%, 7/1/2052	25,000	31,809	Leggett & Platt, Inc.		
Series 2020, 2.96%, 1/1/2050	55,000	59,198	4.40%, 3/15/2029	100,000	106,951
Montefiore Obligated Group			Whirlpool Corp.:		
4.29%, 9/1/2050	50,000	49,476	4.50%, 6/1/2046	25,000	27,410
Mount Sinai Hospitals Group, Inc.			4.60%, 5/15/2050	50,000	56,911
Series 2019, 3.74%, 7/1/2049	35,000	37,600	4.75%, 2/26/2029 (a)	60,000	70,785
New York and Presbyterian Hospital			HOUSEHOLD PRODUCTS — 0.0% (c)		262,057
Series 2019, 3.95%, 8/1/2119	35,000	37,651	Procter & Gamble Co.		
Northwell Healthcare, Inc.			3.55%, 3/25/2040	100,000	119,916
4.26%, 11/1/2047	50,000	55,542	HOUSEHOLD PRODUCTS & WARES — 0.0% (c)		
NYU Langone Hospitals			Clorox Co.:		
Series 2020, 3.38%, 7/1/2055	100,000	96,666	3.10%, 10/1/2027	50,000	55,782
Partners Healthcare System, Inc.			3.90%, 5/15/2028	50,000	58,404
Series 2017, 3.77%, 7/1/2048	100,000	113,271	Kimberly-Clark Corp.:		
Providence St. Joseph Health Obligated Group			2.75%, 2/15/2026	25,000	27,250
Series 19A, 2.53%, 10/1/2029	80,000	83,534	3.10%, 3/26/2030	40,000	45,554
Quest Diagnostics, Inc.:			3.20%, 4/25/2029	100,000	113,612
2.95%, 6/30/2030	35,000	37,134	3.90%, 5/4/2047	50,000	62,030
4.20%, 6/30/2029	100,000	116,485			
4.70%, 3/30/2045	25,000	30,416			
RWJ Barnabas Health, Inc.					
3.48%, 7/1/2049	50,000	52,917			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.95%, 11/1/2028	\$ 55,000	\$ 65,831	Brighthouse Financial, Inc.:		
		428,463	3.70%, 6/22/2027 (a)	\$ 150,000	\$ 152,863
			4.70%, 6/22/2047	150,000	136,312
INSURANCE — 0.9%			Brown & Brown, Inc.		
Aflac, Inc.:			4.50%, 3/15/2029	50,000	53,775
3.63%, 6/15/2023	50,000	54,776	Chubb INA Holdings, Inc.:		
4.75%, 1/15/2049	75,000	96,211	2.88%, 11/3/2022	50,000	52,543
Alleghany Corp.			3.35%, 5/3/2026	250,000	283,967
4.90%, 9/15/2044	50,000	58,736	4.15%, 3/13/2043 (a)	25,000	31,044
Allstate Corp.:			4.35%, 11/3/2045	125,000	162,692
3.85%, 8/10/2049	125,000	150,789	CNA Financial Corp.:		
4.20%, 12/15/2046	50,000	62,080	3.45%, 8/15/2027	100,000	107,202
Series B, 3 Month USD			4.50%, 3/1/2026	25,000	28,188
LIBOR + 2.94%, 5.75%,			Enstar Group, Ltd.		
8/15/2053 (d)	25,000	25,875	4.95%, 6/1/2029	50,000	52,626
American Financial Group, Inc.:			Equitable Holdings, Inc.:		
3.50%, 8/15/2026	15,000	16,003	3.90%, 4/20/2023	150,000	160,426
4.50%, 6/15/2047	100,000	102,912	4.35%, 4/20/2028	150,000	168,529
American International Group,			5.00%, 4/20/2048	100,000	113,907
Inc.:			Fairfax Financial Holdings, Ltd.		
2.50%, 6/30/2025 (a)	100,000	105,876	4.85%, 4/17/2028	100,000	105,965
3.40%, 6/30/2030	100,000	108,209	Fidelity National Financial, Inc.		
3.88%, 1/15/2035	200,000	224,640	4.50%, 8/15/2028	50,000	56,180
3.90%, 4/1/2026	30,000	33,836	First American Financial Corp.		
4.25%, 3/15/2029 (a)	100,000	115,089	4.60%, 11/15/2024	25,000	27,094
4.38%, 6/30/2050	65,000	75,117	Globe Life, Inc.		
4.50%, 7/16/2044	50,000	57,556	4.55%, 9/15/2028	25,000	28,858
4.88%, 6/1/2022	50,000	53,943	Hartford Financial Services		
Series A-9, 3 Month USD			Group, Inc.:		
LIBOR + 2.87%, 5.75%,			2.80%, 8/19/2029	70,000	74,251
4/1/2048 (d)	100,000	102,717	4.40%, 3/15/2048	100,000	119,350
Aon Corp.:			Lincoln National Corp.:		
2.20%, 11/15/2022	100,000	103,838	3.05%, 1/15/2030	100,000	105,753
3.75%, 5/2/2029	100,000	114,259	3.80%, 3/1/2028	35,000	38,799
Aon PLC:			4.00%, 9/1/2023	15,000	16,291
3.50%, 6/14/2024	50,000	54,288	4.35%, 3/1/2048	50,000	56,258
3.88%, 12/15/2025	150,000	170,538	6.30%, 10/9/2037	50,000	66,418
Arch Capital Group, Ltd.			Loews Corp.:		
3.64%, 6/30/2050	105,000	110,347	3.20%, 5/15/2030	15,000	16,293
Assurant, Inc.:			3.75%, 4/1/2026	50,000	56,237
4.20%, 9/27/2023	100,000	107,109	Manulife Financial Corp.:		
4.90%, 3/27/2028	50,000	54,374	2.48%, 5/19/2027	70,000	73,421
Athene Holding, Ltd.			USD 5 Year Swap Rate +		
4.13%, 1/12/2028	100,000	102,874	1.65%, 4.06%, 2/24/2032		
AXIS Specialty Finance LLC			(d)	50,000	52,976
3.90%, 7/15/2029	25,000	26,804	Markel Corp.:		
Berkshire Hathaway Finance			3.50%, 11/1/2027	50,000	53,458
Corp.:			4.15%, 9/17/2050 (a)	50,000	55,495
1.85%, 3/12/2030 (a)	10,000	10,305	5.00%, 5/20/2049	30,000	37,147
4.20%, 8/15/2048	100,000	126,568	Marsh & McLennan Cos., Inc.:		
Berkshire Hathaway, Inc.:			2.75%, 1/30/2022	30,000	30,959
2.75%, 3/15/2023	50,000	52,952	3.30%, 3/14/2023	150,000	159,220
3.00%, 2/11/2023 (a)	25,000	26,655	3.75%, 3/14/2026	25,000	28,348
3.13%, 3/15/2026 (a)	55,000	61,521	3.88%, 3/15/2024	100,000	110,848
4.50%, 2/11/2043	180,000	238,459	4.38%, 3/15/2029	250,000	300,792

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Mercury General Corp. 4.40%, 3/15/2027	\$ 50,000	\$ 52,709	Willis North America, Inc.: 3.60%, 5/15/2024	\$ 50,000	\$ 54,127
MetLife, Inc.: 3.60%, 4/10/2024 (a)	300,000	332,448	3.88%, 9/15/2049	70,000	77,332
4.05%, 3/1/2045	150,000	176,788	4.50%, 9/15/2028	50,000	58,339
4.88%, 11/13/2043	200,000	258,444	WR Berkley Corp. 4.00%, 5/12/2050 (a)	15,000	16,395
6.40%, 12/15/2066	100,000	119,380	XLIT, Ltd. 5.50%, 3/31/2045	125,000	166,555
Series D, 4.37%, 9/15/2023	50,000	55,835			<u>9,398,362</u>
Principal Financial Group, Inc.: 2.13%, 6/15/2030	150,000	151,509	INTERNET — 0.4%		
3.70%, 5/15/2029 (a)	50,000	57,112	Alibaba Group Holding, Ltd.: 3.13%, 11/28/2021	25,000	25,608
Progressive Corp.: 3.75%, 8/23/2021	50,000	51,633	3.40%, 12/6/2027 (a)	200,000	221,286
4.00%, 3/1/2029	50,000	59,955	3.60%, 11/28/2024	75,000	81,578
4.20%, 3/15/2048	100,000	129,332	4.20%, 12/6/2047 (a)	60,000	73,571
Prudential Financial, Inc.: 3.94%, 12/7/2049	100,000	113,771	Alphabet, Inc. 2.00%, 8/15/2026	250,000	267,767
3 Month USD LIBOR + 2.38%, 4.50%, 9/15/2047 (a) (d)	170,000	173,400	Amazon.com, Inc.: 0.80%, 6/3/2025 (a)	65,000	65,538
3 Month USD LIBOR + 3.03%, 5.38%, 5/15/2045 (d)	200,000	209,686	1.50%, 6/3/2030	235,000	238,588
3 Month USD LIBOR + 3.92%, 5.63%, 6/15/2043 (d)	80,000	85,070	2.40%, 2/22/2023	200,000	210,084
Series MTN, 3.50%, 5/15/2024	50,000	55,254	2.50%, 11/29/2022	25,000	26,162
Series MTN, 3.70%, 3/13/2051	100,000	109,745	2.50%, 6/3/2050	40,000	40,911
Series MTN, 4.60%, 5/15/2044	75,000	90,522	2.70%, 6/3/2060	30,000	30,922
Series MTN, 6.63%, 6/21/2040	25,000	36,904	2.80%, 8/22/2024	100,000	108,709
Reinsurance Group of America, Inc.: 3.15%, 6/15/2030	35,000	36,425	3.15%, 8/22/2027	100,000	114,213
3.90%, 5/15/2029	50,000	54,255	3.80%, 12/5/2024	30,000	34,020
RenaissanceRe Finance, Inc. 3.45%, 7/1/2027 (a)	30,000	31,793	3.88%, 8/22/2037	125,000	153,449
Travelers Cos., Inc.: 2.55%, 4/27/2050	10,000	9,865	4.05%, 8/22/2047 (a)	125,000	162,560
3.75%, 5/15/2046 (a)	10,000	11,781	4.25%, 8/22/2057	150,000	199,588
4.00%, 5/30/2047	80,000	98,013	4.95%, 12/5/2044	125,000	176,790
4.05%, 3/7/2048	100,000	123,438	5.20%, 12/3/2025 (a)	50,000	61,222
4.10%, 3/4/2049	100,000	125,706	Baidu, Inc. 2.88%, 7/6/2022	250,000	256,020
Series MTN, 6.25%, 6/15/2037	25,000	37,213	Booking Holdings, Inc.: 3.60%, 6/1/2026	250,000	274,745
Trinity Acquisition PLC 4.40%, 3/15/2026	26,000	29,604	4.10%, 4/13/2025	100,000	112,261
Unum Group: 4.00%, 6/15/2029 (a)	70,000	72,293	4.63%, 4/13/2030	100,000	117,764
4.50%, 3/15/2025	25,000	26,879	E*TRADE Financial Corp. 2.95%, 8/24/2022	175,000	182,087
4.50%, 12/15/2049	15,000	13,856	eBay, Inc.: 1.90%, 3/11/2025 (a)	140,000	144,529
Voya Financial, Inc. 3.65%, 6/15/2026	50,000	55,255	2.70%, 3/11/2030	100,000	105,806
			2.75%, 1/30/2023	150,000	157,012
			3.45%, 8/1/2024 (a)	25,000	27,219
			3.80%, 3/9/2022	50,000	52,480
			Expedia Group, Inc.: 3.25%, 2/15/2030	35,000	32,609
			3.80%, 2/15/2028	50,000	47,905
			TD Ameritrade Holding Corp. 2.95%, 4/1/2022	150,000	155,849
					<u>3,958,852</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
INVESTMENT COMPANY SECURITY — 0.0% (c)			Series MTN, 1.95%, 11/18/2022	\$ 300,000	\$ 310,506
Ares Capital Corp.:			Series MTN, 2.40%, 6/6/2022	150,000	155,634
3.50%, 2/10/2023	\$ 50,000	\$ 50,216	Series MTN, 2.95%, 2/26/2022	150,000	156,048
4.20%, 6/10/2024	50,000	51,140	Series MTN, 3.75%, 11/24/2023 (a)	25,000	27,526
4.25%, 3/1/2025	50,000	50,688	Caterpillar, Inc.:		
FS KKR Capital Corp.:			2.60%, 9/19/2029 (a)	100,000	108,763
4.13%, 2/1/2025	100,000	96,592	2.60%, 4/9/2030 (a)	95,000	103,280
Owl Rock Capital Corp.:			3.25%, 4/9/2050	125,000	139,274
4.00%, 3/30/2025	50,000	49,381	3.80%, 8/15/2042	125,000	148,075
Prospect Capital Corp.:			4.75%, 5/15/2064	25,000	35,086
5.88%, 3/15/2023	25,000	24,896	Oshkosh Corp.:		
		322,913	3.10%, 3/1/2030 (a)	10,000	10,044
IRON/STEEL — 0.1%					1,464,720
Nucor Corp.:			MACHINERY-DIVERSIFIED — 0.2%		
2.00%, 6/1/2025	15,000	15,535	CNH Industrial Capital LLC:		
2.70%, 6/1/2030	15,000	15,742	3.88%, 10/15/2021	10,000	10,247
4.00%, 8/1/2023	25,000	27,102	4.20%, 1/15/2024 (a)	100,000	106,996
5.20%, 8/1/2043	50,000	63,968	4.38%, 4/5/2022	15,000	15,734
Steel Dynamics, Inc.:			CNH Industrial NV		
2.80%, 12/15/2024	25,000	26,086	Series MTN, 3.85%, 11/15/2027	15,000	15,727
3.45%, 4/15/2030	40,000	41,922	Deere & Co.:		
Vale Overseas, Ltd.:			2.60%, 6/8/2022	25,000	25,931
6.25%, 8/10/2026	150,000	176,458	2.88%, 9/7/2049	35,000	36,999
6.88%, 11/10/2039	300,000	391,479	3.90%, 6/9/2042	225,000	281,389
8.25%, 1/17/2034	25,000	35,061	IDEX Corp.:		
		793,353	3.00%, 5/1/2030	25,000	26,123
LODGING — 0.1%			John Deere Capital Corp.:		
Choice Hotels International, Inc.:			3.65%, 10/12/2023	100,000	109,842
3.70%, 12/1/2029 (a)	50,000	49,967	Series GMTN, 3.45%, 6/7/2023	25,000	27,060
Hyatt Hotels Corp.:			Series MTN, 2.15%, 9/8/2022	150,000	155,556
4.38%, 9/15/2028	50,000	50,743	Series MTN, 2.25%, 9/14/2026 (a)	100,000	107,811
Las Vegas Sands Corp.:			Series MTN, 2.60%, 3/7/2024	65,000	69,257
2.90%, 6/25/2025	65,000	63,092	Series MTN, 2.80%, 3/6/2023	150,000	159,676
3.20%, 8/8/2024	45,000	44,709	Series MTN, 2.80%, 7/18/2029	50,000	55,432
3.50%, 8/18/2026	30,000	29,918	Series MTN, 3.40%, 9/11/2025	25,000	28,128
3.90%, 8/8/2029	40,000	39,455	Series MTN, 3.45%, 3/13/2025	100,000	112,188
Marriott International, Inc.:			nVent Finance Sarl		
3.75%, 3/15/2025	25,000	25,063	4.55%, 4/15/2028	50,000	52,461
Series EE, 5.75%, 5/1/2025	40,000	43,468	Otis Worldwide Corp.:		
Sands China, Ltd.:			2.57%, 2/15/2030 (b)	250,000	262,552
5.13%, 8/8/2025 (a)	250,000	271,865	Rockwell Automation, Inc.:		
		618,280	3.50%, 3/1/2029	85,000	95,860
MACHINERY, CONSTRUCTION & MINING — 0.1%			4.20%, 3/1/2049	250,000	313,810
ABB Finance USA, Inc.:			Wabtec Corp.:		
2.88%, 5/8/2022	50,000	52,023	4.40%, 3/15/2024	50,000	52,866
3.80%, 4/3/2028 (a)	100,000	117,443			
Caterpillar Financial Services Corp.:					
Series MTN, 0.95%, 5/13/2022	100,000	101,018			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Westinghouse Air Brake Technologies Corp. 4.95%, 9/15/2028	\$ 300,000	\$ 334,281	5.20%, 9/20/2047	\$ 100,000	\$ 116,152
Xylem, Inc. 1.95%, 1/30/2028 (a)	45,000	45,472	Fox Corp.: 3.67%, 1/25/2022	15,000	15,696
		<u>2,501,398</u>	4.03%, 1/25/2024	25,000	27,661
			4.71%, 1/25/2029	40,000	48,042
			5.48%, 1/25/2039	275,000	367,535
			5.58%, 1/25/2049	25,000	34,699
MEDIA — 1.0%			Grupo Televisa SAB: 5.00%, 5/13/2045	50,000	55,175
CBS Corp.: 2.90%, 1/15/2027	125,000	130,760	6.13%, 1/31/2046 (a)	100,000	127,458
3.70%, 6/1/2028	50,000	54,334	Thomson Reuters Corp. 3.35%, 5/15/2026	50,000	54,316
4.20%, 6/1/2029 (a)	200,000	225,402	Time Warner Cable LLC: 4.00%, 9/1/2021	25,000	25,666
Charter Communications Operating LLC/Charter Communications Operating Capital: 2.80%, 4/1/2031	40,000	40,610	4.50%, 9/15/2042	100,000	106,679
4.20%, 3/15/2028	250,000	279,540	5.50%, 9/1/2041	425,000	514,084
4.46%, 7/23/2022	150,000	160,009	5.88%, 11/15/2040	50,000	61,749
4.80%, 3/1/2050	155,000	175,037	6.75%, 6/15/2039	50,000	66,545
4.91%, 7/23/2025	50,000	57,290	TWDC Enterprises 18 Corp.: 3.00%, 2/13/2026	50,000	55,399
5.05%, 3/30/2029	100,000	118,078	Series GMTN, 3.15%, 9/17/2025 (a)	25,000	27,675
5.38%, 5/1/2047	150,000	178,084	Series MTN, 3.00%, 7/30/2046 (a)	75,000	76,012
6.48%, 10/23/2045	185,000	245,369	Viacom, Inc.: 4.38%, 3/15/2043	25,000	25,803
Class USD, 4.50%, 2/1/2024	100,000	110,622	5.85%, 9/1/2043	200,000	235,536
Comcast Corp.: 1.95%, 1/15/2031	70,000	71,329	Walt Disney Co.: 1.65%, 9/1/2022	20,000	20,461
2.75%, 3/1/2023	175,000	184,721	1.75%, 8/30/2024 (a)	50,000	51,775
2.80%, 1/15/2051	55,000	56,249	1.75%, 1/13/2026	105,000	107,984
3.10%, 4/1/2025	35,000	38,496	2.00%, 9/1/2029	185,000	188,898
3.15%, 3/1/2026	225,000	250,153	2.20%, 1/13/2028	70,000	73,106
3.15%, 2/15/2028	200,000	222,604	2.65%, 1/13/2031	90,000	95,672
3.20%, 7/15/2036	250,000	277,065	3.38%, 11/15/2026	100,000	112,353
3.30%, 2/1/2027	150,000	168,820	3.50%, 5/13/2040	150,000	164,209
3.30%, 4/1/2027	100,000	112,226	3.60%, 1/13/2051	75,000	83,242
3.40%, 4/1/2030	50,000	57,253	3.70%, 10/15/2025	100,000	112,794
3.40%, 7/15/2046	100,000	111,132	3.80%, 5/13/2060	90,000	104,062
3.60%, 3/1/2024	25,000	27,516	4.00%, 10/1/2023	100,000	110,286
3.75%, 4/1/2040	50,000	58,464	5.40%, 10/1/2043	75,000	100,780
3.90%, 3/1/2038	150,000	178,146	6.65%, 11/15/2037	250,000	372,620
3.95%, 10/15/2025	350,000	400,827			<u>10,061,062</u>
4.00%, 11/1/2049	69,000	83,822	METAL FABRICATE & HARDWARE — 0.0% (c)		
4.15%, 10/15/2028	250,000	299,527	Precision Castparts Corp. 2.50%, 1/15/2023	75,000	78,561
4.20%, 8/15/2034	100,000	123,489	Timken Co. 4.50%, 12/15/2028	20,000	21,562
4.25%, 10/15/2030	50,000	61,096			<u>100,123</u>
4.25%, 1/15/2033	50,000	61,536	MINING — 0.2%		
4.60%, 10/15/2038	305,000	386,984	Barrick Gold Corp. 5.25%, 4/1/2042	25,000	32,458
4.65%, 7/15/2042	75,000	97,037			
4.70%, 10/15/2048	500,000	668,865			
4.95%, 10/15/2058	105,000	149,817			
Discovery Communications LLC: 3.80%, 3/13/2024	100,000	108,244			
3.95%, 3/20/2028	30,000	33,427			
4.95%, 5/15/2042	50,000	56,861			
5.00%, 9/20/2037	170,000	200,097			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Barrick North America Finance LLC 5.75%, 5/1/2043	\$ 250,000	\$ 351,082	Textron, Inc.: 3.90%, 9/17/2029	\$ 50,000	\$ 52,858
BHP Billiton Finance USA, Ltd.: 4.13%, 2/24/2042 (a)	125,000	154,324	4.00%, 3/15/2026	50,000	52,973
5.00%, 9/30/2043	50,000	68,811	Trane Technologies Global Holding Co., Ltd. 5.75%, 6/15/2043	25,000	33,427
Newmont Corp.: 2.25%, 10/1/2030	65,000	65,798	Trane Technologies Luxembourg Finance SA 3.80%, 3/21/2029	100,000	112,952
2.80%, 10/1/2029	80,000	84,452			<u>2,078,690</u>
3.70%, 3/15/2023	7,000	7,266	OIL & GAS — 1.2%		
Newmont Mining Corp. 4.88%, 3/15/2042	50,000	63,831	BP Capital Markets America, Inc.: 3.00%, 2/24/2050	250,000	244,980
Rio Tinto Finance USA PLC: 4.13%, 8/21/2042	25,000	31,455	3.02%, 1/16/2027	200,000	216,768
4.75%, 3/22/2042	150,000	201,890	3.22%, 4/14/2024	200,000	215,002
Rio Tinto Finance USA, Ltd. 3.75%, 6/15/2025 (a)	250,000	283,122	3.59%, 4/14/2027	250,000	276,852
Southern Copper Corp. 5.88%, 4/23/2045 (a)	357,000	456,103	3.63%, 4/6/2030	200,000	226,860
		<u>1,800,592</u>	3.94%, 9/21/2028 (a)	100,000	114,489
MISCELLANEOUS			BP Capital Markets PLC: 3.06%, 3/17/2022	200,000	207,944
MANUFACTURER — 0.2%			3.81%, 2/10/2024	150,000	164,736
3M Co.: 1.75%, 2/14/2023 (a)	100,000	103,240	Canadian Natural Resources, Ltd.: 2.95%, 1/15/2023	250,000	258,210
2.00%, 2/14/2025	100,000	105,182	3.45%, 11/15/2021	25,000	25,622
2.38%, 8/26/2029	100,000	107,636	3.85%, 6/1/2027	50,000	53,463
2.88%, 10/15/2027	225,000	249,658	3.90%, 2/1/2025	25,000	26,833
3.25%, 8/26/2049	60,000	66,099	Series GMTN, 4.95%, 6/1/2047	100,000	109,698
Series MTN, 3.38%, 3/1/2029. Series MTN, 3.63%, 10/15/2047	50,000	57,602	Chevron Corp.: 1.14%, 5/11/2023	250,000	254,285
Series MTN, 4.00%, 9/14/2048	30,000	37,304	1.55%, 5/11/2025	135,000	138,846
Carlisle Cos., Inc. 2.75%, 3/1/2030	65,000	66,884	2.24%, 5/11/2030	100,000	105,081
Eaton Corp.: 3.10%, 9/15/2027 (a)	100,000	109,764	2.95%, 5/16/2026	50,000	55,430
4.15%, 11/2/2042	25,000	29,506	2.98%, 5/11/2040	45,000	48,244
General Electric Co.: 3.45%, 5/1/2027	45,000	46,033	3.08%, 5/11/2050	100,000	106,071
3.63%, 5/1/2030	50,000	50,016	3.19%, 6/24/2023 (a)	25,000	26,805
4.13%, 10/9/2042 (a)	18,000	17,123	Cimarex Energy Co. 3.90%, 5/15/2027	250,000	253,615
4.25%, 5/1/2040	55,000	53,959	CNOOC Finance 2015 USA LLC 3.50%, 5/5/2025	300,000	327,672
4.35%, 5/1/2050	55,000	54,254	CNOOC Nexen Finance 2014 ULC 4.88%, 4/30/2044	100,000	130,169
Series GMTN, 3.45%, 5/15/2024	50,000	53,123	Concho Resources, Inc. 3.75%, 10/1/2027	300,000	320,298
Series MTN, 5.88%, 1/14/2038	50,000	56,045	ConocoPhillips 6.50%, 2/1/2039	75,000	108,790
Illinois Tool Works, Inc. 3.90%, 9/1/2042 (a)	325,000	396,500	ConocoPhillips Co.: 4.95%, 3/15/2026	200,000	239,306
Parker-Hannifin Corp.: 2.70%, 6/14/2024	35,000	37,318	5.95%, 3/15/2046	200,000	293,536
4.00%, 6/14/2049	40,000	45,901	6.95%, 4/15/2029	50,000	69,832
Series MTN, 3.30%, 11/21/2024	50,000	54,352	Devon Energy Corp.: 5.00%, 6/15/2045	25,000	22,337

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.85%, 12/15/2025	\$ 50,000	\$ 55,465	Ovintiv, Inc.		
Diamondback Energy, Inc.:			3.90%, 11/15/2021	\$ 25,000	\$ 24,841
2.88%, 12/1/2024	60,000	60,022	Petro-Canada		
3.25%, 12/1/2026	45,000	45,152	5.35%, 7/15/2033	25,000	27,978
3.50%, 12/1/2029	100,000	96,778	Petroleos Mexicanos		
Ecopetrol SA:			2.46%, 12/15/2025	13,750	14,260
4.13%, 1/16/2025 (a)	100,000	100,216	Phillips 66:		
5.88%, 5/28/2045	225,000	236,419	2.15%, 12/15/2030	150,000	146,112
7.38%, 9/18/2043	50,000	60,215	3.70%, 4/6/2023	20,000	21,436
EOG Resources, Inc.:			3.85%, 4/9/2025	180,000	199,730
2.63%, 3/15/2023	100,000	104,727	3.90%, 3/15/2028 (a)	50,000	56,243
3.90%, 4/1/2035	25,000	29,140	4.30%, 4/1/2022	35,000	37,136
4.38%, 4/15/2030 (a)	30,000	35,763	4.88%, 11/15/2044	95,000	117,539
4.95%, 4/15/2050	35,000	44,669	Pioneer Natural Resources Co.		
Equinor ASA:			4.45%, 1/15/2026	50,000	57,848
2.65%, 1/15/2024 (a)	75,000	79,855	Shell International Finance B.V.:		
3.25%, 11/18/2049	55,000	58,623	2.38%, 4/6/2025	250,000	265,510
3.63%, 9/10/2028 (a)	50,000	57,900	2.38%, 11/7/2029	100,000	105,061
3.63%, 4/6/2040	100,000	112,605	2.50%, 9/12/2026	150,000	161,946
3.70%, 3/1/2024 (a)	300,000	332,694	2.75%, 4/6/2030	250,000	271,235
3.95%, 5/15/2043	50,000	57,385	3.13%, 11/7/2049	100,000	104,809
4.80%, 11/8/2043	30,000	39,139	3.25%, 5/11/2025	100,000	110,737
Exxon Mobil Corp.:			4.00%, 5/10/2046	100,000	117,548
1.57%, 4/15/2023	150,000	153,922	4.13%, 5/11/2035	75,000	90,910
1.90%, 8/16/2022	20,000	20,580	4.38%, 5/11/2045	250,000	306,385
2.02%, 8/16/2024	50,000	52,191	4.55%, 8/12/2043	250,000	313,285
2.44%, 8/16/2029	50,000	53,102	5.50%, 3/25/2040	25,000	35,333
2.61%, 10/15/2030	300,000	321,441	Suncor Energy, Inc.:		
2.99%, 3/19/2025	150,000	162,945	2.80%, 5/15/2023	45,000	46,977
3.00%, 8/16/2039	50,000	52,571	3.10%, 5/15/2025	40,000	42,710
3.10%, 8/16/2049	50,000	51,504	3.60%, 12/1/2024	25,000	27,114
3.45%, 4/15/2051	245,000	271,161	4.00%, 11/15/2047	70,000	72,079
4.11%, 3/1/2046	125,000	150,281	6.50%, 6/15/2038	50,000	63,475
4.23%, 3/19/2040	105,000	126,932	Total Capital International SA:		
Hess Corp.:			3.13%, 5/29/2050	200,000	204,928
5.60%, 2/15/2041	75,000	78,685	3.75%, 4/10/2024	375,000	414,712
5.80%, 4/1/2047 (a)	250,000	270,940	Total Capital SA		
Husky Energy, Inc.			3.88%, 10/11/2028	25,000	28,978
4.40%, 4/15/2029	100,000	99,901	Valero Energy Corp.:		
Marathon Oil Corp.:			2.85%, 4/15/2025	55,000	58,110
2.80%, 11/1/2022	25,000	25,231	3.40%, 9/15/2026	50,000	54,479
4.40%, 7/15/2027	50,000	49,316	6.63%, 6/15/2037	250,000	327,072
5.20%, 6/1/2045 (a)	50,000	46,276			<u>13,094,793</u>
Marathon Petroleum Corp.:			OIL & GAS SERVICES —		
3.63%, 9/15/2024	50,000	53,223	0.1%		
3.80%, 4/1/2028 (a)	30,000	31,863	Baker Hughes a GE Co.		
4.50%, 4/1/2048	25,000	25,692	LLC/Baker Hughes		
5.13%, 12/15/2026	150,000	173,400	Co-Obligor, Inc.:		
Newfield Exploration Co.			2.77%, 12/15/2022	100,000	104,253
5.63%, 7/1/2024	250,000	239,987	3.34%, 12/15/2027	50,000	53,409
Nexen, Inc.			4.08%, 12/15/2047	150,000	156,175
5.88%, 3/10/2035	100,000	137,719	Halliburton Co.:		
Noble Energy, Inc.:			3.80%, 11/15/2025	22,000	23,728
4.95%, 8/15/2047	250,000	224,770	4.85%, 11/15/2035	150,000	156,454
5.25%, 11/15/2043	50,000	46,103	5.00%, 11/15/2045	35,000	36,111

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
7.45%, 9/15/2039	\$ 25,000	\$ 31,721	Becton Dickinson & Co.:		
National Oilwell Varco, Inc.:			3.70%, 6/6/2027	\$ 163,000	\$ 181,970
2.60%, 12/1/2022	21,000	21,137	3.73%, 12/15/2024	50,000	55,193
3.60%, 12/1/2029	100,000	97,632	4.69%, 12/15/2044	20,000	24,600
Schlumberger Investment SA			Becton Dickinson and Co.:		
2.65%, 6/26/2030	100,000	101,877	2.89%, 6/6/2022	235,000	243,260
		782,497	3.36%, 6/6/2024	50,000	53,815
			4.67%, 6/6/2047	210,000	259,186
PACKAGING & CONTAINERS — 0.0% (c)			Bristol-Myers Squibb Co.:		
Packaging Corp. of America:			2.60%, 5/16/2022 (a) (b)	50,000	51,928
3.00%, 12/15/2029	25,000	27,080	2.90%, 7/26/2024 (b)	500,000	539,970
3.40%, 12/15/2027	35,000	38,516	3.25%, 2/20/2023 (b)	50,000	53,295
4.05%, 12/15/2049 (a)	10,000	11,793	3.25%, 2/27/2027	250,000	287,477
WRKCo, Inc.:			3.25%, 8/1/2042	50,000	55,508
3.38%, 9/15/2027	100,000	107,250	3.63%, 5/15/2024 (b)	25,000	27,511
3.75%, 3/15/2025	100,000	109,214	3.88%, 8/15/2025 (b)	25,000	28,458
4.20%, 6/1/2032	50,000	58,496	3.90%, 2/20/2028 (b)	100,000	117,490
		352,349	4.13%, 6/15/2039 (b)	35,000	44,490
			4.25%, 10/26/2049 (b)	150,000	197,749
PHARMACEUTICALS — 1.9%			4.35%, 11/15/2047 (b)	225,000	296,104
AbbVie, Inc.:			4.55%, 2/20/2048 (b)	100,000	134,866
2.15%, 11/19/2021 (b)	115,000	117,191	4.63%, 5/15/2044 (b)	50,000	65,965
2.60%, 11/21/2024 (b)	105,000	111,409	5.00%, 8/15/2045 (b)	150,000	211,080
2.90%, 11/6/2022	25,000	26,216	Cardinal Health, Inc.:		
2.95%, 11/21/2026 (b)	105,000	114,142	3.08%, 6/15/2024	250,000	266,912
3.20%, 5/14/2026	200,000	219,800	3.41%, 6/15/2027	300,000	335,955
3.20%, 11/21/2029 (b)	245,000	268,934	4.90%, 9/15/2045	25,000	29,058
3.25%, 10/1/2022 (b)	500,000	523,645	Cigna Corp.:		
3.45%, 3/15/2022 (b)	200,000	207,998	2.40%, 3/15/2030	120,000	124,553
3.75%, 11/14/2023	235,000	256,756	3.05%, 10/15/2027 (b)	50,000	54,244
3.80%, 3/15/2025 (b)	75,000	83,131	3.20%, 3/15/2040	85,000	90,368
3.85%, 6/15/2024 (b)	50,000	54,908	3.40%, 9/17/2021	290,000	299,590
4.05%, 11/21/2039 (b)	200,000	233,834	3.40%, 3/15/2050 (a)	65,000	70,117
4.25%, 11/14/2028	35,000	41,289	3.75%, 7/15/2023	67,000	72,729
4.25%, 11/21/2049 (b)	90,000	108,939	4.38%, 10/15/2028	310,000	367,114
4.30%, 5/14/2036	50,000	58,981	4.80%, 8/15/2038	60,000	76,019
4.40%, 11/6/2042	50,000	60,221	4.90%, 12/15/2048	145,000	191,146
4.45%, 5/14/2046	150,000	183,259	6.13%, 11/15/2041 (b)	25,000	35,478
4.50%, 5/14/2035	50,000	60,400	CVS Health Corp.:		
4.55%, 3/15/2035 (b)	350,000	424,242	2.88%, 6/1/2026	210,000	227,222
4.75%, 3/15/2045 (b)	75,000	93,163	3.38%, 8/12/2024	25,000	27,212
4.88%, 11/14/2048	25,000	32,613	3.50%, 7/20/2022	200,000	210,652
AmerisourceBergen Corp.:			3.70%, 3/9/2023	300,000	322,011
2.80%, 5/15/2030 (a)	100,000	105,397	3.88%, 7/20/2025	20,000	22,434
3.45%, 12/15/2027	50,000	56,155	4.00%, 12/5/2023	25,000	27,432
AstraZeneca PLC:			4.10%, 3/25/2025	250,000	282,522
2.38%, 6/12/2022	400,000	413,792	4.30%, 3/25/2028	460,000	536,838
3.38%, 11/16/2025	35,000	39,254	4.78%, 3/25/2038	675,000	835,171
3.50%, 8/17/2023	50,000	54,106	4.88%, 7/20/2035	45,000	56,438
4.00%, 1/17/2029	35,000	41,791	5.05%, 3/25/2048	300,000	392,160
4.00%, 9/18/2042	25,000	30,582	5.13%, 7/20/2045	185,000	238,924
4.38%, 8/17/2048 (a)	40,000	52,880	Eli Lilly & Co.:		
6.45%, 9/15/2037	25,000	37,578	2.25%, 5/15/2050	100,000	95,726
			2.35%, 5/15/2022	300,000	310,740

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
GlaxoSmithKline Capital PLC:			3.00%, 9/15/2021	\$ 40,000	\$ 41,271
2.88%, 6/1/2022	\$ 100,000	\$ 104,283	3.00%, 12/15/2026	150,000	169,383
3.00%, 6/1/2024	70,000	75,718	3.20%, 9/15/2023	50,000	54,063
3.38%, 6/1/2029	85,000	97,704	3.40%, 5/15/2024 (a)	25,000	27,724
GlaxoSmithKline Capital, Inc.:			3.45%, 3/15/2029	100,000	116,659
2.80%, 3/18/2023	25,000	26,460	3.60%, 9/15/2028 (a)	100,000	117,877
3.38%, 5/15/2023	100,000	107,819	3.90%, 3/15/2039	25,000	30,790
3.63%, 5/15/2025 (a)	55,000	62,103	4.00%, 12/15/2036	150,000	183,777
3.88%, 5/15/2028	100,000	117,887	4.00%, 3/15/2049	100,000	127,685
4.20%, 3/18/2043	25,000	32,028	4.10%, 9/15/2038 (a)	200,000	249,124
6.38%, 5/15/2038	50,000	75,881	4.20%, 9/15/2048	35,000	45,481
Johnson & Johnson:			7.20%, 3/15/2039	75,000	126,637
2.45%, 3/1/2026	30,000	32,800	Sanofi		
2.90%, 1/15/2028	250,000	281,005	3.63%, 6/19/2028	100,000	117,956
3.38%, 12/5/2023 (a)	25,000	27,496	Shire Acquisitions Investments		
3.40%, 1/15/2038	100,000	118,272	Ireland DAC:		
3.55%, 3/1/2036	150,000	177,154	2.40%, 9/23/2021	300,000	305,775
3.63%, 3/3/2037	200,000	241,030	2.88%, 9/23/2023	100,000	105,971
3.75%, 3/3/2047	100,000	126,070	3.20%, 9/23/2026	30,000	33,322
4.50%, 12/5/2043	50,000	68,376	Takeda Pharmaceutical Co., Ltd.:		
McKesson Corp.:			4.40%, 11/26/2023	100,000	111,332
2.85%, 3/15/2023	25,000	26,155	5.00%, 11/26/2028	100,000	123,303
3.95%, 2/16/2028	60,000	68,621	Upjohn, Inc.:		
Mead Johnson Nutrition Co.			2.70%, 6/22/2030 (b)	150,000	154,528
4.60%, 6/1/2044	25,000	31,714	4.00%, 6/22/2050 (b)	150,000	161,244
Merck & Co., Inc.:			Wyeth LLC		
1.45%, 6/24/2030	55,000	55,114	6.00%, 2/15/2036	25,000	36,561
2.35%, 2/10/2022	50,000	51,563	Zoetis, Inc.:		
2.35%, 6/24/2040	70,000	71,449	3.00%, 9/12/2027	50,000	55,180
2.40%, 9/15/2022	25,000	26,018	3.00%, 5/15/2050	105,000	110,772
2.75%, 2/10/2025	325,000	352,817	3.90%, 8/20/2028	50,000	58,953
2.90%, 3/7/2024	45,000	48,541	4.45%, 8/20/2048	25,000	32,235
3.40%, 3/7/2029	100,000	115,652	4.70%, 2/1/2043	25,000	32,913
3.60%, 9/15/2042	25,000	29,880			<u>19,916,321</u>
3.70%, 2/10/2045	50,000	60,472	PIPELINES — 1.0%		
3.90%, 3/7/2039	100,000	123,442	Boardwalk Pipelines L.P.		
4.00%, 3/7/2049	65,000	83,976	4.80%, 5/3/2029	40,000	42,097
Mylan NV			Cheniere Corpus Christi		
5.25%, 6/15/2046	250,000	307,942	Holdings LLC		
Novartis Capital Corp.:			3.70%, 11/15/2029 (b)	90,000	92,000
1.75%, 2/14/2025	100,000	104,537	Enable Midstream Partners L.P.:		
2.00%, 2/14/2027	100,000	106,258	4.15%, 9/15/2029	100,000	87,046
2.20%, 8/14/2030	100,000	105,704	4.40%, 3/15/2027	50,000	46,287
2.40%, 5/17/2022	300,000	311,193	4.95%, 5/15/2028	30,000	27,814
2.75%, 8/14/2050 (a)	65,000	68,676	Enbridge Energy Partners L.P.		
3.00%, 11/20/2025	25,000	27,736	4.20%, 9/15/2021	25,000	25,778
3.10%, 5/17/2027 (a)	30,000	33,679	Enbridge, Inc.:		
3.40%, 5/6/2024	25,000	27,535	2.90%, 7/15/2022	50,000	51,843
4.00%, 11/20/2045	50,000	63,113	3.70%, 7/15/2027	50,000	55,098
Perrigo Finance Unlimited Co.			4.00%, 11/15/2049 (a)	100,000	108,140
4.38%, 3/15/2026	50,000	54,618	4.25%, 12/1/2026	50,000	56,742
Pfizer, Inc.:			Energy Transfer Operating L.P.:		
1.70%, 5/28/2030	150,000	152,533	4.20%, 4/15/2027	50,000	52,266
2.55%, 5/28/2040	150,000	155,175	4.75%, 1/15/2026	225,000	245,524
2.95%, 3/15/2024	100,000	108,320	5.15%, 2/1/2043	25,000	23,370

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.15%, 3/15/2045	\$ 225,000	\$ 213,752	4.50%, 3/15/2050	\$ 25,000	\$ 23,124
5.20%, 2/1/2022	100,000	104,747	4.55%, 7/15/2028	50,000	52,442
5.25%, 4/15/2029	275,000	300,242	4.95%, 7/13/2047	150,000	144,757
5.88%, 1/15/2024	250,000	278,730	5.20%, 7/15/2048	25,000	25,373
6.25%, 4/15/2049	275,000	293,029	Phillips 66 Partners L.P.:		
Enterprise Products			2.45%, 12/15/2024	100,000	103,054
Operating LLC:			3.15%, 12/15/2029	100,000	102,910
3.13%, 7/31/2029	100,000	107,247	3.55%, 10/1/2026	10,000	10,854
3.50%, 2/1/2022	25,000	26,088	3.75%, 3/1/2028	25,000	26,702
3.75%, 2/15/2025	75,000	83,083	4.90%, 10/1/2046	10,000	10,964
3.95%, 2/15/2027 (a)	200,000	227,354	Plains All American Pipeline		
4.15%, 10/16/2028	25,000	28,514	L.P./PAA Finance Corp.:		
4.20%, 1/31/2050	65,000	72,507	3.60%, 11/1/2024	25,000	25,591
4.80%, 2/1/2049	25,000	29,893	4.50%, 12/15/2026	50,000	52,993
4.85%, 3/15/2044	50,000	58,054	4.65%, 10/15/2025	400,000	427,320
4.90%, 5/15/2046	50,000	58,516	4.70%, 6/15/2044	25,000	22,476
5.10%, 2/15/2045	200,000	237,342	Sabine Pass Liquefaction LLC:		
Series D, 3 Month USD			4.20%, 3/15/2028	100,000	107,393
LIBOR + 2.99%, 4.88%,			5.63%, 3/1/2025	200,000	229,064
8/16/2077 (d)	250,000	218,345	5.75%, 5/15/2024	75,000	84,489
Series E, 3 Month USD			5.88%, 6/30/2026	250,000	293,832
LIBOR + 3.03%, 5.25%,			Spectra Energy Partners L.P.		
8/16/2077 (d)	150,000	140,757	4.75%, 3/15/2024	350,000	391,223
Kinder Morgan Energy Partners			Sunoco Logistics Partners		
L.P.			Operations L.P.:		
5.40%, 9/1/2044	25,000	29,454	4.00%, 10/1/2027	50,000	51,026
Kinder Morgan, Inc.:			5.30%, 4/1/2044	25,000	24,133
3.15%, 1/15/2023	450,000	471,393	5.35%, 5/15/2045	25,000	24,371
4.30%, 6/1/2025	300,000	337,032	5.40%, 10/1/2047	150,000	147,253
5.05%, 2/15/2046	50,000	57,361	TransCanada PipeLines, Ltd.:		
5.30%, 12/1/2034	200,000	229,756	2.50%, 8/1/2022	100,000	103,143
5.55%, 6/1/2045	150,000	183,103	4.10%, 4/15/2030	200,000	228,290
Magellan Midstream Partners			4.63%, 3/1/2034	250,000	288,387
L.P.:			4.75%, 5/15/2038	100,000	117,498
4.20%, 10/3/2047	50,000	51,529	7.63%, 1/15/2039	25,000	38,061
4.85%, 2/1/2049	275,000	307,703	Transcontinental Gas Pipe Line		
5.00%, 3/1/2026	50,000	57,503	Co. LLC		
MPLX L.P.:			7.85%, 2/1/2026	200,000	260,764
3.50%, 12/1/2022	75,000	78,108	Valero Energy Partners L.P.		
4.00%, 3/15/2028 (a)	35,000	36,997	4.50%, 3/15/2028	50,000	57,491
4.50%, 4/15/2038	180,000	179,833	Williams Cos., Inc.:		
4.70%, 4/15/2048	100,000	101,856	3.50%, 11/15/2030	100,000	104,828
4.80%, 2/15/2029 (a)	105,000	116,793	3.60%, 3/15/2022	100,000	103,819
4.88%, 6/1/2025	50,000	55,823	3.70%, 1/15/2023	20,000	21,148
4.90%, 4/15/2058	25,000	24,575	3.75%, 6/15/2027	200,000	213,908
5.20%, 3/1/2047	100,000	106,654	3.90%, 1/15/2025	50,000	54,598
5.20%, 12/1/2047	100,000	103,292	4.55%, 6/24/2024	65,000	72,088
ONEOK Partners L.P.			5.10%, 9/15/2045	125,000	136,626
3.38%, 10/1/2022	25,000	25,869	5.75%, 6/24/2044	25,000	28,878
ONEOK, Inc.:					<u>10,471,357</u>
2.20%, 9/15/2025	25,000	24,520	REAL ESTATE — 0.0% (c)		
2.75%, 9/1/2024	100,000	100,712	CBRE Services, Inc.		
3.10%, 3/15/2030	25,000	23,926	4.88%, 3/1/2026	50,000	56,759
3.40%, 9/1/2029	100,000	97,333			
4.00%, 7/13/2027 (a)	30,000	30,439			
4.45%, 9/1/2049	40,000	36,717			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
REAL ESTATE			CubeSmart L.P.:		
INVESTMENT TRUSTS —			3.00%, 2/15/2030	\$ 100,000	\$ 106,084
1.0%			4.38%, 2/15/2029	30,000	34,914
Alexandria Real Estate Equities, Inc.:			CyrusOne L.P./CyrusOne Finance Corp.:		
3.38%, 8/15/2031	\$ 60,000	\$ 67,195	2.90%, 11/15/2024	150,000	157,758
3.45%, 4/30/2025	100,000	111,142	3.45%, 11/15/2029	60,000	62,423
4.00%, 2/1/2050	100,000	121,677	Digital Realty Trust L.P.:		
4.70%, 7/1/2030	35,000	42,837	2.75%, 2/1/2023	125,000	131,000
American Campus Communities Operating Partnership L.P.:			3.70%, 8/15/2027	150,000	170,965
3.30%, 7/15/2026	50,000	51,046	3.95%, 7/1/2022	25,000	26,485
3.63%, 11/15/2027	30,000	30,725	Duke Realty L.P.:		
American Tower Corp.:			3.05%, 3/1/2050	10,000	10,459
2.25%, 1/15/2022	100,000	102,438	4.00%, 9/15/2028	100,000	116,797
2.75%, 1/15/2027	200,000	213,716	EPR Properties:		
3.00%, 6/15/2023	250,000	266,787	4.50%, 6/1/2027	50,000	46,300
3.13%, 1/15/2027 (a)	100,000	108,716	4.95%, 4/15/2028	50,000	47,733
3.38%, 10/15/2026	75,000	83,122	Equinix, Inc.:		
3.50%, 1/31/2023	50,000	53,407	2.63%, 11/18/2024	65,000	69,194
AvalonBay Communities, Inc.:			3.20%, 11/18/2029 (a)	45,000	48,830
Series GMTN, 2.95%, 9/15/2022	25,000	26,072	5.38%, 5/15/2027	60,000	65,373
Series GMTN, 2.95%, 5/11/2026	50,000	54,043	5.88%, 1/15/2026	80,000	84,394
Series MTN, 2.45%, 1/15/2031	70,000	74,677	ERP Operating L.P.:		
Series MTN, 3.20%, 1/15/2028	40,000	44,403	3.00%, 7/1/2029	25,000	27,592
Series MTN, 3.30%, 6/1/2029	65,000	73,259	3.50%, 3/1/2028	100,000	113,088
Series MTN, 3.90%, 10/15/2046	50,000	60,508	4.00%, 8/1/2047	50,000	63,824
Boston Properties L.P.:			4.15%, 12/1/2028	100,000	118,336
2.75%, 10/1/2026	150,000	160,744	Essex Portfolio L.P.:		
2.90%, 3/15/2030	35,000	36,559	3.00%, 1/15/2030	25,000	27,255
3.40%, 6/21/2029	100,000	110,281	3.63%, 5/1/2027	50,000	55,486
3.65%, 2/1/2026	100,000	110,964	4.00%, 3/1/2029	65,000	75,587
3.85%, 2/1/2023	75,000	80,137	4.50%, 3/15/2048	50,000	62,003
Brixmor Operating Partnership L.P.:			Federal Realty Investment Trust:		
3.65%, 6/15/2024	50,000	51,719	3.20%, 6/15/2029	75,000	77,593
4.05%, 7/1/2030	25,000	25,635	3.25%, 7/15/2027	50,000	52,366
4.13%, 6/15/2026	50,000	52,354	GLP Capital L.P./GLP Financing II, Inc.:		
4.13%, 5/15/2029	100,000	103,653	3.35%, 9/1/2024	55,000	55,361
Camden Property Trust:			4.00%, 1/15/2030	65,000	64,435
3.15%, 7/1/2029	65,000	72,180	5.25%, 6/1/2025	20,000	21,745
4.10%, 10/15/2028 (a)	20,000	23,524	5.38%, 11/1/2023	20,000	21,368
Crown Castle International Corp.:			5.38%, 4/15/2026	40,000	43,766
3.20%, 9/1/2024	250,000	270,965	5.75%, 6/1/2028	20,000	22,160
3.65%, 9/1/2027	150,000	166,836	HCP, Inc.:		
3.70%, 6/15/2026	15,000	16,762	3.88%, 8/15/2024	50,000	54,987
4.00%, 3/1/2027	20,000	22,741	Healthcare Realty Trust, Inc.:		
4.75%, 5/15/2047 (a)	100,000	123,753	2.40%, 3/15/2030	25,000	23,923
5.25%, 1/15/2023	100,000	111,190	Healthcare Trust of America Holdings L.P.:		
			3.50%, 8/1/2026 (a)	25,000	27,019
			Healthpeak Properties, Inc.:		
			2.88%, 1/15/2031	125,000	128,525
			Highwoods Realty L.P.:		
			3.05%, 2/15/2030	25,000	24,888
			3.88%, 3/1/2027	50,000	52,931

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Host Hotels & Resorts L.P.:			Spirit Realty L.P.		
3.88%, 4/1/2024	\$ 50,000	\$ 51,250	3.40%, 1/15/2030	\$ 100,000	\$ 94,288
Series H, 3.38%, 12/15/2029	150,000	143,080	STORE Capital Corp.		
Hudson Pacific Properties L.P.:			4.50%, 3/15/2028	50,000	50,469
3.25%, 1/15/2030	200,000	192,790	Tanger Properties L.P.		
4.65%, 4/1/2029	25,000	26,978	3.88%, 7/15/2027	50,000	46,577
Kilroy Realty L.P.:			UDR, Inc.:		
3.05%, 2/15/2030	50,000	49,729	Series GMTN, 3.50%,		
3.45%, 12/15/2024	50,000	51,745	1/15/2028.	150,000	163,744
4.75%, 12/15/2028	25,000	28,037	Series MTN, 2.95%, 9/1/2026	25,000	26,685
Kimco Realty Corp.:			Series MTN, 3.50%, 7/1/2027	50,000	54,561
2.80%, 10/1/2026 (a)	50,000	51,103	Ventas Realty L.P.:		
3.30%, 2/1/2025	40,000	42,336	2.65%, 1/15/2025	25,000	25,290
3.70%, 10/1/2049	100,000	93,235	3.00%, 1/15/2030	50,000	49,582
3.80%, 4/1/2027 (a)	25,000	26,697	3.10%, 1/15/2023	50,000	51,270
Life Storage L.P.			3.85%, 4/1/2027	100,000	105,602
4.00%, 6/15/2029	100,000	109,317	4.00%, 3/1/2028	100,000	105,539
Mid-America Apartments L.P.:			4.38%, 2/1/2045	75,000	72,486
3.60%, 6/1/2027	50,000	55,556	VEREIT Operating Partnership		
3.95%, 3/15/2029	100,000	114,979	L.P.:		
National Retail Properties, Inc.:			3.10%, 12/15/2029	150,000	144,358
3.10%, 4/15/2050	100,000	84,076	3.95%, 8/15/2027	40,000	41,519
3.60%, 12/15/2026	50,000	52,945	4.60%, 2/6/2024	5,000	5,348
4.30%, 10/15/2028	35,000	37,991	4.63%, 11/1/2025	50,000	53,963
Office Properties Income Trust			4.88%, 6/1/2026	10,000	11,051
4.25%, 5/15/2024	50,000	48,794	Vornado Realty L.P.		
Omega Healthcare Investors,			3.50%, 1/15/2025 (a)	50,000	49,415
Inc.:			Welltower, Inc.:		
3.63%, 10/1/2029	50,000	49,166	2.70%, 2/15/2027	50,000	51,663
4.38%, 8/1/2023 (a)	150,000	155,809	3.10%, 1/15/2030	55,000	56,940
Physicians Realty L.P.			4.00%, 6/1/2025	175,000	193,259
3.95%, 1/15/2028	100,000	102,110	4.13%, 3/15/2029	100,000	110,152
Prologis L.P.:			Weyerhaeuser Co.:		
2.13%, 4/15/2027	50,000	52,683	4.00%, 11/15/2029	200,000	225,294
2.25%, 4/15/2030	65,000	68,339	4.63%, 9/15/2023	25,000	27,883
3.00%, 4/15/2050	50,000	52,782	WP Carey, Inc.		
3.75%, 11/1/2025	50,000	57,396	3.85%, 7/15/2029	100,000	103,820
4.25%, 8/15/2023	150,000	165,993			
4.38%, 2/1/2029 (a)	65,000	79,591			<u>10,879,786</u>
Public Storage			RETAIL — 0.9%		
2.37%, 9/15/2022	125,000	129,977	Advance Auto Parts, Inc.		
Realty Income Corp.:			3.90%, 4/15/2030 (b)	100,000	106,936
3.65%, 1/15/2028	100,000	109,921	AutoNation, Inc.		
3.88%, 4/15/2025	100,000	109,315	4.75%, 6/1/2030	50,000	54,282
4.13%, 10/15/2026	50,000	57,145	AutoZone, Inc.:		
Regency Centers L.P.:			3.13%, 4/18/2024	100,000	107,654
4.13%, 3/15/2028	50,000	54,619	3.75%, 6/1/2027	100,000	112,166
4.40%, 2/1/2047	150,000	165,630	Best Buy Co., Inc.		
Sabra Health Care L.P.:			4.45%, 10/1/2028 (a)	50,000	57,940
4.80%, 6/1/2024	25,000	25,085	Costco Wholesale Corp.:		
5.13%, 8/15/2026	25,000	25,296	1.38%, 6/20/2027	100,000	102,369
Simon Property Group L.P.:			1.60%, 4/20/2030	65,000	65,841
2.50%, 7/15/2021	350,000	354,161	1.75%, 4/20/2032	30,000	30,402
2.63%, 6/15/2022 (a)	100,000	102,705	2.30%, 5/18/2022	150,000	155,257
2.75%, 6/1/2023	200,000	207,952	Darden Restaurants, Inc.:		
4.25%, 11/30/2046	50,000	54,001	3.85%, 5/1/2027	15,000	15,411

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.55%, 2/15/2048	\$ 15,000	\$ 14,287	Ross Stores, Inc.:		
Dollar General Corp.:			4.80%, 4/15/2030	\$ 50,000	\$ 59,774
4.13%, 5/1/2028	70,000	81,859	5.45%, 4/15/2050	50,000	64,523
4.15%, 11/1/2025	25,000	28,855	Starbucks Corp.:		
Dollar Tree, Inc.:			2.00%, 3/12/2027	100,000	104,796
3.70%, 5/15/2023	95,000	101,760	2.25%, 3/12/2030	100,000	103,955
4.00%, 5/15/2025	100,000	112,445	2.55%, 11/15/2030	100,000	105,001
4.20%, 5/15/2028	45,000	52,226	3.35%, 3/12/2050	25,000	25,526
Home Depot, Inc.:			3.50%, 11/15/2050	150,000	158,013
2.13%, 9/15/2026	150,000	161,556	3.80%, 8/15/2025	50,000	56,451
2.63%, 6/1/2022	150,000	156,466	3.85%, 10/1/2023	25,000	27,371
2.70%, 4/15/2030	250,000	274,825	4.00%, 11/15/2028	50,000	58,724
2.80%, 9/14/2027 (a)	250,000	279,332	4.45%, 8/15/2049	100,000	120,820
3.00%, 4/1/2026 (a)	350,000	391,940	4.50%, 11/15/2048	30,000	35,663
3.13%, 12/15/2049	100,000	109,526	Target Corp.:		
3.30%, 4/15/2040	250,000	282,885	2.50%, 4/15/2026	50,000	54,882
3.35%, 4/15/2050	150,000	172,758	3.38%, 4/15/2029	100,000	115,336
3.75%, 2/15/2024	25,000	27,608	3.90%, 11/15/2047 (a)	250,000	318,782
4.25%, 4/1/2046	35,000	44,212	4.00%, 7/1/2042	50,000	62,897
5.95%, 4/1/2041	50,000	74,922	TJX Cos., Inc.:		
Kohl's Corp.:			2.25%, 9/15/2026	50,000	53,254
5.55%, 7/17/2045 (a)	20,000	17,634	3.88%, 4/15/2030	250,000	293,897
9.50%, 5/15/2025	30,000	34,245	Walgreen Co.		
Lowe's Cos., Inc.:			3.10%, 9/15/2022	25,000	26,172
2.50%, 4/15/2026 (a)	50,000	54,085	Walgreens Boots Alliance, Inc.:		
3.10%, 5/3/2027	200,000	222,590	3.20%, 4/15/2030 (a)	50,000	51,676
3.38%, 9/15/2025	25,000	27,970	3.30%, 11/18/2021	200,000	206,124
3.70%, 4/15/2046	50,000	55,935	3.45%, 6/1/2026	250,000	270,655
4.05%, 5/3/2047	300,000	352,521	4.50%, 11/18/2034	25,000	27,947
4.25%, 9/15/2044	25,000	29,339	4.65%, 6/1/2046	25,000	26,680
4.38%, 9/15/2045	25,000	29,849	Walmart, Inc.:		
4.65%, 4/15/2042	25,000	31,185	2.65%, 12/15/2024	150,000	162,363
McDonald's Corp.:			2.95%, 9/24/2049	150,000	168,883
Series MTN, 1.45%, 9/1/2025	15,000	15,391	3.25%, 7/8/2029 (a)	80,000	92,807
Series MTN, 2.13%, 3/1/2030 (a)	15,000	15,399	3.30%, 4/22/2024	325,000	356,294
Series MTN, 2.63%, 9/1/2029	75,000	80,309	3.70%, 6/26/2028	100,000	118,159
Series MTN, 3.35%, 4/1/2023	80,000	85,737	3.95%, 6/28/2038	325,000	412,288
Series MTN, 3.50%, 3/1/2027 (a)	50,000	56,508	4.05%, 6/29/2048	185,000	242,785
Series MTN, 3.63%, 9/1/2049	10,000	11,081			<u>9,193,024</u>
Series MTN, 3.70%, 1/30/2026	75,000	85,209	SEMICONDUCTORS — 0.6%		
Series MTN, 3.80%, 4/1/2028	100,000	116,928	Applied Materials, Inc.:		
Series MTN, 4.45%, 3/1/2047	125,000	153,378	1.75%, 6/1/2030	30,000	30,654
Series MTN, 4.45%, 9/1/2048	20,000	24,627	3.90%, 10/1/2025	25,000	28,720
Series MTN, 4.70%, 12/9/2035	150,000	190,246	4.35%, 4/1/2047	100,000	129,014
Series MTN, 4.88%, 12/9/2045	100,000	128,475	5.10%, 10/1/2035	50,000	69,164
Nordstrom, Inc.			Broadcom Corp./Broadcom Cayman Finance, Ltd.		
4.38%, 4/1/2030	55,000	43,122	2.65%, 1/15/2023	200,000	207,718
O'Reilly Automotive, Inc.:			Broadcom, Inc.:		
3.60%, 9/1/2027	50,000	56,064	2.25%, 11/15/2023 (b)	70,000	72,313
4.35%, 6/1/2028	100,000	116,979	3.15%, 11/15/2025 (b)	80,000	85,159
			4.11%, 9/15/2028 (b)	159,000	173,836
			4.15%, 11/15/2030 (b)	100,000	108,751
			4.30%, 11/15/2032 (b)	55,000	60,712
			4.70%, 4/15/2025 (b)	315,000	355,166

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.75%, 4/15/2029 (b)	\$ 150,000	\$ 170,238	2.30%, 2/1/2030	\$ 30,000	\$ 32,355
5.00%, 4/15/2030 (b)	200,000	229,568	3.25%, 2/1/2025	25,000	27,809
Intel Corp.:			Autodesk, Inc.		
2.35%, 5/11/2022	50,000	51,717	3.50%, 6/15/2027	50,000	56,362
2.45%, 11/15/2029	150,000	161,920	Broadridge Financial Solutions, Inc.		
2.88%, 5/11/2024 (a)	200,000	216,202	2.90%, 12/1/2029	50,000	53,444
3.10%, 2/15/2060	150,000	166,006	Citrix Systems, Inc.		
3.15%, 5/11/2027	200,000	224,386	3.30%, 3/1/2030	100,000	106,849
3.25%, 11/15/2049	150,000	170,299	Fidelity National Information Services, Inc.:		
3.30%, 10/1/2021	25,000	25,949	3.00%, 8/15/2026	200,000	221,266
4.10%, 5/19/2046	370,000	464,124	3.75%, 5/21/2029	20,000	23,451
4.10%, 5/11/2047	50,000	62,982	3.88%, 6/5/2024	7,000	7,701
KLA Corp.:			Fiserv, Inc.:		
3.30%, 3/1/2050	50,000	51,655	2.25%, 6/1/2027	50,000	52,454
4.10%, 3/15/2029	65,000	76,767	2.65%, 6/1/2030	50,000	52,987
Lam Research Corp.:			2.75%, 7/1/2024	100,000	106,693
3.75%, 3/15/2026	50,000	57,313	3.20%, 7/1/2026	275,000	303,966
4.00%, 3/15/2029	280,000	332,408	3.50%, 7/1/2029	65,000	73,034
4.88%, 3/15/2049	25,000	34,631	3.80%, 10/1/2023	150,000	163,923
Micron Technology, Inc.:			4.20%, 10/1/2028 (a)	65,000	76,297
2.50%, 4/24/2023	30,000	31,179	4.40%, 7/1/2049	60,000	72,691
4.66%, 2/15/2030	200,000	232,634	Intuit, Inc.:		
NVIDIA Corp.:			0.95%, 7/15/2025	15,000	15,052
3.20%, 9/16/2026	50,000	56,623	1.65%, 7/15/2030	15,000	15,025
3.50%, 4/1/2050	150,000	171,837	Microsoft Corp.:		
NXP B.V./NXP Funding LLC			1.55%, 8/8/2021	200,000	202,748
4.88%, 3/1/2024 (b)	100,000	112,057	2.00%, 8/8/2023	50,000	52,331
NXP B.V./NXP Funding LLC/NXP USA, Inc.:			2.40%, 2/6/2022	300,000	309,531
2.70%, 5/1/2025 (b)	10,000	10,471	2.40%, 8/8/2026	200,000	218,276
3.15%, 5/1/2027 (b)	15,000	15,861	2.53%, 6/1/2050	418,000	435,928
3.40%, 5/1/2030 (b)	20,000	21,525	2.65%, 11/3/2022	300,000	315,225
QUALCOMM, Inc.:			2.68%, 6/1/2060	88,000	91,788
2.15%, 5/20/2030	100,000	104,356	3.13%, 11/3/2025	50,000	56,020
2.60%, 1/30/2023	200,000	209,864	3.30%, 2/6/2027	280,000	320,141
2.90%, 5/20/2024	200,000	215,258	3.45%, 8/8/2036	550,000	662,678
3.25%, 5/20/2027	50,000	56,684	3.63%, 12/15/2023	25,000	27,560
3.25%, 5/20/2050 (a)	45,000	49,437	3.70%, 8/8/2046	150,000	187,551
3.45%, 5/20/2025	50,000	55,699	3.95%, 8/8/2056	62,000	79,852
4.30%, 5/20/2047	50,000	62,656	4.10%, 2/6/2037	157,000	202,794
4.80%, 5/20/2045	25,000	32,672	4.20%, 11/3/2035	65,000	85,205
Texas Instruments, Inc.:			Oracle Corp.:		
2.90%, 11/3/2027	70,000	78,329	1.90%, 9/15/2021	200,000	203,346
3.88%, 3/15/2039	250,000	309,907	2.40%, 9/15/2023	200,000	210,468
4.15%, 5/15/2048	150,000	194,608	2.50%, 5/15/2022	50,000	51,695
Xilinx, Inc.			2.50%, 4/1/2025	600,000	643,230
2.95%, 6/1/2024	50,000	53,713	2.63%, 2/15/2023	235,000	247,124
		<u>5,892,742</u>	2.65%, 7/15/2026	45,000	48,672
SOFTWARE — 0.9%			2.80%, 7/8/2021	250,000	256,455
Activision Blizzard, Inc.:			2.95%, 5/15/2025	10,000	10,911
2.30%, 9/15/2021	250,000	254,072	3.60%, 4/1/2040	250,000	282,575
4.50%, 6/15/2047	150,000	191,812	3.60%, 4/1/2050	525,000	588,688
Adobe, Inc.:			3.80%, 11/15/2037	180,000	208,413
1.70%, 2/1/2023	20,000	20,712	3.85%, 7/15/2036 (a)	150,000	175,810
1.90%, 2/1/2025	30,000	31,683	3.90%, 5/15/2035	5,000	6,053

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.00%, 7/15/2046	\$ 180,000	\$ 211,806	Corning, Inc.:		
4.30%, 7/8/2034	200,000	248,722	4.38%, 11/15/2057	\$ 25,000	\$ 28,857
4.38%, 5/15/2055	10,000	12,587	5.35%, 11/15/2048	100,000	132,739
salesforce.com, Inc.:			5.75%, 8/15/2040	25,000	32,167
3.25%, 4/11/2023	275,000	295,256	Juniper Networks, Inc.		
3.70%, 4/11/2028	25,000	29,121	3.75%, 8/15/2029 (a)	100,000	112,073
VMware, Inc.			Motorola Solutions, Inc.:		
3.90%, 8/21/2027 (a)	150,000	158,938	4.00%, 9/1/2024	25,000	27,564
		9,097,136	4.60%, 2/23/2028	125,000	141,716
			4.60%, 5/23/2029	50,000	57,901
TELECOMMUNICATIONS			Orange SA		
— 1.3%			5.50%, 2/6/2044	50,000	72,979
America Movil SAB de CV:			Rogers Communications, Inc.:		
2.88%, 5/7/2030	200,000	211,134	3.00%, 3/15/2023	30,000	31,872
3.13%, 7/16/2022	100,000	103,430	3.70%, 11/15/2049	50,000	55,454
4.38%, 7/16/2042	50,000	60,921	4.30%, 2/15/2048	40,000	48,480
4.38%, 4/22/2049	200,000	243,818	4.35%, 5/1/2049	155,000	189,469
6.13%, 3/30/2040	100,000	143,052	5.00%, 3/15/2044	50,000	64,381
AT&T, Inc.:			Telefonica Emisiones SA:		
2.30%, 6/1/2027	50,000	51,781	4.67%, 3/6/2038	150,000	179,093
2.75%, 6/1/2031	350,000	364,539	5.21%, 3/8/2047	300,000	374,376
2.95%, 7/15/2026	200,000	216,780	5.52%, 3/1/2049	150,000	196,082
3.20%, 3/1/2022	250,000	260,815	7.05%, 6/20/2036	25,000	36,264
3.40%, 5/15/2025	250,000	274,365	Telefonica Europe B.V.		
3.50%, 6/1/2041	100,000	104,791	8.25%, 9/15/2030	25,000	38,286
3.55%, 6/1/2024	25,000	27,352	TELUS Corp.		
3.65%, 6/1/2051	100,000	104,924	4.60%, 11/16/2048	150,000	182,481
3.80%, 2/15/2027	150,000	168,455	T-Mobile USA, Inc.:		
3.85%, 6/1/2060	45,000	47,985	2.55%, 2/15/2031 (b)	125,000	126,135
3.90%, 3/11/2024	25,000	27,485	3.50%, 4/15/2025 (b)	150,000	163,475
4.10%, 2/15/2028	184,000	210,165	3.75%, 4/15/2027 (b)	150,000	166,293
4.13%, 2/17/2026	350,000	397,981	3.88%, 4/15/2030 (b)	80,000	89,044
4.45%, 4/1/2024	25,000	28,017	4.38%, 4/15/2040 (b)	350,000	405,202
4.50%, 5/15/2035	300,000	353,841	4.50%, 4/15/2050 (b)	45,000	53,017
4.55%, 3/9/2049	208,000	245,336	Verizon Communications, Inc.:		
4.65%, 6/1/2044	25,000	28,687	2.63%, 8/15/2026	50,000	54,398
4.75%, 5/15/2046	30,000	35,346	3.38%, 2/15/2025	500,000	556,445
4.80%, 6/15/2044	50,000	57,921	3.50%, 11/1/2024	50,000	55,280
4.85%, 3/1/2039	570,000	688,463	3.88%, 2/8/2029	10,000	11,790
4.85%, 7/15/2045	50,000	59,744	4.02%, 12/3/2029	350,000	418,449
5.15%, 11/15/2046	300,000	368,961	4.27%, 1/15/2036	28,000	34,538
5.15%, 2/15/2050	150,000	191,334	4.33%, 9/21/2028	285,000	343,622
5.45%, 3/1/2047	250,000	327,580	4.40%, 11/1/2034	250,000	309,960
5.65%, 2/15/2047	150,000	198,169	4.50%, 8/10/2033	250,000	312,940
Bell Canada, Inc.:			4.52%, 9/15/2048	25,000	33,045
4.30%, 7/29/2049	55,000	67,367	4.81%, 3/15/2039	100,000	130,509
4.46%, 4/1/2048	30,000	37,586	5.01%, 4/15/2049	150,000	208,882
British Telecommunications PLC			5.15%, 9/15/2023	300,000	342,195
5.13%, 12/4/2028	200,000	247,126	5.25%, 3/16/2037	150,000	203,799
Cisco Systems, Inc.:			5.50%, 3/16/2047	350,000	516,477
1.85%, 9/20/2021	200,000	203,472	Vodafone Group PLC:		
3.00%, 6/15/2022	25,000	26,321	3.75%, 1/16/2024	170,000	186,119
3.50%, 6/15/2025	25,000	28,503	4.13%, 5/30/2025	50,000	56,657
3.63%, 3/4/2024 (a)	25,000	27,884	4.38%, 2/19/2043	75,000	87,066
5.50%, 1/15/2040	300,000	438,486	5.00%, 5/30/2038	250,000	313,607

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.25%, 5/30/2048	\$ 225,000	\$ 291,832	4.95%, 10/17/2048	\$ 100,000	\$ 116,038
		14,152,927	Kansas City Southern:		
TEXTILES — 0.0% (c)			2.88%, 11/15/2029	65,000	68,660
Mohawk Industries, Inc.			3.50%, 5/1/2050	25,000	27,055
3.63%, 5/15/2030	100,000	109,492	4.70%, 5/1/2048 (a)	50,000	63,049
TOYS/GAMES/HOBBIES — 0.0% (c)			Norfolk Southern Corp.:		
Hasbro, Inc.:			2.90%, 6/15/2026	150,000	165,528
3.50%, 9/15/2027	30,000	31,079	3.00%, 4/1/2022	25,000	25,972
3.90%, 11/19/2029	100,000	104,121	3.15%, 6/1/2027	50,000	55,263
		135,200	3.16%, 5/15/2055 (b)	68,000	70,288
TRANSPORTATION — 0.6%			3.40%, 11/1/2049	100,000	110,241
Burlington Northern Santa Fe LLC:			3.94%, 11/1/2047	100,000	118,290
3.05%, 2/15/2051 (a)	15,000	16,248	4.45%, 6/15/2045	19,000	23,770
3.40%, 9/1/2024	100,000	110,010	Ryder System, Inc.:		
3.75%, 4/1/2024	25,000	27,586	Series MTN, 2.50%, 9/1/2024 (a)	40,000	41,202
3.90%, 8/1/2046	100,000	121,138	Series MTN, 2.80%, 3/1/2022	100,000	102,615
4.05%, 6/15/2048 (a)	155,000	192,267	Series MTN, 3.45%, 11/15/2021	100,000	102,960
4.13%, 6/15/2047	150,000	186,367	Union Pacific Corp.:		
4.15%, 12/15/2048	30,000	37,708	2.15%, 2/5/2027	250,000	264,880
4.45%, 3/15/2043	50,000	63,528	2.75%, 3/1/2026	50,000	54,406
4.55%, 9/1/2044	50,000	64,656	2.95%, 3/1/2022	350,000	364,182
4.90%, 4/1/2044	125,000	170,150	3.50%, 6/8/2023 (a)	50,000	54,285
Canadian National Railway Co.:			3.80%, 10/1/2051	52,000	61,948
2.45%, 5/1/2050	15,000	14,531	3.84%, 3/20/2060	130,000	151,740
2.75%, 3/1/2026	100,000	109,134	4.05%, 3/1/2046	175,000	206,524
2.95%, 11/21/2024	50,000	53,830	4.10%, 9/15/2067	15,000	17,947
3.20%, 8/2/2046	25,000	27,670	4.38%, 9/10/2038	110,000	135,491
3.65%, 2/3/2048	50,000	58,751	United Parcel Service, Inc.:		
Canadian Pacific Railway Co.:			2.35%, 5/16/2022	50,000	51,745
2.05%, 3/5/2030	35,000	35,881	2.40%, 11/15/2026	30,000	32,591
4.00%, 6/1/2028	100,000	117,091	2.45%, 10/1/2022	125,000	130,396
4.80%, 9/15/2035	30,000	38,897	2.50%, 4/1/2023	150,000	157,549
CSX Corp.:			3.05%, 11/15/2027	50,000	56,403
2.40%, 2/15/2030	50,000	52,844	3.75%, 11/15/2047	175,000	202,678
3.25%, 6/1/2027	50,000	56,055			5,995,601
3.35%, 9/15/2049 (a)	65,000	72,132	TRUCKING & LEASING — 0.0% (c)		
3.40%, 8/1/2024	25,000	27,543	GATX Corp.:		
3.80%, 3/1/2028	50,000	57,553	3.85%, 3/30/2027	50,000	53,288
3.80%, 11/1/2046	100,000	116,180	4.55%, 11/7/2028	50,000	54,886
4.10%, 3/15/2044	75,000	90,585	4.70%, 4/1/2029	25,000	28,198
4.25%, 3/15/2029 (a)	95,000	113,644			136,372
4.30%, 3/1/2048	50,000	62,429	WATER — 0.0% (c)		
4.50%, 3/15/2049	125,000	161,779	American Water Capital Corp.:		
4.65%, 3/1/2068	50,000	64,947	2.95%, 9/1/2027	121,000	133,599
FedEx Corp.:			3.40%, 3/1/2025	25,000	27,603
3.40%, 1/14/2022	150,000	156,103	3.45%, 5/1/2050	50,000	56,487
3.40%, 2/15/2028 (a)	50,000	53,990	3.75%, 9/1/2028	100,000	115,850
3.90%, 2/1/2035	200,000	216,056	3.75%, 9/1/2047	100,000	115,870
4.00%, 1/15/2024	25,000	27,670	4.30%, 12/1/2042	25,000	30,654
4.05%, 2/15/2048	50,000	51,304			
4.55%, 4/1/2046	100,000	107,821			
4.75%, 11/15/2045	25,000	27,827			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Essential Utilities, Inc. 2.70%, 4/15/2030	\$ 60,000	\$ 62,792	World Omni Auto Receivables Trust Series 2019-B, Class A3, 2.59%, 7/15/2024	\$ 111,000	\$ 114,077
		<u>542,855</u>			<u>2,354,596</u>
TOTAL CORPORATE BONDS & NOTES (Cost \$264,991,804)		<u>288,682,305</u>	CREDIT CARD — 0.2% American Express Credit Account Master Trust: Series 2019-2, Class A, 2.67%, 11/15/2024	900,000	936,652
ASSET-BACKED SECURITIES — 0.4% AUTOMOBILE — 0.2% CarMax Auto Owner Trust Series 2020-2, Class A3, 1.70%, 11/15/2024	131,000	134,113	Series 2018-8, Class A, 3.18%, 4/15/2024	68,000	70,303
CarMax Auto Owner Trust 2017-2 Series 2017-2, Class B, 2.41%, 12/15/2022	200,000	203,429	Series 2019-1, Class A, 2.87%, 10/15/2024	100,000	104,204
Drive Auto Receivables Trust: Series 2018-4, Class D, 4.09%, 1/15/2026	100,000	103,078	Capital One Multi-Asset Execution Trust Series 2016-A5, Class A5, 1.66%, 6/17/2024	200,000	202,840
Series 2019-4, Class C, 2.51%, 11/17/2025	50,000	50,628	Citibank Credit Card Issuance Trust Series 2018-A7, Class A7, 3.96%, 10/13/2030	200,000	241,146
Ford Credit Auto Lease Trust Series 2019-B, Class A3, 2.22%, 10/15/2022	200,000	203,072	Synchrony Card Funding LLC Series 2019-A2, Class A, 2.34%, 6/15/2025	150,000	<u>153,860</u>
Ford Credit Auto Owner Trust Series 2020-B, Class A3, 0.56%, 10/15/2024	189,000	189,290	TOTAL ASSET-BACKED SECURITIES (Cost \$3,987,928)		<u>1,709,005</u>
GM Financial Consumer Automobile Receivables Trust Series 2019-2, Class A3, 2.65%, 2/16/2024	200,000	204,898	FOREIGN GOVERNMENT OBLIGATIONS — 3.8% AUSTRIA — 0.0% (c) Oesterreichische Kontrollbank AG: 1.50%, 02/12/2025	50,000	52,198
Honda Auto Receivables Owner Trust Series 2019-4, Class A3, 1.83%, 1/18/2024	385,000	395,035	1.63%, 09/17/2022 (a)	40,000	41,136
Hyundai Auto Receivables Trust Series 2019-B, Class A3, Class A3, 1.94%, 2/15/2024	55,000	56,356	2.63%, 01/31/2022	200,000	207,274
Mercedes-Benz Auto Receivables Trust Series 2019-1, Class A3, Class A3, 1.94%, 3/15/2024	100,000	102,192	Series GMTN, 2.88%, 03/13/2023	100,000	<u>106,746</u>
Nissan Auto Receivables 2019-A Owner Trust Series 2019-A, Class A3, 2.90%, 10/16/2023	100,000	102,998	CANADA — 0.5% Canada Government International Bond 1.63%, 1/22/2025	500,000	527,240
Santander Drive Auto Receivables Trust Series 2018-1, Class D, 3.32%, 3/15/2024	85,000	86,906	Export Development Canada: 1.38%, 10/21/2021	50,000	50,710
Toyota Auto Receivables Owner Trust Series 2019-C, Class A3, 1.91%, 9/15/2023	400,000	408,524	1.75%, 07/18/2022	150,000	154,536
			2.00%, 05/17/2022 (a)	50,000	51,610
			2.50%, 01/24/2023	200,000	211,178
			Province of Alberta Canada: 2.20%, 07/26/2022 (a)	50,000	51,803
			3.30%, 03/15/2028	650,000	753,207

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Province of British Columbia			2.63%, 01/25/2022	\$ 50,000	\$ 51,861
Canada:			2.63%, 02/28/2024 (a)	250,000	270,822
2.25%, 06/02/2026	\$ 150,000	\$ 163,353	2.88%, 04/03/2028 (a)	290,000	337,493
2.65%, 09/22/2021	50,000	51,436	Series GMTN, 3.13%, 12/15/2021	500,000	520,755
Province of Manitoba Canada:			Landwirtschaftliche Rentenbank:		
2.13%, 06/22/2026 (a)	250,000	268,857	3.13%, 11/14/2023	100,000	109,325
Series GX, 2.60%, 04/16/2024	100,000	107,472	Series 36, 2.00%, 12/06/2021	150,000	153,618
Province of New Brunswick			Series 37, 2.50%, 11/15/2027	50,000	56,333
Canada			Series 40, 0.50%, 05/27/2025	90,000	90,113
3.63%, 2/24/2028	50,000	58,936			<u>4,048,454</u>
Province of Ontario Canada:			HUNGARY — 0.0% (c)		
2.20%, 10/03/2022	250,000	259,983	Hungary Government		
2.50%, 09/10/2021	25,000	25,638	International Bond		
2.50%, 04/27/2026	350,000	382,840	5.38%, 3/25/2024	350,000	397,212
2.55%, 04/25/2022	750,000	779,452			
Province of Quebec Canada:			INDONESIA — 0.1%		
1.35%, 05/28/2030 (a)	300,000	305,178	Indonesia Government		
2.50%, 04/20/2026	250,000	274,055	International Bond:		
2.75%, 08/25/2021	50,000	51,368	2.95%, 01/11/2023	275,000	283,429
2.75%, 04/12/2027	200,000	223,624	4.45%, 04/15/2070	200,000	229,992
Series QO, 2.88%, 10/16/2024	200,000	219,318	4.75%, 02/11/2029	150,000	173,932
		<u>4,971,794</u>	5.35%, 02/11/2049	100,000	129,565
					<u>816,918</u>
CHILE — 0.1%			ISRAEL — 0.1%		
Chile Government International			Israel Government International		
Bond:			Bond:		
2.45%, 01/31/2031	200,000	207,744	2.75%, 07/03/2030	200,000	220,326
3.13%, 01/21/2026	50,000	54,727	2.88%, 03/16/2026	100,000	109,264
3.24%, 02/06/2028 (a)	200,000	219,622	3.25%, 01/17/2028	100,000	113,230
3.86%, 06/21/2047	300,000	355,917	3.88%, 07/03/2050	200,000	238,078
		<u>838,010</u>	4.00%, 06/30/2022	50,000	53,239
			4.13%, 01/17/2048	100,000	124,172
					<u>858,309</u>
COLOMBIA — 0.1%			ITALY — 0.0% (c)		
Colombia Government			Republic of Italy Government		
International Bond:			International Bond:		
4.50%, 01/28/2026	250,000	271,400	4.00%, 10/17/2049	200,000	202,414
4.50%, 03/15/2029 (a)	250,000	274,662	5.38%, 06/15/2033	50,000	61,910
5.00%, 06/15/2045	200,000	225,610			<u>264,324</u>
5.20%, 05/15/2049	250,000	293,055			
5.63%, 02/26/2044	200,000	239,456			
		<u>1,304,183</u>	JAPAN — 0.2%		
			Japan Bank for International		
GERMANY — 0.4%			Cooperation:		
FMS Wertmanagement			1.50%, 07/21/2021	25,000	25,288
2.75%, 1/30/2024	250,000	271,190	1.75%, 10/17/2024	200,000	209,310
Kreditanstalt fuer Wiederaufbau:			2.50%, 06/01/2022	200,000	207,818
0.01%, 06/29/2037	100,000	79,217	2.50%, 05/23/2024	200,000	214,630
1.75%, 09/14/2029	250,000	270,170	2.75%, 11/16/2027	200,000	225,600
2.00%, 05/02/2025 (a)	100,000	107,381	2.88%, 07/21/2027	100,000	113,364
2.13%, 03/07/2022 (a)	250,000	257,863	3.25%, 07/20/2023	150,000	162,293
2.13%, 06/15/2022	250,000	259,150	3.25%, 07/20/2028	250,000	293,362
2.13%, 01/17/2023	100,000	104,693	3.38%, 10/31/2023	200,000	218,554
2.38%, 12/29/2022 (a)	250,000	263,080			
2.50%, 02/15/2022	500,000	518,120			
2.50%, 11/20/2024 (a)	300,000	327,270			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series DTC, 2.38%, 04/20/2026	\$ 200,000	\$ 218,020	POLAND — 0.1%		
		1,888,239	Poland Government International Bond:		
			3.00%, 03/17/2023	\$ 50,000	\$ 52,952
			3.25%, 04/06/2026	175,000	196,352
			4.00%, 01/22/2024	150,000	166,633
			5.00%, 03/23/2022	50,000	53,687
					469,624
MEXICO — 0.2%			SOUTH KOREA — 0.1%		
Mexico Government			Export-Import Bank of Korea:		
International Bond:			2.38%, 04/21/2027	25,000	26,412
3.75%, 01/11/2028	100,000	104,237	3.00%, 11/01/2022	250,000	262,357
4.00%, 10/02/2023	80,000	85,172	3.25%, 11/10/2025	150,000	167,357
4.13%, 01/21/2026 (a)	125,000	135,013	3.50%, 11/27/2021	250,000	259,383
4.15%, 03/28/2027	200,000	214,838	Korea Development Bank:		
4.50%, 04/22/2029 (a)	250,000	271,542	2.75%, 03/19/2023	200,000	209,950
4.50%, 01/31/2050 (a)	250,000	257,815	3.00%, 01/13/2026	100,000	110,272
4.60%, 02/10/2048 (a)	200,000	207,036	Korea International Bank		
4.75%, 04/27/2032 (a)	200,000	220,528	3.50%, 9/20/2028	200,000	232,650
5.00%, 04/27/2051	200,000	215,926			232,650
5.55%, 01/21/2045 (a)	450,000	529,677			1,268,381
6.05%, 01/11/2040	30,000	36,575			
Series MTN, 4.75%, 03/08/2044	100,000	104,875			
		2,383,234	SUPRANATIONAL — 1.4%		
			African Development Bank:		
PANAMA — 0.1%			3.00%, 09/20/2023 (a)	150,000	162,767
Panama Government			Series GDIF, 1.25%, 07/26/2021	25,000	25,262
International Bond:			Series GMTN, 1.63%, 09/16/2022	210,000	216,197
3.16%, 01/23/2030	200,000	215,514	Series GMTN, 3.00%, 12/06/2021 (a)	30,000	31,162
3.75%, 03/16/2025	150,000	162,272	Asian Development Bank:		
3.88%, 03/17/2028	200,000	224,838	0.63%, 04/29/2025	500,000	503,600
4.50%, 05/15/2047	50,000	61,332	1.50%, 10/18/2024	200,000	209,310
4.50%, 04/16/2050	200,000	244,624	2.63%, 01/30/2024	200,000	216,138
6.70%, 01/26/2036	50,000	71,900	Series GMTN, 1.75%, 09/13/2022	250,000	258,035
		980,480	Series GMTN, 2.00%, 02/16/2022	150,000	154,199
			Series GMTN, 2.00%, 04/24/2026	100,000	108,278
PERU — 0.1%			Series GMTN, 2.13%, 11/24/2021	75,000	76,934
Peruvian Government			Series GMTN, 2.38%, 08/10/2027	50,000	55,807
International Bond:			Series GMTN, 2.50%, 11/02/2027	100,000	112,694
2.39%, 01/23/2026	250,000	260,017	Series GMTN, 2.63%, 01/12/2027	50,000	56,244
2.84%, 06/20/2030 (a)	55,000	58,901	Series GMTN, 2.75%, 03/17/2023	85,000	90,590
4.13%, 08/25/2027	150,000	172,106	Series GMTN, 3.13%, 09/26/2028	50,000	59,134
5.63%, 11/18/2050 (a)	150,000	236,896	Series MTN, 1.88%, 07/19/2022	400,000	413,120
6.55%, 03/14/2037	25,000	38,002			
		765,922			
PHILIPPINES — 0.1%					
Philippine Government					
International Bond:					
2.46%, 05/05/2030	200,000	209,926			
3.70%, 03/01/2041 (a)	200,000	228,186			
3.70%, 02/02/2042	100,000	114,679			
3.95%, 01/20/2040	200,000	232,364			
4.20%, 01/21/2024	300,000	327,042			
5.00%, 01/13/2037	150,000	193,120			
7.75%, 01/14/2031	100,000	149,621			
		1,454,938			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Asian Infrastructure Investment Bank 0.50%, 5/28/2025	\$ 200,000	\$ 199,832	Series GMTN, 3.00%, 09/26/2022	\$ 100,000	\$ 106,031
Corp. Andina de Fomento: 2.13%, 09/27/2021	50,000	50,334	International Bank for Reconstruction & Development: 0.63%, 04/22/2025	550,000	554,262
2.38%, 05/12/2023 (a)	150,000	153,741	0.88%, 05/14/2030	250,000	250,020
2.75%, 01/06/2023 (a)	100,000	104,662	2.00%, 01/26/2022	300,000	308,124
Council Of Europe Development Bank: 1.75%, 09/26/2022	100,000	103,272	2.13%, 07/01/2022	200,000	207,422
2.50%, 02/27/2024 (a)	30,000	32,316	3.00%, 09/27/2023	350,000	380,376
2.63%, 02/13/2023	60,000	63,619	Series GDIF, 1.75%, 10/23/2029	250,000	269,927
European Bank for Reconstruction & Development: 0.25%, 07/10/2023	100,000	99,952	Series GDIF, 1.88%, 06/19/2023	300,000	313,998
Series GMTN, 1.50%, 02/13/2025 (a)	250,000	261,977	Series GDIF, 2.13%, 12/13/2021	400,000	410,824
Series GMTN, 1.88%, 02/23/2022 (a)	75,000	76,954	Series GDIF, 2.50%, 11/25/2024	300,000	327,267
European Investment Bank: 0.25%, 09/15/2023	365,000	364,708	Series GDIF, 2.50%, 07/29/2025	200,000	220,232
1.38%, 05/15/2023	350,000	361,053	Series GDIF, 2.50%, 11/22/2027	250,000	282,127
1.63%, 03/14/2025	485,000	512,092	Series GDIF, 2.75%, 07/23/2021	450,000	461,938
1.88%, 02/10/2025 (a)	100,000	106,640	Series GMTN, 4.75%, 02/15/2035	25,000	37,073
2.00%, 12/15/2022 (a)	250,000	260,733	International Finance Corp.: Series GMTN, 1.13%, 07/20/2021	125,000	126,116
2.13%, 10/15/2021	50,000	51,209	Series GMTN, 2.13%, 04/07/2026	100,000	108,878
2.13%, 04/13/2026	100,000	109,120	Series GMTN, 2.88%, 07/31/2023	150,000	161,834
2.25%, 03/15/2022 (a)	250,000	258,545	Nordic Investment Bank 2.13%, 2/1/2022	200,000	205,820
2.38%, 06/15/2022	350,000	364,605			<u>14,932,789</u>
2.38%, 05/24/2027	100,000	111,704	SWEDEN — 0.1% Svensk Exportkredit AB: 1.63%, 11/14/2022	200,000	205,750
2.50%, 03/15/2023	145,000	153,733	2.00%, 08/30/2022	200,000	206,758
2.50%, 10/15/2024	25,000	27,247	Series GMTN, 3.13%, 11/08/2021 (a)	250,000	259,288
Series DIP, 1.38%, 09/15/2021 (a)	200,000	202,708			<u>671,796</u>
Series GMTN, 2.88%, 08/15/2023	350,000	378,224	URUGUAY — 0.1% Uruguay Government International Bond: 4.38%, 10/27/2027	225,000	257,175
Series GMTN, 3.13%, 12/14/2023	350,000	383,967	4.38%, 01/23/2031	280,000	327,768
Inter-American Development Bank: 0.88%, 04/03/2025	500,000	509,525	5.10%, 06/18/2050	175,000	226,030
1.88%, 07/23/2021	100,000	101,706			<u>810,973</u>
2.00%, 07/23/2026	100,000	108,050	TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$37,170,730)		<u>39,532,934</u>
2.25%, 06/18/2029	250,000	279,817			
2.38%, 07/07/2027	100,000	111,321			
2.50%, 01/18/2023	100,000	105,565			
2.63%, 01/16/2024	350,000	377,923			
3.00%, 02/21/2024	100,000	109,513			
3.13%, 09/18/2028	100,000	118,196			
4.38%, 01/24/2044	75,000	115,200			
Series GMTN, 1.75%, 09/14/2022	350,000	361,301			
Series GMTN, 2.13%, 01/18/2022	350,000	359,985			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
U.S. GOVERNMENT			3.00%, 7/1/2032	\$ 170,264	\$ 179,235
AGENCY OBLIGATIONS			3.00%, 1/1/2033	727,141	765,452
— 29.0%			3.00%, 4/1/2036	378,357	401,493
Federal Farm Credit Banks:			3.00%, 6/1/2036	228,255	242,212
1.60%, 12/28/2021	\$ 100,000	\$ 101,702	3.00%, 2/1/2038	905,152	957,077
2.53%, 2/14/2022	500,000	517,470	3.00%, 1/1/2043	2,682,461	2,869,401
2.59%, 8/27/2029	150,000	150,487	3.00%, 7/1/2043	2,902,281	3,104,311
2.60%, 1/18/2022	150,000	155,302	3.00%, 6/1/2045	83,468	88,326
2.65%, 8/13/2029	250,000	250,655	3.00% 8/1/2045	465,400	495,868
2.88%, 7/17/2023	100,000	107,230	3.00%, 4/1/2046	355,926	375,753
3.08%, 8/12/2039	75,000	75,232	3.00% 6/1/2046	3,660,332	3,912,515
3.50%, 12/20/2023	50,000	55,444	3.00%, 8/1/2046	630,355	665,470
Federal Farm Credit Banks			3.00%, 9/1/2046	206,625	218,135
Funding Corp. 0.38%,			3.00%, 10/1/2046	352,228	371,849
4/8/2022	250,000	250,605	3.00% 11/1/2046	1,162,524	1,227,283
Federal Home Loan Bank:			3.00% 12/1/2046	1,029,964	1,087,340
0.25%, 6/3/2022	250,000	249,667	3.00%, 1/1/2047	761,825	804,263
0.50%, 4/14/2025	205,000	205,367	3.00% 2/1/2047	1,515,155	1,616,957
1.13%, 7/14/2021 (a)	400,000	403,876	3.00%, 4/1/2047	2,449,989	2,591,853
1.38%, 2/17/2023	750,000	772,237	3.00%, 9/1/2049	812,073	855,008
1.50%, 8/15/2024	190,000	198,960	3.00%, 12/1/2049	686,093	722,367
1.63%, 11/19/2021	340,000	346,725	3.00%, 2/1/2050	2,529,723	2,663,471
1.63%, 12/20/2021	140,000	142,911	3.50%, 4/1/2032	314,401	330,423
1.88%, 7/7/2021	230,000	233,938	3.50%, 6/1/2033	719,516	755,341
2.00%, 12/11/2024	150,000	150,499	3.50%, 9/1/2033	508,635	533,960
2.50%, 2/13/2024	220,000	237,321	3.50%, 11/1/2034	213,308	228,823
2.88%, 9/13/2024	50,000	55,166	3.50%, 3/1/2037	301,716	320,667
3.25%, 6/9/2028	500,000	591,730	3.50%, 4/1/2042	245,756	266,530
3.25%, 11/16/2028 (a)	30,000	35,746	3.50%, 12/1/2042	195,507	211,877
3.38%, 12/8/2023	50,000	55,147	3.50%, 8/1/2043	529,484	572,826
5.50%, 7/15/2036	135,000	211,047	3.50%, 5/1/2044	1,712,147	1,867,387
Federal Home Loan Mortgage			3.50%, 11/1/2044	40,854	43,812
Corp.:			3.50%, 1/1/2045	54,783	58,750
0.25%, 6/26/2023	500,000	499,325	3.50% 7/1/2045	316,619	338,701
0.38%, 4/20/2023	250,000	250,782	3.50%, 10/1/2045	55,323	59,021
0.38%, 5/5/2023	350,000	350,980	3.50% 12/1/2045	629,719	672,679
1.50%, 2/12/2025	500,000	524,055	3.50%, 1/1/2046	80,291	85,658
2.38%, 1/13/2022	325,000	335,897	3.50%, 3/1/2046	166,158	176,325
2.50%, 10/1/2029	35,324	37,071	3.50%, 4/1/2046	242,750	257,602
2.50%, 1/1/2031	71,890	75,445	3.50%, 6/1/2046	273,809	290,562
2.50%, 5/1/2031	116,294	122,004	3.50%, 8/1/2046	2,986,670	3,186,190
2.50%, 6/1/2031	214,681	225,221	3.50%, 12/1/2046	843,151	894,737
2.50%, 10/1/2031	199,164	208,943	3.50%, 2/1/2047	584,975	620,766
2.50%, 12/1/2031	231,920	244,611	3.50%, 3/1/2047	587,831	620,504
2.50%, 12/1/2032	1,044,249	1,095,854	3.50%, 4/1/2047	370,903	391,518
2.50%, 2/1/2033	1,256,382	1,318,470	3.50%, 6/1/2047	384,055	405,402
2.50%, 9/1/2046	1,735,365	1,823,013	3.50% 10/1/2047	650,265	686,402
2.50%, 7/1/2050	5,484,051	5,721,175	3.50%, 11/1/2047	185,981	196,318
2.75%, 6/19/2023	500,000	537,020	3.50%, 12/1/2047	383,311	404,616
3.00%, 10/1/2030	448,665	476,788	3.50%, 4/1/2049	764,180	802,532
3.00%, 12/1/2030	90,348	95,305	3.50%, 7/1/2049	1,911,900	2,009,334
3.00%, 5/1/2031	69,427	73,224	3.50%, 10/1/2049	177,784	186,844
3.00%, 12/1/2031	357,092	376,620	4.00%, 11/1/2033	545,443	576,814
3.00%, 2/1/2032	541,041	570,630	4.00%, 4/1/2042	30,656	33,610
3.00%, 5/1/2032	563,087	592,755	4.00%, 6/1/2042	84,411	92,814

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 7/1/2042	\$ 1,564,130	\$ 1,714,887	Series K094, Class A2, 2.90%, 6/25/2029.	\$ 352,767	\$ 402,230
4.00%, 12/1/2044	35,934	38,961	Series K098, Class A2, 2.43%, 8/25/2029.	100,000	110,588
4.00%, 4/1/2045	29,174	31,719	Series K099, Class A2, 2.60%, 9/25/2029.	100,000	112,013
4.00%, 10/1/2045	70,600	76,755	Series K101, Class A2, 2.52%, 10/25/2029	200,000	222,693
4.00%, 12/1/2045	121,913	132,542	Series K109, Class A2, 1.56%, 4/25/2030.	100,000	104,334
4.00%, 1/1/2046	479,727	521,554	Series K-1515, Class A2, 1.94%, 2/25/2035.	293,000	315,810
4.00%, 2/1/2046	186,682	202,958	Series K157, Class A2, 3.99%, 5/25/2033 (d)	500,000	611,583
4.00%, 1/1/2047	540,119	582,321	Series K716, Class A2, 3.13%, 6/25/2021.	0	0
4.00%, 2/1/2047	248,476	267,890	Series K718, Class A2, 2.79%, 1/25/2022.	500,000	508,848
4.00%, 6/1/2047	519,337	553,656	Series K734, Class A2, 3.21%, 2/25/2026.	350,000	390,961
4.00%, 9/1/2047	595,543	634,897	Series K735, Class A2, 2.86%, 5/25/2026.	200,000	221,220
4.00%, 11/1/2047	475,610	507,039	Series K736, Class A2, 2.28%, 7/25/2026.	300,000	324,284
4.00%, 1/1/2048	1,232,499	1,313,943	Federal National Mortgage Association:		
4.00%, 10/1/2048	3,181,784	3,364,493	0.25%, 5/22/2023	350,000	349,755
4.00%, 4/1/2049	247,381	261,823	0.50%, 6/17/2025	250,000	250,312
4.50%, 5/1/2042	706,027	791,349	0.63%, 4/22/2025 (a)	215,000	216,860
4.50%, 5/1/2044	157,546	174,448	1.38%, 10/7/2021	325,000	329,846
4.50%, 12/1/2045	450,458	498,784	1.63%, 1/7/2025 (a)	215,000	226,406
4.50%, 9/1/2046	337,289	371,906	2.00%, 1/5/2022	150,000	154,051
4.50%, 4/1/2047	251,871	271,263	2.00%, 10/5/2022	250,000	260,015
4.50%, 10/1/2047	371,892	400,524	2.00%, 11/1/2031	123,468	128,440
4.50%, 11/1/2047	306,805	330,426	2.00%, 7/1/2050	1,197,609	1,221,805
4.50%, 12/1/2047	158,597	170,813	2.13%, 4/24/2026	200,000	217,936
4.50%, 7/1/2048	1,042,807	1,120,710	2.25%, 4/12/2022	210,000	217,654
4.50%, 11/1/2048	621,298	667,712	2.50%, 2/5/2024	250,000	269,600
4.50%, 11/1/2049	1,588,966	1,710,309	2.50%, 3/1/2029	195,543	204,763
5.00%, 7/1/2041	131,833	150,813	2.50%, 7/1/2030	1,096,942	1,149,798
5.00%, 11/1/2048	637,998	696,450	2.50%, 2/1/2031	112,342	117,872
5.50%, 8/1/2038	384,785	448,781	2.50%, 10/1/2031	193,743	203,202
6.00%, 7/1/2040	144,671	172,220	2.50%, 12/1/2031	341,188	357,845
6.25%, 7/15/2032 (a)	460,000	723,511	2.50%, 1/1/2032	116,757	122,457
Series K025, Class A2, 2.68%, 10/25/2022	125,000	130,291	2.50%, 4/1/2032	1,196,226	1,254,627
Series K028, Class A2, 3.11%, 2/25/2023.	100,000	105,732	2.50%, 10/1/2032	488,924	513,053
Series K039, Class A2, 3.30%, 7/25/2024.	400,000	438,832	2.50%, 12/1/2032	1,031,511	1,082,418
Series K040, Class A2, 3.24%, 9/25/2024.	575,000	632,244	2.50%, 1/1/2033	555,986	583,425
Series K049, Class A2, 3.01%, 7/25/2025.	200,000	220,377	2.50%, 6/1/2040	594,997	621,834
Series K054, Class A2, 2.75%, 1/25/2026.	500,000	546,268	2.50%, 12/1/2049	1,902,840	1,984,534
Series K062, Class A2, 3.41%, 12/25/2026	400,000	457,140	2.50%, 7/1/2050	2,400,000	2,503,773
Series K085, Class A2, 4.06%, 10/25/2028 (d).	250,000	301,935	2.63%, 1/11/2022	250,000	259,257
Series K086, Class A2, 3.86%, 11/25/2028 (d).	160,001	192,459	2.63%, 9/6/2024	250,000	273,782
Series K090, Class A2, 3.42%, 2/25/2029.	163,934	192,702	2.88%, 9/12/2023	500,000	541,675
Series K092, Class A2, 3.30%, 4/25/2029.	350,000	408,938	3.00%, 10/1/2028	68,033	71,683
Series K093, Class A2, 2.98%, 5/25/2029.	100,000	114,237	3.00%, 8/1/2029	35,298	37,267

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00%, 5/1/2030	\$ 204,111	\$ 214,844	3.50% 1/1/2045	\$ 99,936	\$ 107,144
3.00%, 6/1/2030	41,454	43,721	3.50% 2/1/2045	3,574,169	3,872,368
3.00%, 8/1/2030	551,516	584,183	3.50%, 5/1/2045	42,048	44,848
3.00%, 9/1/2030	38,264	40,356	3.50% 8/1/2045	136,371	145,957
3.00%, 11/1/2030	78,063	82,331	3.50%, 11/1/2045	52,942	56,468
3.00% 12/1/2030	410,140	434,186	3.50% 12/1/2045	709,857	757,124
3.00%, 4/1/2031	207,132	218,413	3.50%, 1/1/2046	537,714	573,518
3.00%, 12/1/2031	324,089	341,740	3.50% 2/1/2046	606,548	646,935
3.00% 2/1/2032	1,265,717	1,337,979	3.50% 4/1/2046	377,866	400,908
3.00%, 5/1/2032	505,374	531,949	3.50% 5/1/2046	610,689	647,929
3.00%, 8/1/2032	177,425	186,755	3.50%, 6/1/2046	153,620	162,988
3.00%, 10/1/2032	304,892	320,925	3.50%, 7/1/2046	369,237	391,753
3.00%, 7/1/2034	503,312	528,810	3.50%, 1/1/2047	570,853	605,663
3.00%, 6/1/2036	68,441	72,605	3.50% 2/1/2047	1,946,909	2,106,933
3.00%, 8/1/2036	344,547	365,507	3.50%, 3/1/2047	595,602	631,922
3.00%, 9/1/2036	641,797	680,841	3.50%, 4/1/2047	1,196,231	1,262,429
3.00%, 10/1/2036	182,757	193,874	3.50% 5/1/2047	4,110,072	4,365,098
3.00%, 12/1/2036	322,889	342,532	3.50%, 6/1/2047	576,597	608,505
3.00%, 11/1/2037	587,588	628,387	3.50%, 7/1/2047	1,033,403	1,117,773
3.00%, 6/1/2042	1,236,600	1,322,464	3.50%, 9/1/2047	509,956	538,176
3.00%, 6/1/2043	253,706	275,560	3.50%, 10/1/2047	596,582	629,597
3.00%, 7/1/2043	72,450	77,475	3.50%, 11/1/2047	130,112	137,312
3.00%, 2/1/2044	636,205	680,330	3.50%, 12/1/2047	907,549	957,771
3.00%, 1/1/2045	1,050,678	1,123,550	3.50%, 1/1/2048	268,703	283,573
3.00%, 5/1/2045	886,591	948,083	3.50%, 2/1/2048	318,581	341,076
3.00%, 9/1/2045	73,052	77,282	3.50%, 6/1/2048	862,808	909,016
3.00% 11/1/2045	537,511	568,635	3.50%, 11/1/2048	2,271,850	2,410,389
3.00%, 12/1/2045	94,989	100,490	3.50%, 7/1/2049	986,216	1,036,475
3.00%, 5/1/2046	686,650	724,739	3.50%, 8/1/2049	2,656,591	2,791,976
3.00%, 7/1/2046	783,022	826,458	3.50%, 6/1/2050	997,611	1,053,818
3.00%, 10/1/2046	495,835	523,340	4.00%, 3/1/2021	3,185	3,203
3.00%, 11/1/2046	1,004,787	1,060,524	4.00%, 3/1/2031	948,532	1,007,358
3.00% 12/1/2046	830,288	876,345	4.00%, 10/1/2033	134,882	146,807
3.00% 1/1/2047	2,292,511	2,419,679	4.00%, 10/1/2037	1,176,642	1,252,727
3.00%, 2/1/2047	717,419	757,215	4.00%, 1/1/2039	190,359	202,578
3.00%, 5/1/2047	744,515	785,386	4.00%, 2/1/2039	160,550	170,855
3.00%, 11/1/2047	529,789	558,872	4.00%, 12/1/2040	55,891	61,423
3.00%, 1/1/2050	4,024,557	4,237,338	4.00%, 2/1/2043	309,713	340,365
3.00%, 5/1/2050	3,222,865	3,400,842	4.00% 10/1/2043	744,143	816,430
3.50%, 11/1/2025	28,860	30,327	4.00%, 11/1/2043	236,013	258,070
3.50%, 1/1/2027	30,173	31,708	4.00%, 12/1/2043	235,363	257,360
3.50%, 5/1/2029	38,983	41,323	4.00% 10/1/2044	50,540	54,783
3.50%, 10/1/2029	32,122	34,050	4.00%, 1/1/2045	696,049	765,204
3.50%, 2/1/2031	337,718	355,489	4.00%, 3/1/2045	35,196	38,254
3.50%, 3/1/2032	259,779	272,971	4.00%, 5/1/2045	1,713,612	1,857,449
3.50%, 4/1/2032	371,950	390,839	4.00%, 7/1/2045	45,177	49,103
3.50%, 2/1/2033	745,459	783,313	4.00% 9/1/2045	194,154	211,027
3.50%, 4/1/2033	250,097	262,516	4.00% 12/1/2045	85,098	92,493
3.50%, 12/1/2035	43,671	46,815	4.00%, 4/1/2046	195,104	210,259
3.50%, 1/1/2037	296,082	315,447	4.00%, 7/1/2046	274,873	296,223
3.50%, 2/1/2037	441,483	470,359	4.00% 11/1/2046	1,755,971	1,910,962
3.50%, 7/1/2037	227,695	241,910	4.00%, 12/1/2046	536,832	578,530
3.50%, 4/1/2038	548,884	577,955	4.00% 4/1/2047	1,160,983	1,237,575
3.50%, 2/1/2041	103,583	112,331	4.00%, 7/1/2047	576,865	614,921
3.50%, 10/1/2044	34,628	37,125	4.00%, 8/1/2047	505,200	538,529

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 9/1/2047	\$ 494,900	\$ 527,549	Series 2020-M8, Class A2, 1.82%, 2/25/2030	\$ 144,700	\$ 151,305
4.00%, 12/1/2047	660,042	703,586	TBA, 2.00%, 7/1/2035 (g) . . .	2,150,000	2,224,175
4.00%, 2/1/2048	1,506,878	1,606,288	TBA, 2.50%, 7/1/2035 (g) . . .	2,650,000	2,774,205
4.00%, 7/1/2048	557,938	590,619	TBA, 2.50%, 7/1/2050 (g) . . .	3,100,000	3,231,626
4.00%, 9/1/2048	3,249,728	3,436,232	TBA, 3.00%, 7/1/2050 (g) . . .	6,250,000	6,582,562
4.00%, 7/1/2049	2,212,262	2,343,261	TBA, 3.50%, 7/1/2050 (g) . . .	2,650,000	2,786,793
4.00%, 9/1/2049	751,752	796,267	TBA, 4.00%, 7/1/2050 (g) . . .	3,300,000	3,496,845
4.50%, 12/1/2040	98,353	109,527	TBA, 4.50%, 7/1/2050 (g) . . .	1,500,000	1,611,765
4.50%, 1/1/2042	60,956	68,071	Series 2020-M29, Class A2, VRN, 1.49%, 5/25/2030 (d)	272,000	282,621
4.50% 9/1/2043	117,173	130,520	Government National Mortgage Association: 2.50%, 12/20/2046	841,503	892,364
4.50%, 11/1/2043	75,238	83,885	3.00%, 1/20/2043	508,623	545,789
4.50%, 5/1/2044	187,585	207,630	3.00%, 5/20/2043	253,827	272,844
4.50%, 6/1/2044	62,728	69,430	3.00%, 12/20/2044	51,115	54,455
4.50%, 2/1/2046	230,502	256,690	3.00%, 3/20/2045	27,821	29,596
4.50%, 3/1/2046	760,857	848,308	3.00%, 4/20/2045	82,236	87,483
4.50%, 7/1/2046	242,151	264,313	3.00%, 6/20/2045	1,250,153	1,329,921
4.50%, 11/1/2047	802,225	863,731	3.00%, 7/20/2045	79,361	84,425
4.50%, 4/1/2048	403,165	433,177	3.00%, 8/20/2045	72,639	77,274
4.50% 8/1/2048	1,466,560	1,579,369	3.00%, 2/20/2046	1,885,670	2,026,943
4.50%, 12/1/2048	625,686	672,262	3.00%, 3/20/2046	751,187	797,907
4.50%, 1/1/2049	216,086	232,171	3.00%, 4/20/2046	71,231	75,661
4.50%, 4/1/2049	290,850	313,061	3.00%, 5/20/2046	126,283	134,137
5.00%, 1/1/2039	509,727	582,947	3.00%, 7/20/2046	81,315	86,372
5.00%, 6/1/2040	239,826	273,426	3.00%, 8/20/2046	263,145	279,511
5.00%, 7/1/2041	37,900	43,210	3.00%, 9/20/2046	185,881	197,442
5.00%, 5/1/2042	47,196	53,808	3.00%, 10/20/2046	186,521	198,122
5.00%, 11/1/2044	589,322	671,887	3.00%, 11/20/2046	336,286	357,201
5.00%, 1/1/2045	45,334	50,192	3.00%, 12/20/2046	1,319,876	1,401,965
5.00%, 6/1/2048	727,215	794,065	3.00%, 2/20/2047	644,561	684,650
5.00%, 9/1/2048	712,353	777,834	3.00%, 4/20/2047	908,643	963,847
5.00%, 3/1/2050	982,530	1,074,992	3.00%, 6/20/2047	309,901	328,728
5.50%, 2/1/2037	25,445	29,662	3.00%, 7/20/2047	613,456	650,726
5.50%, 4/1/2038	116,445	134,883	3.00%, 8/20/2047	309,085	327,864
5.50%, 9/1/2040	36,504	42,305	3.00%, 10/20/2047	464,063	492,256
5.50%, 9/1/2041	58,859	68,179	3.00%, 1/20/2048	1,711,394	1,815,367
5.50% 5/1/2044	685,829	801,772	3.00%, 2/20/2048	1,038,963	1,102,084
5.63%, 7/15/2037	80,000	128,905	3.00%, 3/20/2048	1,819,072	1,929,587
6.63%, 11/15/2030	365,000	565,140	3.00%, 12/20/2049	1,959,837	2,080,533
7.25%, 5/15/2030	75,000	118,999	3.00%, 6/20/2050	3,796,011	4,026,719
Series 2013-M12, Class APT, 2.49%, 3/25/2023 (d)	27,418	28,329	3.50%, 10/20/2042	402,085	437,142
Series 2013-M3, Class A2, 2.51%, 11/25/2022 (d)	126,876	130,703	3.50%, 1/20/2043	1,680,187	1,826,676
Series 2014-M13, Class A2, 3.02%, 8/25/2024 (d)	714,445	773,154	3.50%, 5/20/2043	60,235	65,412
Series 2014-M3, Class A2, 3.50%, 1/25/2024 (d)	36,145	39,476	3.50%, 9/20/2043	40,890	44,404
Series 2015-M8, Class A2, 2.90%, 1/25/2025 (d)	250,000	272,354	3.50%, 11/20/2043	333,066	361,692
Series 2017-M12, Class A2, 3.18%, 6/25/2027 (d)	400,000	452,117	3.50%, 6/20/2044	1,846,526	1,992,310
Series 2017-M13, Class A2, 3.03%, 9/25/2027 (d)	330,000	371,721	3.50%, 10/20/2044	41,177	44,428
Series 2018-M2, Class A2, 3.00%, 1/25/2028 (d)	250,000	280,237	3.50%, 12/20/2044	27,794	29,988
			3.50%, 3/20/2045	25,179	27,012
			3.50%, 4/20/2045	80,728	86,875
			3.50%, 6/20/2045	1,122,693	1,204,424

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.50%, 10/20/2045	\$ 2,256,223	\$ 2,420,473	4.50%, 8/20/2047	\$ 166,103	\$ 179,284
3.50%, 1/20/2046	847,309	908,992	4.50%, 11/20/2047	1,473,408	1,590,324
3.50%, 3/20/2046	184,119	196,725	4.50%, 12/20/2047	91,804	99,088
3.50%, 4/20/2046	97,692	104,381	4.50%, 11/20/2048	662,301	712,503
3.50%, 5/20/2046	101,024	107,941	4.50%, 7/20/2049	710,373	758,743
3.50%, 6/20/2046	1,575,019	1,682,854	5.00%, 6/15/2040	30,031	33,750
3.50%, 7/20/2046	250,732	267,898	5.00%, 10/15/2041	75,543	84,881
3.50%, 10/20/2046	482,218	515,233	5.00%, 3/20/2044	53,617	61,322
3.50%, 11/20/2046	311,272	332,583	5.00%, 12/20/2045	185,479	212,038
3.50%, 12/20/2046	1,029,587	1,100,078	5.00%, 1/20/2048	352,634	385,149
3.50%, 5/20/2047	837,856	890,809	5.00%, 5/20/2048	327,059	356,571
3.50%, 6/20/2047	583,423	620,296	5.00%, 9/20/2048	570,165	618,241
3.50%, 7/20/2047	455,020	483,777	5.50%, 10/20/2043	46,936	53,746
3.50%, 8/20/2047	724,748	770,553	5.50%, 5/20/2045	536,787	613,780
3.50%, 9/20/2047	304,451	323,692	TBA, 2.50%, 7/1/2050 (g) . . .	3,500,000	3,683,645
3.50%, 10/20/2047	293,985	312,565	TBA, 3.00%, 7/1/2050 (g) . . .	2,000,000	2,118,520
3.50%, 12/20/2047	1,372,098	1,458,816	TBA, 3.50%, 7/1/2050 (g) . . .	1,950,000	2,057,406
3.50%, 6/20/2048	441,918	469,284	TBA, 4.00%, 7/1/2050 (g) . . .	2,000,000	2,120,360
3.50%, 8/20/2048	325,848	346,026	TBA, 5.00%, 7/1/2050 (g) . . .	850,000	923,180
3.50%, 8/20/2049	1,425,928	1,505,576	Iraq Government AID Bond		
3.50%, 9/20/2049	1,667,226	1,760,352	2.15%, 1/18/2022	200,000	205,862
4.00%, 4/15/2040	45,052	49,692	Tennessee Valley Authority:		
4.00%, 2/20/2042	19,354	21,403	0.75%, 5/15/2025	85,000	86,057
4.00%, 7/20/2042	13,538	14,928	2.88%, 9/15/2024	100,000	109,998
4.00%, 7/15/2044	38,010	40,865	3.50%, 12/15/2042	175,000	219,730
4.00%, 8/20/2044	26,428	28,993	4.25%, 9/15/2065	100,000	149,921
4.00%, 10/20/2044	237,043	260,050	5.25%, 9/15/2039	150,000	228,543
4.00%, 5/15/2045	38,413	41,788	Series A, 2.88%, 2/1/2027 . . .	150,000	168,795
4.00%, 6/15/2045	82,412	89,652	TOTAL U.S. GOVERNMENT		
4.00%, 8/20/2045	27,106	29,463	AGENCY OBLIGATIONS		
4.00%, 11/20/2045	334,190	363,249	(Cost \$295,521,958)		<u>305,378,916</u>
4.00%, 2/20/2046	250,651	272,446	U.S. TREASURY		
4.00%, 5/20/2046	267,558	288,205	OBLIGATIONS — 36.6%		
4.00%, 6/20/2046	181,427	195,428	Treasury Bonds:		
4.00%, 1/20/2047	591,876	637,549	1.13%, 5/15/2040	2,850,000	2,823,727
4.00%, 3/20/2047	277,673	299,100	1.25%, 5/15/2050	1,750,000	1,681,641
4.00%, 4/20/2047	532,521	571,278	2.00%, 2/15/2050 (a)	1,300,000	1,488,906
4.00%, 5/20/2047	364,139	390,641	2.25%, 8/15/2046	1,425,000	1,689,738
4.00%, 7/20/2047	376,425	403,821	2.25%, 8/15/2049	2,000,000	2,405,000
4.00%, 8/20/2047	154,089	165,303	2.38%, 11/15/2049	500,000	617,500
4.00%, 1/20/2048	266,322	285,705	2.50%, 2/15/2045	1,840,000	2,269,238
4.00%, 6/20/2048	137,986	147,284	2.50%, 2/15/2046	1,400,000	1,733,813
4.00%, 8/20/2048	1,560,124	1,665,247	2.50%, 5/15/2046	1,100,000	1,364,344
4.00%, 10/20/2048	657,724	702,043	2.75%, 8/15/2042	900,000	1,153,688
4.00%, 11/20/2048	519,861	554,890	2.75%, 11/15/2042	1,500,000	1,921,406
4.00%, 4/20/2049	540,979	573,941	2.75%, 8/15/2047 (a)	1,700,000	2,221,156
4.00%, 6/20/2049	1,251,712	1,327,980	2.75%, 11/15/2047	1,650,000	2,158,406
4.00%, 7/20/2049	676,117	717,314	2.88%, 5/15/2043	1,850,000	2,415,984
4.50%, 1/20/2044	116,624	131,040	2.88%, 8/15/2045 (a)	1,480,000	1,949,900
4.50%, 11/20/2044	34,847	39,062	2.88%, 11/15/2046 (a)	1,500,000	1,994,531
4.50%, 12/20/2044	28,171	31,578	2.88%, 5/15/2049	2,450,000	3,314,391
4.50%, 4/20/2046	163,555	183,338	3.00%, 5/15/2042	325,000	432,707
4.50%, 6/20/2046	115,733	129,732	3.00%, 11/15/2044	1,925,000	2,577,395
4.50%, 7/20/2046	152,289	170,710	3.00%, 5/15/2045	1,875,000	2,517,480
4.50%, 4/20/2047	539,013	585,870	3.00%, 11/15/2045 (a)	650,000	876,078

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00%, 2/15/2047	\$ 2,200,000	\$ 2,996,469	1.50%, 1/31/2027	\$ 2,000,000	\$ 2,135,000
3.00%, 5/15/2047 (a)	550,000	749,633	1.50%, 2/15/2030 (a)	5,850,000	6,324,398
3.00%, 2/15/2048	1,700,000	2,327,141	1.63%, 8/31/2022	1,150,000	1,186,207
3.00%, 8/15/2048	2,950,000	4,056,711	1.63%, 12/15/2022	2,000,000	2,071,719
3.00%, 2/15/2049	2,150,000	2,968,344	1.63%, 4/30/2023 (a)	2,500,000	2,602,148
3.13%, 11/15/2041	350,000	473,813	1.63%, 5/31/2023 (a)	1,250,000	1,302,734
3.13%, 2/15/2042	725,000	983,734	1.63%, 2/15/2026	1,925,000	2,059,299
3.13%, 2/15/2043	575,000	779,484	1.63%, 9/30/2026	1,250,000	1,342,090
3.13%, 8/15/2044	1,750,000	2,386,563	1.63%, 10/31/2026	1,250,000	1,342,773
3.13%, 5/15/2048	2,375,000	3,328,340	1.63%, 8/15/2029	2,250,000	2,454,961
3.38%, 5/15/2044	1,350,000	1,909,406	1.75%, 11/30/2021	1,500,000	1,533,574
3.38%, 11/15/2048	2,100,000	3,085,359	1.75%, 2/28/2022	300,000	307,863
3.50%, 2/15/2039	1,000,000	1,414,688	1.75%, 3/31/2022	250,000	256,895
3.63%, 8/15/2043	1,600,000	2,337,000	1.75%, 4/30/2022	300,000	308,695
3.63%, 2/15/2044	1,475,000	2,159,262	1.75%, 5/31/2022 (a)	1,000,000	1,030,117
3.75%, 11/15/2043	1,425,000	2,121,023	1.75%, 6/15/2022	1,500,000	1,546,523
3.88%, 8/15/2040	750,000	1,117,383	1.75%, 6/30/2022 (a)	3,750,000	3,868,359
4.25%, 11/15/2040	250,000	390,586	1.75%, 9/30/2022	1,750,000	1,812,207
4.38%, 5/15/2040	575,000	908,410	1.75%, 1/31/2023	2,925,000	3,043,600
4.38%, 5/15/2041	300,000	477,047	1.75%, 5/15/2023	250,000	261,289
4.50%, 2/15/2036 (a)	1,500,000	2,296,172	1.75%, 6/30/2024	1,500,000	1,590,938
4.50%, 5/15/2038	200,000	315,500	1.75%, 11/15/2029 (a)	3,000,000	3,312,187
4.50%, 8/15/2039	650,000	1,034,719	1.88%, 1/31/2022 (a)	1,850,000	1,899,791
4.63%, 2/15/2040	400,000	648,688	1.88%, 2/28/2022	1,500,000	1,542,480
4.75%, 2/15/2037	350,000	558,250	1.88%, 3/31/2022 (a)	5,500,000	5,663,496
4.75%, 2/15/2041 (a)	650,000	1,078,289	1.88%, 4/30/2022 (a)	6,000,000	6,187,031
5.00%, 5/15/2037	300,000	492,047	1.88%, 5/31/2022	100,000	103,258
5.25%, 11/15/2028	450,000	622,828	1.88%, 7/31/2022	1,000,000	1,035,547
6.50%, 11/15/2026	1,500,000	2,073,984	1.88%, 8/31/2022	150,000	155,531
Treasury Notes:			1.88%, 9/30/2022	500,000	519,180
0.13%, 6/30/2022	5,500,000	5,496,777	1.88%, 8/31/2024	850,000	907,641
0.25%, 4/15/2023	1,500,000	1,503,398	1.88%, 6/30/2026	1,250,000	1,358,984
0.25%, 6/15/2023	3,000,000	3,006,562	2.00%, 8/31/2021 (a)	300,000	306,375
0.25%, 6/30/2025	3,000,000	2,994,375	2.00%, 10/31/2021	3,500,000	3,585,039
0.50%, 6/30/2027	4,500,000	4,502,812	2.00%, 11/15/2021	500,000	512,480
0.63%, 5/15/2030 (a)	2,900,000	2,892,297	2.00%, 12/31/2021	3,000,000	3,082,031
1.13%, 8/31/2021 (a)	2,350,000	2,375,979	2.00%, 7/31/2022	100,000	103,813
1.13%, 9/30/2021	1,300,000	1,315,438	2.00%, 10/31/2022	1,000,000	1,042,656
1.13%, 2/28/2022 (a)	1,500,000	1,524,023	2.00%, 11/30/2022	2,000,000	2,088,281
1.13%, 2/28/2025	2,000,000	2,079,688	2.00%, 2/15/2023	500,000	523,906
1.13%, 2/28/2027	1,250,000	1,304,102	2.00%, 5/31/2024	1,750,000	1,871,133
1.25%, 10/31/2021	1,400,000	1,420,070	2.00%, 6/30/2024	350,000	374,637
1.25%, 7/31/2023	250,000	258,242	2.00%, 2/15/2025	2,375,000	2,563,701
1.38%, 1/31/2022 (a)	2,500,000	2,547,754	2.00%, 8/15/2025 (a)	1,500,000	1,628,672
1.38%, 10/15/2022	2,500,000	2,568,945	2.00%, 11/15/2026	2,250,000	2,470,430
1.38%, 2/15/2023	2,000,000	2,063,125	2.13%, 6/30/2022	4,500,000	4,675,957
1.38%, 9/30/2023	550,000	571,270	2.13%, 12/31/2022 (a)	3,900,000	4,090,430
1.38%, 1/31/2025	2,000,000	2,100,781	2.13%, 11/30/2023	1,000,000	1,065,625
1.50%, 8/31/2021	1,500,000	1,523,145	2.13%, 3/31/2024	975,000	1,044,545
1.50%, 11/30/2021 (a)	1,000,000	1,018,867	2.13%, 7/31/2024	2,500,000	2,691,797
1.50%, 1/31/2022 (a)	450,000	459,457	2.13%, 9/30/2024 (a)	1,500,000	1,619,063
1.50%, 9/15/2022	3,000,000	3,088,828	2.13%, 11/30/2024	1,250,000	1,352,539
1.50%, 10/31/2024	1,500,000	1,580,625	2.13%, 5/15/2025	2,350,000	2,558,379
1.50%, 11/30/2024	1,500,000	1,582,148	2.13%, 5/31/2026	2,500,000	2,752,734
1.50%, 8/15/2026	1,650,000	1,758,023	2.25%, 12/31/2023	1,750,000	1,874,824

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.25%, 1/31/2024	\$ 1,000,000	\$ 1,073,047	3.13%, 11/15/2028	\$ 3,250,000	\$ 3,929,453
2.25%, 4/30/2024	1,000,000	1,077,422	TOTAL U.S. TREASURY		
2.25%, 10/31/2024	1,250,000	1,357,520	OBLIGATIONS		
2.25%, 12/31/2024	1,250,000	1,361,230	(Cost \$352,932,660)		385,130,103
2.25%, 11/15/2025 (a)	1,975,000	2,175,895	MUNICIPAL BONDS & NOTES — 0.6%		
2.25%, 3/31/2026	4,500,000	4,979,180	CALIFORNIA — 0.2%		
2.25%, 2/15/2027	3,000,000	3,350,625	Bay Area Toll Authority		
2.25%, 8/15/2027 (a)	2,000,000	2,245,938	6.91%, 10/1/2050	25,000	44,874
2.25%, 11/15/2027	500,000	563,047	California, Bay Area Toll Authority		
2.38%, 3/15/2022	8,000,000	8,300,625	Revenue		
2.38%, 1/31/2023	1,500,000	1,585,078	2.57%, 4/1/2031	50,000	53,791
2.38%, 2/29/2024	5,000,000	5,395,312	California, State General		
2.38%, 8/15/2024	1,950,000	2,120,777	Obligation:		
2.38%, 5/15/2027 (a)	2,900,000	3,272,469	3.50%, 4/1/2028	250,000	290,613
2.38%, 5/15/2029	1,500,000	1,731,094	7.30%, 10/1/2039	125,000	208,980
2.50%, 1/15/2022	2,000,000	2,071,641	7.50%, 4/1/2034	100,000	163,074
2.50%, 2/15/2022	2,000,000	2,075,391	7.55%, 4/1/2039	100,000	178,069
2.50%, 3/31/2023	1,250,000	1,329,785	California, State University,		
2.50%, 8/15/2023	2,500,000	2,680,664	Revenue		
2.50%, 1/31/2024	2,000,000	2,163,750	Series B, 3.90%, 11/1/2047	100,000	123,202
2.50%, 1/31/2025	1,000,000	1,101,641	Los Angeles Department of Water		
2.50%, 2/28/2026 (a)	2,500,000	2,798,828	& Power System Revenue		
2.63%, 7/15/2021	3,000,000	3,076,055	5.72%, 7/1/2039	100,000	151,246
2.63%, 12/15/2021 (a)	2,500,000	2,589,258	Los Angeles, CA, Unified School		
2.63%, 2/28/2023	4,000,000	4,260,625	District, General Obligation		
2.63%, 6/30/2023	1,600,000	1,717,000	5.75%, 7/1/2034	25,000	34,567
2.63%, 12/31/2023	3,000,000	3,253,594	Regents of the University of		
2.63%, 3/31/2025	1,000,000	1,110,625	California Medical Center		
2.63%, 12/31/2025	3,250,000	3,652,187	Pooled Revenue		
2.63%, 1/31/2026	2,250,000	2,531,777	Series H, 6.55%, 5/15/2048	50,000	79,898
2.63%, 2/15/2029 (a)	3,100,000	3,632,812	San Jose Redev. Agency Successor		
2.75%, 4/30/2023	3,250,000	3,486,133	Agency		
2.75%, 5/31/2023	1,500,000	1,612,148	Series A-T, 3.38%, 8/1/2034	275,000	297,998
2.75%, 7/31/2023	1,000,000	1,078,984	State of California		
2.75%, 8/31/2023	3,750,000	4,053,223	7.60%, 11/1/2040	250,000	458,942
2.75%, 11/15/2023 (a)	1,500,000	1,628,789	University of California, Revenue		
2.75%, 2/15/2024	100,000	109,172	Series AX, 3.06%, 7/1/2025	300,000	328,920
2.75%, 2/28/2025	1,000,000	1,114,688			2,414,174
2.75%, 6/30/2025	2,750,000	3,084,082	FLORIDA — 0.0% (c)		
2.75%, 8/31/2025	2,500,000	2,811,914	County of Miami-Dade FL Aviation		
2.75%, 2/15/2028	2,750,000	3,208,047	Revenue		
2.88%, 10/15/2021	4,500,000	4,656,621	Series C, 4.28%, 10/1/2041	125,000	133,588
2.88%, 11/15/2021	2,000,000	2,073,984	State Board of Administration		
2.88%, 9/30/2023	2,000,000	2,173,906	Finance Corp.		
2.88%, 10/31/2023	2,000,000	2,178,125	Series A, 2.64%, 7/1/2021	150,000	153,094
2.88%, 11/30/2023	3,000,000	3,273,516			286,682
2.88%, 4/30/2025	1,250,000	1,405,176	GEORGIA — 0.0% (c)		
2.88%, 5/31/2025	3,900,000	4,391,156	Georgia, Municipal Electric		
2.88%, 7/31/2025	4,000,000	4,517,813	Authority Revenue		
2.88%, 11/30/2025	1,500,000	1,703,789	6.66%, 4/1/2057	162,000	237,421
2.88%, 5/15/2028	2,500,000	2,950,391	ILLINOIS — 0.1%		
2.88%, 8/15/2028	750,000	888,281	Chicago O'Hare International		
3.00%, 9/30/2025	2,500,000	2,848,047	Airport		
3.00%, 10/31/2025	2,750,000	3,137,578	Series C, 4.57%, 1/1/2054	50,000	66,771

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Chicago O'Hare International Airport, Revenue Series C, 4.47%, 1/1/2049	\$ 50,000	\$ 64,869	OHIO — 0.0% (c) American Municipal Power, Inc. 7.83%, 2/15/2041	\$ 150,000	\$ 244,125
Sales Tax Securitization Corp. 3.59%, 1/1/2043	275,000	282,975	PENNSYLVANIA — 0.0% (c) Commonwealth Financing Authority Series A, 4.14%, 6/1/2038	125,000	150,354
State of Illinois: 5.10%, 6/1/2033	50,000	50,723	University of Pittsburgh-of the Commonwealth System of Higher Education 3.56%, 9/15/2119	100,000	117,453
6.63%, 2/1/2035	200,000	220,518			<u>267,807</u>
7.35%, 7/1/2035	100,000	113,445	TEXAS — 0.1% Dallas Area Rapid Transit 5.02%, 12/1/2048	100,000	151,222
		<u>799,301</u>	Dallas/Fort Worth TX International Airport Revenue Series A, 2.99%, 11/1/2038	250,000	259,190
MASSACHUSETTS — 0.0% (c) Commonwealth of Massachusetts Series C, 2.51%, 7/1/2041 (f)	15,000	15,056	Grand Parkway Transportation Corp. 3.24%, 10/1/2052	65,000	67,729
Massachusetts School Building Authority Series B, 3.40%, 10/15/2040	20,000	20,399	Permanent University Fund - University of Texas System 3.38%, 7/1/2047	150,000	176,180
		<u>35,455</u>	State of Texas 3.21%, 4/1/2044	50,000	52,971
MISSOURI — 0.0% (c) Health & Educational Facilities Authority of the State of Missouri, Revenue 3.65%, 8/15/2057	100,000	123,612	Texas, State Transportation Commission General Obligation 2.56%, 4/1/2042 (f)	40,000	40,605
NEW JERSEY — 0.1% New Jersey Transportation Trust Fund Authority: 4.08%, 6/15/2039	200,000	187,852			<u>747,897</u>
4.13%, 6/15/2042	160,000	149,024	VIRGINIA — 0.0% (c) University of Virginia Series C, 4.18%, 9/1/2117	50,000	68,092
New Jersey Turnpike Authority Revenue Series A, 7.10%, 1/1/2041	100,000	165,219	TOTAL MUNICIPAL BONDS & NOTES (Cost \$5,885,879)		<u>6,604,539</u>
Rutgers, State University of New Jersey, Revenue Series P, 3.92%, 5/1/2119	35,000	42,577	MORTGAGE-BACKED SECURITIES — 1.3% Banc of America Commercial Mortgage Trust 2015-UBS7 Series 2015-UBS7, Class A4, 3.71%, 9/15/2048	100,000	110,081
		<u>544,672</u>	BANK 2017-BNK8: Series 2017-BNK8, Class A4, 3.49%, 11/15/2050	90,000	101,120
NEW YORK — 0.1% New York City Water & Sewer System 5.44%, 6/15/2043	25,000	37,654	Series 2017-BNK8, Class B, 4.06%, 11/15/2050 (d)	50,000	49,886
New York State Dormitory Authority Series B, 3.14%, 7/1/2043	100,000	103,064	BANK 2018-BNK14 Series 2018-BN14, Class A4, 4.23%, 9/15/2060 (d)	143,329	168,516
New York, State Urban Development Corp., Revenue Series B, 3.90%, 3/15/2033	100,000	114,381	BANK 2018-BNK15 Series 2018-BN15, Class A4, 4.41%, 11/15/2061 (d)	100,000	119,620
Port Authority of New York & New Jersey: 4.46%, 10/1/2062	190,000	252,231	BANK 2019-BNK18 Series 2019-BN18, Class A4, 3.58%, 5/15/2062	100,000	115,329
5.65%, 11/1/2040	100,000	142,722			
Port Authority of New York & New Jersey, Revenue: 4.03%, 9/1/2048	125,000	150,962			
Series 192, 4.81%, 10/15/2065	25,000	34,287			
		<u>835,301</u>			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Bank 2019-BNK19 Series 2019-BN19, Class A3, 3.18%, 8/15/2061	\$ 100,000	\$ 111,990	COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048.	\$ 300,000	\$ 317,684
BANK 2019-BNK20 Series 2019-BN20, Class A3, 3.01%, 9/15/2062	50,000	55,325	COMM Mortgage Trust: Series 2013-CR8, Class A4, 3.33%, 6/10/2046.	35,300	36,937
BANK 2019-BNK24 Series 2019-BN24, Class A3, 2.96%, 11/15/2062.	200,000	221,339	Series 2014-CR14, Class A3, 3.96%, 2/10/2047.	400,000	430,736
Barclays Commercial Mortgage Trust Series 2019-C3, Class A4, 3.58%, 5/15/2052 . .	150,000	171,627	Series 2018-COR3, Class A3, 4.23%, 5/10/2051.	100,000	117,203
BENCHMARK Mortgage Trust: Series 2018-B2, Class A5, 3.88%, 2/15/2051 (d)	130,000	149,642	CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (d)	150,000	159,534
Series 2018-B3, Class A5, 4.03%, 4/10/2051.	100,000	116,438	CSAIL Commercial Mortgage Trust: Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (d).	250,000	278,192
Series 2018-B5, Class A4, 4.21%, 7/15/2051.	100,000	117,843	Series 2018-C14, Class A4, 4.42%, 11/15/2051 (d).	50,000	59,106
Series 2019-B10, Class A4, 3.72%, 3/15/2062.	115,000	132,905	Series 2019-C17, Class A5, 3.02%, 9/15/2052.	200,000	218,814
Series 2019-B12, Class A5, 3.12%, 8/15/2052.	200,000	222,821	GS Mortgage Securities Trust Series 2019-GC42, Class A4, 3.00%, 9/1/2052	150,000	165,050
CD Mortgage Trust Series 2019-CD8, Class A4, 2.91%, 8/15/2057	200,000	217,145	GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.19%, 7/10/2046 (d)	80,000	86,243
CFCRE Commercial Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054.	300,000	335,669	GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046.	93,403	100,258
Citigroup Commercial Mortgage Trust: Series 2015-GC33, Class A4, 3.78%, 9/10/2058.	600,000	664,210	GS Mortgage Securities Trust 2013-GCJ12 Series 2013-GC12, Class AS, Class AS, 3.38%, 6/10/2046 . .	150,000	154,377
Series 2019-GC41, Class A5, 2.87%, 8/10/2056.	100,000	109,015	GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049 .	200,000	212,424
Series 2019-GC43, Class A4, 3.04%, 11/10/2052	150,000	165,767	GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050 . .	300,000	305,674
Citigroup Commercial Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, Class A4, 3.09%, 4/10/2046 . .	75,000	78,099	GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050 .	250,000	277,507
Citigroup Commercial Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050.	250,000	278,745	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046 .	60,000	64,975
COMM 2014-CCRE16 Mortgage Trust: Series 2014-CR16, Class A4, 4.05%, 4/10/2047.	100,000	109,089	JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (d)	50,000	53,888
Series 2014-CR16, Class B, 4.58%, 4/10/2047.	400,000	411,155			
COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047 .	100,000	108,492			
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048 . .	50,000	54,723			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
JPMBB Commercial Mortgage Securities Trust 2015-C29 Series 2015-C29, Class A4, 3.61%, 5/15/2048	\$ 100,000	\$ 109,088	Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047	\$ 202,884	\$ 210,601
JPMBB Commercial Mortgage Securities Trust 2015-C30 Series 2015-C30, Class A5, 3.82%, 7/15/2048	200,000	219,930	Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048	100,000	107,618
JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048	100,000	110,933	Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050	300,000	330,025
JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.89%, 3/15/2049 (d)	300,000	307,390	Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050	250,000	280,953
JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050	500,000	558,170	Wells Fargo Commercial Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061	150,000	178,261
Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20, Class A4, 3.25%, 2/15/2048	200,000	213,656	WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046	210,000	222,877
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046	300,000	309,328	WFRBS Commercial Mortgage Trust 2014-C19 Series 2014-C19, Class A4, 3.83%, 3/15/2047	110,000	118,518
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 Series 2017-C33, Class A5, 3.60%, 5/15/2050	420,000	468,912	WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047	100,000	108,307
Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048	220,000	238,446	TOTAL MORTGAGE-BACKED SECURITIES (Cost \$12,414,416)		<u>13,108,770</u>
Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051	150,000	174,981		Shares	
Morgan Stanley Capital I Trust 2019-H7 Series 2019-H7, Class A4, 3.26%, 7/15/2052	200,000	222,870	SHORT-TERM INVESTMENTS — 6.0%		
UBS Commercial Mortgage Trust: Series 2018-C8, Class A4, 3.98%, 2/15/2051	400,000	460,485	State Street Institutional Liquid Reserves Fund, Premier Class 0.35% (h) (i).	22,817,016	22,826,143
UBS Commercial Mortgage Trust: Series 2019-C16, Class A4, 3.60%, 4/15/2052	100,000	113,084	State Street Navigator Securities Lending Portfolio II (j) (k)	40,833,860	40,833,860
UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046	175,000	181,219	TOTAL SHORT-TERM INVESTMENTS (Cost \$63,653,367).		<u>63,660,003</u>
Wells Fargo Commercial Mortgage Trust: Series 2019-C52, Class A5, 2.89%, 8/15/2052	200,000	217,128	TOTAL INVESTMENTS — 105.1% (Cost \$1,036,558,742).		<u>1,106,161,171</u>
Wells Fargo Commercial Mortgage Trust: Series 2019-C53, Class A4, 3.04%, 10/15/2052	100,000	110,797	LIABILITIES IN EXCESS OF OTHER ASSETS — (5.1)%		<u>(53,748,190)</u>
			NET ASSETS — 100.0%		<u>\$ 1,052,412,981</u>

(a) All or a portion of the shares of the security are on loan at June 30, 2020.

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

- (b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.0% of net assets as of June 30, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (c) Amount is less than 0.05% of net assets.
- (d) Variable Rate Security - Interest rate shown is rate in effect at June 30, 2020. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.
- (e) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of June 30, 2020. Maturity date shown is the final maturity.
- (f) When-issued security.
- (g) Security, or a portion of the security has been designated as collateral for TBA securities.
- (h) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended June 30, 2020 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at June 30, 2020.
- (j) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended June 30, 2020 are shown in the Affiliate Table below.
- (k) Investment of cash collateral for securities loaned.

BKNT	Bank Notes
CMT	Constant Maturity Treasury
DMTN	Domestic Medium - Term Note
GMTN	Global Medium Term Note
LIBOR	London Interbank Offered Rate
MTN	Medium Term Note
SOFR	Secured Overnight Financing Rate
TBA	To Be Announced
VRN	Variable Rate Note

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of June 30, 2020.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Corporate Bonds & Notes	\$ —	\$ 288,682,305	\$—	\$ 288,682,305
Asset-Backed Securities	—	4,063,601	—	4,063,601
Foreign Government Obligations	—	39,532,934	—	39,532,934
U.S. Government Agency Obligations	—	305,378,916	—	305,378,916
U.S. Treasury Obligations	—	385,130,103	—	385,130,103
Municipal Bonds & Notes	—	6,604,539	—	6,604,539
Mortgage-Backed Securities	—	13,108,770	—	13,108,770
Short-Term Investments	<u>63,660,003</u>	<u>—</u>	<u>—</u>	<u>63,660,003</u>
TOTAL INVESTMENTS	<u>\$63,660,003</u>	<u>\$1,042,501,168</u>	<u>\$—</u>	<u>\$1,106,161,171</u>

Affiliate Table

	Number of Shares Held		Proceeds			Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income
	at 12/31/19	Value at 12/31/19	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 6/30/20	Value at 6/30/20	
State Street Institutional Liquid Reserves Fund, Premier Class	20,860,756	\$20,862,842	\$125,646,967	\$123,677,000	\$(12,472)	\$5,806	22,817,016	\$22,826,143	\$ 54,532
State Street Navigator Securities Lending Portfolio II	30,806,743	30,806,743	197,255,939	187,228,822	—	—	40,833,860	40,833,860	110,036
Total		<u>\$51,669,585</u>	<u>\$322,902,906</u>	<u>\$310,905,822</u>	<u>\$(12,472)</u>	<u>\$5,806</u>	<u>\$63,660,003</u>	<u>\$63,660,003</u>	<u>\$164,568</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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 96.7%					
ARGENTINA — 0.0% (a)					
Adecoagro SA (b)	9,800	\$ 42,532	Bapcor, Ltd.	41,995	\$ 172,795
Banco BBVA Argentina SA (c)	6,600	24,750	Beach Energy, Ltd.	211,449	225,372
Banco Macro SA ADR	4,100	76,055	Bega Cheese, Ltd.	18,411	56,773
Central Puerto SA ADR (c)	9,100	23,114	Bendigo & Adelaide Bank, Ltd. (c)	50,810	247,564
Despegar.com Corp. (b)(c)	5,100	36,618	BHP Group PLC	194,947	3,977,946
Empresa Distribuidora Y Comercializadora Norte ADR (b)	1,900	7,505	BHP Group, Ltd.	272,518	6,769,388
Globant SA (b)	3,400	509,490	Bingo Industries, Ltd. (c)	47,497	71,057
Grupo Financiero Galicia SA ADR (c)	10,100	97,970	Blackmores, Ltd. (c)	2,362	127,455
Grupo Supervielle SA ADR (c)	5,500	12,100	BlueScope Steel, Ltd.	52,961	435,273
IRSA Inversiones y Representaciones SA ADR (b)	2,100	6,363	Boral, Ltd.	122,238	324,229
Loma Negra Cia Industrial Argentina SA ADR (b)	7,400	31,524	Brambles, Ltd.	143,863	1,088,296
Pampa Energia SA ADR (b)(c)	5,700	59,793	Bravura Solutions, Ltd.	27,167	85,418
Telecom Argentina SA ADR	8,600	76,970	Breville Group, Ltd.	7,471	117,820
Transportadora de Gas del Sur SA Class B, ADR (b)(c)	9,000	50,670	Brickworks, Ltd.	5,921	65,014
YPF SA ADR (c)	15,500	89,125	BWP Trust REIT	46,487	123,368
		<u>1,144,579</u>	carsales.com, Ltd.	18,399	227,230
			Castile Resources, Ltd. (b)	10,652	1,193
AUSTRALIA — 4.6%			Cedar Woods Properties, Ltd.	15,454	56,239
Abacus Property Group REIT.	26,147	48,726	Centuria Industrial REIT.	35,754	78,445
Accent Group, Ltd.	61,268	59,688	Centuria Office REIT.	34,820	48,798
Adelaide Brighton, Ltd.	35,372	78,287	Challenger, Ltd.	45,247	139,794
Afterpay, Ltd. (b)	18,797	809,917	Champion Iron, Ltd. (b)(c)	28,333	56,681
AGL Energy, Ltd.	58,345	688,630	Charter Hall Group REIT	42,133	284,767
ALS, Ltd.	54,239	247,094	Charter Hall Long Wale REIT	32,250	95,984
Altium, Ltd.	10,662	241,012	Charter Hall Retail REIT.	26,848	62,356
Alumina, Ltd. (c)	204,380	232,410	Charter Hall Social Infrastructure REIT	30,724	50,175
AMP, Ltd. (b)	310,866	401,305	CIMIC Group, Ltd.	10,985	184,171
Ampol, Ltd.	22,588	459,194	Cleanaway Waste Management, Ltd.	166,586	255,179
Ansell, Ltd.	12,375	313,843	Clinuvel Pharmaceuticals, Ltd. (c)	6,455	114,820
AP Eagers, Ltd. (c)	10,480	49,351	Coca-Cola Amatil, Ltd.	53,528	321,677
APA Group Stapled Security	105,751	815,805	Cochlear, Ltd.	6,335	829,787
Appen, Ltd.	8,335	197,441	Coles Group, Ltd.	127,843	1,516,192
ARB Corp., Ltd.	6,499	81,073	Collins Foods, Ltd.	10,417	68,488
Aristocrat Leisure, Ltd.	56,890	1,016,338	Commonwealth Bank of Australia	163,763	7,890,483
ASX, Ltd.	17,909	1,062,012	Computershare, Ltd.	46,891	433,179
Atlas Arteria, Ltd. Stapled Security.	79,514	366,345	Cooper Energy, Ltd. (b)	188,865	49,301
AUB Group, Ltd.	6,834	69,167	Corporate Travel Management, Ltd.	5,721	38,865
Aurizon Holdings, Ltd.	192,194	652,495	Costa Group Holdings, Ltd.	29,584	59,603
AusNet Services	187,554	216,193	Credit Corp. Group, Ltd.	4,750	51,964
Austal, Ltd.	18,263	41,070	Cromwell Property Group REIT (c)	176,649	110,155
Australia & New Zealand Banking Group, Ltd.	265,325	3,434,648	Crown Resorts, Ltd.	39,227	263,639
Australian Pharmaceutical Industries, Ltd.	85,600	67,655	CSL, Ltd.	41,987	8,331,389
Aventus Group REIT	54,127	78,432	CSR, Ltd.	44,456	114,157
Avita Medical, Ltd. (b)	9,071	56,729	Dexus REIT.	99,219	635,343
Bank of Queensland, Ltd. (c)	38,985	167,128	Dicker Data, Ltd.	13,173	63,417
			Domain Holdings Australia, Ltd.	51,929	120,866
			Domino's Pizza Enterprises, Ltd.	5,461	261,188
			Downer EDI, Ltd.	50,480	154,160
			Elders, Ltd.	16,674	108,728

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Emeco Holdings, Ltd. (b)(c)	62,078	\$ 43,100	Metcash, Ltd. (c)	82,249	\$ 154,825
EML Payments, Ltd. (b)(c)	16,999	39,883	Mineral Resources, Ltd.	15,336	226,562
Estia Health, Ltd.	39,221	41,816	Mirvac Group REIT	355,854	536,307
Evolution Mining, Ltd.	138,516	548,977	Monadelphous Group, Ltd.	8,112	61,052
Flight Centre Travel Group, Ltd.	12,845	100,178	Nanosonics, Ltd. (b)	20,915	98,949
Fortescue Metals Group, Ltd.	156,826	1,521,075	National Australia Bank, Ltd.	295,992	3,742,221
Freedoms Foods Group, Ltd. (c)	11,132	22,981	National Storage REIT	124,681	159,192
G8 Education, Ltd. (c)	43,505	26,790	nearmap, Ltd. (b)(c)	42,091	66,403
GDI Property Group REIT	67,675	52,198	Netwealth Group, Ltd.	8,601	53,562
Genworth Mortgage Insurance			New Hope Corp., Ltd. (c)	83,313	79,267
Australia, Ltd.	30,544	43,828	Newcrest Mining, Ltd.	73,557	1,627,277
Gold Road Resources, Ltd. (b)	85,928	100,755	NEXTDC, Ltd. (b)	36,306	249,142
Goodman Group REIT	151,971	1,564,435	nib holdings, Ltd.	47,734	151,984
GPT Group REIT	176,204	510,706	Nine Entertainment Co.		
GrainCorp, Ltd. Class A (b)	13,140	37,434	Holdings, Ltd.	149,876	144,202
Growthpoint Properties			Northern Star Resources, Ltd.	65,665	617,851
Australia, Ltd. REIT	24,433	54,217	NRW Holdings, Ltd.	47,497	62,119
GUD Holdings, Ltd.	7,843	62,572	Nufarm, Ltd. (b)	23,020	65,249
GWA Group, Ltd.	31,664	61,098	OceanaGold Corp. (b)	52,900	122,734
Hansen Technologies, Ltd.	29,249	59,008	Oil Search, Ltd.	168,581	372,736
Harvey Norman Holdings, Ltd.			Omni Bridgeway, Ltd. (c)	22,561	74,313
(c)	71,585	175,568	oOh!media, Ltd.	54,746	35,013
Healius, Ltd.	33,727	71,096	Orica, Ltd.	36,560	421,822
HUB24, Ltd.	4,938	32,047	Origin Energy, Ltd.	159,314	646,784
IDP Education, Ltd. (c)	13,265	143,426	Orocobre, Ltd. (b)(c)	47,432	76,803
IGO, Ltd.	45,426	154,637	Orora, Ltd.	82,827	146,104
Iluka Resources, Ltd.	38,226	227,834	OZ Minerals, Ltd.	56,350	431,964
Incitec Pivot, Ltd.	194,066	252,401	Pact Group Holdings, Ltd. (b)	44,824	68,268
Infigen Energy Stapled Security	157,975	102,569	Pendal Group, Ltd.	26,280	109,693
Ingenia Communities Group			Perenti Global, Ltd.	51,384	41,622
REIT	15,888	49,551	Perpetual, Ltd.	4,348	89,708
Inghams Group, Ltd.	49,503	109,830	Perseus Mining, Ltd. (b)	101,127	93,363
Insurance Australia Group, Ltd.	214,179	857,584	Platinum Asset Management,		
Integrated Research, Ltd.	33,401	88,944	Ltd.	48,574	126,089
InvoCare, Ltd.	12,620	91,560	PolyNovo, Ltd. (b)(c)	44,951	79,671
IOOF Holdings, Ltd. (c)	19,504	66,863	Premier Investments, Ltd.	8,796	105,818
IPH, Ltd.	26,936	139,770	Pro Medicus, Ltd. (c)	3,617	66,450
IRESS, Ltd.	15,793	120,435	Qantas Airways, Ltd.	61,639	162,958
JB Hi-Fi, Ltd.	10,392	310,202	QBE Insurance Group, Ltd.	134,636	828,927
Jumbo Interactive, Ltd.	3,849	25,681	Qube Holdings, Ltd.	165,564	335,089
Jupiter Mines, Ltd. (c)	276,114	53,509	Ramelius Resources, Ltd.	75,907	106,298
Kogan.com, Ltd.	5,696	58,336	Ramsay Health Care, Ltd.	16,541	762,131
Lendlease Group Stapled			REA Group, Ltd. (c)	4,400	330,786
Security.	61,187	527,628	Regis Resources, Ltd.	41,477	151,425
Lifestyle Communities, Ltd.	8,230	53,720	Resolute Mining, Ltd. (b)	73,959	59,148
Link Administration Holdings,			Rio Tinto, Ltd.	34,525	2,358,569
Ltd.	46,235	131,960	Rural Funds Group REIT (c)	70,111	92,859
Lovisa Holdings, Ltd. (c)	8,077	33,602	Sandfire Resources, Ltd.	16,700	59,124
Lynas Corp., Ltd. (b)	55,830	75,586	Santos, Ltd.	160,167	593,892
Macquarie Group, Ltd.	31,423	2,601,814	Saracen Mineral Holdings, Ltd.		
Magellan Financial Group, Ltd.	11,542	470,231	(b)	92,017	349,647
Mayne Pharma Group, Ltd.			Scentre Group REIT	475,255	719,832
(b)(c)	178,522	47,713	SEEK, Ltd.	34,657	528,983
McMillan Shakespeare, Ltd.	6,570	41,437	Select Harvests, Ltd.	13,517	58,948
Medibank Pvt, Ltd.	249,120	515,291	Service Stream, Ltd.	39,978	52,946
Megaport, Ltd. (b)	11,378	95,474	Seven Group Holdings, Ltd. (c)	12,098	145,175
Mesoblast, Ltd. (b)(c)	25,558	58,650			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shopping Centres Australasia Property Group REIT	84,287	\$ 126,777	EVN AG	5,757	\$ 97,270
Sigma Healthcare, Ltd.	183,261	79,175	FACC AG (c)	6,220	45,165
Silver Lake Resources, Ltd. (b)	111,938	167,292	IMMOFINANZ AG (b)	10,275	175,582
SmartGroup Corp., Ltd.	8,607	36,411	Lenzing AG (b)(c)	919	42,681
Sonic Healthcare, Ltd.	40,817	859,926	Oesterreichische Post AG (c)	4,115	136,200
South32, Ltd. (d)	10,757	15,011	OMV AG	14,759	497,871
South32, Ltd. (d)	453,240	640,175	Palfinger AG (b)	2,748	60,669
Southern Cross Media Group, Ltd. (c)	247,601	30,232	Porr AG (b)(c)	3,398	56,358
Spark Infrastructure Group Stapled Security	150,101	223,663	Raiffeisen Bank International AG	13,226	236,319
St Barbara, Ltd.	51,256	113,197	S IMMO AG	4,849	86,921
Star Entertainment Grp, Ltd.	71,748	142,227	S&T AG (b)	4,086	105,098
Steadfast Group, Ltd.	67,982	158,916	Schoeller-Bleckmann Oilfield Equipment AG	1,349	35,652
Stockland REIT	215,682	498,964	Telekom Austria AG (b)	20,116	138,949
Suncorp Group, Ltd.	120,264	771,012	UNIQA Insurance Group AG	23,821	160,195
Super Retail Group, Ltd.	10,831	60,798	Verbund AG	5,853	262,789
Sydney Airport Stapled Security	100,110	394,177	Vienna Insurance Group AG Wiener Versicherung Gruppe	5,462	122,434
Tabcorp Holdings, Ltd.	177,605	417,938	Voestalpine AG	9,794	211,439
Tassal Group, Ltd.	25,631	61,228	Wienerberger AG	12,817	279,127
Technology One, Ltd.	23,020	140,747			
Telstra Corp., Ltd.	385,083	833,934			
TPG TELECOM, Ltd. (b)	37,112	227,409			
Transurban Group Stapled Security	252,834	2,473,722	BELGIUM — 0.7%		
Treasury Wine Estates, Ltd.	65,124	472,735	Ackermans & van Haaren NV (b)	2,177	284,963
TUAS, Ltd. (b)	18,556	8,624	Aedifica SA REIT	2,187	239,423
United Malt Grp, Ltd. (b)	13,140	37,436	Ageas SA/NV	16,222	574,724
Vicinity Centres REIT	359,586	359,579	AGFA-Gevaert NV (b)	20,285	84,763
Viva Energy Group, Ltd. (e)	96,744	123,065	Anheuser-Busch InBev SA	70,759	3,487,079
Vocus Group, Ltd. (b)	56,908	116,668	Barco NV	832	146,874
Washington H Soul Pattinson & Co., Ltd. (c)	10,211	138,373	Befimmo SA REIT	2,488	111,530
Waypoint REIT	54,243	97,738	Bekaert SA	2,534	49,802
Webjet, Ltd. (c)	20,402	47,590	Biocartis NV (b)(c)(e)	10,226	53,356
Wesfarmers, Ltd.	106,379	3,299,886	bpost SA	8,782	59,340
Western Areas, Ltd.	33,914	62,218	Cie d'Entreprises CFE	691	47,361
Westgold Resources, Ltd. (b)	42,610	62,416	Cofinimmo SA REIT	2,350	323,975
Westpac Banking Corp.	332,884	4,162,487	Colruyt SA	5,021	275,865
Whitehaven Coal, Ltd.	64,969	64,814	D'ieteren SA	2,263	125,454
WiseTech Global, Ltd. (c)	11,601	156,574	Econocom Group SA	27,987	56,700
Woodside Petroleum, Ltd.	89,865	1,354,950	Elia Group SA	2,497	271,567
Woolworths Group, Ltd.	118,160	3,038,720	Euronav NV	16,005	129,180
Worley, Ltd. (c)	25,995	158,690	Exmar NV (b)(c)	8,692	21,677
Zip Co., Ltd. (b)(c)	21,571	80,274	Fagron	5,579	117,223
		<u>102,811,793</u>	Galapagos NV (b)	4,204	829,517
AUSTRIA — 0.2%			Gimv NV	1,771	101,985
ams AG (b)	27,406	408,541	Groupe Bruxelles Lambert SA	7,988	668,867
ANDRITZ AG (b)	6,184	225,404	Groupe Bruxelles Lambert SA	4,259	357,187
AT&S Austria Technologie & Systemtechnik AG	4,273	77,118	Intervest Offices & Warehouses NV REIT	5,463	140,737
BAWAG Group AG (b)(c)	7,283	251,928	Ion Beam Applications (c)	4,121	35,362
CA Immobilien Anlagen AG	8,392	280,494	KBC Ancora (b)	4,469	152,378
DO & Co. AG (c)	757	38,891	KBC Group NV	23,188	1,331,764
Erste Group Bank AG (b)	29,188	689,139	Kinepolis Group NV (b)	1,145	51,854
			Melexis NV	1,837	139,694
			Mithra Pharmaceuticals SA (b)	1,371	28,071
			Montea CVA REIT	1,589	159,798
					<u>4,722,234</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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ontex Group NV (b)	6,500	\$ 95,516	Centrais Eletricas Brasileiras SA		
Orange Belgium SA	3,420	55,780	(b)	29,800	\$ 168,245
Proximus SADP	13,334	271,624	Centrais Eletricas Brasileiras SA		
Recticel SA	8,030	71,418	Class B, Preference Shares		
Retail Estates NV REIT	1,506	101,597	(b)	33,200	194,938
Sofina SA	1,401	369,823	Cia Brasileira de Distribuicao	16,500	213,297
Solvay SA	6,739	540,474	Cia de Locacao das Americas	31,800	98,050
Telenet Group Holding NV	5,514	227,123	Cia de Saneamento Basico do		
Tessenderlo Group SA (b)	2,269	67,602	Estado de Sao Paulo	31,700	333,119
UCB SA	11,741	1,362,077	Cia de Saneamento de Minas		
Umicore SA	18,305	863,801	Geraiis-COPASA	8,600	91,203
Warehouses De Pauw CVA			Cia de Saneamento do Parana		
REIT	12,036	330,563	Preference Shares	20,100	22,989
		<u>14,815,468</u>	Cia de Saneamento do Parana	17,700	101,575
			Cia Energetica de Minas Gerais		
BRAZIL — 1.5%			Preference Shares	96,664	194,004
AES Tiete Energia SA	14,500	41,434	Cia Energetica de Sao Paulo		
Aliansce Sonae Shopping			Class B, Preference Shares	17,300	91,340
Centers SA	11,700	60,835	Cia Hering	9,000	23,472
Alliar Medicos A Frente SA	15,100	28,298	Cia Paranaense de Energia		
Alupar Investimento SA	19,900	86,873	Preference Shares	9,000	99,690
Ambev SA	457,767	1,178,849	Cia Siderurgica Nacional SA	64,400	125,263
Anima Holding SA (b)	19,635	87,862	Cielo SA	104,339	87,792
Arcos Dorados Holdings, Inc.			Cogna Educacao	162,063	195,097
Class A (c)	11,500	48,185	Construtora Tenda SA	6,300	35,580
Arezzo Industria e Comercio SA	4,100	35,767	Cosan Logistica SA (b)	12,600	43,692
Atacadao SA	39,400	141,719	Cosan SA	14,100	182,118
Azul SA Preference Shares (b)	22,400	82,040	CPFL Energia SA	21,400	119,495
B2W Cia Digital (b)	19,877	387,527	CVC Brasil Operadora e Agencia		
B3 SA - Brasil Bolsa Balcao	191,201	1,918,348	de Viagens SA	10,000	33,037
Banco ABC Brasil SA			Cyrela Brazil Realty SA		
Preference Shares	16,200	41,542	Empreendimentos e		
Banco Bradesco SA Preference			Participacoes	27,800	115,690
Shares	409,757	1,544,760	Duratex SA	28,700	67,218
Banco Bradesco SA	120,946	417,632	EcoRodovias Infraestrutura e		
Banco BTG Pactual SA	28,300	394,287	Logistica SA (b)	28,500	67,321
Banco do Brasil SA	78,200	457,880	EDP - Energias do Brasil SA	27,100	85,977
Banco do Estado do Rio Grande			Embraer SA (b)	72,500	106,820
do Sul SA Class B, Preference			Energisa SA	17,000	151,708
Shares	13,200	32,575	Eneva SA (b)	15,900	130,251
Banco Inter SA	5,800	43,520	Engie Brasil Energia SA	24,466	187,545
Banco Pan SA Preference			Equatorial Energia SA	88,500	374,257
Shares	30,400	48,722	Ez Tec Empreendimentos e		
Banco Santander Brasil SA	35,400	180,649	Participacoes SA	7,500	54,500
BB Seguridade Participacoes SA	75,400	374,473	Fleury SA	18,600	83,298
BK Brasil Operacao e Assessoria			Gerdau SA Preference Shares	101,000	294,494
a Restaurantes SA	14,000	29,169	Gol Linhas Aereas Inteligentes		
BR Malls Participacoes SA	77,182	141,691	SA Preference Shares (b)	15,200	51,351
BR Properties SA	15,100	24,530	Grendene SA	42,700	57,003
Bradespar SA Preference Shares	20,500	136,311	Grupo SBF SA (b)	6,967	41,504
Braskem SA Class A, Preference			Guararapes Confeccoes SA	9,300	29,912
Shares	20,100	85,001	Hapvida Participacoes e		
BRF SA (b)	52,800	204,438	Investimentos SA (e)	21,300	241,171
C&A Modas Ltda	10,000	18,777	Hypera SA	34,200	207,412
Camil Alimentos SA	10,300	21,047	Iguatemi Empresa de Shopping		
CCR SA	112,600	297,352	Centers SA	8,300	50,413
			Instituto Hermes Pardini SA	4,900	19,651

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Iochpe Maxion SA	10,000	\$ 24,623	Telefonica Brasil SA Preference		
IRB Brasil Resseguros SA	65,100	130,418	Shares	39,785	\$ 348,014
Itau Unibanco Holding SA			TIM Participacoes SA	71,400	184,651
Preference Shares	450,003	2,085,776	TOTVS SA	42,900	180,873
Itausa SA Preference Shares	401,665	701,531	Transmissora Alianca de Energia		
JBS SA	99,200	382,108	Eletrica SA	19,800	101,330
JHSF Participacoes SA	30,100	38,921	Trisul SA	13,700	29,766
JSL SA	16,600	70,079	Tupy SA	6,000	20,871
Klabin SA	78,628	291,125	Ultrapar Participacoes SA	67,200	224,946
Light SA (b)	20,100	60,694	Unipar Carbocloro SA		
Linx SA	12,700	58,610	Preference Shares	4,500	19,620
Localiza Rent a Car SA	55,166	411,022	Usinas Siderurgicas de Minas		
Locaweb Servicos de Internet SA			Gerais SA Usiminas Class A	38,000	50,313
(b)(e)	7,500	59,008	Vale SA	342,606	3,489,205
LOG Commercial Properties e			Via Varejo SA (b)	111,180	310,003
Participacoes SA	4,300	25,804	Vivara Participacoes SA	8,800	33,752
Lojas Americanas SA Preference			WEG SA	76,370	703,920
Shares	74,922	439,096	Wiz Solucoes e Corretagem de		
Lojas Renner SA	72,371	550,941	Seguros SA	25,800	49,854
M Dias Branco SA	7,900	58,428	YDUQS Part	25,800	158,114
Magazine Luiza SA	66,488	867,609			<u>32,856,905</u>
Marcopolo SA Preference			CANADA — 6.3%		
Shares	47,800	25,507	Advantage Oil & Gas, Ltd.		
Marfrig Global Foods SA (b)	43,200	99,212	(b)(c)	9,900	12,066
Metalurgica Gerdau SA			Aecon Group, Inc.	6,200	67,189
Preference Shares	63,700	84,805	Ag Growth International, Inc.		
Minerva SA (b)	18,835	45,108	(c)	2,000	40,118
Movida Participacoes SA	19,000	45,503	Agnico Eagle Mines, Ltd.	21,982	1,403,007
MRV Engenharia e Participacoes			Air Canada (b)	13,500	168,007
SA	29,100	95,396	Alamos Gold, Inc. Class A	35,687	331,716
Multiplan Empreendimentos			Alaris Royalty Corp. (c)	6,200	58,950
Imobiliarios SA	36,014	134,459	Algonquin Power & Utilities		
Natura & Co. Holding SA	68,500	497,769	Corp.	47,433	611,196
Natura & Co. Holding SA (b)	3,181	23,017	Alimentation Couche-Tard, Inc.		
Notre Dame Intermedica			Class B	80,800	2,525,445
Participacoes SA	43,877	543,468	Allied Properties Real Estate		
Odontoprev SA	25,500	66,086	Investment Trust	5,400	162,396
Omega Geracao SA (b)	9,000	61,827	AltaGas, Ltd. (c)	25,200	289,559
Petro Rio SA (b)	9,400	60,586	Altius Minerals Corp.	8,500	60,786
Petrobras Distribuidora SA	79,200	310,840	Altus Group, Ltd.	3,200	95,836
Petroleo Brasileiro SA			Andlauer Healthcare Group, Inc.	1,000	26,953
Preference Shares	441,700	1,733,561	Aphria, Inc. (b)(c)	23,300	99,564
Petroleo Brasileiro SA	359,100	1,461,043	ARC Resources, Ltd. (c)	37,700	126,220
Porto Seguro SA	12,800	117,538	Aritzia, Inc. (b)	7,500	104,681
Qualicorp Consultoria e			Artis Real Estate Investment		
Corretora de Seguros SA	32,700	172,707	Trust	6,100	33,814
Raia Drogasil SA	21,000	423,075	Atco, Ltd. Class I	7,000	206,968
Randon SA Implementos e			Atlas Corp.	8,000	60,800
Participacoes Preference			ATS Automation Tooling		
Shares	16,000	28,003	Systems, Inc. (b)	5,700	80,018
Rumo SA (b)	114,887	470,571	Aurinia Pharmaceuticals, Inc.		
Santos Brasil Participacoes SA	24,900	24,987	(b)	7,600	122,984
Sao Martinho SA	17,000	65,668	Aurora Cannabis, Inc. (b)(c)	11,141	137,340
SLC Agricola SA	8,700	37,393	B2Gold Corp.	96,200	545,275
Sul America SA	33,191	272,441	Badger Daylighting, Ltd.	3,200	69,827
Suzano SA (b)	49,509	331,725	Ballard Power Systems, Inc. (b)	18,100	277,613

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bank of Montreal	59,978	\$ 3,182,093	Corus Entertainment, Inc.		
Bank of Nova Scotia	112,700	4,648,668	Class B (c)	18,900	\$ 39,687
Barrick Gold Corp. (d)	119,417	3,202,866	Crescent Point Energy Corp.	46,300	74,787
Barrick Gold Corp. (d)	45,552	1,229,045	Crombie Real Estate Investment		
Bausch Health Cos., Inc. (b)	32,300	589,084	Trust	4,000	37,592
BCE, Inc.	14,479	601,910	Cronos Group, Inc. (b)(c)	21,100	126,724
BELLUS Health, Inc. (b)(c)	3,600	37,137	CT Real Estate Investment Trust	8,000	79,765
Birchcliff Energy, Ltd. (c)	43,800	36,661	Descartes Systems Group, Inc.		
BlackBerry, Ltd. (b)	47,100	228,930	(b)	7,600	399,921
Boardwalk Real Estate			Dollarama, Inc.	27,600	915,137
Investment Trust	2,300	50,171	Dream Industrial Real Estate		
Bombardier, Inc. Class B (b)	161,200	49,709	Investment Trust	7,000	54,890
Boralex, Inc. Class A	6,900	156,542	Dream Office Real Estate		
Boyd Group Services, Inc.	1,900	281,889	Investment Trust	3,000	45,198
Brookfield Asset Management,			DREAM Unlimited Corp.		
Inc. Class A	123,825	4,062,042	Class A	8,730	57,431
CAE, Inc.	24,000	388,018	Dundee Precious Metals, Inc.	20,800	136,529
Cameco Corp.	35,800	365,885	ECN Capital Corp.	21,700	61,499
Canaccord Genuity Group, Inc.	8,800	44,646	Eldorado Gold Corp. (b)	13,900	133,591
Canacol Energy, Ltd.	13,000	36,652	Element Fleet Management		
Canada Goose Holdings, Inc.			Corp. (c)	39,400	293,041
(b)(c)	6,300	145,797	Emera, Inc.	25,000	980,543
Canadian Apartment Properties			Empire Co., Ltd. Class A.	15,700	374,748
REIT	7,300	260,431	Enbridge, Inc.	187,800	5,691,912
Canadian Imperial Bank of			Endeavour Silver Corp. (b)(c)	40,100	90,681
Commerce	41,200	2,744,852	Enerflex, Ltd.	8,500	32,078
Canadian National Railway Co.	66,100	5,829,127	Enerplus Corp. (c)	17,500	49,082
Canadian Natural Resources,			Enghouse Systems, Ltd.	3,700	196,953
Ltd.	111,600	1,929,648	Equinox Gold Corp. (b)	18,000	200,617
Canadian Pacific Railway, Ltd.	12,700	3,219,944	Equitable Group, Inc.	1,100	57,657
Canadian Tire Corp., Ltd.			ERO Copper Corp. (b)	5,200	75,098
Class A (c)	5,300	457,777	Evertz Technologies, Ltd.	2,400	19,771
Canadian Utilities, Ltd. Class A	11,700	290,352	Exchange Income Corp. (c)	1,500	29,460
Canadian Western Bank	8,200	142,386	Extencare, Inc. (c)	8,100	33,363
Canfor Corp. (b)	6,000	51,850	Fairfax Financial Holdings, Ltd.	2,500	769,879
Canfor Pulp Products, Inc.	10,400	41,233	Fiera Capital Corp.	5,000	34,875
Canopy Growth Corp. (b)(c)	21,000	339,053	Finning International, Inc.	13,900	188,905
Capital Power Corp.	10,100	207,488	First Capital Real Estate		
Cascades, Inc.	8,200	89,044	Investment Trust	9,900	100,890
CCL Industries, Inc. Class B	13,600	438,156	First Majestic Silver Corp. (b)(c)	17,000	168,502
Celestica, Inc. (b)	15,400	105,380	First National Financial Corp.	2,400	49,762
Cenovus Energy, Inc.	94,500	440,584	First Quantum Minerals, Ltd.	62,400	495,718
Centerra Gold, Inc.	20,000	222,467	FirstService Corp.	3,500	351,413
CGI, Inc. (b)	22,400	1,406,661	Fortis, Inc.	42,874	1,625,246
Chorus Aviation, Inc.	7,200	15,753	Fortuna Silver Mines, Inc. (b)(c)	21,600	109,427
CI Financial Corp.	18,500	234,578	Franco-Nevada Corp.	17,535	2,441,639
Cineplex, Inc.	6,000	35,418	Freehold Royalties, Ltd.	8,800	22,743
Cogeco Communications, Inc.	1,500	107,720	Genworth MI Canada, Inc. (c)	3,500	85,341
Cogeco, Inc.	500	29,743	George Weston, Ltd.	6,927	505,793
Colliers International Group,			Gibson Energy, Inc. (c)	13,500	209,438
Inc.	3,300	188,744	Gildan Activewear, Inc.	18,500	285,650
Cominar Real Estate Investment			goeasy, Ltd.	1,000	40,147
Trust	6,900	41,441	Gran Colombia Gold Corp. (b)	5,100	25,762
Computer Modelling Group,			Granite Real Estate Investment		
Ltd.	15,200	53,010	Trust	2,900	149,173
Constellation Software, Inc.	1,900	2,138,393	Great Canadian Gaming Corp.		
			(b)	4,900	97,244

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Great-West Lifeco, Inc.	25,000	\$ 436,858	New Gold, Inc. (b)	68,900	\$ 93,081
H&R Real Estate Investment Trust	12,300	88,141	NexGen Energy, Ltd. (b)(c)	68,300	88,760
HLS Therapeutics, Inc.	1,900	25,375	NFI Group, Inc. (c)	5,200	63,568
Home Capital Group, Inc. (b)	4,300	63,711	Norbord, Inc.	4,500	102,390
Hudbay Minerals, Inc.	20,900	63,068	North West Co., Inc. (c)	5,900	128,570
Husky Energy, Inc.	32,555	106,604	Northland Power, Inc. (c)	16,100	401,673
Hydro One, Ltd. (e)	29,700	556,711	Northview Apartment Real Estate Investment Trust	3,100	79,162
iA Financial Corp., Inc.	9,700	323,761	NorthWest Healthcare Properties Real Estate Investment Trust.	10,300	81,674
IAMGOLD Corp. (b)	41,200	163,046	Novagold Resources, Inc. (b)	22,200	202,930
IGM Financial, Inc. (c)	7,100	171,974	Nutrien, Ltd.	53,318	1,707,585
Imperial Oil, Ltd.	23,800	381,639	Onex Corp.	8,300	373,744
Innergex Renewable Energy, Inc..	10,300	144,442	Open Text Corp.	25,100	1,062,419
Intact Financial Corp.	13,200	1,252,255	Organigram Holdings, Inc. (b)(c)	14,100	21,947
Inter Pipeline, Ltd.	37,600	348,946	Osisko Gold Royalties, Ltd.	10,463	104,169
Interfor Corp. (b)	7,200	60,476	Osisko Mining, Inc. (b)	28,700	80,706
InterRent Real Estate Investment Trust	5,700	59,971	Pan American Silver Corp.	19,000	575,162
Intertape Polymer Group, Inc. (c)	8,100	71,247	Parex Resources, Inc. (b)	13,100	157,354
Ivanhoe Mines, Ltd. Class A (b)	53,900	152,360	Park Lawn Corp.	3,100	51,029
Jamieson Wellness, Inc.	3,900	101,881	Parkland Corp. (c)	13,400	331,655
Keyera Corp.	19,500	295,936	Pason Systems, Inc.	6,300	34,322
Killam Apartment Real Estate Investment Trust	4,500	57,885	Pembina Pipeline Corp. (c)	50,648	1,262,109
Kinaxis, Inc. (b)	2,400	341,956	Peyto Exploration & Development Corp. (c)	27,200	35,747
Kinross Gold Corp. (b)	116,300	836,813	Power Corp. of Canada	54,753	959,987
Kirkland Lake Gold, Ltd.	25,640	1,052,332	PrairieSky Royalty, Ltd. (c)	22,494	141,702
Knight Therapeutics, Inc. (b)	11,900	61,335	Premier Gold Mines, Ltd. (b)	61,100	99,142
Labrador Iron Ore Royalty Corp..	5,900	105,134	Premium Brands Holdings Corp. (c)	2,900	184,391
Largo Resources, Ltd. (b)	27,000	16,652	Pretium Resources, Inc. (b)	17,200	143,460
Lassonde Industries, Inc. Class A	300	34,143	Quebecor, Inc. Class B	16,100	344,814
Laurentian Bank of Canada (c)	3,900	81,894	Real Matters, Inc. (b)	11,000	213,862
Lightspeed POS, Inc. (b)(c)	2,500	59,526	Restaurant Brands International, Inc.	26,146	1,418,449
Linamar Corp.	4,300	115,866	Richelieu Hardware, Ltd.	4,800	101,780
Lithium Americas Corp. (b)(c)	23,000	118,209	RioCan Real Estate Investment Trust	14,100	159,013
Loblaw Cos., Ltd.	17,100	830,015	Ritchie Bros Auctioneers, Inc.	9,800	397,684
Lundin Gold, Inc. (b)	6,100	57,059	Rogers Communications, Inc. Class B	33,500	1,341,722
Lundin Mining Corp.	59,800	319,636	Rogers Sugar, Inc. (c)	17,400	59,789
MAG Silver Corp. (b)(c)	7,200	101,286	Royal Bank of Canada	132,500	8,960,775
Magna International, Inc.	26,900	1,194,107	Russel Metals, Inc. (c)	5,700	67,881
Manulife Financial Corp.	181,200	2,457,242	Sabina Gold & Silver Corp. (b)	24,700	35,363
Maple Leaf Foods, Inc.	7,700	161,180	Sandstorm Gold, Ltd. (b)	14,800	141,589
Martinrea International, Inc.	8,400	63,401	Saputo, Inc.	22,400	532,370
MEG Energy Corp. (b)	21,400	59,235	Savaria Corp. (c)	7,800	71,357
Methanex Corp.	6,000	107,930	Seabridge Gold, Inc. (b)	5,500	96,270
Metro, Inc.	23,457	964,458	SEMAFO, Inc. (b)	30,700	104,362
Minto Apartment Real Estate Investment Trust	1,600	23,377	Seven Generations Energy, Ltd. Class A (b)	24,600	54,727
Morguard North American Residential Real Estate Investment Trust	5,100	54,632	Shaw Communications, Inc. Class B	43,531	707,618
Morneau Shepell, Inc. (c)	6,100	141,930	Shopify, Inc. Class A (b)	9,700	9,185,587
MTY Food Group, Inc.	1,600	28,593	Sienna Senior Living, Inc. (c)	6,000	40,749
Mullen Group, Ltd.	9,800	52,310			
National Bank of Canada	30,900	1,395,718			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sierra Wireless, Inc. (b)	7,300	\$ 65,336	CAYMAN ISLANDS — 0.0%		
Silvercorp Metals, Inc.	17,100	91,150	(a)		
SilverCrest Metals, Inc. (b)	8,000	73,128	111, Inc. ADR (b)	2,300	\$ 14,605
Sleep Country Canada Holdings, Inc. (e)	3,500	41,296	Endeavour Mining Corp. (b)	7,000	168,833
SmartCentres Real Estate					183,438
Investment Trust	6,700	102,861	CHILE — 0.2%		
SNC-Lavalin Group, Inc. (c)	15,900	267,452	AES Gener SA	335,410	48,231
Spin Master Corp. (b)(e)	2,300	41,424	Aguas Andinas SA Class A	220,856	74,875
Sprott, Inc. (c)	2,970	106,392	Antofagasta PLC.	35,858	413,861
SSR Mining, Inc. (b)	11,200	237,897	Banco de Chile	4,217,085	372,579
Stantec, Inc.	11,600	356,943	Banco de Credito e Inversiones SA	4,548	154,635
Stelco Holdings, Inc.	3,300	18,535	Banco Santander Chile	6,118,716	250,535
Stella-Jones, Inc.	5,300	132,850	CAP SA (b)	8,595	55,722
Summit Industrial Income REIT	7,200	60,529	Cencosud SA	127,097	178,115
Sun Life Financial, Inc.	54,800	2,007,322	Cencosud Shopping SA	47,475	84,473
Suncor Energy, Inc.	142,064	2,387,551	Cia Cervecerias Unidas SA	13,362	96,315
Superior Plus Corp. (c)	16,500	134,714	Cia Sud Americana de Vapores SA (b)	853,407	19,572
TC Energy Corp. (c)	86,936	3,702,120	Colbun SA.	732,069	116,867
Teck Resources, Ltd. Class B	44,500	464,604	Embotelladora Andina SA Class B, Preference Shares	32,930	80,660
TELUS Corp.	38,925	650,751	Empresa Nacional de Telecomunicaciones SA	14,009	90,480
Teranga Gold Corp. (b)	14,700	132,753	Empresas CMPC SA	104,366	207,562
Tervita Corp. (b)	6,400	17,903	Empresas COPEC SA	36,176	242,907
TFI International, Inc.	8,200	290,131	Enel Americas SA	3,176,319	479,970
Thomson Reuters Corp.	18,730	1,268,469	Enel Chile SA	2,451,823	183,453
Timbercreek Financial Corp.	7,500	47,302	Engie Energia Chile SA	71,134	95,267
TMX Group, Ltd.	5,200	512,479	Falabella SA	69,823	221,228
Torex Gold Resources, Inc. (b)	7,900	124,068	Forus SA.	37,877	45,930
Toromont Industries, Ltd.	7,400	366,034	Grupo Security SA	204,548	36,640
Toronto-Dominion Bank	168,100	7,478,105	Inversiones Aguas Metropolitanas SA	41,746	35,857
Tourmaline Oil Corp.	23,500	204,805	Inversiones La Construccion SA	3,247	21,763
TransAlta Corp.	25,500	150,716	Itau CorpBanca.	13,434,953	36,330
TransAlta Renewables, Inc.	12,500	133,902	Parque Arauco SA	67,993	123,458
Transat AT, Inc. (b)	3,000	12,621	Ripley Corp. SA	96,292	31,331
Transcontinental, Inc. Class A	5,700	63,194	SMU SA	287,875	53,235
Tricon Capital Group, Inc. (c)	15,900	106,817	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares	10,609	276,279
Turquoise Hill Resources, Ltd. (b)	73,000	53,598	SONDA SA	96,773	63,697
Uranium Participation Corp. (b)	12,500	42,034	Vina Concha y Toro SA	42,844	66,720
Vermilion Energy, Inc. (c)	11,800	52,329			4,258,547
Victoria Gold Corp. (b)	3,000	31,255	CHINA — 9.7%		
Wallbridge Mining Co., Ltd. (b)	46,500	37,896	21 Vianet Group, Inc. ADR (b)	5,100	121,686
Wesdome Gold Mines, Ltd. (b)	12,400	106,793	360 Finance, Inc. ADR (b)	10,000	107,100
West Fraser Timber Co., Ltd.	4,800	168,176	3SBio, Inc. (b)(e)	88,000	112,006
Westshore Terminals Investment Corp. (c)	4,200	51,529	51job, Inc. ADR (b)	2,500	179,475
Wheaton Precious Metals Corp.	41,334	1,812,080	58.com, Inc. ADR (b)	8,800	474,672
Whitecap Resources, Inc.	28,900	47,318	AAC Technologies Holdings, Inc. (c)	65,500	404,517
Winpak, Ltd.	2,900	88,554	AECC Aviation Power Co., Ltd. Class A	35,700	119,208
WPT Industrial Real Estate Investment Trust	5,700	73,530	Agile Group Holdings, Ltd.	166,000	196,769
WSP Global, Inc.	9,600	586,855			
Yamana Gold, Inc.	86,400	468,159			
		<u>140,001,323</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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Agricultural Bank of China, Ltd. Class A	405,600	\$ 194,340	Baozun, Inc. ADR (b)(c)	4,600	\$ 176,870
Agricultural Bank of China, Ltd. Class H	2,642,000	1,069,341	BeiGene, Ltd. ADR (b)	3,600	678,240
Aier Eye Hospital Group Co., Ltd. Class A	13,780	84,902	Beijing Capital International Airport Co., Ltd. Class H	160,000	100,135
Air China, Ltd. Class H	186,000	111,824	Beijing Enterprises Holdings, Ltd.	58,000	194,769
AK Medical Holdings, Ltd. (e)	34,000	108,384	Beijing Enterprises Water Group, Ltd.	662,000	259,782
Alibaba Group Holding, Ltd. ADR (b)	174,900	37,725,930	Beijing Tiantan Biological Products Corp., Ltd. Class A	10,500	67,451
Alibaba Health Information Technology, Ltd. (b)	325,500	957,197	BEST, Inc. ADR (b)(c)	18,500	79,180
A-Living Services Co., Ltd. Class H (e)	36,500	185,501	Bilibili, Inc. ADR (b)(c)	8,900	412,248
Aluminum Corp. of China, Ltd. Class H (b)	462,000	87,139	Bitauto Holdings, Ltd. ADR (b)	6,300	99,855
Anhui Conch Cement Co., Ltd. Class A	22,500	169,395	BOC Hong Kong Holdings, Ltd.	334,500	1,071,040
Anhui Conch Cement Co., Ltd. Class H	111,000	752,157	BOE Technology Group Co., Ltd. Class A	165,500	110,154
Anhui Gujing Distillery Co., Ltd. Class B	9,900	106,640	Bright Scholar Education Holdings, Ltd. ADR	1,500	11,790
ANTA Sports Products, Ltd.	100,000	889,713	Brilliance China Automotive Holdings, Ltd.	248,000	224,463
Asia Cement China Holdings Corp.	42,500	41,995	BYD Co., Ltd. Class A	8,500	87,031
Asymchem Laboratories Tianjin Co., Ltd. Class A	5,600	192,691	BYD Co., Ltd. Class H (e)	65,000	506,763
Ausnutria Dairy Corp., Ltd.	79,000	177,687	BYD Electronic International Co., Ltd. (e)	72,000	166,336
Autobio Diagnostics Co., Ltd. Class A	2,800	64,360	CanSino Biologics, Inc. Class H (b)(e)	6,000	165,213
Autohome, Inc. ADR	5,600	422,800	Centre Testing International Group Co., Ltd. Class A	42,800	120,109
AviChina Industry & Technology Co., Ltd. Class H	188,000	85,759	CGN Power Co., Ltd. Class H (e)	1,191,600	247,059
BAIC Motor Corp., Ltd. Class H (e)	155,000	67,833	Changchun High & New Technology Industry Group, Inc. Class A	3,200	197,097
Baidu, Inc. ADR (b)	25,500	3,057,195	Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	4,600	83,053
Bank of Beijing Co., Ltd. Class A	187,700	130,388	Chaozhou Three-Circle Group Co., Ltd. Class A	24,900	98,094
Bank of Chengdu Co., Ltd. Class A	77,900	87,990	China Aoyuan Group, Ltd.	128,000	156,444
Bank of China, Ltd. Class A	145,400	71,726	China Avionics Systems Co., Ltd. Class A	35,100	66,306
Bank of China, Ltd. Class H	7,357,000	2,725,293	China Cinda Asset Management Co., Ltd. Class H	1,059,592	209,014
Bank of Communications Co., Ltd. Class A	200,000	145,392	China CITIC Bank Corp., Ltd. Class H	747,000	327,344
Bank of Communications Co., Ltd. Class H	733,000	453,855	China Common Rich Renewable Energy Investment, Ltd. (b)(f)	68,000	—
Bank of Hangzhou Co., Ltd. Class A	58,900	74,597	China Communications Construction Co., Ltd. Class H	482,000	273,383
Bank of Jiangsu Co., Ltd. Class A	120,600	96,989	China Communications Services Corp., Ltd. Class H	250,000	156,672
Bank of Nanjing Co., Ltd. Class A	46,000	47,842	China Conch Venture Holdings, Ltd.	147,000	623,929
Bank of Ningbo Co., Ltd. Class A	33,300	124,201	China Construction Bank Corp. Class A	52,100	46,623
Bank of Shanghai Co., Ltd. Class A	66,800	78,662	China Construction Bank Corp. Class H	8,906,000	7,244,031
Baoshan Iron & Steel Co., Ltd. Class A	100,700	65,249			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China East Education Holdings, Ltd. (e)	43,000	\$ 78,166	China Merchants Securities Co., Ltd. Class A	31,000	\$ 96,592
China Eastern Airlines Corp., Ltd. Class H (b).	192,000	69,129	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	32,300	75,444
China Education Group Holdings, Ltd.	64,000	103,211	China Minsheng Banking Corp., Ltd. Class A	200,000	160,785
China Enterprise Co., Ltd. Class A	65,400	37,793	China Minsheng Banking Corp., Ltd. Class H	639,600	440,278
China Everbright Bank Co., Ltd. Class A	176,700	89,701	China Molybdenum Co., Ltd. Class A	95,900	50,210
China Everbright Bank Co., Ltd. Class H	267,300	100,932	China Molybdenum Co., Ltd. Class H	354,000	116,877
China Everbright International, Ltd.	361,518	191,813	China National Building Material Co., Ltd. Class H	396,000	424,754
China Evergrande Group (c)	171,000	444,970	China National Nuclear Power Co., Ltd. Class A	70,800	41,093
China Feihe, Ltd. (e)	60,000	120,907	China National Software & Service Co., Ltd. Class A	8,900	100,318
China Film Co., Ltd. Class A	32,200	60,110	China Oilfield Services, Ltd. Class H	118,000	107,534
China Fortune Land Development Co., Ltd. Class A	16,400	53,290	China Oriental Group Co., Ltd.	192,000	52,653
China Galaxy Securities Co., Ltd. Class H	366,800	199,684	China Overseas Grand Oceans Group, Ltd.	121,000	68,958
China Greatwall Technology Group Co., Ltd. Class A	33,600	63,141	China Overseas Land & Investment, Ltd.	346,000	1,056,496
China Hongqiao Group, Ltd.	206,000	91,728	China Overseas Property Holdings, Ltd.	105,000	111,937
China Huarong Asset Management Co., Ltd. Class H (e).	1,024,000	103,704	China Pacific Insurance Group Co., Ltd. Class A	28,300	109,682
China International Capital Corp., Ltd. Class H (b)(c)(e).	106,000	209,728	China Pacific Insurance Group Co., Ltd. Class H	256,000	688,052
China Jinmao Holdings Group, Ltd.	440,000	313,133	China Petroleum & Chemical Corp. Class A	119,800	66,532
China Lesso Group Holdings, Ltd.	102,000	133,884	China Petroleum & Chemical Corp. Class H	2,320,000	970,367
China Life Insurance Co., Ltd. Class A	15,100	58,448	China Power International Development, Ltd.	606,000	111,531
China Life Insurance Co., Ltd. Class H	693,000	1,398,319	China Railway Construction Corp., Ltd. Class A	62,400	74,294
China Literature, Ltd. (b)(c)(e)	26,200	177,659	China Railway Construction Corp., Ltd. Class H	221,000	175,055
China Longyuan Power Group Corp., Ltd. Class H	217,000	122,347	China Railway Group, Ltd. Class A	110,500	78,818
China Maple Leaf Educational Systems, Ltd. (c)	136,000	41,703	China Railway Group, Ltd. Class H	423,000	218,349
China Medical System Holdings, Ltd.	144,000	170,297	China Railway Signal & Communication Corp., Ltd. Class H (e).	210,000	90,690
China Meheco Co., Ltd. Class A	57,200	114,652	China Reinsurance Group Corp. Class H	499,000	51,124
China Meidong Auto Holdings, Ltd.	36,000	88,795	China Resources Beer Holdings Co., Ltd.	136,721	763,181
China Mengniu Dairy Co., Ltd.	250,000	958,651	China Resources Gas Group, Ltd.	80,000	391,427
China Merchants Bank Co., Ltd. Class A	112,000	536,680	China Resources Pharmaceutical Group, Ltd. (e)	177,000	102,530
China Merchants Bank Co., Ltd. Class H	352,500	1,633,545			
China Merchants Energy Shipping Co., Ltd. Class A	51,000	42,287			
China Merchants Port Holdings Co., Ltd.	148,776	176,470			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Resources Power Holdings Co., Ltd.	222,055	\$ 261,936	CITIC Securities Co., Ltd. Class H	185,500	\$ 353,839
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	17,300	71,550	CITIC Telecom International Holdings, Ltd.	132,000	42,054
China SCE Group Holdings, Ltd.	147,000	64,217	CITIC, Ltd.	556,000	525,026
China Shenhua Energy Co., Ltd. Class A	23,900	48,753	CNOOC, Ltd.	1,654,000	1,856,341
China Shenhua Energy Co., Ltd. Class H	331,500	514,483	Contemporary Amperex Technology Co., Ltd. Class A	12,300	306,842
China Shipbuilding Industry Co., Ltd. Class A	124,200	70,563	COSCO SHIPPING Development Co., Ltd. Class A	224,100	58,523
China South Publishing & Media Group Co., Ltd. Class A	41,182	61,851	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	116,000	51,955
China Southern Airlines Co., Ltd. Class H (b)(c)	192,000	85,859	COSCO SHIPPING Holdings Co., Ltd. Class H (b)	227,000	65,559
China Spacesat Co., Ltd. Class A	23,000	100,806	COSCO SHIPPING Ports, Ltd.	178,428	96,245
China State Construction Engineering Corp., Ltd. Class A	227,800	154,305	Country Garden Holdings Co., Ltd.	721,744	895,185
China Taiping Insurance Holdings Co., Ltd.	168,200	271,710	Country Garden Services Holdings Co., Ltd.	125,000	583,548
China Telecom Corp., Ltd. Class H	1,256,000	352,808	CRRC Corp., Ltd. Class A	136,700	108,130
China Tourism Group Duty Free Corp., Ltd. Class A	10,600	232,522	CRRC Corp., Ltd. Class H	430,350	182,703
China Tower Corp., Ltd. Class H (e)	4,080,000	725,044	CSC Financial Co., Ltd. Class A	18,700	104,727
China TransInfo Technology Co., Ltd. Class A	19,700	67,217	CSPC Pharmaceutical Group, Ltd.	508,800	963,615
China Unicom Hong Kong, Ltd.	554,000	301,431	CStone Pharmaceuticals (b)(e)	54,500	77,831
China United Network Communications, Ltd. Class A	174,400	120,010	Dali Foods Group Co., Ltd. (e)	142,000	86,545
China Vanke Co., Ltd. Class A	43,800	162,795	Daqin Railway Co., Ltd. Class A	79,300	79,125
China Vanke Co., Ltd. Class H	152,400	486,411	Daqo New Energy Corp. ADR (b)	800	59,392
China Yangtze Power Co., Ltd. Class A	117,900	316,856	Dongfang Electric Corp., Ltd. Class A	54,100	67,979
China Yuchai International, Ltd.	1,300	18,694	Dongfeng Motor Group Co., Ltd. Class H	200,000	120,619
China Yuhua Education Corp., Ltd. (e)	132,000	109,010	Dongyue Group, Ltd.	106,000	43,331
China Zhongwang Holdings, Ltd. (c)	231,200	43,744	East Money Information Co., Ltd. Class A	37,920	108,945
Chinasoft International, Ltd.	158,000	87,049	E-House China Enterprise Holdings, Ltd.	45,000	52,867
Chinese Universe Publishing and Media Group Co., Ltd. Class A	47,500	79,480	ENN Energy Holdings, Ltd.	69,400	784,258
Chongqing Brewery Co., Ltd. Class A	7,200	74,605	Eve Energy Co., Ltd. Class A	13,306	90,478
Chongqing Rural Commercial Bank Co., Ltd. Class H	257,000	101,638	Ever Sunshine Lifestyle Services Group, Ltd.	42,000	65,518
Chongqing Zhifei Biological Products Co., Ltd. Class A	7,200	101,875	Fanhua, Inc. ADR (c)	4,800	96,048
CIFI Holdings Group Co., Ltd.	233,923	184,277	Far East Horizon, Ltd.	238,000	203,177
CITIC Securities Co., Ltd. Class A	55,100	188,736	FIH Mobile, Ltd. (b)(c)	297,000	32,018
			Financial Street Holdings Co., Ltd. Class A	118,527	111,716
			FinVolution Group ADR	9,800	17,738
			Focus Media Information Technology Co., Ltd. Class A	72,000	57,040
			Foshan Haitian Flavouring & Food Co., Ltd. Class A	14,656	258,384
			Fosun International, Ltd.	260,500	333,865
			Founder Securities Co., Ltd. Class A	44,900	45,205

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Foxconn Industrial Internet Co., Ltd. Class A	33,000	\$ 71,200	Haidilao International Holding, Ltd. (e)	73,000	\$ 310,248
Fu Shou Yuan International Group, Ltd.	81,000	74,466	Haier Smart Home Co., Ltd. Class A	26,800	67,371
Fufeng Group, Ltd.	138,000	44,230	Haitian International Holdings, Ltd.	76,000	154,768
Fuyao Glass Industry Group Co., Ltd. Class H (e)	52,800	126,419	Haitong Securities Co., Ltd. Class A	38,100	68,087
G-bits Network Technology Xiamen Co., Ltd. Class A	1,600	124,634	Haitong Securities Co., Ltd. Class H	354,800	288,258
GDS Holdings, Ltd. ADR (b)	7,300	581,518	Hangzhou Hikvision Digital Technology Co., Ltd. Class A	42,100	182,065
Geely Automobile Holdings, Ltd.	545,000	865,876	Hangzhou Robam Appliances Co., Ltd. Class A	18,900	83,564
Gemdale Corp. Class A.	24,500	47,682	Hangzhou Steam Turbine Co., Ltd. Class B	113,200	117,075
Gemdale Properties & Investment Corp., Ltd.	432,000	80,544	Hangzhou Tigermed Consulting Co., Ltd. Class A	7,900	113,822
Genertec Universal Medical Group Co., Ltd. (e)	93,000	56,511	Hansoh Pharmaceutical Group Co., Ltd. (b)(e)	44,000	208,095
Genscript Biotech Corp. (b)	94,000	194,401	Health & Happiness H&H International Holdings, Ltd.	22,500	102,268
GF Securities Co., Ltd. Class A.	32,100	64,403	Hefei Meiya Optoelectronic Technology, Inc. Class A	12,200	90,873
GF Securities Co., Ltd. Class H	178,200	191,925	Henan Shuanghui Investment & Development Co., Ltd. Class A	13,300	87,064
Giant Network Group Co., Ltd. Class A	26,300	64,975	Hengan International Group Co., Ltd.	65,000	511,632
Gigadevice Semiconductor Beijing, Inc. Class A.	2,520	84,614	Hengli Petrochemical Co., Ltd. Class A	31,800	63,230
Glodon Co., Ltd. Class A	9,200	91,148	HengTen Networks Group, Ltd. (b)(c)	2,024,000	37,864
GoerTek, Inc. Class A.	28,300	118,450	Hengyi Petrochemical Co., Ltd. Class A	49,790	64,546
GOME Retail Holdings, Ltd. (b)(c)	972,000	162,929	Hithink RoyalFlush Information Network Co., Ltd. Class A	3,600	68,280
Great Wall Motor Co., Ltd. Class H	249,000	156,714	Hope Education Group Co., Ltd. (e)	186,000	64,068
Gree Electric Appliances, Inc. of Zhuhai Class A	16,900	135,855	Hua Hong Semiconductor, Ltd. (b)(c)(e)	47,000	164,768
Greentown Service Group Co., Ltd.	134,000	158,832	Hualan Biological Engineering, Inc. Class A	28,860	205,145
GreenTree Hospitality Group, Ltd. ADR.	1,200	16,176	Huami Corp. ADR (b)	5,700	70,452
GSX Techedu, Inc. ADR (b)(c)	7,100	425,929	Huaneng Power International, Inc. Class H	478,000	180,290
Guangdong Haid Group Co., Ltd. Class A	8,600	58,103	Huangshi Dongbei Electrical Appliance Co., Ltd. Class B	54,900	135,899
Guangdong HEC Technology Holding Co., Ltd. Class A (b)	43,700	42,974	Huatai Securities Co., Ltd. Class A	34,600	92,397
Guanghui Energy Co., Ltd. Class A (b)	204,300	78,317	Huatai Securities Co., Ltd. Class H (e)	181,200	290,066
Guangzhou Automobile Group Co., Ltd. Class H	266,800	194,383	Huaxi Securities Co., Ltd. Class A	50,700	76,580
Guangzhou Haige Communications Group, Inc. Co. Class A	51,100	94,069	Huaxia Bank Co., Ltd. Class A	91,800	79,685
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	6,600	83,850	Huayu Automotive Systems Co., Ltd. Class A	18,000	53,358
Guangzhou R&F Properties Co., Ltd. Class H	98,800	116,270	Huazhu Group, Ltd. ADR (c)	13,200	462,660
Guotai Junan Securities Co., Ltd. Class A	35,300	86,524			
Guotai Junan Securities Co., Ltd. Class H (e)	63,200	87,892			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hubei Biocause Pharmaceutical Co., Ltd. Class A	70,600	\$ 52,187	Jointown Pharmaceutical Group Co., Ltd. Class A	34,900	\$ 91,989
Hubei Energy Group Co., Ltd. Class A	101,500	50,636	JOYY, Inc. ADR (b)	5,400	478,170
Hundsun Technologies, Inc. Class A	5,720	87,627	Kaisa Group Holdings, Ltd.	292,000	111,175
HUYA, Inc. ADR (b)(c)	5,700	106,419	Kama Co., Ltd. Class B (b)	67,100	28,566
Iflytek Co., Ltd. Class A	11,900	63,434	Kerry Logistics Network, Ltd.	59,000	78,656
Industrial & Commercial Bank of China, Ltd. Class A	276,400	195,098	Kingdee International Software Group Co., Ltd.	216,000	505,418
Industrial & Commercial Bank of China, Ltd. Class H	6,000,000	3,627,430	Kingsoft Corp., Ltd.	67,000	313,833
Industrial Bank Co., Ltd. Class A	116,400	260,811	Konka Group Co., Ltd. Class B.	8,900	2,665
INESA Intelligent Tech, Inc. Class B	112,900	54,058	Koolearn Technology Holding, Ltd. (b)(c)(e)	21,500	86,771
Inner Mongolia Eerduosi Resources Co., Ltd. Class B	87,500	64,382	Kunlun Energy Co., Ltd.	330,000	216,127
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	219,500	79,279	Kweichow Moutai Co., Ltd. Class A	7,000	1,454,979
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	34,200	151,147	KWG Group Holdings, Ltd.	134,000	227,675
Inner Mongolia Yitai Coal Co., Ltd. Class B	174,300	113,433	Legend Holdings Corp. Class H (e)	60,300	70,714
Innovent Biologics, Inc. (b)(e)	84,500	628,912	Lenovo Group, Ltd.	652,000	363,780
Inspur Electronic Information Industry Co., Ltd. Class A	7,900	44,342	Lepu Medical Technology Beijing Co., Ltd. Class A	9,700	50,162
iQIYI, Inc. ADR (b)(c)	20,400	473,076	Leyou Technologies Holdings, Ltd. (b)	215,000	70,982
Jafron Biomedical Co., Ltd. Class A	9,500	93,762	Li Ning Co., Ltd.	192,500	616,474
JD.com, Inc. ADR (b)	75,000	4,513,500	Liaoning Cheng Da Co., Ltd. Class A	26,500	71,228
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	54,700	58,313	Lifetech Scientific Corp. (b)	214,000	67,524
Jiangsu Expressway Co., Ltd. Class H	158,000	185,702	Lingyi iTech Guangdong Co. Class A (b)	50,400	76,386
Jiangsu Hengli Hydraulic Co., Ltd. Class A	9,100	103,808	Logan Group Co., Ltd.	98,000	175,089
Jiangsu Hengrui Medicine Co., Ltd. Class A	28,804	376,779	Longfor Group Holdings, Ltd. (e)	163,000	780,259
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	8,400	125,488	LONGi Green Energy Technology Co., Ltd. Class A	19,000	110,005
Jiangxi Copper Co., Ltd. Class H	121,000	123,287	Lonking Holdings, Ltd.	174,000	53,002
Jiangxi Zhengbang Technology Co., Ltd. Class A	25,800	64,063	Luthai Textile Co., Ltd. Class B	49,300	29,245
Jinduicheng Molybdenum Co., Ltd. Class A	72,600	63,882	Luxshare Precision Industry Co., Ltd. Class A	51,868	379,568
Jinke Properties Group Co., Ltd. Class A	41,500	48,083	Luye Pharma Group, Ltd. (e)	154,500	94,993
JinkoSolar Holding Co., Ltd. ADR (b)(c)	3,300	58,443	Luzhou Laojiao Co., Ltd. Class A	5,800	75,116
Jinyu Bio-Technology Co., Ltd. Class A	37,500	147,993	Mango Excellent Media Co., Ltd. Class A (b)	9,700	89,891
Jiumaojiu International Holdings, Ltd. (b)(e)	32,000	55,534	Maoyan Entertainment (b)(e)	41,600	63,852
			Meitu, Inc. (b)(e)	176,500	34,891
			Meituan Dianping Class B (b)	328,000	7,329,652
			Microport Scientific Corp.	97,000	391,326
			Minth Group, Ltd.	68,000	195,195
			MMG, Ltd. (b)	212,000	44,299
			Momo, Inc. ADR	13,600	237,728
			Muyuan Foodstuff Co., Ltd. Class A	18,917	220,247
			NanJi E-Commerce Co., Ltd. Class A	28,100	84,479
			Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	20,100	183,788

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NARI Technology Co., Ltd. Class A	23,700	\$ 68,358	Q Technology Group Co., Ltd.	28,000	\$ 36,881
NAURA Technology Group Co., Ltd. Class A	4,000	97,050	Qudian, Inc. ADR (b)(c)	11,600	19,720
NetEase, Inc. ADR	7,600	3,263,288	Qutoutiao, Inc. ADR (b)	5,100	15,198
New China Life Insurance Co., Ltd. Class A	11,300	71,106	Rongsheng Petro Chemical Co., Ltd. Class A	28,600	50,013
New China Life Insurance Co., Ltd. Class H	95,100	320,710	Ronshine China Holdings, Ltd.	54,500	48,357
New Hope Liuhe Co., Ltd. Class A	42,400	179,636	SAIC Motor Corp., Ltd. Class A	43,800	105,788
New Oriental Education & Technology Group, Inc. ADR (b)	13,200	1,719,036	Sanan Optoelectronics Co., Ltd. Class A	21,300	75,750
Nexteer Automotive Group, Ltd.	84,000	58,212	Sangfor Technologies, Inc. Class A	2,500	73,185
Ninestar Corp. Class A	16,800	78,480	Sany Heavy Equipment International Holdings Co., Ltd.	85,000	39,730
NIO, Inc. ADR (b)	83,900	647,708	Sany Heavy Industry Co., Ltd. Class A	34,900	93,173
Niu Technologies ADR (b)	2,700	43,200	Seazen Group, Ltd.	230,000	199,717
Noah Holdings, Ltd. ADR (b)(c)	3,100	78,957	Seazen Holdings Co., Ltd. Class A	13,900	61,712
NOVA Group Holdings, Ltd. (c)	275,000	5,216	Semiconductor Manufacturing International Corp. (b)(c)	305,300	1,070,985
Oceanwide Holdings Co., Ltd. Class A	115,300	61,785	SF Holding Co., Ltd. Class A	16,300	126,380
Offshore Oil Engineering Co., Ltd. Class A	92,400	59,913	Shaanxi Coal Industry Co., Ltd. Class A	42,400	43,459
OneSmart International Education Group, Ltd. ADR (b)	6,800	26,724	Shandong Buchang Pharmaceuticals Co., Ltd. Class A	33,800	138,212
Oppein Home Group, Inc. Class A	4,500	74,018	Shandong Gold Mining Co., Ltd. Class A	12,000	63,118
Orient Securities Co., Ltd. Class A	32,600	43,949	Shandong Linglong Tyre Co., Ltd. Class A	25,208	72,424
Oriental Pearl Group Co., Ltd. Class A	58,423	80,073	Shandong Sinocera Functional Material Co., Ltd. Class A	17,000	80,809
Ovctek China, Inc. Class A	3,300	32,391	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	232,000	518,024
People's Insurance Co. Group of China, Ltd. Class H	953,000	279,469	Shanghai Baosight Software Co., Ltd. Class A	21,401	180,260
Perfect World Co., Ltd. Class A	7,100	58,174	Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	100,625	39,956
PetroChina Co., Ltd. Class A	124,800	74,208	Shanghai Electric Group Co., Ltd. Class H (b)	358,000	102,097
PetroChina Co., Ltd. Class H	1,918,000	641,365	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	10,900	52,145
PICC Property & Casualty Co., Ltd. Class H	647,700	538,284	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	66,000	221,270
Pinduoduo, Inc. ADR (b)	23,900	2,051,576	Shanghai Greencourt Investment Group Co., Ltd. Class B (b)	257,441	68,007
Ping An Bank Co., Ltd. Class A	105,300	191,454	Shanghai Haixin Group Co. Class B	7,900	2,297
Ping An Healthcare and Technology Co., Ltd. (b)(c)(e)	34,500	528,941	Shanghai Industrial Urban Development Group, Ltd.	53,000	6,131
Ping An Insurance Group Co. of China, Ltd. Class A	58,790	595,548	Shanghai International Airport Co., Ltd. Class A	5,200	53,143
Ping An Insurance Group Co. of China, Ltd. Class H	552,000	5,502,916	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	154,704	120,227
Poly Developments and Holdings Group Co., Ltd. Class A	64,800	135,978			
Poly Property Development Co., Ltd. Class H (c)	8,000	81,029			
Poly Property Group Co., Ltd.	182,000	55,141			
Postal Savings Bank of China Co., Ltd. Class H (e)	914,000	526,668			
Power Construction Corp. of China, Ltd. Class A	142,200	69,926			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shanghai M&G Stationery, Inc. Class A	6,100	\$ 47,266	SOHO China, Ltd. (b)	353,000	\$ 124,705
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	100,900	169,576	Sohu.com, Ltd. ADR (b)	8,000	73,680
Shanghai Pudong Development Bank Co., Ltd. Class A	147,600	221,445	Songcheng Performance Development Co., Ltd. Class A	32,040	78,756
Shanghai Tunnel Engineering Co., Ltd. Class A	200,000	160,540	Spring Airlines Co., Ltd. Class A	11,700	58,745
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	68,800	54,531	Sunac China Holdings, Ltd.	236,000	998,755
Shanxi Meijin Energy Co., Ltd. Class A (b)	34,400	30,757	Suncity Group Holdings, Ltd. (b)	400,000	66,554
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	6,400	131,603	Suning.com Co., Ltd. Class A	50,500	62,896
Shanxi Xishan Coal & Electricity Power Co., Ltd. Class A	129,480	69,026	Sunny Optical Technology Group Co., Ltd.	64,200	1,033,272
Shenergy Co., Ltd. Class A	156,400	131,002	Sunwoda Electronic Co., Ltd. Class A	18,900	50,911
Shengyi Technology Co., Ltd. Class A	31,700	132,323	Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	54,900	61,372
Shennan Circuits Co., Ltd. Class A	4,760	113,600	TAL Education Group ADR (b)	35,600	2,434,328
Shenwan Hongyuan Group Co., Ltd. Class A	106,000	76,001	TBEA Co., Ltd. Class A	113,000	108,884
Shenzhen Energy Group Co., Ltd. Class A	52,200	34,401	TCL Technology Group Corp Class A	139,900	123,396
Shenzhen Expressway Co., Ltd. Class H	64,000	65,035	Tencent Holdings, Ltd.	530,800	34,012,752
Shenzhen Goodix Technology Co., Ltd. Class A	2,627	83,356	Tencent Music Entertainment Group ADR (b)	33,400	449,564
Shenzhen Inovance Technology Co., Ltd. Class A	20,500	110,621	Tianli Education International Holdings, Ltd.	105,000	73,932
Shenzhen Investment, Ltd.	360,005	114,612	Tianneng Power International, Ltd. (c)	62,000	106,330
Shenzhen Kangtai Biological Products Co., Ltd. Class A	2,100	48,199	Tingyi Cayman Islands Holding Corp.	158,000	246,128
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	5,700	246,559	Tong Ren Tang Technologies Co., Ltd. Class H	51,000	38,795
Shenzhen International Group Holdings, Ltd.	72,700	883,835	Tongcheng-Elong Holdings, Ltd. (b)	60,000	108,956
Shui On Land, Ltd.	328,000	55,304	Tongling Nonferrous Metals Group Co., Ltd. Class A	346,900	95,152
Sichuan Chuantou Energy Co., Ltd. Class A	76,700	100,818	Topsports International Holdings, Ltd. (e)	97,000	124,797
Sihuan Pharmaceutical Holdings Group, Ltd.	326,000	31,178	Towngas China Co., Ltd.	90,310	40,961
Silergy Corp.	6,000	393,050	Transfar Zhilian Co., Ltd. Class A	67,500	52,241
SINA Corp. (b)	5,800	208,278	TravelSky Technology, Ltd. Class H	107,000	189,448
Sino-Ocean Group Holding, Ltd.	296,000	71,238	Trip.com Group, Ltd. ADR (b)	43,900	1,137,888
Sinopec Engineering Group Co., Ltd. Class H	140,500	60,328	Tsingtao Brewery Co., Ltd. Class H	38,000	283,602
Sinopec Shanghai Petrochemical Co., Ltd. Class A	133,200	65,704	Uni-President China Holdings, Ltd.	138,000	138,043
Sinopec Shanghai Petrochemical Co., Ltd. Class H	322,000	77,534	Unisplendour Corp., Ltd. Class A	9,200	56,320
Sinopharm Group Co., Ltd. Class H	122,000	313,659	Uxin, Ltd. ADR (b)	11,700	16,731
Sinotruk Hong Kong, Ltd.	46,000	120,049	Venustech Group, Inc. Class A	10,200	60,881
SITC International Holdings Co., Ltd.	125,000	133,843	Vipshop Holdings, Ltd. ADR (b)	40,700	810,337
			VSTECS Holdings, Ltd.	136,000	73,512
			Walvax Biotechnology Co., Ltd. Class A	21,900	162,221
			Wanhua Chemical Group Co., Ltd. Class A	11,300	80,227

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Want Want China Holdings, Ltd..	419,000	\$ 318,278	Yihai International Holding, Ltd..	45,000	\$ 463,730
Weibo Corp. ADR (b)(c)	5,110	171,696	Yintech Investment Holdings, Ltd. ADR.	2,000	12,060
Weichai Power Co., Ltd. Class A .	32,500	63,323	Yonghui Superstores Co., Ltd. Class A	51,900	69,058
Weichai Power Co., Ltd. Class H .	169,000	318,420	Yonyou Network Technology Co., Ltd. Class A	20,930	131,228
Weifu High-Technology Group Co., Ltd. Class A	52,900	155,528	Yum China Holdings, Inc.	33,300	1,600,731
Weihai Guangwei Composites Co., Ltd. Class A	10,200	90,908	Yunda Holding Co., Ltd. Class A .	18,850	65,523
Weimob, Inc. (b)(c)(e)	113,000	142,898	Yunnan Baiyao Group Co., Ltd. Class A	6,900	91,873
Wens Foodstuffs Group Co., Ltd. Class A	34,560	107,008	Yuzhou Properties Co., Ltd.	264,657	115,306
Will Semiconductor, Ltd. Class A	4,000	115,220	Zai Lab, Ltd. ADR (b)	4,800	394,224
Wingtech Technology Co., Ltd. Class A (b)	4,400	78,993	Zhangzhou Pientzhuang Pharmaceutical Co., Ltd. Class A	3,300	79,774
Wuchan Zhongda Group Co., Ltd. Class A	175,700	105,169	Zhaojin Mining Industry Co., Ltd. Class H	95,000	112,834
Wuhan Guide Infrared Co., Ltd. Class A	23,800	99,046	Zhejiang Dingli Machinery Co., Ltd. Class A	8,260	89,089
Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	11,500	76,412	Zhejiang Expressway Co., Ltd. Class H	172,000	122,150
Wuliangye Yibin Co., Ltd. Class A	21,100	513,126	Zhejiang NHU Co., Ltd. Class A .	11,700	48,354
WUS Printed Circuit Kunshan Co., Ltd. Class A	12,400	44,059	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	12,400	109,232
WuXi AppTec Co., Ltd. Class A .	11,200	153,121	Zhengzhou Yutong Bus Co., Ltd. Class A	35,800	61,971
WuXi AppTec Co., Ltd. Class H (e)	22,736	296,926	Zhenro Properties Group, Ltd. . .	120,000	75,263
Wuxi Biologics Cayman, Inc. (b)(e)	83,500	1,532,703	ZhongAn Online P&C Insurance Co., Ltd. Class H (b)(e)	23,300	116,224
Wuxi Lead Intelligent Equipment Co., Ltd. Class A	14,800	97,142	Zhongjin Gold Corp., Ltd. Class A	37,500	49,019
XCMG Construction Machinery Co., Ltd. Class A	112,400	94,519	Zhongsheng Group Holdings, Ltd.	51,500	288,027
Xiamen C & D, Inc. Class A . . .	72,000	82,753	Zhuzhou CRRC Times Electric Co., Ltd. Class H	61,000	156,430
Xiaomi Corp. Class B (b)(e) . . .	944,600	1,569,701	Zijin Mining Group Co., Ltd. Class A	106,600	67,295
Xinhu Zhongbao Co., Ltd. Class A	172,300	73,044	Zijin Mining Group Co., Ltd. Class H	684,000	323,141
Xinjiang Goldwind Science & Technology Co., Ltd. Class H .	115,200	99,124	Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A	87,400	79,898
Xinyi Solar Holdings, Ltd.	332,636	319,876	Zoomlion Heavy Industry Science and Technology Co., Ltd. Class H (b)	108,800	84,239
Yadea Group Holdings, Ltd. (b)(e)	98,000	67,187	ZTE Corp. Class A (b)	14,900	84,935
Yangzijiang Shipbuilding Holdings, Ltd.	225,300	151,513	ZTE Corp. Class H	73,400	226,549
Yantai Jereh Oilfield Services Group Co., Ltd. Class A	11,700	51,766	ZTO Express Cayman, Inc. ADR.	34,700	1,273,837
Yanzhou Coal Mining Co., Ltd. Class H	190,000	143,095			<u>216,789,968</u>
Yealink Network Technology Corp., Ltd. Class A	8,400	81,564	COLOMBIA — 0.0% (a)		
YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H (c)(e)	22,000	45,154	Bancolumbia SA ADR	500	13,155
Yifeng Pharmacy Chain Co., Ltd. Class A	5,320	68,684	Bancolumbia SA	17,669	113,406
			Bancolumbia SA Preference Shares.	45,715	301,973
			Cementos Argos SA	35,710	32,470

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ecopetrol SA ADR (c)	700	\$ 7,791	Topdanmark A/S	3,632	\$ 150,366
Ecopetrol SA	462,200	256,484	Tryg A/S	10,908	316,760
Frontera Energy Corp.	6,300	15,727	Vestas Wind Systems A/S	17,667	1,808,209
Grupo Argos SA	22,062	58,410	Zealand Pharma A/S (b)	2,577	88,982
Grupo de Inversiones Suramericana SA	24,789	123,571			32,093,086
Interconexion Electrica SA ESP	32,243	162,108	EGYPT — 0.0% (a)		
		1,085,095	Centamin PLC	99,056	225,474
CZECH REPUBLIC — 0.0%			Commercial International Bank Egypt SAE.	137,796	551,370
(a)			Eastern Co SAE	112,565	89,192
CEZ A/S (c)	15,240	326,350	ElSewedy Electric Co.	69,110	28,513
Komerčni banka A/S (b)	6,779	158,145			894,549
Moneta Money Bank A/S (e)	69,836	158,182	FAEROE ISLANDS — 0.0%		
		642,677	(a)		
DENMARK — 1.4%			Bakkafrost P/F (b)	4,504	284,134
ALK-Abello A/S (b)	530	141,800	FINLAND — 0.8%		
Alm Brand A/S (b)	10,321	96,570	Aktia Bank Oyj (b)	4,717	46,799
Ambu A/S Class B	14,452	456,623	Cargotec Oyj Class B	3,763	87,836
AP Moller - Maersk A/S Class A	524	572,673	Caverion Oyj (b)	6,815	46,177
AP Moller - Maersk A/S Class B	592	693,467	Citycon Oyj (c)	6,474	45,125
Bavarian Nordic A/S (b)	9,501	260,294	Elisa Oyj	12,933	786,748
Carlsberg A/S Class B	9,521	1,261,906	Finnair Oyj (c)	9,027	8,033
Chr. Hansen Holding A/S	9,383	967,311	Fortum Oyj	40,673	775,723
Coloplast A/S Class B	10,746	1,674,086	F-Secure Oyj (b)	14,547	46,982
Danske Bank A/S (b)	61,192	817,617	Huhtamaki Oyj (b)	8,479	335,332
Demant A/S (b)(c)	11,770	311,756	Kemira Oyj	15,042	194,136
Dfds A/S (b)	1,683	52,209	Kesko Oyj Class B	23,748	406,376
Drilling Co. of 1972 A/S (b)	3,800	80,531	Kone Oyj Class B	30,906	2,130,904
DSV Panalpina A/S	19,132	2,348,856	Konecranes Oyj	5,741	130,234
FLSmidth & Co. A/S (b)	5,396	156,871	Metsa Board Oyj	21,619	146,703
Genmab A/S (b)	5,803	1,955,714	Metso Oyj	10,362	340,426
GN Store Nord A/S	11,749	628,601	Neste Oyj	38,469	1,510,440
H Lundbeck A/S	7,583	286,370	Nokia Oyj (d)	500,526	2,186,550
ISS A/S (b)	13,367	212,137	Nokia Oyj (d)	12,368	53,901
Jyske Bank A/S (b)	5,905	173,668	Nokian Renkaat Oyj (c)	14,145	310,830
Matas A/S	12,409	110,048	Nordea Bank Abp (b)	296,484	2,056,549
Netcompany Group A/S (b)(e)	2,124	139,232	Nordea Bank Abp (b)	4,394	30,380
Nilfisk Holding A/S (b)	3,415	47,178	Orion Oyj Class B	10,056	487,507
NKT A/S (b)	3,679	82,475	Outokumpu Oyj (b)	29,062	83,192
NNIT A/S (e)	5,944	105,158	Outotec Oyj	13,108	72,662
Novo Nordisk A/S Class B	164,282	10,697,036	Sampo Oyj Class A	44,468	1,532,325
Novozymes A/S Class B	20,259	1,173,923	Sanoma Oyj	6,693	67,849
Orsted A/S (e)	17,112	1,973,723	Stora Enso Oyj Class R	52,898	632,956
Pandora A/S	10,220	557,870	TietoEVRY Oyj (b)	7,924	216,849
Per Aarsleff Holding A/S	2,547	91,739	Tokmanni Group Corp.	6,629	98,314
Ringkjøbing Landbobank A/S	2,371	167,889	UPM-Kymmene Oyj	48,533	1,405,306
Rockwool International A/S Class B	777	211,354	Uponor Oyj	8,507	115,172
Royal Unibrew A/S (b)	4,532	377,599	Valmet Oyj	13,607	356,526
Scandinavian Tobacco Group A/S Class A (e)	5,880	86,783	Wartsila OYJ Abp	39,085	324,112
Schouw & Co. A/S	1,823	145,562	YIT Oyj	22,823	124,529
SimCorp A/S	3,736	403,847			17,193,483
Spar Nord Bank A/S	10,370	82,604	FRANCE — 6.1%		
Sydbank A/S (b)	6,778	125,689	ABC arbitrage	11,541	88,662
			Accor SA (b)	15,879	433,229

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Adevinta ASA (b)	21,799	\$ 220,140	Fnac Darty SA (b)	1,174	\$ 48,743
Aeroports de Paris	3,037	313,444	Gaztransport Et Technigaz SA . .	2,012	154,349
Air France-KLM (b)(c)	17,448	79,225	Gecina SA REIT	4,139	511,037
Air Liquide SA	43,928	6,349,428	Genfit (b)(c)	3,337	18,909
Airbus SE (b)	54,197	3,882,212	Getlink SE	39,801	575,372
Akka Technologies (b)(c)	1,111	35,925	Hermes International	2,934	2,462,642
Albioma SA	2,408	99,510	ICADE REIT	2,766	193,084
ALD SA (c)(e)	10,890	108,093	ID Logistics Group (b)	230	44,632
Alstom SA	17,246	803,429	Iliad SA	1,477	288,235
Alten SA (b)	2,626	226,836	Imerys SA	2,415	82,896
Amundi SA (b)(e)	6,238	490,238	Ingenico Group SA (b)	5,475	879,418
Arkema SA	6,828	656,130	Innate Pharma SA (b)	9,314	58,304
Atos SE (b)	8,890	761,930	Interparfums SA (b)	1,283	57,604
AXA SA (c)	178,317	3,751,142	Ipsen SA	3,412	289,355
Beneteau SA	8,515	60,896	IPSOS	5,617	141,561
BioMerieux	3,714	509,901	JCDecaux SA (b)	7,931	148,108
BNP Paribas SA (b)	103,639	4,139,504	Kaufman & Broad SA	1,893	65,508
Bolloré SA	103,643	326,930	Kering SA	6,976	3,812,724
Bonduelle SCA	1,324	31,897	Klepierre SA REIT	17,909	357,868
Bouygues SA (b)	20,257	693,677	Korian SA (b)	5,645	207,125
Bureau Veritas SA (b)	26,573	563,423	La Francaise des Jeux SAEM (e) .	7,960	245,952
Capgemini SE	15,248	1,759,094	Lagardere SCA (b)	4,745	67,768
Carmila SA REIT	4,324	59,485	Legrand SA	25,385	1,928,214
Carrefour SA (c)	55,312	857,514	LISI (b)	1,713	35,781
Casino Guichard Perrachon SA . .	4,904	181,628	L'Oreal SA (b)	23,321	7,524,426
Cellectis SA (b)	6,927	124,061	LVMH Moët Hennessy Louis		
CGG SA (b)	58,359	64,440	Vuitton SE	25,815	11,393,646
Chargeurs SA	4,682	70,805	Maisons du Monde SA (e)	4,452	58,759
Cie de Saint-Gobain (b)	47,285	1,705,556	Mercialys SA REIT	4,163	34,889
Cie Generale des Etablissements			Mersen SA	1,410	33,821
Michelin SCA (c)	15,875	1,654,184	Metropole Television SA (b)	2,287	25,862
Cie Plastic Omnium SA	5,376	110,101	Natixis SA (b)	85,566	225,613
CNP Assurances (b)	17,239	199,883	Nexans SA (b)	3,423	159,210
Coface SA (b)	8,251	54,427	Nexity SA	5,241	170,424
Covivio REIT	4,729	342,904	Orange SA	184,526	2,205,867
Credit Agricole SA (b)	107,227	1,017,876	Orpea	4,990	576,182
Cromwell European Real Estate			Pernod Ricard SA	19,609	3,086,797
Investment Trust	117,300	55,736	Peugeot SA (b)	56,232	921,868
Danone SA	57,345	3,979,258	Publicis Groupe SA	19,574	635,664
Dassault Aviation SA (b)	263	241,227	Quadiant	3,126	45,673
Dassault Systemes SE	12,453	2,161,079	Remy Cointreau SA (c)	2,041	278,359
DBV Technologies SA (b)	3,450	30,679	Renault SA (b)	17,388	444,883
Derichebourg SA	21,744	62,626	Rexel SA	22,007	252,147
Devoteam SA	452	37,256	Rubis SCA	8,148	392,706
Edenred	22,413	982,686	Safran SA (b)	30,213	3,038,219
Eiffage SA (b)	7,045	645,590	Sanofi	104,724	10,676,908
Electricite de France SA	55,197	513,011	Sartorius Stedim Biotech	2,502	634,153
Elior Group SA (e)	8,872	50,742	Schneider Electric SE	51,343	5,709,444
Elis SA (b)	16,014	187,822	SCOR SE (b)	14,101	389,324
Engie SA	173,077	2,145,820	SEB SA	2,048	339,615
Eramet (b)	843	30,394	Societe BIC SA	2,422	123,287
EssilorLuxottica SA (b)	26,185	3,366,561	Societe Generale SA (b)	78,190	1,306,905
Eurazeo SE (b)	5,311	272,825	Sodexo SA	8,003	542,498
Eutelsat Communications SA	21,173	195,796	SOITEC (b)	1,918	213,593
Faurecia SE (b)	6,867	269,711	Sopra Steria Group	1,726	213,457
FFP	451	34,020	SPIE SA	12,511	187,933

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Suez SA	29,919	\$ 351,547	CompuGroup Medical SE & Co. KgaA	2,805	\$ 220,688
Tarkett SA (b)	2,965	34,615	Continental AG (b)	10,290	1,011,308
Teleperformance	5,453	1,388,348	Corestate Capital Holding SA (b)	2,251	45,756
Thales SA	10,000	809,102	Covestro AG (b)(e)	15,726	598,789
TOTAL SA	228,909	8,823,621	CropEnergies AG	4,161	41,861
Trigano SA	508	53,440	CTS Eventim AG & Co. KGaA (b)	5,210	217,481
Ubisoft Entertainment SA (b)	8,036	665,257	Daimler AG	84,590	3,440,377
Unibail-Rodamco-Westfield	34,100	96,959	Delivery Hero SE (b)(e)	12,122	1,245,357
Unibail-Rodamco-Westfield REIT (c)	11,291	636,239	Dermapharm Holding SE	1,218	60,459
Valeo SA	21,804	574,909	Deutsche Bank AG (b)	184,037	1,755,183
Vallourec SA (b)(c)	715	30,145	Deutsche Beteiligungs AG	1,870	63,479
Veolia Environnement SA	49,310	1,113,130	Deutsche Boerse AG	17,682	3,199,034
Verallia SASU (e)	3,512	100,792	Deutsche EuroShop AG (b)	3,832	54,137
Vicat SA	1,828	56,153	Deutsche Lufthansa AG (b)(c)	20,261	203,205
Vilmorin & Cie SA	622	32,939	Deutsche Pfandbriefbank AG (b)(e)	12,164	88,975
Vinci SA	47,774	4,428,380	Deutsche Post AG	92,059	3,379,341
Virbac SA (b)	319	69,902	Deutsche Telekom AG	309,520	5,191,892
Vivendi SA	78,518	2,028,249	Deutsche Wohnen SE	33,405	1,500,607
Wendel SE	2,944	280,881	Deutz AG (b)	12,501	58,808
Worldline SA (b)(e)	12,721	1,108,792	DIC Asset AG	5,992	80,477
		<u>135,291,319</u>	Draegerwerk AG & Co. KGaA Preference Shares	947	77,471
GERMANY — 5.6%			Duerr AG	4,695	122,516
Aareal Bank AG (b)	7,346	143,469	E.ON SE	209,393	2,362,824
Adidas AG (b)	17,750	4,678,358	Eckert & Ziegler Strahlen- und Medizintechnik AG	397	66,468
ADO Properties SA (e)	6,347	173,064	Encavis AG	7,690	112,008
ADVA Optical Networking SE (b)	10,788	71,468	Evonik Industries AG	20,987	534,372
AIXTRON SE (b)	9,176	110,619	Evotec SE (b)	12,890	351,714
Allianz SE	38,654	7,896,188	Flatex AG (b)	2,461	125,493
alstria office REIT-AG	13,655	203,167	Fraport AG Frankfurt Airport Services Worldwide (b)	4,505	197,280
Amadeus Fire AG (b)	685	85,004	Freenet AG	11,584	185,968
Aroundtown SA (b)	113,291	649,160	Fresenius Medical Care AG & Co. KGaA	19,988	1,719,029
AURELIUS Equity Opportunities SE & Co. KGaA	1,948	32,328	Fresenius SE & Co. KGaA	39,028	1,939,199
Aurubis AG	2,664	164,634	Fuchs Petrolub SE Preference Shares	5,675	228,029
BASF SE	85,294	4,789,412	GEA Group AG	15,758	499,976
Bayer AG	91,233	6,760,403	Gerresheimer AG	3,436	317,440
Bayerische Motoren Werke AG	30,436	1,942,449	Grand City Properties SA	10,631	245,800
Bayerische Motoren Werke AG Preference Shares	5,144	249,802	GRENKE AG	2,516	195,109
BayWa AG	2,500	80,800	Hamborner REIT AG	12,734	124,859
Bechtle AG	2,771	490,981	Hamburger Hafen und Logistik AG	2,218	37,655
Beiersdorf AG	9,118	1,036,523	Hannover Rueck SE	5,454	942,289
Bertrandt AG	1,559	61,460	HeidelbergCement AG	13,461	720,366
bet-at-home.com AG	1,390	60,295	HelloFresh SE (b)	12,377	661,900
Bilfinger SE	1,869	35,791	Henkel AG & Co. KGaA Preference Shares	16,330	1,523,012
Borussia Dortmund GmbH & Co. KGaA	6,662	43,174	Henkel AG & Co. KGaA	9,400	786,162
Brenntag AG	13,976	740,778	HOCHTIEF AG	2,491	221,579
CANCOM SE	2,853	152,042			
Carl Zeiss Meditec AG	3,641	354,422			
CECONOMY AG (b)	13,285	46,338			
Cewe Stiftung & Co. KGaA	785	86,777			
Commerzbank AG (b)	90,628	403,791			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hornbach Holding AG & Co. KGaA	1,214	\$ 100,620	SMA Solar Technology AG (b)	2,210	\$ 68,557
HUGO BOSS AG	6,469	195,987	Software AG	3,730	150,609
Hypoport AG (b)	274	121,847	Softwareone Holding AG	4,570	113,840
Indus Holding AG	1,771	59,785	Stabilus SA	2,256	118,370
Infineon Technologies AG	116,160	2,721,035	STO SE & Co. KGaA Preference Shares	608	68,970
Jenoptik AG	4,194	97,949	STRATEC SE	869	85,122
JOST Werke AG (e)	3,047	102,838	Stroeer SE & Co. KGaA (b)	2,557	172,498
Jungheinrich AG Preference Shares	3,727	87,602	Suedzucker AG	6,464	101,987
K+S AG	17,314	109,713	Symrise AG	11,948	1,395,649
KION Group AG	6,763	416,267	TAG Immobilien AG	11,927	284,776
Kloeckner & Co. SE (b)	12,637	69,238	Takkt AG	5,349	54,760
Knorr-Bremse AG	4,375	443,862	TeamViewer AG (b)(e)	12,501	682,368
Koenig & Bauer AG (b)	1,881	42,118	Telefonica Deutschland Holding AG	77,839	229,490
Krones AG	2,176	139,708	Thyssenkrupp AG (b)	37,577	268,001
KWS SAA t SE & Co. KGaA	1,045	78,285	TUI AG	34,483	162,947
LANXESS AG	7,715	407,854	Uniper SE	18,207	587,341
LEG Immobilien AG	6,184	784,107	United Internet AG	9,839	417,900
Merck KGaA	11,812	1,375,054	Varta AG (b)	991	111,796
METRO AG	13,930	132,157	VERBIO Vereinigte BioEnergie AG	7,261	75,996
MLP SE	12,808	78,626	Volkswagen AG	3,719	600,274
MorphoSys AG (b)	2,888	366,047	Volkswagen AG Preference Shares	17,287	2,626,806
MTU Aero Engines AG (b)	4,731	823,413	Vonovia SE	47,996	2,932,748
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	13,424	3,494,452	Vossloh AG (b)	1,786	78,309
Nemetschek SE	5,224	358,841	Wacker Chemie AG	1,482	101,869
New Work SE	256	78,933	Wacker Neuson SE	5,915	89,529
Nordex SE (b)	6,238	62,298	Washtec AG	1,430	58,913
Norma Group SE	2,753	73,667	Wuestenrot & Wuerttembergische AG	2,120	36,115
OSRAM Licht AG (b)	2,290	108,879	Zalando SE (b)(e)	14,425	1,022,998
OSRAM Licht AG (b)	7,441	340,980	zooplus AG (b)	679	111,494
PATRIZIA AG	3,685	89,357			
Pfeiffer Vacuum Technology AG	515	95,069			124,067,859
Porsche Automobil Holding SE Preference Shares	13,851	801,982	GREECE — 0.1%		
ProSiebenSat.1 Media SE (b)	21,077	251,796	Aegean Airlines SA	8,153	36,634
Puma SE (b)	7,504	581,641	Alpha Bank AE (b)	126,379	94,910
Rational AG	264	147,896	Eurobank Ergasias Services and Holdings SA Class A (b)	237,936	110,145
Rheinmetall AG	3,940	342,269	FF Group (b)(f)	122	66
RHOEN-KLINIKUM AG	3,335	68,033	GEK Terna Holding Real Estate Construction SA (b)	9,885	67,169
RIB Software SE	3,613	117,680	Hellenic Exchanges - Athens Stock Exchange SA	14,327	51,099
Rocket Internet SE (b)(e)	6,137	132,183	Hellenic Telecommunications Organization SA	20,338	274,640
RWE AG	54,642	1,912,260	Holding Co. ADMIE IPTO SA	31,100	80,073
Salzgitter AG (b)	3,534	49,712	JUMBO SA	9,840	176,829
SAP SE	97,266	13,592,525	LAMDA Development SA (b)	12,062	81,325
Sartorius AG Preference Shares	3,303	1,089,809	Motor Oil Hellas Corinth Refineries SA	5,457	75,358
Scout24 AG (e)	9,733	752,786	Mytilineos SA	11,055	90,979
Siemens AG	70,899	8,359,021	National Bank of Greece SA (b)	54,691	77,368
Siemens Healthineers AG (e)	13,930	669,380	OPAP SA	18,404	175,334
Siltronic AG	1,900	194,773	Piraeus Bank SA (b)	26,546	47,142
Sirius Real Estate, Ltd.	127,528	120,785			
Sixt Leasing SE	5,269	99,647			
Sixt SE (b)	867	66,546			
Sixt SE Preference Shares	2,921	152,086			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Public Power Corp. SA (b)	11,042	\$ 43,246	Guotai Junan International		
Terna Energy SA	8,992	97,065	Holdings, Ltd.	261,000	\$ 34,251
		1,579,382	Haier Electronics Group Co.,		
HONG KONG — 2.5%			Ltd.	117,000	356,208
AIA Group, Ltd.	1,106,200	10,351,444	Haitong International Securities		
Alibaba Pictures Group, Ltd.			Group, Ltd. (c)	379,000	90,966
(b)(c)	1,680,000	224,914	Hang Lung Group, Ltd.	83,000	194,237
Apollo Future Mobility Group,			Hang Lung Properties, Ltd.	203,000	482,590
Ltd. (b)	1,040,000	65,169	Hang Seng Bank, Ltd.	69,200	1,165,492
ASM Pacific Technology, Ltd. . .	27,600	291,678	Henderson Land Development		
Bank of East Asia, Ltd.	126,340	289,610	Co., Ltd.	130,466	497,561
Bosideng International Holdings,			HK Electric Investments & HK		
Ltd.	324,000	100,882	Electric Investments, Ltd.		
Budweiser Brewing Co. APAC,			Class SS, Stapled Security . . .	246,664	256,209
Ltd. (e)	140,700	411,892	HKBN, Ltd.	64,000	112,229
Cafe de Coral Holdings, Ltd. . . .	26,000	54,048	HKT Trust & HKT, Ltd. Stapled		
Champion REIT	192,000	100,288	Security.	342,000	501,877
China Everbright, Ltd.	90,000	131,119	Hong Kong & China Gas Co.,		
China Gas Holdings, Ltd.	239,400	741,634	Ltd.	964,430	1,498,896
China Grand Pharmaceutical and			Hong Kong Exchanges &		
Healthcare Holdings, Ltd.			Clearing, Ltd.	111,761	4,760,121
Class A	76,000	53,628	Hongkong & Shanghai Hotels		
China Huishan Dairy Holdings			Ltd.	37,000	33,543
Co., Ltd. (b)(f)	66,000	—	Hongkong Land Holdings, Ltd. . .	115,800	481,673
China Mobile, Ltd.	566,000	3,821,687	Hutchison China MediTech, Ltd.		
China Resources Cement			ADR (b)	6,400	176,512
Holdings, Ltd.	276,000	340,399	Hutchison Port Holdings Trust		
China Resources Land, Ltd.	289,333	1,105,894	Stapled Security	472,800	45,563
China State Construction			Hutchison Telecommunications		
International Holdings, Ltd. . .	230,750	135,567	Hong Kong Holdings, Ltd.	346,000	55,166
China Traditional Chinese			Hysan Development Co., Ltd. . . .	67,000	216,293
Medicine Holdings Co., Ltd. . .	238,000	115,135	Jardine Matheson Holdings, Ltd. .	19,900	832,036
China Water Affairs Group, Ltd. .	126,000	91,145	Jardine Strategic Holdings, Ltd. .	19,900	429,265
China Youzan, Ltd. (b)(c)	1,120,000	186,374	Jiayuan International Group,		
Chow Sang Sang Holdings			Ltd.	108,000	44,670
International, Ltd.	60,000	63,814	Johnson Electric Holdings, Ltd. . .	52,500	93,373
Citychamp Watch & Jewellery			K Wah International Holdings,		
Group, Ltd. (b)	286,000	57,197	Ltd.	113,000	48,942
CK Asset Holdings, Ltd.	235,024	1,409,399	Kerry Properties, Ltd.	75,500	196,122
CK Hutchison Holdings, Ltd. . . .	244,024	1,580,209	Kingboard Holdings, Ltd.	88,000	229,699
CK Infrastructure Holdings, Ltd. . .	57,000	294,649	Kingboard Laminates Holdings,		
CLP Holdings, Ltd.	148,500	1,458,463	Ltd.	114,000	115,208
Comba Telecom Systems			Lee & Man Paper		
Holdings, Ltd.	134,000	55,061	Manufacturing, Ltd.	156,000	84,792
Dah Sing Banking Group, Ltd. . .	38,000	34,871	Lifestyle International Holdings,		
Dah Sing Financial Holdings,			Ltd.	41,000	33,837
Ltd.	13,200	37,160	Link REIT	195,300	1,603,455
Dairy Farm International			Luk Fook Holdings International,		
Holdings, Ltd.	30,600	142,985	Ltd.	35,000	76,093
Fairwood Holdings, Ltd. (c)	25,500	57,149	Man Wah Holdings, Ltd.	143,200	137,914
Far East Consortium			Mandarin Oriental International,		
International, Ltd.	108,000	35,408	Ltd.	28,600	43,331
First Pacific Co., Ltd.	386,000	74,059	Melco International		
Galaxy Entertainment Group,			Development, Ltd.	62,000	120,882
Ltd.	205,000	1,406,257	Melco Resorts & Entertainment,		
Guangdong Investment, Ltd. . . .	256,000	441,574	Ltd. ADR.	20,230	313,970
			MTR Corp., Ltd.	137,381	714,488

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NetDragon Websoft Holdings, Ltd.	19,000	\$ 53,578	HUNGARY — 0.1%		
New World Development Co., Ltd.	147,581	700,731	Magyar Telekom Telecommunications PLC . . .	59,891	\$ 72,659
Nine Dragons Paper Holdings, Ltd.	191,000	174,632	MOL Hungarian Oil & Gas PLC (b)	40,674	240,171
Nissin Foods Co., Ltd.	76,000	61,354	OTP Bank Nyrt (b)	21,242	745,841
NWS Holdings, Ltd.	158,968	138,279	Richter Gedeon Nyrt	13,084	271,151
Pacific Basin Shipping, Ltd.	439,000	64,540			<u>1,329,822</u>
Pacific Textiles Holdings, Ltd.	85,000	41,201	INDIA — 2.2%		
PCCW, Ltd.	452,000	258,439	Aarti Industries, Ltd.	3,883	47,973
Power Assets Holdings, Ltd.	125,500	685,744	Aavas Financiers, Ltd. (b)	1,169	20,640
Prosperity REIT	191,000	56,998	Adani Ports & Special Economic Zone, Ltd.	50,750	230,608
Sands China, Ltd.	238,800	940,696	Adani Power, Ltd. (b)	82,554	39,468
Shanghai Industrial Holdings, Ltd.	53,000	81,864	AIA Engineering, Ltd.	3,825	81,187
Shangri-La Asia, Ltd.	76,000	65,672	Alembic Pharmaceuticals, Ltd.	4,179	50,455
Shenzhen International Holdings, Ltd.	118,746	190,084	Ambuja Cements, Ltd.	52,062	133,473
Shimao Group Holdings, Ltd.	111,500	476,695	Apollo Hospitals Enterprise, Ltd.	6,404	114,599
Shun Tak Holdings, Ltd.	122,000	45,679	Ashok Leyland, Ltd.	96,463	60,087
Sino Biopharmaceutical, Ltd.	620,000	1,168,580	Asian Paints, Ltd.	24,636	550,791
Sino Land Co., Ltd.	268,965	340,296	Astral Poly Technik, Ltd.	7,155	90,688
SJM Holdings, Ltd.	179,000	200,684	AstraZeneca Pharma India, Ltd.	1,288	60,498
SSY Group, Ltd.	204,000	139,764	Atul, Ltd.	634	38,305
Sun Art Retail Group, Ltd.	251,500	431,482	AU Small Finance Bank, Ltd. (e).	13,987	100,199
Sun Hung Kai Properties, Ltd.	144,000	1,839,645	Aurobindo Pharma, Ltd.	23,836	243,588
SUNeVision Holdings, Ltd.	63,000	49,604	Avenue Supermarts, Ltd. (b)(e)	14,323	439,576
Sunlight Real Estate Investment Trust.	122,000	60,821	Axis Bank, Ltd.	188,084	1,017,490
Swire Pacific, Ltd. Class A	51,000	271,055	Bajaj Auto, Ltd.	7,793	291,527
Swire Properties, Ltd.	119,800	305,872	Bajaj Electricals, Ltd.	14,427	75,068
Techtronic Industries Co., Ltd.	122,500	1,212,090	Bajaj Finance, Ltd.	15,528	584,445
Television Broadcasts, Ltd.	29,700	34,616	Bajaj Finserv, Ltd.	3,547	274,862
TIMES NEIGHBORHOOD	42,000	57,426	Balkrishna Industries, Ltd.	7,352	123,420
United Laboratories International Holdings, Ltd.	60,000	51,961	Balrampur Chini Mills, Ltd.	31,845	56,891
Value Partners Group, Ltd.	187,000	95,328	Bandhan Bank, Ltd. (e)	35,286	150,477
Vinda International Holdings, Ltd.	38,000	136,508	BASF India, Ltd.	5,048	76,173
Vitasoy International Holdings, Ltd.	74,000	284,436	Bata India, Ltd.	2,849	49,352
VTech Holdings, Ltd.	15,300	92,170	Bayer CropScience, Ltd.	1,002	78,694
WH Group, Ltd. (e)	869,000	750,989	Berger Paints India, Ltd.	15,876	103,996
Wharf Holdings, Ltd. (c)	90,000	184,157	Bharat Forge, Ltd.	16,336	69,090
Wharf Real Estate Investment Co., Ltd. (c)	121,000	580,877	Bharat Petroleum Corp., Ltd.	52,710	261,368
Wheelock & Co., Ltd.	84,000	663,982	Bharti Airtel, Ltd. (b)	227,983	1,693,223
Xinyi Glass Holdings, Ltd.	156,000	192,524	Bharti Infratel, Ltd.	17,640	51,849
Yue Yuen Industrial Holdings, Ltd.	56,500	86,122	Biocon, Ltd.	26,500	136,539
Yuexiu Property Co., Ltd.	714,000	128,067	Blue Dart Express, Ltd.	2,241	60,515
Yuexiu Real Estate Investment Trust.	123,000	56,375	Blue Star, Ltd.	6,804	45,201
Yuexiu Transport Infrastructure, Ltd.	84,000	58,926	Bosch, Ltd.	698	105,678
		<u>55,348,769</u>	Britannia Industries, Ltd.	5,514	263,701
			Can Fin Homes, Ltd.	1,361	6,094
			Carborundum Universal, Ltd.	16,876	62,471
			Cipla, Ltd.	30,767	260,921
			City Union Bank, Ltd.	9,416	15,146
			Coal India, Ltd.	124,991	220,803
			Colgate-Palmolive India, Ltd.	6,062	113,081
			Container Corp. Of India, Ltd.	18,212	100,705
			Coromandel International, Ltd.	6,490	64,855

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Crompton Greaves Consumer Electricals, Ltd.	43,446	\$ 137,417	InterGlobe Aviation, Ltd. (e)	8,111	\$ 105,892
Dabur India, Ltd.	47,756	294,961	ITC, Ltd.	308,350	796,188
DCB Bank, Ltd. (b)	34,567	34,699	Jindal Steel & Power, Ltd. (b)	42,048	91,462
Divi's Laboratories, Ltd.	7,572	228,702	JK Cement, Ltd.	4,955	90,434
DLF, Ltd.	51,417	100,923	JSW Steel, Ltd.	78,136	197,887
Dr Lal PathLabs, Ltd. (e)	2,694	55,818	Jubilant Foodworks, Ltd.	6,372	145,826
Dr Reddy's Laboratories, Ltd.	10,622	556,378	Kajaria Ceramics, Ltd.	12,979	67,629
Edelweiss Financial Services, Ltd.	58,647	48,607	Karur Vysya Bank, Ltd.	19,609	8,797
Eicher Motors, Ltd.	1,242	301,576	Kaveri Seed Co., Ltd.	10,556	80,556
EID Parry India, Ltd. (b)	2,695	9,942	KEI Industries, Ltd.	9,323	43,141
Escorts, Ltd.	5,547	76,430	Lakshmi Machine Works, Ltd.	1,452	54,881
FDC, Ltd.	15,589	57,695	Larsen & Toubro, Ltd. GDR.	2,055	25,564
Federal Bank, Ltd.	146,800	99,470	Larsen & Toubro, Ltd.	40,314	505,941
Finolex Industries, Ltd.	9,992	65,990	LIC Housing Finance, Ltd.	27,542	96,945
Fortis Healthcare, Ltd. (b)	45,663	73,652	Lupin, Ltd.	24,227	292,735
GAIL India, Ltd.	130,252	177,327	Mahanagar Gas, Ltd.	3,649	51,031
GAIL India, Ltd. GDR	1,422	11,233	Mahindra & Mahindra Financial Services, Ltd.	27,266	60,597
Galaxy Surfactants, Ltd.	4,286	84,235	Mahindra & Mahindra, Ltd. GDR.	3,302	21,916
Glenmark Pharmaceuticals, Ltd.	13,064	77,970	Mahindra & Mahindra, Ltd.	70,227	476,681
Godrej Consumer Products, Ltd.	37,767	346,046	Manappuram Finance, Ltd.	37,333	75,105
Godrej Properties, Ltd. (b)	4,954	57,028	Marico, Ltd.	33,140	154,513
Granules India, Ltd.	7,280	19,508	Maruti Suzuki India, Ltd.	11,140	862,370
Grasim Industries, Ltd.	21,952	180,321	Max Financial Services, Ltd. (b)	15,780	113,561
Gujarat Gas, Ltd.	15,258	64,502	Mindtree, Ltd.	3,800	46,621
Gulf Oil Lubricants India, Ltd.	3,534	26,697	Motherson Sumi Systems, Ltd.	82,206	103,442
Havells India, Ltd.	19,396	148,816	Mphasis, Ltd.	6,599	76,992
HCL Technologies, Ltd.	95,858	707,423	Natco Pharma, Ltd.	7,601	63,892
HDFC Asset Management Co., Ltd. (e)	3,753	123,544	NESCO, Ltd.	5,149	29,042
HDFC Life Insurance Co., Ltd. (b)(e)	65,155	475,902	Nestle India, Ltd.	2,149	487,941
HeidelbergCement India, Ltd.	37,912	89,279	NTPC, Ltd.	245,225	311,987
Hero MotoCorp, Ltd.	10,709	361,889	Oil & Natural Gas Corp., Ltd.	232,372	252,318
Hindalco Industries, Ltd.	105,540	206,676	Orient Electric, Ltd.	13,712	37,192
Hindustan Petroleum Corp., Ltd.	57,590	165,765	Page Industries, Ltd.	490	129,249
Hindustan Unilever, Ltd.	76,363	2,207,713	Petronet LNG, Ltd.	45,619	156,120
Housing Development Finance Corp., Ltd.	152,467	3,545,181	Phoenix Mills, Ltd.	8,044	62,429
ICICI Bank, Ltd. ADR	29,436	273,460	PI Industries, Ltd.	5,742	114,224
ICICI Bank, Ltd.	385,450	1,797,024	Pidilite Industries, Ltd.	10,715	194,716
ICICI Lombard General Insurance Co., Ltd. (e)	18,887	317,266	Piramal Enterprises, Ltd.	8,320	149,747
ICICI Prudential Life Insurance Co., Ltd. (e)	24,200	136,810	Power Grid Corp. of India, Ltd.	171,125	396,905
IDFC First Bank, Ltd. (b)	188,111	64,177	Prestige Estates Projects, Ltd.	13,088	36,346
IIFL Finance, Ltd.	39,096	38,189	Procter & Gamble Health, Ltd. (b)	760	41,006
Indiabulls Housing Finance, Ltd.	26,026	71,370	PVR, Ltd.	3,937	52,430
Indiabulls Ventures, Ltd.	21,764	33,920	Rajesh Exports, Ltd.	10,314	63,630
Indian Hotels Co., Ltd.	45,062	47,747	Rallis India, Ltd.	37,687	136,083
Indian Oil Corp., Ltd.	173,890	197,055	RBL Bank, Ltd. (e)	36,130	83,350
Indraprastha Gas, Ltd. (b)	19,502	114,682	REC, Ltd.	54,149	77,745
Info Edge India, Ltd.	5,735	209,431	Redington India, Ltd.	45,228	52,652
Infosys, Ltd. ADR	46,520	449,383	Reliance Industries, Ltd. GDR (e)	3,884	179,525
Infosys, Ltd.	269,848	2,623,113	Reliance Industries, Ltd.	259,002	5,891,367
Inox Leisure, Ltd.	20,361	61,309	Reliance Industries, Ltd. GDR (e)	3,000	138,600
			Rhi Magnesita NV.	1,998	60,806

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sanofi India, Ltd.	510	\$ 53,203	Zee Entertainment Enterprises, Ltd.	67,492	\$ 153,324
SBI Life Insurance Co., Ltd. (b)(e)	36,943	394,440			48,685,001
Shree Cement, Ltd.	804	245,810			
Shriram Transport Finance Co., Ltd.	13,935	127,169	INDONESIA — 0.4%		
Siemens, Ltd.	6,614	96,108	Ace Hardware Indonesia Tbk PT (b)	438,100	46,394
Sobha, Ltd.	12,486	37,672	Adaro Energy Tbk PT	1,258,000	88,504
SPANDANA SPHOORTY FINANCIAL COMMON			Astra International Tbk PT	2,124,900	718,721
STOCK INR10.0 (b)	5,000	36,041	Bank Central Asia Tbk PT	870,800	1,742,297
SpiceJet, Ltd. (b)	6,570	4,368	Bank Mandiri Persero Tbk PT	1,876,600	651,611
SRF, Ltd.	1,281	61,256	Bank Negara Indonesia Persero Tbk PT	651,900	210,631
State Bank of India (b)	182,304	431,873	Bank Rakyat Indonesia Persero Tbk PT	5,175,200	1,104,611
State Bank of India GDR (b)(c)	1,020	24,021	Bank Tabungan Negara Persero Tbk PT	370,200	32,604
Strides Pharma Science, Ltd.	5,713	30,875	Bank Tabungan Pensiunan Nasional Syariah Tbk PT	170,800	38,267
Sun Pharma Advanced Research Co., Ltd. (b)	8,505	18,267	Barito Pacific Tbk PT (b)	2,421,300	198,133
Sun Pharmaceutical Industries, Ltd.	84,827	532,504	Bukit Asam Tbk PT	469,600	67,109
Sundaram Finance, Ltd.	3,454	66,462	Bumi Serpong Damai Tbk PT (b)	1,332,000	69,642
Sunteck Realty, Ltd.	14,806	37,186	Charoen Pokphand Indonesia Tbk PT	574,800	225,389
Supreme Industries, Ltd.	3,520	52,530	Ciputra Development Tbk PT	929,100	40,057
Symphony, Ltd.	3,877	45,104	Gudang Garam Tbk PT	43,700	144,707
Tata Communications, Ltd.	6,812	55,475	Hanjaya Mandala Sampoerna Tbk PT	833,400	96,760
Tata Consultancy Services, Ltd.	83,631	2,302,154	Indah Kiat Pulp & Paper Corp. Tbk PT	239,400	100,996
Tata Consumer Products, Ltd.	40,179	206,343	Indocement Tunggal Prakarsa Tbk PT	146,800	121,861
Tata Motors, Ltd. ADR (b)(c)	1,078	7,082	Indofood CBP Sukses Makmur Tbk PT	220,400	144,647
Tata Motors, Ltd. (b)	143,863	188,681	Indofood Sukses Makmur Tbk PT	409,500	188,043
Tata Power Co., Ltd.	115,538	68,866	Jasa Marga Persero Tbk PT	150,175	46,417
Tata Steel, Ltd.	25,361	111,041	Kalbe Farma Tbk PT	1,941,600	199,186
Tata Steel, Ltd. GDR	1,300	5,474	Matahari Department Store Tbk PT (b)	260,400	29,572
TeamLease Services, Ltd. (b)	1,645	36,588	Media Nusantara Citra Tbk PT	419,700	26,736
Tech Mahindra, Ltd.	42,809	308,017	Pabrik Kertas Tjiwi Kimia Tbk PT	133,200	48,550
Timken India, Ltd.	6,375	80,282	Pakuwon Jati Tbk PT	1,357,000	39,766
Titan Co., Ltd.	31,142	392,114	Perusahaan Gas Negara Tbk PT	631,200	50,595
Torrent Pharmaceuticals, Ltd.	4,600	144,639	Semen Indonesia Persero Tbk PT	217,000	147,023
Torrent Power, Ltd.	10,653	45,071	Summarecon Agung Tbk PT	864,100	35,701
Tube Investments of India, Ltd.	9,555	56,284	Surya Citra Media Tbk PT	511,200	41,993
TV18 Broadcast, Ltd. (b)	322,994	144,766	Telekomunikasi Indonesia Persero Tbk PT	4,592,600	983,791
Ujjivan Financial Services, Ltd.	1,086	3,165	Tower Bersama Infrastructure Tbk PT	785,500	61,161
UltraTech Cement, Ltd.	9,938	513,766	Unilever Indonesia Tbk PT	744,500	413,141
United Spirits, Ltd. (b)	25,960	203,647	United Tractors Tbk PT	146,700	170,702
UPL, Ltd.	39,039	220,245	XL Axiata Tbk PT	213,000	41,576
Varun Beverages, Ltd.	5,485	49,559			8,366,894
Vedanta, Ltd.	166,866	238,389			
Vedanta, Ltd. ADR	1,433	8,039			
Vinati Organics, Ltd.	4,690	60,036			
V-Mart Retail, Ltd.	2,562	59,243			
Vodafone Idea, Ltd. (b)	693,861	97,253			
Voltas, Ltd.	9,215	66,752			
Wipro, Ltd. ADR	7,834	25,931			
Wipro, Ltd.	89,084	260,047			
Wockhardt, Ltd. (b)	5,297	19,740			
Yes Bank, Ltd.	122,251	42,069			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
IRELAND — 0.4%			Harel Insurance Investments &		
AerCap Holdings NV (b)	12,223	\$ 376,468	Financial Services, Ltd.	14,865	\$ 80,893
AIB Group PLC (b)	54,869	69,258	Hilan, Ltd. (b)	1,722	69,768
Bank of Ireland Group PLC (b) . .	73,987	152,404	ICL Group, Ltd.	60,469	180,275
C&C Group PLC	16,149	45,904	Isracard, Ltd.	4,502	10,256
COSMO Pharmaceuticals NV			Israel Corp., Ltd. (b)	350	28,816
(b)	890	81,493	Israel Discount Bank, Ltd.		
CRH PLC	71,868	2,472,945	Class A	105,844	323,102
Flutter Entertainment PLC (c) . .	8,376	1,105,491	Ituran Location and Control,		
Flutter Entertainment PLC.	4,686	612,594	Ltd.	2,300	36,846
Glanbia PLC	14,863	168,848	Kornit Digital, Ltd. (b)(c)	3,800	202,844
Greencore Group PLC	38,062	59,043	Matrix IT, Ltd.	4,080	87,263
Hibernia REIT PLC.	81,189	102,470	Maytronics, Ltd.	9,751	110,886
James Hardie Industries PLC . . .	40,045	769,822	Mega Or Holdings, Ltd.	2,173	48,612
Kerry Group PLC Class A	14,953	1,856,992	Mehadrin, Ltd. (b)	0	8
Keywords Studios PLC (c).	4,784	107,109	Melisron, Ltd.	2,227	84,171
Kingspan Group PLC.	13,936	899,377	Mivne Real Estate KD, Ltd. (b) . .	61,556	111,652
Smurfit Kappa Group PLC	18,699	628,198	Mizrahi Tefahot Bank, Ltd.	12,097	227,501
UDG Healthcare PLC.	22,621	200,491	Naphtha Israel Petroleum Corp.,		
		<u>9,708,907</u>	Ltd. (b)	12,597	41,246
			Nice, Ltd. (b)	5,650	1,065,960
			Norstar Holdings, Inc.	3,895	19,278
			Nova Measuring Instruments,		
			Ltd. (b)	2,278	109,840
			Oil Refineries, Ltd.	162,289	30,328
			Partner Communications Co.,		
			Ltd. (b)	17,416	77,294
			Paz Oil Co., Ltd.	926	74,490
			Phoenix Holdings, Ltd. (b)	13,973	51,934
			Plus500, Ltd.	10,246	166,647
			Property & Building Corp., Ltd. .	682	40,990
			Radware, Ltd. (b)	4,000	94,360
			Rami Levy Chain Stores		
			Hashikma Marketing 2006,		
			Ltd.	1,480	82,158
			Reit 1, Ltd.	26,757	98,251
			Sapiens International Corp. NV .	3,605	97,312
			Shapir Engineering and Industry,		
			Ltd. (b)	13,487	82,155
			Shikun & Binui, Ltd. (b)	18,876	67,590
			Shufersal, Ltd.	16,242	106,201
			Strauss Group, Ltd.	4,796	133,091
			Summit Real Estate Holdings,		
			Ltd.	5,965	54,715
			Teva Pharmaceutical Industries,		
			Ltd. ADR (b)	82,453	1,016,646
			Teva Pharmaceutical Industries,		
			Ltd. (b)	19,463	238,127
			Tower Semiconductor, Ltd. (b) . .	9,194	175,102
			UroGen Pharma, Ltd. (b)(c)	2,000	52,240
			Wix.com, Ltd. (b)	4,700	1,204,234
					<u>11,751,261</u>
			ITALY — 1.4%		
			A2A SpA	121,134	172,131
			ACEA SpA	4,921	94,590
			Amplifon SpA (b)	11,871	317,035

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Anima Holding SpA (e)	17,421	\$ 75,224	La Doria SpA	7,554	\$ 96,426
Arnoldo Mondadori Editore SpA (b)	41,346	44,750	Leonardo SpA	32,213	214,676
Ascopiave SpA	16,517	69,571	MARR SpA (b)	3,554	53,452
Assicurazioni Generali SpA	99,918	1,517,308	Mediaset SpA (b)(c)	40,137	71,437
ASTM SpA	4,277	97,894	Mediobanca Banca di Credito Finanziario SpA	56,268	406,201
Atlantia SpA (b)	44,648	721,970	Moncler SpA (b)	17,976	691,026
Autogrill SpA (b)	11,566	61,049	Nexi SpA (b)(e)	34,951	605,880
Azimut Holding SpA	9,951	170,742	Piaggio & C SpA	24,484	59,327
Banca Farmafactoring SpA (b)(e)	13,422	76,452	Pirelli & C SpA (b)(e)	44,955	191,194
Banca Generali SpA	6,505	195,536	Poste Italiane SpA (e)	44,763	390,894
Banca Mediolanum SpA	11,786	84,794	Prysmian SpA	21,944	508,906
Banca Popolare di Sondrio SCPA (b)	56,342	106,779	RAI Way SpA (e)	11,872	78,065
Banco BPM SpA (b)	118,186	176,966	Recordati SpA	9,463	473,368
BPER Banca (b)(c)	37,413	93,500	Reply SpA	1,871	151,783
Brembo SpA (b)(c)	17,541	162,868	Saipem SpA	65,470	164,220
Brunello Cucinelli SpA (b)	3,092	92,082	Salvatore Ferragamo SpA (b)	6,814	92,372
Buzzi Unicem SpA	3,778	47,093	Saras SpA (b)	44,370	34,966
Buzzi Unicem SpA	8,867	191,536	Sesa SpA	1,926	116,839
Cairo Communication SpA (b)	36,098	59,437	Snam SpA	185,216	902,674
Carel Industries SpA (e)	5,036	92,559	Societa Cattolica di Assicurazioni SC (c)	13,369	76,925
Cerved Group SpA (b)	15,889	114,247	Tamburi Investment Partners SpA	9,384	61,326
CIR SpA-Compagnie Industriali	81,273	37,973	Technogym SpA (b)(e)	9,301	77,819
Credito Valtellinese SpA (b)	10,643	63,159	Telecom Italia SpA (c)(d)	763,643	301,037
Davide Campari-Milano SpA	50,016	422,851	Telecom Italia SpA (d)	548,107	213,257
De' Longhi SpA (b)	5,153	135,116	Terna Rete Elettrica Nazionale SpA	126,622	873,110
DiaSorin SpA	2,120	407,010	Tinexta SpA (b)	5,449	73,073
doValue SpA (b)(c)(e)	6,479	58,433	UniCredit SpA (b)	196,875	1,816,436
El.En. SpA	2,722	69,007	Unione di Banche Italiane SpA (b)	88,442	290,215
Enav SpA (e)	23,366	105,518	Unipol Gruppo SpA (b)	33,290	130,006
Enel SpA	754,700	6,524,948	Zignago Vetro SpA	3,618	54,133
Eni SpA	236,054	2,262,110			
ERG SpA	5,487	118,529			
Falck Renewables SpA	16,956	103,990			
Ferrari NV	11,696	2,002,845			
Fila SpA (b)	4,681	46,239	JAPAN — 16.7%		
FinecoBank Banca Fineco SpA (b)	55,369	749,135	77 Bank, Ltd.	4,900	73,138
Gruppo MutuiOnline SpA	3,985	85,129	ABC-Mart, Inc.	2,900	170,266
Hera SpA	66,151	248,303	Acom Co., Ltd.	36,100	138,263
Illimity Bank SpA	8,543	70,637	Activia Properties, Inc. REIT	63	218,485
IMA Industria Macchine Automatiche SpA (c)	2,085	125,285	Adastra Co., Ltd.	2,800	44,557
Immobiliare Grande Distribuzione SIHQ SpA REIT	13,675	54,111	ADEKA Corp.	7,500	99,776
Infrastrutture Wireless Italiane SpA (e)	19,497	195,655	Advan Co., Ltd. (c)	7,300	91,075
Interpump Group SpA	7,226	215,368	Advance Residence Investment Corp. REIT	128	381,215
Intesa Sanpaolo SpA (b)	1,381,032	2,653,089	Advantest Corp.	18,100	1,033,837
Iren SpA	52,897	131,316	Aeon Co., Ltd.	60,900	1,417,991
Italgas SpA	37,542	218,413	Aeon Delight Co., Ltd.	2,000	55,804
Italmobiliare SpA	2,891	94,547	AEON Financial Service Co., Ltd.	10,500	115,258
Juventus Football Club SpA (b)(c)	49,118	50,985	Aeon Mall Co., Ltd.	8,700	115,709
			AEON REIT Investment Corp.	136	144,717
			AGC, Inc.	14,800	424,663
			Ai Holdings Corp. (c)	4,100	59,346
			Aica Kogyo Co., Ltd.	4,600	151,295
					31,356,857

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Aichi Bank, Ltd.	2,200	\$ 56,954	Bank of Okinawa, Ltd.	2,300	\$ 66,367
Aichi Corp.	11,000	76,087	Bank of the Ryukyus, Ltd.	7,800	69,540
Aida Engineering, Ltd.	8,700	58,919	BayCurrent Consulting, Inc.	1,500	125,525
Aiful Corp. (b)	30,500	67,463	Belc Co., Ltd.	1,500	102,809
Ain Holdings, Inc.	1,700	111,696	Benefit One, Inc.	4,200	84,757
Air Water, Inc.	17,200	243,220	Benesse Holdings, Inc.	6,600	177,157
Aisin Seiki Co., Ltd.	13,800	404,842	BeNEXT Group, Inc.	5,700	50,148
Ajinomoto Co., Inc.	37,800	627,813	Bic Camera, Inc.	9,400	99,945
Akatsuki, Inc. (c)	1,100	39,271	BML, Inc.	3,000	78,204
Akita Bank, Ltd.	3,600	48,541	Bridgestone Corp. (c)	51,700	1,670,032
Alfresa Holdings Corp.	15,700	329,368	Broadleaf Co., Ltd. (c)	12,400	60,899
Alpen Co., Ltd. (c)	6,500	101,191	BRONCO BILLY Co., Ltd. (c)	3,200	71,968
Alps Alpine Co., Ltd.	17,300	223,170	Brother Industries, Ltd.	19,200	347,177
Altech Corp.	1,300	23,010	Bunka Shutter Co., Ltd.	10,500	72,779
Amada Co., Ltd.	31,200	255,674	Calbee, Inc.	6,600	182,574
Amano Corp.	4,900	102,035	Canon Marketing Japan, Inc.	4,800	98,235
Amuse, Inc. (c)	2,700	55,406	Canon, Inc. (c)	90,500	1,806,802
ANA Holdings, Inc. (b)(c)	12,400	283,613	Capcom Co., Ltd.	8,700	318,718
Anest Iwata Corp.	7,800	60,803	Casio Computer Co., Ltd.	15,800	275,870
AnGes, Inc. (b)(c)	16,700	345,182	Cawachi, Ltd.	5,300	137,006
Anicom Holdings, Inc.	1,800	76,532	Central Glass Co., Ltd.	3,300	56,177
Anritsu Corp.	12,600	299,590	Central Japan Railway Co.	13,000	2,012,233
Aomori Bank, Ltd.	2,800	58,394	Central Security Patrols Co., Ltd. (c)	1,400	55,650
Aozora Bank, Ltd. (c)	11,600	202,440	Chiba Bank, Ltd.	52,500	248,414
Arata Corp.	1,900	85,433	Chiyoda Co., Ltd.	5,100	55,915
Arcland Sakamoto Co., Ltd.	7,200	126,338	Chiyoda Corp. (b)	14,600	38,570
Arcland Service Holdings Co., Ltd.	4,100	72,816	Chofu Seisakusho Co., Ltd.	3,100	65,140
Arcs Co., Ltd.	3,700	74,617	Chubu Electric Power Co., Inc.	56,600	710,466
Argo Graphics, Inc.	2,900	90,908	Chubu Shiryō Co., Ltd. (c)	6,500	98,598
Ariake Japan Co., Ltd.	1,200	76,076	Chugai Pharmaceutical Co., Ltd.	60,900	3,263,302
ARTERIA Networks Corp.	5,200	92,505	Chugoku Bank, Ltd.	11,600	107,718
Aruhi Corp. (b)(c)	3,000	42,903	Chugoku Electric Power Co., Inc.	24,300	324,239
As One Corp.	1,300	142,060	Chugoku Marine Paints, Ltd.	8,400	62,604
Asahi Co., Ltd.	5,300	73,384	Chukyo Bank, Ltd.	3,500	69,863
Asahi Diamond Industrial Co., Ltd. (c)	16,600	75,681	CI Takiron Corp.	12,200	79,487
Asahi Group Holdings, Ltd.	32,000	1,124,849	Citizen Watch Co., Ltd.	23,300	76,017
Asahi Holdings, Inc.	3,200	85,259	CKD Corp.	5,700	101,524
Asahi Intecc Co., Ltd.	17,800	508,442	Coca-Cola Bottlers Japan Holdings, Inc.	10,700	194,222
Asahi Kasei Corp.	111,700	915,115	cocokara fine, Inc.	1,500	81,152
Asics Corp.	10,800	123,579	COLOPL, Inc. (c)	4,900	44,850
ASKA Pharmaceutical Co., Ltd.	7,100	80,177	Colowide Co., Ltd. (c)	5,200	71,043
ASKUL Corp.	2,400	77,152	Comforia Residential REIT, Inc.	50	149,265
Astellas Pharma, Inc.	175,400	2,931,546	Computer Engineering & Consulting, Ltd.	3,800	60,288
Atom Corp. (c)	8,300	63,192	COMSYS Holdings Corp.	9,300	276,022
Autobacs Seven Co., Ltd.	6,500	82,200	Comture Corp. (c)	1,700	44,365
Avex, Inc.	6,600	52,255	Concordia Financial Group, Ltd.	106,900	343,976
Awa Bank, Ltd.	2,900	65,391	CONEXIO Corp.	5,500	72,869
Axial Retailing, Inc.	2,100	84,137	COOKPAD, Inc. (c)	26,600	77,994
Azbil Corp.	10,000	305,900	Cosel Co., Ltd.	7,800	68,177
Bandai Namco Holdings, Inc.	17,700	932,471	Cosmo Energy Holdings Co., Ltd.	4,000	58,820
Bando Chemical Industries, Ltd.	9,200	56,036	Cosmos Pharmaceutical Corp.	2,000	307,125
Bank of Iwate, Ltd.	1,300	31,532			
Bank of Kyoto, Ltd. (c)	5,500	195,577			
Bank of Nagoya, Ltd.	3,700	79,627			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Create SD Holdings Co., Ltd.	2,400	\$ 74,940	Dowa Holdings Co., Ltd.	4,400	\$ 133,663
Credit Saison Co., Ltd.	12,900	148,346	DTS Corp.	3,400	70,217
Curves Holdings Co., Ltd. (b)(c)	4,300	23,599	Duskin Co., Ltd.	3,800	96,899
CyberAgent, Inc.	9,800	482,108	Earth Corp.	1,200	91,589
CYBERDYNE, Inc. (b)(c)	11,000	46,188	East Japan Railway Co.	27,300	1,893,338
Cybozu, Inc.	7,400	232,432	Ebara Corp.	10,300	243,252
Dai Nippon Printing Co., Ltd.			EDION Corp.	7,600	77,256
(c)	20,200	464,793	eGuarantee, Inc.	5,300	125,897
Daicel Corp.	24,500	190,042	Ehime Bank, Ltd.	6,900	74,756
Dai-Dan Co., Ltd.	1,100	28,820	Eiken Chemical Co., Ltd.	3,800	60,878
Daido Metal Co., Ltd.	15,200	77,308	Eisai Co., Ltd.	22,900	1,820,897
Daido Steel Co., Ltd.	4,200	129,058	Elan Corp. (c)	2,000	35,281
Daifuku Co., Ltd.	8,800	771,805	Elecom Co., Ltd.	1,800	88,250
Daihen Corp.	2,300	82,400	Electric Power Development Co., Ltd.	12,800	242,845
Daiho Corp.	2,700	60,960	EM Systems Co., Ltd.	15,200	138,932
Daiichi Jitsugyo Co., Ltd.	2,400	81,535	Enigma, Inc. (c)	2,600	32,137
Dai-ichi Life Holdings, Inc.	95,600	1,145,287	en-japan, Inc.	2,300	57,298
Daiichi Sankyo Co., Ltd.	52,200	4,273,084	Enplas Corp.	2,200	48,727
Daiichikosho Co., Ltd.	3,500	104,803	eRex Co., Ltd.	3,000	39,563
Daiken Corp.	4,000	67,425	ES-Con Japan, Ltd.	8,700	66,309
Daikin Industries, Ltd.	23,100	3,740,697	ESPEC Corp. (c)	4,100	68,163
Daikokutenbussan Co., Ltd.	2,200	98,784	Ezaki Glico Co., Ltd. (c)	3,900	186,084
Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	2,400	52,131	FamilyMart Co., Ltd.	23,000	395,191
Daio Paper Corp. (c)	4,900	65,523	FAN Communications, Inc.	14,400	59,894
Daiseki Co., Ltd.	2,800	75,123	Fancl Corp.	9,300	277,347
Daishi Hokuetsu Financial Group, Inc.	3,500	71,070	FANUC Corp.	17,500	3,139,840
Daito Trust Construction Co., Ltd.	6,500	599,549	Fast Retailing Co., Ltd.	5,400	3,106,355
Daiwa House Industry Co., Ltd.	52,100	1,231,362	Feed One Co., Ltd.	51,700	96,877
Daiwa House REIT Investment Corp.	180	423,821	Financial Products Group Co., Ltd. (c)	7,200	39,927
Daiwa Industries, Ltd.	6,600	55,588	Foster Electric Co., Ltd.	3,100	30,367
Daiwa Office Investment Corp. REIT	32	176,884	FP Corp.	2,200	176,319
Daiwa Securities Group, Inc.	134,300	564,651	France Bed Holdings Co., Ltd.	7,600	59,719
Daiwa Securities Living Investments Corp. REIT	133	123,969	Frontier Real Estate Investment Corp. REIT (c)	42	132,982
Daiwabo Holdings Co., Ltd.	1,700	111,664	Fuji Co., Ltd.	4,000	69,669
DCM Holdings Co., Ltd.	9,000	103,284	Fuji Corp.	7,600	133,638
DeNA Co., Ltd.	10,300	128,706	Fuji Electric Co., Ltd.	12,500	344,336
Denka Co., Ltd.	6,200	152,088	Fuji Kyuko Co., Ltd. (c)	2,700	84,520
Denso Corp.	39,200	1,538,591	Fuji Oil Holdings, Inc.	2,400	61,805
Dentsu Group, Inc. (c)	18,700	443,964	Fuji Seal International, Inc.	3,900	75,961
Denyo Co., Ltd.	4,200	74,667	Fuji Soft, Inc.	1,600	63,558
Descente, Ltd. (b)(c)	2,700	37,427	Fujicco Co., Ltd.	4,500	83,722
Dexerials Corp.	9,400	74,164	FUJIFILM Holdings Corp.	33,400	1,430,769
DIC Corp. (c)	5,900	148,631	Fujikura, Ltd.	39,500	114,442
Digital Arts, Inc.	1,100	89,526	Fujimi, Inc.	2,900	89,573
Digital Garage, Inc.	2,100	67,330	Fujimori Kogyo Co., Ltd.	2,700	94,197
Dip Corp.	2,900	58,957	Fujio Food System Co., Ltd. (c)	4,800	63,868
Disco Corp.	2,400	585,821	Fujitec Co., Ltd.	5,700	104,970
DKK Co., Ltd.	2,400	58,097	Fujitsu General, Ltd.	4,300	88,416
DMG Mori Co., Ltd. (c)	5,500	67,261	Fujitsu, Ltd.	17,800	2,085,822
Doshisha Co., Ltd.	4,900	74,231	Fujiya Co., Ltd.	3,600	74,485
			Fukuda Corp.	1,800	81,704
			Fukui Computer Holdings, Inc.	3,000	76,274
			Fukuoka Financial Group, Inc.	13,200	208,878

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Fukuoka REIT Corp.	76	\$ 92,856	Hitachi Construction Machinery		
Fukushima Galilei Co., Ltd.	2,400	76,280	Co., Ltd.	9,600	\$ 266,900
Fukuyama Transporting Co.,			Hitachi Metals, Ltd.	17,900	214,725
Ltd.	3,000	105,210	Hitachi Transport System, Ltd.	4,800	128,482
FULLCAST Holdings Co., Ltd.	3,600	48,064	Hitachi, Ltd.	87,500	2,783,492
Funai Soken Holdings, Inc. (c)	3,000	67,935	Hochiki Corp.	5,300	60,366
Furukawa Co., Ltd.	5,200	53,051	Hodogaya Chemical Co., Ltd.	2,200	89,635
Furukawa Electric Co., Ltd.	6,100	148,263	Hogy Medical Co., Ltd.	2,100	64,879
Fuso Chemical Co., Ltd.	3,100	113,277	Hokkaido Electric Power Co.,		
Futaba Corp.	6,000	54,972	Inc.	31,100	119,380
Fuyo General Lease Co., Ltd.	2,900	161,720	Hokkoku Bank, Ltd.	1,900	50,564
Gakken Holdings Co., Ltd.	2,400	32,331	Hokuetsu Corp.	13,800	48,902
Genky DrugStores Co., Ltd.	3,300	109,403	Hokuhoku Financial Group, Inc.	15,100	125,533
Geo Holdings Corp.	5,700	71,689	Hokuriku Electric Power Co.	11,800	75,139
Giken, Ltd.	2,200	103,813	Hokuto Corp.	6,300	118,669
Global One Real Estate			Honda Motor Co., Ltd.	151,200	3,872,988
Investment Corp. REIT	91	84,538	Horiba, Ltd. (c)	3,300	174,731
Glory, Ltd.	4,000	91,318	Hoshino Resorts REIT, Inc. (c)	28	121,066
GLP J-REIT.	332	480,157	Hoshizaki Corp.	4,500	386,020
GMO internet, Inc. (c)	4,200	116,774	Hosiden Corp.	7,100	62,490
GMO Payment Gateway, Inc.	3,800	397,787	Hosokawa Micron Corp.	2,600	137,823
GNI Group, Ltd. (b)	3,600	55,262	House Foods Group, Inc.	5,300	171,457
Godo Steel, Ltd.	3,600	61,431	Hoya Corp.	35,100	3,363,944
Goldcrest Co., Ltd.	3,600	49,449	Hulic Co., Ltd. (c)	26,300	248,506
Goldwin, Inc.	1,300	85,303	Hulic Reit, Inc.	63	78,372
Gree, Inc. (c)	15,200	65,390	Hyakugo Bank, Ltd.	22,900	69,947
GS Yuasa Corp.	6,000	106,648	Hyakujushi Bank, Ltd.	4,200	75,953
GungHo Online Entertainment,			Ibiden Co., Ltd.	10,200	298,801
Inc.	3,200	57,261	Ichigo Office REIT Investment		
Gunma Bank, Ltd.	44,800	142,750	Corp.	122	84,842
Gurunavi, Inc.	3,800	26,144	Ichigo, Inc.	17,400	43,909
H2O Retailing Corp.	7,900	52,897	Icom, Inc.	3,400	97,843
Hachijuni Bank, Ltd.	28,400	108,188	Idec Corp.	3,800	60,856
Hakuhodo DY Holdings, Inc.	18,800	224,564	Idemitsu Kosan Co., Ltd.	17,877	381,850
Hamakyorex Co., Ltd.	2,200	63,526	IHI Corp.	11,600	168,442
Hamamatsu Photonics KK.	12,900	562,196	Iida Group Holdings Co., Ltd.	13,600	209,184
Hankyu Hanshin Holdings, Inc.	20,800	703,173	Inaba Denki Sangyo Co., Ltd.	3,200	71,415
Hankyu Hanshin REIT, Inc.	94	108,546	Inabata & Co., Ltd.	5,700	69,146
Harmonic Drive Systems, Inc.	2,700	149,064	Industrial & Infrastructure Fund		
Haseko Corp.	22,600	285,592	Investment Corp. REIT	166	268,227
Hazama Ando Corp.	9,700	56,313	Ines Corp.	6,800	86,191
HEALIOS KK (b)	3,200	51,474	Infocom Corp.	2,800	76,851
Heiwa Corp.	5,300	88,718	Infomart Corp.	13,600	94,202
Heiwa Real Estate Co., Ltd.	2,900	83,154	Information Services		
Heiwa Real Estate REIT, Inc.	115	109,272	International-Dentsu, Ltd.	1,000	46,549
Hibiya Engineering, Ltd.	4,100	71,219	Impex Corp.	92,600	578,701
Hiday Hidaka Corp.	3,500	54,640	Insource Co., Ltd. (c)	1,600	39,403
Hikari Tsushin, Inc.	1,900	434,794	Internet Initiative Japan, Inc.	3,000	102,731
Hino Motors, Ltd.	29,300	198,954	Invesco Office J-Reit, Inc.	835	108,645
Hioki EE Corp. (c)	2,100	56,237	Invincible Investment Corp.		
Hirata Corp.	1,100	57,911	REIT	527	136,904
Hirose Electric Co., Ltd.	3,300	362,669	IR Japan Holdings, Ltd.	1,100	116,019
Hiroshima Bank, Ltd.	29,200	138,241	Iriso Electronics Co., Ltd. (c)	1,500	49,402
Hisamitsu Pharmaceutical Co.,			Iseki & Co., Ltd.	5,100	52,652
Inc.	5,400	292,145	Isetan Mitsukoshi Holdings, Ltd.	28,000	161,275
Hitachi Capital Corp.	5,300	117,422	Isuzu Motors, Ltd.	46,200	420,185
			Ito En, Ltd.	5,500	310,727

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ITOCHU Corp.	121,900	\$ 2,639,851	Kajima Corp.	39,600	\$ 473,886
Itochu Techno-Solutions Corp.	9,500	357,562	Kakaku.com, Inc.	12,400	316,144
Itoham Yonekyu Holdings, Inc.	15,500	93,491	Kaken Pharmaceutical Co., Ltd.	3,100	158,887
Itokuro, Inc. (b)(c)	4,800	59,063	Kamakura Shinsho, Ltd.	2,000	20,983
Iwatani Corp.	2,800	98,013	Kameda Seika Co., Ltd.	1,600	77,108
Iyo Bank, Ltd.	28,400	173,986	Kamigumi Co., Ltd.	10,700	210,607
Izumi Co., Ltd.	3,200	101,524	Kanamoto Co., Ltd.	3,000	65,767
J Front Retailing Co., Ltd.	21,300	142,620	Kandenko Co., Ltd.	8,400	71,458
JAC Recruitment Co., Ltd.	3,700	39,493	Kaneka Corp.	5,200	135,449
Jaccs Co., Ltd.	3,300	54,099	Kanematsu Corp.	6,200	74,552
Jafco Co., Ltd.	3,600	121,843	Kanematsu Electronics, Ltd.	1,000	35,647
Japan Airlines Co., Ltd.	12,500	225,757	Kansai Electric Power Co., Inc.	63,700	617,767
Japan Airport Terminal Co., Ltd.	3,700	158,018	Kansai Mirai Financial Group, Inc. (c)	8,100	30,522
Japan Aviation Electronics Industry, Ltd.	5,700	77,201	Kansai Paint Co., Ltd.	14,500	306,666
Japan Best Rescue System Co., Ltd.	2,200	17,108	Kanto Denka Kogyo Co., Ltd.	9,100	72,486
Japan Elevator Service Holdings Co., Ltd.	2,800	90,654	Kao Corp.	44,400	3,526,426
Japan Excellent, Inc. REIT	102	118,662	Kappa Create Co., Ltd. (b)	7,600	103,692
Japan Exchange Group, Inc.	47,700	1,105,650	Katakura Industries Co., Ltd.	5,600	59,622
Japan Hotel REIT Investment Corp.	386	160,252	Katitas Co., Ltd.	3,800	88,481
Japan Lifeline Co., Ltd.	4,500	59,705	Kato Sangyo Co., Ltd.	2,100	68,876
Japan Logistics Fund, Inc. REIT	78	212,017	Kawasaki Heavy Industries, Ltd.	15,500	224,063
Japan Material Co., Ltd.	5,700	89,984	Kawasaki Kisen Kaisha, Ltd. (b)(c)	6,700	63,624
Japan Petroleum Exploration Co., Ltd.	2,300	38,938	KDDI Corp.	162,700	4,858,553
Japan Post Bank Co., Ltd.	32,300	240,423	Keihan Holdings Co., Ltd.	8,400	375,451
Japan Post Holdings Co., Ltd.	142,500	1,017,825	Keihanshin Building Co., Ltd.	6,200	79,995
Japan Post Insurance Co., Ltd.	17,400	229,460	Keihin Corp.	2,900	67,952
Japan Prime Realty Investment Corp. REIT (c)	67	196,716	Keikyū Corp.	19,100	292,514
Japan Pulp & Paper Co., Ltd.	2,000	73,189	Keio Corp.	9,400	538,412
Japan Real Estate Investment Corp. REIT	119	611,231	Keisei Electric Railway Co., Ltd.	10,900	341,895
Japan Retail Fund Investment Corp. REIT	213	266,638	Keiyo Co., Ltd.	15,400	105,725
Japan Steel Works, Ltd.	3,600	51,508	Kenedix Office Investment Corp. REIT	44	246,060
Japan Tobacco, Inc. (c)	108,500	2,016,825	Kenedix Residential Next Investment Corp. REIT (c)	73	126,251
JCR Pharmaceuticals Co., Ltd.	1,000	105,560	Kenedix Retail REIT Corp.	49	91,819
JCU Corp.	3,500	109,703	Kenedix, Inc.	15,700	77,658
Jeol, Ltd.	3,000	83,399	Kenko Mayonnaise Co., Ltd. (c)	3,000	53,868
JFE Holdings, Inc.	40,400	292,316	Kewpie Corp.	8,100	152,764
JGC Holdings Corp.	20,200	213,185	Key Coffee, Inc.	8,000	169,910
JINS Holdings, Inc.	1,200	73,169	Keyence Corp.	16,800	7,046,107
JM Holdings Co., Ltd.	4,100	114,809	KH Neochem Co., Ltd.	3,300	62,584
J-Oil Mills, Inc.	1,800	66,588	Kikkoman Corp.	13,800	667,063
Joshin Denki Co., Ltd. (c)	3,500	70,410	Kinden Corp.	11,400	188,564
Joyful Honda Co., Ltd. (c)	6,400	84,540	Kintetsu Group Holdings Co., Ltd.	15,500	696,057
JSR Corp.	18,200	353,372	Kirin Holdings Co., Ltd.	76,400	1,611,836
JTEKT Corp.	23,200	181,301	Kisoji Co., Ltd.	6,300	143,133
Justsystems Corp.	2,800	199,275	Kissei Pharmaceutical Co., Ltd.	3,200	80,913
JVC Kenwood Corp.	20,000	30,436	Kiyo Bank, Ltd.	5,000	76,191
JXTG Holdings, Inc.	268,700	958,597	KNT-CT Holdings Co., Ltd. (b)(c)	4,900	45,364
Kadokawa Dwango	4,800	98,716	Kobayashi Pharmaceutical Co., Ltd.	4,600	404,789
Kagome Co., Ltd.	7,100	212,309	Kobe Bussan Co., Ltd.	4,700	267,115
			Kobe Steel, Ltd. (b)	35,800	124,149

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Koei Tecmo Holdings Co., Ltd.	4,300	\$ 140,229	Maeda Road Construction Co., Ltd.	3,500	\$ 66,061
Kohnan Shoji Co., Ltd.	3,300	104,127	Makino Milling Machine Co., Ltd.	2,000	61,601
Koito Manufacturing Co., Ltd.	9,500	384,687	Makita Corp.	20,300	738,814
Kokuyo Co., Ltd.	8,000	97,078	Mandom Corp.	3,500	64,685
Komatsu, Ltd.	84,000	1,721,799	Mani, Inc.	4,700	124,877
KOMEDA Holdings Co., Ltd.	4,200	71,332	Mars Group Holdings Corp.	3,900	58,857
Konami Holdings Corp. (c)	7,700	257,155	Marubeni Corp.	142,200	646,468
Konica Minolta, Inc.	34,900	121,470	Marudai Food Co., Ltd.	4,400	77,652
Konishi Co., Ltd.	5,200	72,795	Maruha Nichiro Corp.	6,800	139,385
Konoike Transport Co., Ltd.	4,700	50,894	Marui Group Co., Ltd.	16,400	296,912
Kose Corp.	3,100	375,559	Maruichi Steel Tube, Ltd.	5,100	127,225
Koshidaka Holdings Co., Ltd.	4,300	16,718	Maruwa Co., Ltd.	1,000	75,749
Kotobuki Spirits Co., Ltd.	1,400	57,688	Maruwa Unyu Kikan Co., Ltd. (c)	2,700	76,184
Kourakuen Holdings Corp. (c)	1,800	25,963	Maruzen Showa Unyu Co., Ltd.	2,600	80,951
K's Holdings Corp.	17,300	236,517	Marvelous, Inc.	9,200	59,993
Kubota Corp.	96,700	1,447,717	Matsui Securities Co., Ltd.	13,000	100,639
Kumagai Gumi Co., Ltd.	3,200	76,920	Matsumotokiyoshi Holdings Co., Ltd.	6,700	243,672
Kumiai Chemical Industry Co., Ltd. (c)	7,900	73,910	Matsuya Co., Ltd. (c)	8,800	56,078
Kurabo Industries, Ltd.	1,400	29,496	Matsuyafoods Holdings Co., Ltd.	2,200	74,696
Kuraray Co., Ltd. (c)	26,200	274,404	Max Co., Ltd.	4,200	59,555
Kureha Corp.	1,200	52,804	Mazda Motor Corp.	51,400	310,812
Kurita Water Industries, Ltd.	9,500	264,493	McDonald's Holdings Co. Japan, Ltd.	6,300	340,784
Kusuri no Aoki Holdings Co., Ltd.	1,400	110,150	MCJ Co., Ltd.	5,700	45,589
KYB Corp. (b)	1,600	30,025	MCUBS MidCity Investment Corp. REIT	131	95,526
Kyocera Corp.	29,000	1,584,273	Mebuki Financial Group, Inc.	86,200	200,967
Kyokuto Kaihatsu Kogyo Co., Ltd.	5,800	70,825	Medical Data Vision Co., Ltd. (b)	10,000	114,540
KYORIN Holdings, Inc.	6,100	125,028	Medipal Holdings Corp.	18,600	359,291
Kyoritsu Maintenance Co., Ltd.	1,600	54,783	Megmilk Snow Brand Co., Ltd.	3,800	88,584
Kyowa Exeo Corp.	10,400	249,901	Meidensha Corp.	4,000	65,084
Kyowa Kirin Co., Ltd.	20,800	548,011	MEIJI Holdings Co., Ltd.	10,300	820,317
Kyudenko Corp.	3,500	103,398	Meiko Network Japan Co., Ltd.	10,500	83,280
Kyushu Electric Power Co., Inc.	33,000	276,808	Meitec Corp.	2,300	111,369
Kyushu Financial Group, Inc.	27,600	116,979	Menicon Co., Ltd.	2,000	98,935
Kyushu Railway Co.	13,600	353,674	Mercari, Inc. (b)	7,400	229,970
LaSalle Logiport REIT	93	143,358	METAWATER Co., Ltd.	2,100	96,814
Lasertec Corp.	6,500	614,961	Micronics Japan Co., Ltd.	8,600	90,952
Lawson, Inc.	4,300	216,473	Mie Kotsu Group Holdings, Inc.	19,400	85,086
LEC, Inc. (c)	7,500	113,003	Milbon Co., Ltd.	1,300	62,191
Leopalace21 Corp. (b)(c)	27,000	52,995	Mimasu Semiconductor Industry Co., Ltd.	4,300	93,122
LIFULL Co., Ltd.	11,100	43,808	MINEBEA MITSUMI, Inc.	33,400	609,311
LINE Corp. (b)	4,900	246,819	Ministop Co., Ltd.	11,400	159,968
Lintec Corp.	3,800	90,643	Miraca Holdings, Inc.	4,100	96,928
Lion Corp.	18,400	442,919	Mirai Corp. REIT	175	61,838
LIXIL Group Corp.	20,900	293,770	Mirait Holdings Corp.	6,900	103,440
LIXIL VIVA Corp.	4,700	113,629	Miroku Jyoho Service Co., Ltd.	2,500	52,677
M&A Capital Partners Co., Ltd. (b)	1,300	48,365	MISUMI Group, Inc.	24,500	615,668
M3, Inc.	40,100	1,704,914	Mitsubishi Chemical Holdings Corp.	114,000	665,364
Mabuchi Motor Co., Ltd.	4,900	156,497			
Macnica Fuji Electronics Holdings, Inc.	5,800	84,133			
Maeda Corp.	19,500	149,372			
Maeda Kosen Co., Ltd.	1,800	41,227			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mitsubishi Corp.	122,300	\$ 2,586,565	Nagaiben Co., Ltd.	3,300	\$ 81,062
Mitsubishi Electric Corp.	165,100	2,158,214	Nagase & Co., Ltd.	8,100	101,408
Mitsubishi Estate Co., Ltd.	107,500	1,603,282	Nagoya Railroad Co., Ltd.	15,500	437,237
Mitsubishi Estate Logistics REIT Investment Corp.	37	136,238	Nakanishi, Inc.	4,700	61,487
Mitsubishi Gas Chemical Co., Inc.	16,900	257,254	Nankai Electric Railway Co., Ltd.	7,900	181,068
Mitsubishi Heavy Industries, Ltd.	29,000	685,264	Nanto Bank, Ltd.	3,100	60,406
Mitsubishi Logistics Corp.	6,900	178,231	NEC Capital Solutions, Ltd.	3,800	70,091
Mitsubishi Materials Corp.	11,800	249,370	NEC Corp.	21,900	1,053,078
Mitsubishi Motors Corp.	64,600	160,240	NEC Networks & System Integration Corp.	6,000	122,846
Mitsubishi Shokuhin Co., Ltd.	1,300	33,239	NET One Systems Co., Ltd.	8,300	277,256
Mitsubishi UFJ Financial Group, Inc.	1,133,600	4,465,032	Nexon Co., Ltd.	46,800	1,056,522
Mitsubishi UFJ Lease & Finance Co., Ltd.	40,900	195,331	Nextage Co., Ltd.	6,800	54,835
Mitsubishi Belting, Ltd.	4,200	65,848	NGK Insulators, Ltd.	22,700	314,784
Mitsui & Co., Ltd.	149,800	2,221,381	NGK Spark Plug Co., Ltd.	14,900	214,335
Mitsui Chemicals, Inc.	18,500	387,270	NH Foods, Ltd.	7,700	310,111
Mitsui E&S Holdings Co., Ltd. (b)	6,500	25,112	NHK Spring Co., Ltd.	28,100	182,905
Mitsui Fudosan Co., Ltd.	80,100	1,424,142	Nichias Corp.	4,100	85,758
Mitsui Fudosan Logistics Park, Inc. REIT	29	129,770	Nichiban Co., Ltd. (c)	4,600	62,411
Mitsui Mining & Smelting Co., Ltd.	3,300	67,681	Nichiden Corp.	3,800	83,188
Mitsui OSK Lines, Ltd.	10,800	192,328	Nichiha Corp.	2,600	55,591
Mitsui-Soko Holdings Co., Ltd.	2,000	27,760	NichiiGakkan Co., Ltd.	4,200	65,032
Mitsuuroko Group Holdings Co., Ltd.	3,800	40,843	Nichi-iko Pharmaceutical Co., Ltd.	6,000	72,819
Miura Co., Ltd.	7,700	321,128	Nichirei Corp.	8,300	242,061
Mixi, Inc.	3,900	69,037	Nidec Corp.	40,400	2,723,968
Miyazaki Bank, Ltd.	3,100	68,759	Nifco, Inc.	6,600	141,314
Mizuho Financial Group, Inc.	2,182,100	2,686,320	Nihon Chouzai Co., Ltd.	4,000	59,212
Mizuno Corp.	3,400	65,568	Nihon Kohden Corp.	7,200	242,197
Mochida Pharmaceutical Co., Ltd.	3,500	130,531	Nihon M&A Center, Inc.	13,000	591,707
Money Forward, Inc. (b)	2,200	121,955	Nihon Nohyaku Co., Ltd. (c)	15,600	67,958
Monogatari Corp (c)	700	54,716	Nihon Parkerizing Co., Ltd.	12,300	123,657
MonotaRO Co., Ltd.	11,400	458,416	Nihon Trim Co., Ltd.	1,800	51,477
Mori Hills REIT Investment Corp.	153	192,890	Nihon Unisys, Ltd.	6,600	207,685
Mori Trust Hotel Reit, Inc.	98	89,488	Nikkiso Co., Ltd. (c)	4,200	40,173
Mori Trust Sogo Reit, Inc.	90	111,110	Nikkon Holdings Co., Ltd.	4,900	97,500
Morinaga & Co., Ltd.	3,400	132,142	Nikon Corp.	25,700	216,017
Morinaga Milk Industry Co., Ltd.	3,200	142,593	Nintendo Co., Ltd.	10,300	4,608,648
Morita Holdings Corp.	4,400	76,871	Nippo Corp.	4,300	108,700
MOS Food Services, Inc. (c)	3,100	85,587	Nippon Accommodations Fund, Inc. REIT	39	225,711
MS&AD Insurance Group Holdings, Inc.	42,900	1,182,395	Nippon Building Fund, Inc. REIT	119	678,290
MTI, Ltd.	10,500	62,357	Nippon Ceramic Co., Ltd.	2,800	59,234
Murata Manufacturing Co., Ltd.	52,000	3,067,878	Nippon Densetsu Kogyo Co., Ltd.	3,100	68,683
Musashino Bank, Ltd.	2,300	33,000	Nippon Electric Glass Co., Ltd. (c)	7,500	117,910
Nabtesco Corp. (c)	9,700	300,438	Nippon Express Co., Ltd.	6,400	332,139
Nachi-Fujikoshi Corp. (c)	1,200	37,886	Nippon Flour Mills Co., Ltd.	3,900	58,596
			Nippon Gas Co., Ltd.	2,500	107,582
			Nippon Kanza Co., Ltd.	4,000	73,224
			Nippon Kayaku Co., Ltd.	13,800	144,487
			Nippon Koei Co., Ltd.	2,400	67,202
			Nippon Light Metal Holdings Co., Ltd.	145,000	254,223

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Nippon Paint Holdings Co., Ltd. (c)	12,900	\$ 941,670	NSK, Ltd.	38,700	\$ 289,045
Nippon Paper Industries Co., Ltd.	10,500	147,393	NTN Corp.	36,100	72,572
Nippon Parking Development Co., Ltd.	44,800	58,057	NTT Data Corp.	54,500	609,839
Nippon Prologis REIT, Inc.	173	526,122	NTT DOCOMO, Inc.	122,800	3,262,815
NIPPON REIT Investment Corp.	38	122,941	Obayashi Corp.	57,200	538,212
Nippon Road Co., Ltd.	1,200	80,850	OBIC Business Consultants Co., Ltd.	2,000	106,443
Nippon Sharyo, Ltd. (b)	2,900	67,837	Obic Co., Ltd.	5,600	987,761
Nippon Shinyaku Co., Ltd.	4,400	359,439	Odakyu Electric Railway Co., Ltd.	28,000	688,191
Nippon Shokubai Co., Ltd.	3,200	167,876	Ogaki Kyoritsu Bank, Ltd.	3,000	63,504
Nippon Signal Co., Ltd.	6,300	66,377	Ohsho Food Service Corp.	1,200	67,003
Nippon Soda Co., Ltd.	2,900	76,107	Oiles Corp.	4,900	63,529
Nippon Steel Corp.	79,500	751,858	Oisix ra daichi, Inc. (b)	400	7,841
Nippon Suisan Kaisha, Ltd.	14,200	61,860	Oita Bank, Ltd.	2,700	59,785
Nippon Telegraph & Telephone Corp.	119,500	2,786,605	Oji Holdings Corp.	74,500	347,859
Nippon Thompson Co., Ltd.	17,300	54,614	Okabe Co., Ltd.	8,900	67,260
Nippon Yusen KK	17,500	247,887	Okamoto Industries, Inc.	1,900	70,141
Nipro Corp.	16,000	177,470	Oki Electric Industry Co., Ltd.	5,300	51,246
Nishimatsu Construction Co., Ltd.	4,300	85,896	Okinawa Electric Power Co., Inc.	4,935	82,258
Nishimatsuya Chain Co., Ltd.	9,000	92,937	OKUMA Corp.	2,300	98,996
Nishi-Nippon Financial Holdings, Inc.	11,300	76,437	Okumura Corp.	2,700	62,295
Nishi-Nippon Railroad Co., Ltd.	7,200	195,532	Okuwa Co., Ltd.	6,200	95,306
Nishio Rent All Co., Ltd.	2,900	59,978	Olympus Corp.	105,400	2,030,905
Nissan Chemical Corp.	10,900	561,260	Omron Corp.	16,800	1,126,172
Nissan Motor Co., Ltd.	219,500	814,683	One REIT, Inc.	31	74,631
Nisshin Oillio Group, Ltd.	2,200	68,908	Ono Pharmaceutical Co., Ltd.	33,600	981,485
Nisshin Seifun Group, Inc.	16,400	245,082	Open House Co., Ltd.	4,400	151,011
Nisshinbo Holdings, Inc.	12,900	93,925	Optex Group Co., Ltd.	4,700	53,617
Nissin Corp.	4,900	69,239	Optorun Co., Ltd.	2,400	56,299
Nissin Foods Holdings Co., Ltd.	5,400	478,838	Oracle Corp. Japan	3,500	415,490
Nissin Kogyo Co., Ltd.	2,200	44,784	Organo Corp.	1,500	81,220
Nitori Holdings Co., Ltd.	7,100	1,393,251	Oriental Land Co., Ltd.	18,100	2,393,838
Nitta Corp.	1,700	37,036	ORIX Corp.	119,800	1,488,828
Nitto Boseki Co., Ltd.	2,300	114,850	Orix JREIT, Inc.	224	295,508
Nitto Denko Corp.	14,400	817,019	Osaka Gas Co., Ltd.	33,900	670,659
Nitto Kogyo Corp.	3,700	66,535	Osaka Soda Co., Ltd.	2,700	59,783
Nittoku Co., Ltd. (c)	2,600	73,342	Osaki Electric Co., Ltd.	12,500	58,500
Noevir Holdings Co., Ltd.	1,400	59,903	OSG Corp.	6,600	101,340
NOF Corp.	6,100	211,375	OSJB Holdings Corp.	38,400	82,588
Nohmi Bosai, Ltd.	1,800	35,004	Otsuka Corp.	8,900	470,452
NOK Corp.	14,600	182,000	Otsuka Holdings Co., Ltd.	36,500	1,592,067
Nomura Co., Ltd.	5,300	44,317	Outsourcing, Inc.	8,200	52,316
Nomura Holdings, Inc.	297,200	1,336,608	Oyo Corp.	6,900	90,260
Nomura Real Estate Holdings, Inc.	11,300	210,552	Pacific Industrial Co., Ltd.	3,700	32,654
Nomura Real Estate Master Fund, Inc. REIT	354	424,338	Pack Corp. (c)	2,300	66,900
Nomura Research Institute, Ltd.	30,700	839,201	PAL GROUP Holdings Co., Ltd.	4,400	53,121
Noritz Corp.	6,800	82,903	PALTAC Corp.	2,900	133,898
NS Solutions Corp.	3,800	104,038	Pan Pacific International Holdings Corp.	39,500	870,384
NSD Co., Ltd.	4,800	82,120	Panasonic Corp.	201,300	1,766,682
			Paramount Bed Holdings Co., Ltd.	1,800	73,604
			Park24 Co., Ltd.	10,500	180,173
			Pasona Group, Inc. (c)	4,800	53,355

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Penta-Ocean Construction Co., Ltd.	27,600	\$ 149,175	San ju San Financial Group, Inc.	5,200	\$ 63,943
PeptiDream, Inc. (b).	7,200	332,020	San-A Co., Ltd..	1,500	57,549
Persol Holdings Co., Ltd.	17,000	234,572	San-Ai Oil Co., Ltd..	7,300	66,057
Pigeon Corp. (c)	11,100	429,984	SanBio Co., Ltd. (b)(c)	2,600	40,511
Pilot Corp..	2,400	73,074	Sangetsu Corp..	5,700	80,781
Piolax, Inc.	2,400	35,932	San-In Godo Bank, Ltd.	12,800	64,658
PKSHA Technology, Inc. (b)(c)	1,700	46,107	Sanken Electric Co., Ltd..	3,300	65,036
Plenus Co., Ltd. (c)	4,100	68,128	Sankyo Co., Ltd.	3,800	92,057
Pola Orbis Holdings, Inc.	9,700	169,489	Sankyo Tateyama, Inc.	6,600	58,888
Premier Investment Corp. REIT	96	106,742	Sankyu, Inc.	4,900	184,838
Pressance Corp.	4,300	47,450	Sanrio Co., Ltd. (c)	4,400	68,288
Prestige International, Inc.	8,800	66,360	Sanshin Electronics Co., Ltd.	5,100	72,918
Prima Meat Packers, Ltd.	3,400	91,389	Santen Pharmaceutical Co., Ltd.	31,000	571,169
Proto Corp.	3,000	28,013	Sanwa Holdings Corp.	17,000	152,899
Raiznext Corp.	6,900	78,046	Sapporo Holdings, Ltd..	6,900	129,862
Raksul, Inc. (b)(c)	2,100	57,332	Sato Holdings Corp..	2,600	56,589
Rakus Co., Ltd.	4,800	84,911	Sawai Pharmaceutical Co., Ltd.	2,900	149,179
Rakuten, Inc.	79,500	702,809	SBI Holdings, Inc.	19,900	432,200
Raysum Co., Ltd.	6,800	60,035	SBS Holdings, Inc.	4,500	92,975
Recruit Holdings Co., Ltd..	125,800	4,329,892	SCREEN Holdings Co., Ltd. (c)	2,500	117,551
Relia, Inc.	5,700	53,130	SCSK Corp..	4,000	195,862
Relo Group, Inc.	10,800	203,962	Secom Co., Ltd.	19,000	1,668,502
Renesas Electronics Corp. (b).	59,800	307,653	Sega Sammy Holdings, Inc.	18,200	218,349
Rengo Co., Ltd.	9,900	80,770	Seibu Holdings, Inc..	17,600	191,862
Resona Holdings, Inc.	175,500	601,043	Seiko Epson Corp..	23,200	265,993
Resorttrust, Inc.	7,400	96,121	Seino Holdings Co., Ltd..	12,900	168,298
Restar Holdings Corp.	4,300	83,748	Sekisui Chemical Co., Ltd.	30,700	440,228
Retail Partners Co., Ltd.	8,600	135,613	Sekisui House Reit, Inc.	369	237,029
Rheon Automatic Machinery Co., Ltd. (c)	4,900	56,454	Sekisui House, Ltd.	56,200	1,073,874
Ricoh Co., Ltd..	61,000	438,075	Sekisui Jushi Corp.	3,600	72,490
Ricoh Leasing Co., Ltd.	1,200	33,145	Sekisui Plastics Co., Ltd..	10,300	55,453
Riken Keiki Co., Ltd. (c)	3,700	81,994	Senko Group Holdings Co., Ltd.	8,900	66,207
Riken Vitamin Co., Ltd.	4,400	93,085	Senshu Ikeda Holdings, Inc..	18,200	27,180
Ringer Hut Co., Ltd.	4,000	87,047	Seria Co., Ltd.	3,600	128,507
Rinnai Corp.	2,600	217,914	Seven & i Holdings Co., Ltd.	68,200	2,232,923
Riso Kagaku Corp. (c)	1,800	24,906	Seven Bank, Ltd..	72,000	197,505
Riso Kyoiku Co., Ltd..	12,100	36,591	SG Holdings Co., Ltd.	11,600	378,866
Rock Field Co., Ltd. (c)	6,900	83,396	Sharp Corp.	16,900	181,396
Rohm Co., Ltd.	8,100	539,029	Shibaura Machine Co., Ltd.	1,700	34,166
Rohto Pharmaceutical Co., Ltd.	7,300	232,080	Shibuya Corp.	1,200	31,347
Round One Corp. (c)	4,900	35,464	SHIFT, Inc. (b)	1,300	132,867
Ryohin Keikaku Co., Ltd.	18,500	263,355	Shiga Bank, Ltd.	4,200	93,620
Ryosan Co., Ltd.	2,800	57,765	Shikoku Bank, Ltd.	8,000	58,493
Ryoyo Electro Corp.	4,900	132,984	Shikoku Chemicals Corp.	6,600	66,776
S Foods, Inc.	1,500	36,676	Shikoku Electric Power Co., Inc..	8,500	62,597
Saizeriya Co., Ltd.	2,700	52,366	Shima Seiki Manufacturing, Ltd..	2,400	34,357
Sakai Chemical Industry Co., Ltd. (c)	3,000	56,825	Shimachu Co., Ltd.	6,000	166,896
Sakai Moving Service Co., Ltd.	1,200	61,280	Shimadzu Corp.	20,100	537,061
Sakata INX Corp.	6,900	65,986	Shimamura Co., Ltd.	2,300	155,914
Sakata Seed Corp.	2,600	83,113	Shimano, Inc..	6,500	1,250,919
SAMTY Co., Ltd.	4,100	52,276	Shimizu Corp.	51,800	427,089
Samty Residential Investment Corp. REIT	80	78,642	Shin-Etsu Chemical Co., Ltd..	32,600	3,829,176
			Shin-Etsu Polymer Co., Ltd..	10,100	82,791
			Shinko Electric Industries Co., Ltd.	6,100	82,876
			Shinsei Bank, Ltd.	14,900	180,369

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shionogi & Co., Ltd.	23,900	\$ 1,500,577	Sumitomo Metal Mining Co., Ltd.	21,400	\$ 603,336
Ship Healthcare Holdings, Inc.	3,700	154,978	Sumitomo Mitsui Construction Co., Ltd.	14,000	61,101
Shiseido Co., Ltd.	36,400	2,321,366	Sumitomo Mitsui Financial Group, Inc.	121,100	3,420,510
Shizuoka Bank, Ltd.	39,800	256,248	Sumitomo Mitsui Trust Holdings, Inc.	29,900	843,296
Shizuoka Gas Co., Ltd. (c)	8,100	74,300	Sumitomo Osaka Cement Co., Ltd.	2,900	102,267
SHO-BOND Holdings Co., Ltd.	4,400	195,890	Sumitomo Realty & Development Co., Ltd.	29,700	820,483
Shochiku Co., Ltd.	900	124,079	Sumitomo Rubber Industries, Ltd. (c)	21,500	213,124
Shoei Co., Ltd.	3,200	80,234	Sumitomo Seika Chemicals Co., Ltd.	2,400	78,245
Shoei Foods Corp. (c)	2,300	89,781	Sumitomo Warehouse Co., Ltd.	5,100	61,625
Showa Corp.	3,400	70,333	Sun Frontier Fudousan Co., Ltd.	5,800	46,242
Showa Denko KK (c)	11,800	266,565	Sundrug Co., Ltd.	5,600	185,491
Showa Sangyo Co., Ltd.	2,400	73,598	Suntory Beverage & Food, Ltd.	12,600	492,040
Sinko Industries, Ltd.	3,500	47,346	Suruga Bank, Ltd. (c)	13,500	47,490
Sintokogio, Ltd.	7,900	58,138	Sushiro Global Holdings, Ltd.	7,600	168,653
Skylark Holdings Co., Ltd. (c)	17,100	271,912	Suzuken Co., Ltd.	6,100	228,084
SMC Corp.	5,200	2,674,618	Suzuki Motor Corp.	32,300	1,103,839
SMS Co., Ltd.	5,500	123,873	Sysmex Corp.	15,600	1,198,481
Sodick Co., Ltd.	9,700	71,971	Systema Corp.	4,700	62,479
Softbank Corp.	168,700	2,152,084	T Hasegawa Co., Ltd.	4,000	89,614
SoftBank Group Corp.	144,300	7,282,781	T&D Holdings, Inc.	45,100	387,696
Sohgo Security Services Co., Ltd.	6,100	285,068	Tadano, Ltd. (c)	8,800	73,593
Sojitz Corp.	96,600	211,313	Taihei Dengyo Kaisha, Ltd. (c)	3,100	66,359
Solasto Corp.	6,300	62,826	Taiheiyo Cement Corp.	9,100	211,607
Sompo Holdings, Inc.	31,600	1,088,749	Taikisha, Ltd.	3,300	91,541
Sony Corp.	117,000	8,083,262	Taisei Corp.	19,500	711,292
Sony Financial Holdings, Inc.	13,000	314,146	Taisho Pharmaceutical Holdings Co., Ltd.	3,800	233,389
Sosei Group Corp. (b)(c)	6,100	98,700	Taiyo Holdings Co., Ltd.	1,600	73,948
Sotetsu Holdings, Inc.	6,500	173,632	Taiyo Nippon Sanso Corp.	10,600	177,410
S-Pool, Inc.	7,200	49,500	Taiyo Yuden Co., Ltd.	9,200	287,928
Square Enix Holdings Co., Ltd.	8,900	451,287	Takamatsu Construction Group Co., Ltd.	1,300	29,137
St Marc Holdings Co., Ltd.	4,800	74,117	Takara Bio, Inc.	5,600	159,667
Stanley Electric Co., Ltd.	13,000	314,961	Takara Holdings, Inc.	10,300	92,261
Star Asia Investment Corp. REIT (c)	82	72,603	Takara Leben Co., Ltd.	21,500	72,152
Star Micronics Co., Ltd.	4,800	53,712	Takara Leben Real Estate Investment Corp. REIT	85	70,576
Starts Corp., Inc.	2,800	57,523	Takasago International Corp.	2,900	58,018
Starts Proceed Investment Corp. REIT	62	118,223	Takasago Thermal Engineering Co., Ltd.	4,000	58,880
Starzen Co., Ltd.	1,700	66,981	Takashimaya Co., Ltd.	14,800	124,031
Stella Chemifa Corp.	2,900	65,424	Takeda Pharmaceutical Co., Ltd.	142,838	5,136,156
Strike Co., Ltd.	1,300	58,440	Takuma Co., Ltd.	6,200	85,577
Studio Alice Co., Ltd.	4,800	70,196	Tamron Co., Ltd.	2,900	50,205
Subaru Corp.	57,700	1,209,227	Tamura Corp.	13,300	56,454
Sugi Holdings Co., Ltd.	3,500	237,548	Tanseisha Co., Ltd.	6,300	44,060
SUMCO Corp.	23,600	363,132	Tatsuta Electric Wire and Cable Co., Ltd.	19,100	101,929
Sumitomo Bakelite Co., Ltd.	1,800	50,880	Tayca Corp. (c)	3,800	48,893
Sumitomo Chemical Co., Ltd.	135,600	408,334			
Sumitomo Corp.	110,700	1,274,271			
Sumitomo Dainippon Pharma Co., Ltd.	13,200	183,073			
Sumitomo Electric Industries, Ltd.	69,400	801,246			
Sumitomo Forestry Co., Ltd.	11,300	142,284			
Sumitomo Heavy Industries, Ltd.	9,500	207,948			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
TDK Corp.	11,800	\$ 1,175,686	Toshiba Corp.	38,100	\$ 1,223,259
TechMatrix Corp.	3,200	55,898	Toshiba TEC Corp.	2,300	88,261
TechnoPro Holdings, Inc.	2,400	138,667	Tosoh Corp.	27,200	373,955
Teijin, Ltd.	18,900	301,170	Totetsu Kogyo Co., Ltd.	2,900	73,269
Teikoku Sen-I Co., Ltd.	4,100	87,225	TOTO, Ltd.	11,900	457,918
Tekken Corp.	3,100	59,566	Towa Bank, Ltd.	9,500	61,693
Tenma Corp.	3,800	58,661	Toyo Construction Co., Ltd.	16,800	62,734
Terumo Corp.	58,400	2,224,720	Toyo Ink SC Holdings Co., Ltd.	4,100	77,797
T-Gaia Corp.	1,700	32,159	Toyo Seikan Group Holdings, Ltd.	16,600	187,358
THK Co., Ltd.	10,300	256,659	Toyo Suisan Kaisha, Ltd.	8,200	458,548
TIS, Inc.	19,500	413,210	Toyo Tire Corp.	10,800	145,870
TKC Corp.	1,500	79,589	Toyobo Co., Ltd.	7,200	100,400
Toagosei Co., Ltd.	9,600	94,371	Toyoda Gosei Co., Ltd.	5,300	110,828
Tobu Railway Co., Ltd.	16,100	532,378	Toyota Boshoku Corp.	8,800	118,767
TOC Co., Ltd.	8,700	55,121	Toyota Industries Corp.	13,100	696,880
Tocalo Co., Ltd.	8,100	87,566	Toyota Motor Corp.	209,888	13,209,621
Toda Corp.	27,100	175,456	Toyota Tsusho Corp.	17,600	449,197
Toei Animation Co., Ltd. (c)	700	32,837	Trancom Co., Ltd.	1,300	83,677
Toei Co., Ltd.	800	107,204	Transcosmos, Inc.	2,100	48,836
Toho Bank, Ltd.	30,200	62,726	Trend Micro, Inc.	12,100	676,766
Toho Co., Ltd.	9,200	332,591	Tri Chemical Laboratories, Inc.	500	53,948
Toho Gas Co., Ltd.	6,000	300,145	Trusco Nakayama Corp.	2,900	75,327
Toho Holdings Co., Ltd.	3,900	72,950	TS Tech Co., Ltd.	5,800	160,015
Tohoku Electric Power Co., Inc. . . .	35,200	334,664	Tsubaki Nakashima Co., Ltd.	4,800	37,731
Tokai Carbon Co., Ltd.	16,500	156,054	Tsukishima Kikai Co., Ltd.	5,200	56,729
TOKAI Holdings Corp.	8,800	81,454	Tsukui Corp.	17,600	82,779
Tokai Rika Co., Ltd.	4,700	68,443	Tsumura & Co.	6,000	157,274
Token Corp.	1,100	71,824	Tsuruha Holdings, Inc. (c)	3,300	456,153
Tokio Marine Holdings, Inc.	57,800	2,532,190	Tsurumi Manufacturing Co., Ltd.	1,400	24,020
Tokushu Tokai Paper Co., Ltd.	2,000	86,018	TV Asahi Holdings Corp.	1,900	27,705
Tokuyama Corp.	5,100	120,769	Ube Industries, Ltd.	7,800	134,542
Tokyo Century Corp.	3,700	189,621	Ulvac, Inc.	2,100	61,018
Tokyo Dome Corp.	7,300	52,504	Unicharm Corp.	36,700	1,506,414
Tokyo Electric Power Co. Holdings, Inc. (b)	146,300	450,421	Union Tool Co. (c)	2,400	58,707
Tokyo Electron, Ltd.	14,600	3,605,465	Unipres Corp.	3,300	28,966
Tokyo Gas Co., Ltd.	32,700	783,642	United Arrows, Ltd.	2,300	39,090
Tokyo Kiraboshi Financial Group, Inc.	5,600	57,430	United Urban Investment Corp. REIT	243	261,941
Tokyo Ohka Kogyo Co., Ltd. (c)	2,200	110,423	Universal Entertainment Corp. (b)(c)	2,100	41,034
Tokyo Seimitsu Co., Ltd.	2,400	77,050	Ushio, Inc.	13,700	183,183
Tokyo Steel Manufacturing Co., Ltd.	15,900	91,643	USS Co., Ltd.	18,800	301,622
Tokyo Tatemono Co., Ltd.	22,600	260,341	UT Group Co., Ltd. (b)(c)	3,200	73,698
Tokyu Corp.	45,200	636,872	UUUM, Inc. (b)(c)	1,500	34,545
Tokyu Fudosan Holdings Corp.	52,900	249,074	Valor Holdings Co., Ltd.	4,500	88,072
Tokyu REIT, Inc.	63	86,300	Valqua, Ltd.	4,600	82,786
TOMONY Holdings, Inc.	28,300	91,094	ValueCommerce Co., Ltd.	1,500	40,370
Tomy Co., Ltd.	8,100	64,092	Vector, Inc. (b)	3,200	26,046
Tonami Holdings Co., Ltd.	1,700	89,412	Vision, Inc. (b)(c)	2,300	14,517
Topcon Corp.	7,000	56,667	Vital KSK Holdings, Inc.	7,300	70,140
Toppan Forms Co., Ltd.	4,000	39,756	VT Holdings Co., Ltd.	20,000	65,493
Toppan Printing Co., Ltd.	24,200	404,935	Wacoal Holdings Corp.	7,800	144,716
Topre Corp.	2,800	31,412	Wakita & Co., Ltd.	7,000	60,336
Toray Industries, Inc.	125,400	592,385			
Tosei Corp.	5,700	60,346			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Warabeya Nichiyo Holdings Co., Ltd. (c)	5,500	\$ 86,754	VP Bank AG	299	\$ 38,937
WATAMI Co., Ltd. (c)	10,500	92,799			107,731
WDB Holdings Co., Ltd. (c)	2,600	64,324	LUXEMBOURG — 0.1%		
Welcia Holdings Co., Ltd.	4,500	363,845	APERAM SA.	4,543	127,321
West Japan Railway Co.	14,700	825,196	ArcelorMittal SA (b)	65,357	692,037
World Co., Ltd.	3,100	47,391	Corp. America Airports SA (b)(c)	3,000	6,540
Xebio Holdings Co., Ltd.	7,300	56,923	Eurofins Scientific SE	1,222	770,517
Yakult Honsha Co., Ltd.	11,300	665,378	Millicom International Cellular SA SDR	10,056	264,772
YAKUODO Holdings Co., Ltd.	3,100	75,812	Reinet Investments SCA	15,345	268,986
YAMABIKO Corp.	6,300	52,652	SES SA	32,952	225,087
YAMADA Consulting Group Co., Ltd.	4,400	54,993	Solutions 30 SE (b)	7,448	107,401
Yamada Denki Co., Ltd.	59,400	294,894	Tenaris SA.	37,542	243,895
Yamagata Bank, Ltd.	5,300	65,554			2,706,556
Yamaguchi Financial Group, Inc.	16,300	100,250	MACAU — 0.0% (a)		
Yamaha Corp.	12,400	585,335	Macau Legend Development, Ltd. (b)	509,000	69,217
Yamaha Motor Co., Ltd.	23,700	373,585	Wynn Macau, Ltd.	164,400	285,143
Yamanashi Chuo Bank, Ltd.	7,300	57,837			354,360
Yamashin-Filter Corp. (c)	8,400	82,977	MALAYSIA — 0.5%		
Yamato Holdings Co., Ltd.	29,500	640,903	AirAsia Group Bhd	140,400	29,018
Yamato Kogyo Co., Ltd.	7,700	157,595	Alliance Bank Malaysia Bhd	140,600	71,857
Yamazaki Baking Co., Ltd. (c)	11,200	192,546	AMMB Holdings Bhd	132,400	96,482
Yamazen Corp.	8,300	70,155	Axiata Group Bhd	190,711	158,793
Yaoko Co., Ltd.	1,700	121,785	Berjaya Sports Toto Bhd	114,400	58,925
Yaskawa Electric Corp.	21,700	754,988	BerMaz Motor Sdn Bhd (b)	173,300	60,193
Yellow Hat, Ltd.	4,700	64,795	British American Tobacco Malaysia Bhd	23,500	59,451
Yodogawa Steel Works, Ltd.	1,700	29,655	Bursa Malaysia Bhd	56,000	95,598
Yokogawa Electric Corp.	19,200	301,090	Carlsberg Brewery Malaysia Bhd Class B	11,200	65,118
Yokohama Reito Co., Ltd.	11,000	91,259	CIMB Group Holdings Bhd	359,848	300,199
Yokohama Rubber Co., Ltd.	10,800	152,840	Dialog Group Bhd	340,100	288,231
Yokowo Co., Ltd.	1,700	39,742	DiGi.Com Bhd	287,200	289,776
Yomiuri Land Co., Ltd.	2,600	85,858	Eco World Development Group Bhd (b)	487,200	47,700
Yonex Co., Ltd. (c)	14,000	76,269	Fraser & Neave Holdings Bhd	17,600	133,664
Yoshinoya Holdings Co., Ltd.	3,700	76,532	Gamuda Bhd	130,759	111,723
Yuasa Trading Co., Ltd.	3,200	86,577	Genting Bhd	190,200	183,194
Yumeshin Holdings Co., Ltd. (c)	8,100	44,535	Genting Malaysia Bhd	259,500	154,338
Yushin Precision Equipment Co., Ltd. (c)	8,100	53,828	Genting Plantations Bhd	24,900	57,486
Z Holdings Corp.	237,300	1,165,574	Globetronics Technology Bhd.	140,900	70,942
Zenkoku Hoshio Co., Ltd.	4,700	177,704	HAP Seng Consolidated Bhd	66,200	136,316
Zensho Holdings Co., Ltd.	8,400	170,028	Hartalega Holdings Bhd	138,200	421,552
Zeon Corp.	15,600	144,186	Hong Leong Bank Bhd.	60,032	198,193
ZIGExN Co., Ltd.	13,400	42,181	Hong Leong Financial Group Bhd	20,700	63,692
Zojirushi Corp. (c)	5,000	63,481	IGB Real Estate Investment Trust.	237,700	99,296
ZOZO, Inc. (c)	8,300	185,179	IHH Healthcare Bhd	160,100	206,384
		373,631,869	IJM Corp. Bhd	331,300	140,864
JORDAN — 0.0% (a)			Inari Amertron Bhd	243,500	97,083
Hikma Pharmaceuticals PLC	13,975	382,406	IOI Corp. Bhd	232,200	235,922
KAZAKHSTAN — 0.0% (a)			Kossan Rubber Industries	53,200	106,304
KAZ Minerals PLC (c)	18,265	112,210			
LIECHTENSTEIN — 0.0% (a)					
Liechtensteinische Landesbank AG.	1,120	68,794			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kuala Lumpur Kepong Bhd	43,969	\$ 227,704	Controladora Vuela Cia de		
Magnum Bhd	109,300	56,318	Aviacion SAB de CV Class A		
Malayan Banking Bhd	363,364	638,467	(b)(c)	71,100	\$ 36,955
Malaysia Airports Holdings Bhd .	66,124	84,449	Corp. Inmobiliaria Vesta SAB de		
Maxis Bhd.	258,800	325,064	CV	55,600	82,051
MISC Bhd.	127,400	228,232	Fibra Uno Administracion SA de		
My EG Services Bhd	206,300	68,962	CV REIT	292,300	230,860
Nestle Malaysia Bhd	6,300	205,912	Fomento Economico Mexicano		
Pavilion Real Estate Investment			SAB de CV	180,000	1,109,975
Trust.	207,000	77,324	Genomma Lab Internacional		
Petronas Chemicals Group Bhd. .	221,700	323,027	SAB de CV Class B (b)	73,200	74,350
Petronas Dagangan Bhd	22,600	108,921	Genera SAB de CV (c)	114,600	54,605
Petronas Gas Bhd	73,100	289,339	Gruma SAB de CV Class B	24,445	262,413
PPB Group Bhd	59,080	245,888	Grupo Aeroportuario del Centro		
Press Metal Aluminium Holdings			Norte SAB de CV (b)	31,800	147,048
Bhd	136,100	144,810	Grupo Aeroportuario del		
Public Bank Bhd	282,300	1,090,065	Pacifico SAB de CV Class B .	35,300	252,479
QL Resources Bhd.	61,700	138,180	Grupo Aeroportuario del Sureste		
RHB Bank Bhd.	128,959	144,550	SAB de CV Class B	19,230	213,588
Sime Darby Bhd	142,535	71,865	Grupo Bimbo SAB de CV		
Sime Darby Plantation Bhd	213,335	246,282	Class A (c)	189,900	316,158
Sime Darby Property Bhd	142,535	22,698	Grupo Carso SAB de CV		
SKP Resources Bhd.	271,300	86,065	Series A1	41,500	80,496
SP Setia Bhd Group	134,214	26,702	Grupo Cementos de Chihuahua		
Sunway Real Estate Investment			SAB de CV	16,800	70,306
Trust.	264,700	100,182	Grupo Comercial Chedraui SA		
Supermax Corp. Bhd (b)	189,470	355,731	de CV	30,395	35,476
Telekom Malaysia Bhd	91,003	88,398	Grupo Financiero Banorte SAB		
Tenaga Nasional Bhd	289,200	786,367	de CV Series O	240,200	828,699
TIME dotCom Bhd	41,100	104,497	Grupo Financiero Inbursa SAB		
Top Glove Corp. Bhd	142,000	535,897	de CV Series O	293,600	202,662
ViTrox Corp. Bhd	35,300	75,448	Grupo Herdez SAB de CV.	19,657	28,898
VS Industry Bhd	222,000	50,861	Grupo Mexico SAB de CV		
Westports Holdings Bhd	92,500	82,102	Class B	316,400	731,607
Yinson Holdings Bhd.	43,900	60,725	Grupo Rotoplas SAB de CV . . .	16,200	10,243
YTL Corp. Bhd	36,408	7,082	Grupo Televisa SAB Series CPO		
			(b)(c)	223,000	232,873
		11,136,408	Industrias Penoles SAB de CV . .	12,650	128,460
			Infraestructura Energetica Nova		
MALTA — 0.0% (a)			SAB de CV	49,500	142,093
Kindred Group PLC SDR	18,874	113,963	Kimberly-Clark de Mexico SAB		
			de CV Class A	138,600	215,215
MEXICO — 0.5%			La Comer SAB de CV	43,700	60,537
Alfa SAB de CV Class A	273,600	153,335	Macquarie Mexico Real Estate		
Alpek SAB de CV (c)	39,100	29,595	Management SA de CV REIT		
Alsea SAB de CV (b)	45,700	44,717	(e)	141,200	144,151
America Movil SAB de CV			Megacable Holdings SAB de		
Series L	3,192,400	2,037,820	CV	45,900	133,626
Arca Continental SAB de CV. . .	54,500	237,628	Orbia Advance Corp. SAB de		
Axtel SAB de CV (b)	78,800	13,436	CV	151,257	222,431
Banco del Bajio SA (e)	67,700	57,249	PLA Administradora Industrial S		
Bece SAB de CV	50,700	97,113	de RL de CV REIT	130,200	150,727
Bolsa Mexicana de Valores SAB			Prologis Property Mexico SA de		
de CV (c)	43,400	80,801	CV REIT	47,614	84,711
Cemex SAB de CV Series CPO .	1,400,964	392,879	Promotora y Operadora de		
Coca-Cola Femsa SAB de CV . .	62,500	272,158	Infraestructura SAB de CV		
Concentradora Fibra Danhos SA			(b)	26,395	189,118
de CV REIT	25,800	24,385			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Qualitas Controladora SAB de CV	17,900	\$ 69,975	Randstad NV	10,778	\$ 481,788
Regional SAB de CV (b)	21,200	56,736	Royal Dutch Shell PLC Class A	388,212	6,198,209
Telesites SAB de CV (b)	129,400	81,593	Royal Dutch Shell PLC Class B	346,336	5,235,726
Wal-Mart de Mexico SAB de CV	484,800	1,157,083	SBM Offshore NV	17,495	257,718
		<u>11,279,314</u>	Shop Apotheke Europe NV (b)(e)	1,829	218,571
NETHERLANDS — 2.8%			SIF Holding NV (b)	5,076	59,277
Aalberts NV	9,003	295,124	Signify NV (b)(e)	12,767	328,137
ABN AMRO Bank NV (e)	38,263	329,175	TKH Group NV	3,680	144,921
Accell Group NV (b)	2,918	72,536	TomTom NV (b)	6,283	49,685
Adyen NV (b)(e)	1,695	2,466,294	Vastned Retail NV REIT (c)	2,401	51,370
Aegon NV	176,785	522,408	Wereldhave NV REIT (c)	3,096	28,527
Akzo Nobel NV	19,000	1,706,440	Wolters Kluwer NV	25,354	1,979,676
Altice Europe NV (b)	57,747	223,269			<u>62,549,092</u>
AMG Advanced Metallurgical Group NV	2,837	50,561	NEW ZEALAND — 0.3%		
Arcadis NV (b)	6,545	118,603	a2 Milk Co., Ltd. (b)(c)	68,076	888,957
Argenx SE (b)	3,846	865,432	Air New Zealand, Ltd.	39,625	33,902
ASM International NV	3,944	606,976	Argosy Property, Ltd.	74,342	56,241
ASML Holding NV	39,529	14,455,717	Auckland International Airport, Ltd.	112,416	476,930
ASR Nederland NV	12,754	392,285	Chorus, Ltd.	41,047	198,356
Basic-Fit NV (b)(c)(e)	5,317	140,663	Contact Energy, Ltd.	66,403	269,198
BE Semiconductor Industries NV	8,196	363,295	Fisher & Paykel Healthcare Corp., Ltd.	53,136	1,221,143
Boskalis Westminster (b)(c)	9,394	185,444	Fletcher Building, Ltd.	76,946	184,721
Brack Capital Properties NV (b)	593	38,774	Genesis Energy, Ltd.	45,800	89,733
Corbion NV	5,892	212,255	Goodman Property Trust REIT	102,558	134,380
Eurocommercial Properties NV REIT (c)	4,112	53,016	Infratil, Ltd.	59,377	180,706
Euronext NV (e)	5,066	509,755	Kiwi Property Group, Ltd.	146,941	99,730
EXOR NV	9,861	565,818	Mercury NZ, Ltd.	63,013	191,516
Flow Traders (e)	2,816	100,724	Meridian Energy, Ltd.	133,930	416,498
ForFarmers NV	3,364	20,554	Metlifecare, Ltd.	25,266	84,401
Fugro NV (b)	10,722	42,469	Precinct Properties New Zealand, Ltd.	115,966	117,857
Heineken Holding NV	10,699	875,408	Pushpay Holdings, Ltd. (b)	35,356	201,415
Heineken NV	24,080	2,219,350	Restaurant Brands New Zealand, Ltd. (b)	2,885	22,014
IMCD NV	4,757	448,443	Ryman Healthcare, Ltd.	36,039	305,019
ING Groep NV	361,167	2,516,876	SKY Network Television, Ltd. (b)	191,619	18,586
Intertrust NV (e)	7,353	125,199	SKYCITY Entertainment Group, Ltd.	61,813	95,905
Just Eat Takeaway (b)(e)	5,995	623,366	Spark New Zealand, Ltd.	169,068	499,014
Just Eat Takeaway.com NV (b)(e)	4,690	490,069	Summerset Group Holdings, Ltd.	23,361	97,656
Koninklijke Ahold Delhaize NV	101,877	2,775,698	Synlait Milk, Ltd. (b)	12,214	56,050
Koninklijke BAM Groep NV (b)	23,957	43,476	Z Energy, Ltd.	34,119	59,700
Koninklijke DSM NV	17,111	2,374,575			<u>5,999,628</u>
Koninklijke KPN NV	341,013	906,783	NORWAY — 0.5%		
Koninklijke Philips NV (b)	84,068	3,920,359	Aker ASA Class A (b)	2,027	74,510
Koninklijke Vopak NV	6,360	336,303	Atea ASA	13,837	133,616
NIBC Holding NV (e)	2,669	20,804	Austevoll Seafood ASA	8,295	68,734
NN Group NV	28,714	964,713	Borregaard ASA	15,205	161,723
NSI NV REIT	1,655	63,862	BW Offshore, Ltd.	10,003	33,403
OCI NV (b)(c)	7,624	80,061	DNB ASA	87,390	1,163,807
Pharming Group NV (b)(c)	79,859	104,812			
PostNL NV	37,836	81,571			
Prosus NV (b)	45,262	4,206,172			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
DNO ASA	50,331	\$ 30,986	Southern Copper Corp.	7,900	\$ 314,183
Elkem ASA (e)	23,786	48,913			1,427,847
Entra ASA (e)	15,733	201,221	PHILIPPINES — 0.2%		
Equinor ASA	96,435	1,386,078	Aboitiz Equity Ventures, Inc.	180,220	164,835
Europris ASA (e)	25,386	122,790	Aboitiz Power Corp.	208,000	112,935
Fjordkraft Holding ASA (e)	8,055	66,027	Alliance Global Group, Inc. (b)	450,900	61,813
Frontline, Ltd.	14,558	101,140	Altus San Nicolas Corp. (b)	2,645	2,208
Gjensidige Forsikring ASA (b)	21,505	396,434	Ayala Corp.	25,640	402,458
Golden Ocean Group, Ltd.	7,871	30,643	Ayala Land, Inc.	724,500	494,141
Grieg Seafood ASA	5,761	59,089	Bank of the Philippine Islands	68,567	99,354
Kongsberg Gruppen ASA	8,183	114,921	BDO Unibank, Inc.	193,893	382,604
Leroy Seafood Group ASA	27,087	163,105	Globe Telecom, Inc.	2,995	124,483
Mowi ASA	40,076	762,193	GT Capital Holdings, Inc.	6,657	61,103
NEL ASA (b)	116,757	232,022	International Container Terminal Services, Inc.	76,460	157,335
Nordic Semiconductor ASA (b)	12,998	99,396	JG Summit Holdings, Inc.	250,410	326,851
Norsk Hydro ASA (b)	122,287	340,397	Jollibee Foods Corp.	33,510	94,611
Norway Royal Salmon ASA	1,201	31,406	Manila Electric Co.	24,040	129,751
Norwegian Finans Holding ASA	13,593	93,616	Megaworld Corp.	1,020,000	62,741
Ocean Yield ASA	29,146	65,777	Metro Pacific Investments Corp.	974,000	72,815
Orkla ASA	68,295	598,250	Metropolitan Bank & Trust Co.	134,886	100,767
Protector Forsikring ASA (b)	9,425	36,207	PLDT, Inc.	6,380	158,857
Salmar ASA (b)	5,837	278,993	Robinsons Land Corp.	196,244	69,267
Sbanken ASA (b)(c)	8,291	54,171	Security Bank Corp.	5,920	12,317
Scatec Solar ASA (e)	10,761	175,483	SM Investments Corp.	23,315	442,794
Schibsted ASA Class B (b)	12,003	282,879	SM Prime Holdings, Inc.	982,300	631,771
Selvaag Bolig ASA	6,732	39,870	Universal Robina Corp.	80,890	211,756
SpareBank 1 Nord Norge	9,611	62,234			4,377,567
SpareBank 1 Oestlandet	3,686	33,562	POLAND — 0.2%		
SpareBank 1 SMN.	20,154	164,446	Alior Bank SA (b)	13,668	56,324
SpareBank 1 SR-Bank ASA (b)	16,279	118,828	Asseco Poland SA	9,061	151,741
Stolt-Nielsen, Ltd.	2,737	24,945	Bank Millennium SA (b)	64,815	49,917
Storebrand ASA (b)	73,126	380,218	Bank Polska Kasa Opieki SA	14,812	202,987
Telenor ASA	69,791	1,016,711	Budimex SA	1,486	80,529
TGS Nopec Geophysical Co. ASA	10,272	151,186	CCC SA (c)	4,227	64,372
Tomra Systems ASA	11,314	416,978	CD Projekt SA (b)	6,413	646,366
Veidekke ASA (b)	9,726	117,826	Cyfrowy Polsat SA	22,810	152,433
Wallenius Wilhelmsen ASA	67,834	88,979	Dino Polska SA (b)(e)	4,010	204,296
Yara International ASA	16,100	560,018	Enea SA (b)	20,497	37,347
		10,583,731	Eurocash SA (b)	11,605	50,961
PAKISTAN — 0.0% (a)			Grupa Azoty SA (b)	4,145	32,265
Bank Alfalah, Ltd.	325,000	65,388	Grupa Lotos SA	7,458	113,702
Habib Bank, Ltd.	53,000	30,578	Jastrzebska Spolka Weglowa SA	9,529	45,628
MCB Bank, Ltd.	39,200	37,970	KGHM Polska Miedz SA (b)	23,461	545,215
Millat Tractors, Ltd.	5,850	24,748	KRUK SA	1,586	43,509
Oil & Gas Development Co., Ltd.	90,100	59,401	LPP SA (b)	120	183,153
Pakistan Oilfields, Ltd.	24,150	51,077	mBank SA (b)	1,138	66,552
Pakistan State Oil Co., Ltd.	58,500	55,852	Neuca SA	233	30,154
		325,014	Orange Polska SA (b)	52,083	82,385
PERU — 0.1%			PGE Polska Grupa Energetyczna SA (b)	65,340	114,269
Cia de Minas Buenaventura SAA ADR	20,000	182,800	PLAY Communications SA (e)	13,043	100,736
Credicorp, Ltd.	6,400	855,488	Polski Koncern Naftowy ORLEN SA	28,665	455,606
Hochschild Mining PLC	31,281	75,376			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Polskie Gornictwo Naftowe i Gazownictwo SA	131,811	\$ 152,008	Inter RAO UES PJSC	2,290,000	\$ 156,643
Powszechna Kasa Oszczednosci Bank Polski SA	83,645	487,167	LUKOIL PJSC	38,411	2,862,184
Powszechny Zaklad Ubezpieczen SA	52,889	389,311	Magnit PJSC GDR	27,548	358,237
Santander Bank Polska SA (b) . .	3,603	160,890	Magnitogorsk Iron & Steel Works PJSC	226,900	118,411
Tauron Polska Energia SA (b) . .	97,650	58,796	Mechel PJSC ADR (b)	9,600	16,512
		<u>4,758,619</u>	MMC Norilsk Nickel PJSC	6,245	1,645,248
			Mobile TeleSystems PJSC ADR . .	26,400	242,616
PORTUGAL — 0.1%			Mobile TeleSystems PJSC	31,200	145,700
Banco Comercial Portugues SA Class R (b)(c)	944,985	113,487	Moscow Exchange MICEX	132,585	211,081
CTT-Correios de Portugal SA (b)	13,428	31,822	Novatek PJSC GDR	8,240	1,167,957
EDP - Energias de Portugal SA . .	229,074	1,093,089	Novolipetsk Steel PJSC	113,250	224,769
Galp Energia SGPS SA	47,674	552,846	PhosAgro PJSC GDR	11,644	143,803
Jeronimo Martins SGPS SA (c) . .	26,225	458,793	Polymetal International PLC . . .	17,213	343,644
Navigator Co. SA (c)	27,308	66,438	Polyus PJSC	2,617	441,961
NOS SGPS SA (c)	43,721	190,907	Rosneft Oil Co. PJSC	120,780	612,762
REN - Redes Energeticas Nacionais SGPS SA	43,185	117,805	Sberbank of Russia PJSC	997,580	2,851,292
Sonae SGPS SA	99,350	71,842	Severstal PAO	18,520	225,345
		<u>2,697,029</u>	Sistema PJSC FC GDR	40,100	189,371
			Surgutneftegas PJSC Preference Shares	802,100	396,128
QATAR — 0.2%			Surgutneftegas PJSC	888,900	480,351
Al Meera Consumer Goods Co. QSC	25,614	128,273	Tatneft PJSC	129,220	1,008,126
Barwa Real Estate Co.	230,600	193,702	VTB Bank PJSC	437,390,000	216,071
Commercial Bank PQSC	165,450	172,779	X5 Retail Group NV GDR	9,438	334,743
Doha Bank QPSC (b)	98,027	55,125			<u>17,410,868</u>
Gulf International Services QSC (b)	149,047	61,433	SAUDI ARABIA — 0.7%		
Industries Qatar QSC	139,140	294,997	Abdullah Al Othaim Markets Co.	1,991	59,702
Masraf Al Rayan QSC	321,190	337,806	Advanced Petrochemical Co. . . .	8,106	115,578
Mesaieed Petrochemical Holding Co.	329,378	183,745	Al Hammadi Co. for Development and Investment (b)	20,250	119,449
Ooredoo QSC	58,320	105,050	Al Rajhi Bank	112,984	1,708,366
Qatar Electricity & Water Co. QSC	43,520	189,442	Al Rajhi Co. for Co-operative Insurance (b)	4,209	68,009
Qatar Fuel QSC	33,948	150,730	Aldrees Petroleum and Transport Services Co.	5,468	92,216
Qatar Insurance Co. SAQ	97,370	51,052	Alinma Bank (b)	57,188	222,189
Qatar International Islamic Bank QSC	40,744	91,067	Almarai Co. JSC	20,087	278,415
Qatar Islamic Bank SAQ	104,670	453,843	Alujain Holding (b)	7,396	52,645
Qatar National Bank QPSC	391,306	1,876,605	Arab National Bank	43,104	219,478
Qatar Navigation QSC	38,565	59,806	Arabian Cement Co.	9,227	65,172
Vodafone Qatar QSC	240,260	74,186	Arriyadh Development Co.	18,294	71,986
		<u>4,479,641</u>	Aseer Trading Tourism & Manufacturing Co. (b)	26,480	72,995
			Bank AlBilad	27,799	164,639
ROMANIA — 0.0% (a)			Bank Al-Jazira	22,911	69,181
NEPI Rockcastle PLC	36,522	187,122	Banque Saudi Fransi	41,562	317,518
RUSSIA — 0.8%			Bupa Arabia for Cooperative Insurance Co.	2,387	69,523
Alrosa PJSC	223,022	202,538	City Cement Co. (b)	8,580	37,234
Evraz PLC	37,704	133,211	Co. for Cooperative Insurance (b)	5,049	96,233
Gazprom PJSC ADR	845	4,563	Dallah Healthcare Co.	6,173	77,511
Gazprom PJSC ADR (c)	56,669	307,146			
Gazprom PJSC	869,660	2,370,455			

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June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dar Al Arkan Real Estate Development Co. (b)	39,088	\$ 74,179	United Electronics Co.	5,677	\$ 83,749
Dur Hospitality Co.	12,960	85,686	United International Transportation Co.	1,592	13,001
Eastern Province Cement Co.	9,470	73,960	Yamama Cement Co.	14,880	86,514
Emaar Economic City (b)	34,732	63,213	Yanbu Cement Co.	10,069	75,733
Etihad Etisalat Co. (b)	32,700	232,462	Yanbu National Petrochemical Co.	21,130	289,507
Fawaz Abdulaziz Al Hokair & Co. (b)	11,570	58,297			15,239,532
Herfy Food Services Co.	2,033	24,335	SINGAPORE — 0.8%		
Jarir Marketing Co.	4,275	167,581	Accordia Golf Trust	66,300	32,708
Leejam Sports Co. JSC.	3,769	58,781	ARA LOGOS Logistics Trust REIT	133,200	54,332
Maharah Human Resources Co.	2,209	40,701	Ascendas India Trust	79,100	76,622
Middle East Healthcare Co. (b)	11,802	95,911	Ascendas Real Estate Investment Trust.	283,051	648,760
Mobile Telecommunications Co. (b)	33,673	101,800	Ascott Residence Trust	167,317	121,288
Mouwasat Medical Services Co.	4,245	102,457	BOC Aviation, Ltd. (e)	14,300	92,057
Najran Cement Co. (b)	15,550	45,021	BW LPG, Ltd. (e)	11,460	36,003
National Agriculture Development Co (b)	20,791	154,921	CapitaLand Commercial Trust REIT	250,790	306,613
National Commercial Bank	135,524	1,351,505	CapitaLand Mall Trust REIT	233,600	331,117
National Gas & Industrialization Co.	2,926	22,144	CapitaLand Retail China Trust REIT	62,100	56,611
National Medical Care Co.	5,781	65,245	CapitaLand, Ltd. (b)	230,600	486,669
Northern Region Cement Co. (b)	17,439	46,073	CDL Hospitality Trusts Stapled Security.	71,300	52,721
Qassim Cement Co.	1,837	29,611	City Developments, Ltd.	39,900	243,578
Rabigh Refining & Petrochemical Co. (b)	13,507	48,468	ComfortDelGro Corp., Ltd.	179,700	188,652
Riyad Bank	92,279	416,077	DBS Group Holdings, Ltd.	167,248	2,513,935
Sahara International Petrochemical Co.	26,583	102,467	EAGLE HOSPITALITY TRUST UNIT (f)	112,600	7,713
Samba Financial Group.	73,401	527,789	ESR-REIT.	191,868	54,842
Saudi Airlines Catering Co.	4,009	83,006	Far East Hospitality Trust Stapled Security.	140,900	50,525
Saudi Arabian Fertilizer Co.	11,100	221,060	First Real Estate Investment Trust.	67,100	33,641
Saudi Arabian Mining Co. (b)	41,436	388,651	First Resources, Ltd.	50,200	50,380
Saudi Arabian Oil Co. (e)	110,610	960,181	Frasers Centrepoint Trust REIT.	57,400	96,085
Saudi Basic Industries Corp.	82,940	1,953,287	Frasers Hospitality Trust Stapled Security.	135,000	45,385
Saudi British Bank.	64,706	394,295	Frasers Logistics & Commercial Trust REIT.	285,139	245,375
Saudi Cement Co.	5,941	83,944	Genting Singapore, Ltd.	561,600	308,656
Saudi Ceramic Co. (b)	1,873	16,691	Golden Agri-Resources, Ltd.	606,500	64,838
Saudi Chemical Co. Holding (b)	16,716	102,587	GuocoLand, Ltd.	27,500	28,927
Saudi Co. For Hardware CJSC	5,311	63,069	IGG, Inc. (c)	79,000	64,971
Saudi Electricity Co.	65,830	274,474	Jardine Cycle & Carriage, Ltd.	11,711	170,727
Saudi Industrial Investment Group	16,632	89,940	Kenon Holdings, Ltd.	1,959	38,787
Saudi Kayan Petrochemical Co. (b)	32,586	71,648	Keppel Corp., Ltd. (c)	138,200	594,598
Saudi Pharmaceutical Industries & Medical Appliances Corp.	10,157	78,643	Keppel DC REIT.	105,200	192,455
Saudi Public Transport Co. (b)	5,953	22,377	Keppel Infrastructure Trust	295,800	114,977
Saudi Real Estate Co. (b)	15,161	51,170	Keppel REIT	146,700	116,502
Saudi Research & Marketing Group (b)	4,483	75,580	Lippo Malls Indonesia Retail Trust REIT (c)	332,900	32,525
Saudi Telecom Co.	53,185	1,409,023	Manulife US Real Estate Investment Trust	204,200	155,162
Saudia Dairy & Foodstuff Co.	534	23,526			
Savola Group	18,971	213,858			
Seera Group Holding (b)	14,011	59,764			
Southern Province Cement Co.	6,007	87,531			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mapletree Commercial Trust REIT	199,568	\$ 278,946	Bidvest Group, Ltd.	24,928	\$ 204,265
Mapletree Industrial Trust REIT	152,900	317,735	Capitec Bank Holdings, Ltd.	3,942	195,665
Mapletree Logistics Trust REIT	260,500	365,337	Clicks Group, Ltd.	23,831	288,523
Mapletree North Asia Commercial Trust REIT	176,600	118,580	Coronation Fund Managers, Ltd. (c)	19,084	43,989
NetLink NBN Trust	282,000	196,775	DataTec, Ltd.	38,866	59,278
OUE Commercial Real Estate Investment Trust	194,900	53,738	Dis-Chem Pharmacies, Ltd. (e)	31,283	31,562
Oversea-Chinese Banking Corp., Ltd.	308,532	2,008,856	Discovery, Ltd.	35,915	216,679
Parkway Life Real Estate Investment Trust	51,200	122,899	Equites Property Fund, Ltd. REIT	80,348	77,273
Prime US REIT	43,900	34,466	Exxaro Resources, Ltd.	20,118	151,654
Raffles Medical Group, Ltd.	82,700	54,708	FirstRand, Ltd.	503,178	1,105,095
SATS, Ltd.	81,900	169,588	Fortress REIT, Ltd. Class A,	115,468	82,683
Sembcorp Industries, Ltd.	92,900	117,476	Foschini Group, Ltd.	19,612	72,802
Sembcorp Marine, Ltd. (b)(c)	75,700	23,287	Gold Fields, Ltd.	76,872	724,900
Sheng Siong Group, Ltd.	61,200	72,647	Growthpoint Properties, Ltd. REIT	265,098	204,538
SIA Engineering Co., Ltd.	26,100	37,163	Harmony Gold Mining Co., Ltd. (b)	46,490	194,130
Singapore Airlines, Ltd.	146,500	395,025	Impala Platinum Holdings, Ltd.	72,656	488,673
Singapore Exchange, Ltd.	72,700	437,029	Imperial Logistics, Ltd.	47,957	108,417
Singapore Post, Ltd.	116,800	64,868	Investec PLC	52,375	104,798
Singapore Press Holdings, Ltd.	178,700	163,565	Investec, Ltd.	34,578	68,987
Singapore Technologies Engineering, Ltd.	152,300	363,124	JSE, Ltd.	20,858	146,456
Singapore Telecommunications, Ltd.	764,200	1,358,021	KAP Industrial Holdings, Ltd.	705,488	101,537
Soilbuild Business Space REIT.	183,900	51,849	Kumba Iron Ore, Ltd.	6,528	174,338
SPH REIT.	70,500	44,451	Liberty Holdings, Ltd.	15,761	60,290
Starhill Global REIT	183,300	67,644	Life Healthcare Group Holdings, Ltd.	124,734	119,999
StarHub, Ltd.	54,800	51,288	Momentum Metropolitan Holdings	83,371	84,733
Suntec Real Estate Investment Trust.	238,200	243,079	Motus Holdings, Ltd. (b)	19,611	34,718
United Overseas Bank, Ltd.	117,093	1,709,169	Mr. Price Group, Ltd.	20,308	167,711
UOL Group, Ltd.	49,233	241,812	MTN Group, Ltd. (c)	154,203	471,657
Venture Corp., Ltd.	27,100	316,380	MultiChoice Group, Ltd. (b)	40,238	245,745
Wilmar International, Ltd.	173,800	513,526	Naspers, Ltd. Class N.	40,930	7,512,386
Wing Tai Holdings, Ltd.	35,900	46,208	Nedbank Group, Ltd.	32,083	187,872
Yanlord Land Group, Ltd.	52,900	44,719	Netcare, Ltd.	112,609	88,402
Yoma Strategic Holdings, Ltd. (b)(c)	306,500	69,988	Ninety One, Ltd. (b)	17,289	43,533
		<u>17,862,683</u>	Northam Platinum, Ltd. (b)	31,026	208,986
			Oceana Group, Ltd.	11,307	46,406
SOUTH AFRICA — 1.1%			Old Mutual, Ltd. (d)	156,832	109,169
Absa Group, Ltd.	65,523	323,057	Old Mutual, Ltd. (c)(d)	315,585	217,050
AECI, Ltd.	9,970	44,356	Pepkor Holdings, Ltd. (e)	105,711	66,834
African Rainbow Minerals, Ltd.	12,579	123,004	Pick n Pay Stores, Ltd.	29,885	87,720
Anglo American Platinum, Ltd.	4,904	356,440	PSG Group, Ltd.	17,508	159,858
Anglo American PLC.	113,747	2,614,827	Rand Merchant Investment Holdings, Ltd.	71,980	120,968
AngloGold Ashanti, Ltd.	37,874	1,112,894	Redefine Properties, Ltd. REIT.	565,715	108,612
Aspen Pharmacare Holdings, Ltd. (b)	37,164	308,295	Remgro, Ltd.	51,126	294,792
Astral Foods, Ltd.	3,513	29,621	Resilient REIT, Ltd.	34,728	86,590
AVI, Ltd.	32,809	133,200	Reunert, Ltd.	15,137	29,761
Barloworld, Ltd. (c)	19,472	77,522	Sanlam, Ltd.	170,464	579,114
Bid Corp., Ltd.	30,498	500,153	Sappi, Ltd. (b)	32,283	50,371
			Sasol, Ltd. (b)	69,231	530,922
			Shoprite Holdings, Ltd.	43,016	264,038
			Sibanye Stillwater, Ltd. (b)	206,368	447,500

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SPAR Group, Ltd.	17,617	\$ 174,072	Dongsuh Cos., Inc.	2,706	\$ 35,709
Standard Bank Group, Ltd.	136,794	824,651	Doosan Bobcat, Inc.	4,079	90,726
Steinhoff International Holdings NV (b)(c).	418,971	24,596	Doosan Heavy Industries & Construction Co., Ltd. (b)	11,371	46,295
Super Group, Ltd. (b).	99,955	92,045	Doosan Infracore Co., Ltd. (b) . .	12,565	76,730
Telkom SA SOC, Ltd.	39,144	67,057	DoubleUGames Co., Ltd.	843	56,216
Tiger Brands, Ltd.	17,906	183,852	Douzone Bizon Co., Ltd.	2,524	215,652
Transaction Capital, Ltd.	44,692	47,996	Ecopro BM Co., Ltd.	744	75,423
Truworths International, Ltd.	30,269	59,249	E-MART, Inc.	2,133	188,600
Vodacom Group, Ltd. (c).	61,767	437,704	Eo Technics Co., Ltd.	1,483	117,961
Vukile Property Fund, Ltd. REIT.	94,716	42,074	F&F Co., Ltd.	610	47,068
Woolworths Holdings, Ltd.	90,575	172,883	Feelux Co., Ltd. (b)	7,699	28,611
		<u>25,021,527</u>	Fila Holdings Corp.	5,207	153,658
SOUTH KOREA — 3.3%			GemVax & Kael Co., Ltd. (b). . . .	2,866	46,547
ABLBio, Inc. (b).	2,537	65,762	Genexine Co., Ltd. (b)	2,807	222,607
AfreecaTV Co., Ltd.	572	30,338	Green Cross Corp.	529	65,311
Ahnlab, Inc.	2,297	96,209	GS Engineering & Construction Corp.	5,552	114,310
Alteogen, Inc. (b)	982	219,330	GS Holdings Corp.	5,913	179,106
Amorepacific Corp.	2,908	406,763	GS Retail Co., Ltd.	3,570	109,089
Amorepacific Corp. Preference Shares.	740	44,080	G-treeBNT Co., Ltd. (b)	2,091	42,976
AMOREPACIFIC Group.	2,522	109,196	Hana Financial Group, Inc.	27,159	617,660
Ananti, Inc. (b)	6,092	49,291	Hanall Biopharma Co., Ltd. (b). . .	2,599	61,321
BGF retail Co., Ltd.	795	92,155	Hankook Shell Oil Co., Ltd.	332	64,235
BH Co., Ltd. (b)	730	12,153	Hankook Tire & Technology Co., Ltd.	8,351	172,834
BNK Financial Group, Inc.	27,622	116,025	Hanmi Pharm Co., Ltd.	616	125,690
Bukwang Pharmaceutical Co., Ltd.	3,621	102,509	Hanon Systems.	16,734	126,822
Celltrion Healthcare Co., Ltd. (b)	6,298	570,974	Hansol Chemical Co., Ltd.	1,234	131,645
Celltrion Pharm, Inc. (b)	1,414	150,541	Hansol Paper Co., Ltd.	6,147	71,940
Celltrion, Inc. (b)	8,736	2,235,872	Hanssem Co., Ltd.	2,499	180,192
Chabiotech Co., Ltd. (b)	3,560	59,427	Hanwha Aerospace Co., Ltd. (b) . .	4,757	98,052
Cheil Worldwide, Inc.	7,506	103,599	Hanwha Corp.	3,640	67,979
Chong Kun Dang Pharmaceutical Corp.	607	55,100	Hanwha Life Insurance Co., Ltd.. . .	31,079	35,648
CJ CheilJedang Corp.	942	257,208	Hanwha Solutions Corp.	13,246	215,054
CJ Corp.	1,354	97,832	HDC Hyundai Development Co-Engineering & Construction Class E	3,261	57,662
CJ ENM Co., Ltd.	1,018	94,352	Helixmith Co., Ltd. (b)	2,504	128,347
CJ Logistics Corp. (b)	1,096	144,458	Hite Jinro Co., Ltd.	2,855	104,644
Com2uSCorp.	2,104	206,397	HLB Life Science Co., Ltd. (b) . .	4,660	72,466
Cosmax, Inc.	682	55,764	HLB, Inc. (b)(c)	4,111	317,657
Coway Co., Ltd.	4,173	252,277	HMM Co., Ltd. (b)	22,908	90,359
Daelim Industrial Co., Ltd.	2,706	186,141	Hotel Shilla Co., Ltd.	3,574	212,563
Daewoo Engineering & Construction Co., Ltd. (b)	24,328	69,820	Hugel, Inc. (b)	432	170,039
Daewoo Shipbuilding & Marine Engineering Co., Ltd. (b).	3,568	81,292	Hyosung Chemical Corp.	809	71,271
Daewoong Co., Ltd.	2,154	49,143	Hyosung Corp.	858	45,083
Daewoong Pharmaceutical Co., Ltd.	429	47,582	Hyundai Bioscience Co., Ltd. (b)	4,204	46,888
DB HiTek Co., Ltd.	3,213	77,888	Hyundai Department Store Co., Ltd.	1,309	61,594
DB Insurance Co., Ltd.	5,525	198,157	Hyundai Elevator Co., Ltd.	1,959	113,991
DGB Financial Group, Inc.	15,300	65,791	Hyundai Engineering & Construction Co., Ltd.	7,969	220,750
DIO Corp. (b).	4,286	90,002	Hyundai Glovis Co., Ltd.	1,744	148,272
Dongjin Semichem Co., Ltd.	5,592	132,509	Hyundai Heavy Industries Holdings Co., Ltd.	1,006	207,619

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hyundai Marine & Fire Insurance Co., Ltd.	5,728	\$ 109,958	LG Display Co., Ltd. (b)	25,728	\$ 246,327
Hyundai Mipo Dockyard Co., Ltd.	2,168	56,968	LG Electronics, Inc.	9,878	523,491
Hyundai Mobis Co., Ltd.	6,240	1,001,639	LG Hausys, Ltd.	1,772	95,422
Hyundai Motor Co.	13,890	1,140,971	LG Household & Health Care, Ltd.	891	998,641
Hyundai Motor Co. Preference Shares (d)	3,845	183,852	LG Household & Health Care, Ltd. Preference Shares	184	111,469
Hyundai Motor Co. Preference Shares (d)	2,761	127,821	LG Innotek Co., Ltd.	1,707	250,339
Hyundai Rotem Co., Ltd. (b)	7,810	100,885	LG International Corp.	14,247	185,856
Hyundai Steel Co.	8,186	141,569	LG Uplus Corp.	23,441	239,549
Hyundai Wia Corp.	1,507	43,874	Lock&Lock Co., Ltd. (b)	10,907	102,534
Iljin Materials Co., Ltd.	2,086	87,152	Lotte Chemical Corp.	1,550	216,623
Ilyang Pharmaceutical Co., Ltd.	1,234	66,348	Lotte Corp.	2,576	68,126
Industrial Bank of Korea	28,125	191,115	LOTTE Fine Chemical Co., Ltd.	1,634	47,164
Innocean Worldwide, Inc.	814	30,348	Lotte Shopping Co., Ltd.	983	65,698
JB Financial Group Co., Ltd.	11,582	45,928	LS Corp.	1,645	47,990
Kakao Corp.	5,195	1,165,771	LS Electric Co., Ltd.	1,393	56,104
Kangwon Land, Inc.	9,224	166,230	Mando Corp.	5,035	94,725
KB Financial Group, Inc.	36,531	1,034,178	Mcnex Co., Ltd.	1,909	49,753
KCC Corp.	576	64,115	MedPacto, Inc. (b)	1,028	46,166
KEPCO Plant Service & Engineering Co., Ltd.	2,035	49,427	Medy-Tox, Inc.	516	63,051
Kia Motors Corp.	23,834	644,056	MegaStudyEdu Co., Ltd.	453	13,517
KIWOOM Securities Co., Ltd.	2,328	170,203	Meritz Fire & Marine Insurance Co., Ltd.	4,627	49,038
KMW Co., Ltd. (b)	2,663	142,235	Meritz Securities Co., Ltd.	69,541	176,851
Koentec Co., Ltd.	12,880	92,959	Mezzion Pharma Co., Ltd. (b)	617	117,991
Koh Young Technology, Inc.	1,079	90,181	Mirae Asset Daewoo Co., Ltd.	47,797	268,145
Kolmar Korea Co., Ltd.	1,275	45,522	Mirae Asset Maps Asia Pacific Real Estate 1 Investment	27,768	93,763
Kolon Industries, Inc.	1,620	43,534	NAVER Corp.	13,010	2,927,032
Komipharm International Co., Ltd. (b)	4,676	66,913	NCSOFT Corp.	1,477	1,098,780
Korea Aerospace Industries, Ltd.	7,786	155,307	NEPES Corp.	1,564	37,564
Korea Electric Power Corp. (b)	23,228	378,790	Netmarble Corp. (b)(e)	2,574	215,743
Korea Gas Corp.	2,420	53,136	NH Investment & Securities Co., Ltd.	14,985	104,247
Korea Investment Holdings Co., Ltd.	3,949	148,052	NHN Corp. (b)	885	61,166
Korea Real Estate Investment & Trust Co., Ltd.	40,468	57,495	NHN KCP Corp.	1,280	52,839
Korea Shipbuilding & Offshore Engineering Co., Ltd. (b)	3,817	280,980	NICE Information Service Co., Ltd.	10,100	154,329
Korea Zinc Co., Ltd.	874	244,891	NKMax Co., Ltd. (b)	9,231	95,870
Korean Air Lines Co., Ltd. (b)	4,004	58,704	NongShim Co., Ltd.	521	158,778
Korean Reinsurance Co.	8,166	50,221	OCI Co., Ltd. (b)	1,629	50,571
KT&G Corp.	10,837	707,725	Orion Corp./Republic of Korea	2,349	262,970
Kuk-il Paper Manufacturing Co., Ltd. (b)	9,131	43,995	Ottogi Corp.	114	53,020
Kumho Petrochemical Co., Ltd.	1,926	120,450	Pan Ocean Co., Ltd. (b)	24,680	78,819
Kwang Dong Pharmaceutical Co., Ltd.	12,503	73,572	Paradise Co., Ltd.	4,113	46,217
L&C Bio Co., Ltd.	442	37,614	Partron Co., Ltd.	11,769	87,746
LEENO Industrial, Inc.	896	84,828	Pearl Abyss Corp. (b)	605	110,073
LG Chem, Ltd.	4,261	1,758,425	Pharmicell Co., Ltd. (b)	11,563	177,630
LG Chem, Ltd. Preference Shares	786	165,363	POSCO.	7,393	1,076,838
LG Corp.	8,628	514,929	POSCO Chemtech Co., Ltd.	2,247	141,928
			Posco International Corp.	6,646	77,549
			RFHIC Corp.	1,181	35,750
			S-1 Corp.	1,546	110,786
			Samsung Biologics Co., Ltd. (b)(e)	1,485	963,404
			Samsung C&T Corp.	8,160	793,780

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)
June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Samsung Card Co., Ltd.	3,804	\$ 86,939	ACS Actividades de		
Samsung Electro-Mechanics Co., Ltd.	5,067	549,719	Construccion y Servicios SA	22,905	\$ 588,451
Samsung Electronics Co., Ltd. Preference Shares	76,417	2,976,768	Aedas Homes SA (b)(e)	1,963	35,585
Samsung Electronics Co., Ltd.	443,506	19,632,961	Aena SME SA (b)(e)	6,138	820,651
Samsung Engineering Co., Ltd. (b)	16,699	172,104	Almirall SA	10,484	138,340
Samsung Fire & Marine Insurance Co., Ltd.	2,860	420,490	Amadeus IT Group SA	39,215	2,058,230
Samsung Heavy Industries Co., Ltd. (b)	43,638	218,496	AmRest Holdings SE (b)	7,136	41,436
Samsung Life Insurance Co., Ltd.	6,076	228,447	Applus Services SA	12,354	95,143
Samsung SDI Co., Ltd.	5,187	1,585,985	Banco Bilbao Vizcaya Argentaria SA	606,311	2,086,857
Samsung SDS Co., Ltd.	3,098	438,202	Banco de Sabadell SA	511,660	179,712
Samsung Securities Co., Ltd.	7,238	160,013	Banco Santander SA	1,532,312	3,747,573
Sangsangin Co., Ltd.	7,698	39,651	Bankia SA	92,513	98,877
Seegene, Inc.	2,072	192,967	Bankinter SA	68,461	328,040
SFA Engineering Corp.	1,624	44,432	Befesa SA (e)	2,005	78,163
Shin Poong Pharmaceutical Co., Ltd. (b)	2,691	67,563	CaixaBank SA	328,256	702,015
Shinhan Financial Group Co., Ltd.	41,458	1,001,883	Cellnex Telecom SA (e)	22,778	1,390,796
Shinsegae International, Inc.	226	29,721	Cia de Distribucion Integral Logista Holdings SA	5,693	106,620
Shinsegae, Inc.	786	145,546	CIE Automotive SA (c)	5,468	96,235
SillaJen, Inc. (b)	6,523	65,618	Construcciones y Auxiliar de Ferrocarriles SA	1,714	62,316
SK Chemicals Co., Ltd.	690	74,174	Corp. Financiera Alba SA	1,589	64,378
SK Holdings Co., Ltd.	3,256	791,867	Distribuidora Internacional de Alimentacion SA (b)(c)	401,966	50,248
SK Hynix, Inc.	50,704	3,620,188	Ebro Foods SA	5,250	108,732
SK Innovation Co., Ltd.	5,019	554,857	eDreams ODIGEO SA (b)	11,015	30,640
SK Materials Co., Ltd.	429	71,670	Enagas SA (c)	22,632	553,486
SK Networks Co., Ltd.	13,470	53,477	Ence Energia y Celulosa SA (c)	12,316	40,449
SK Telecom Co., Ltd.	2,206	388,517	Endesa SA (c)	29,882	741,029
SKC Co., Ltd.	1,867	95,583	Euskaltel SA (e)	8,122	72,010
SM Entertainment Co., Ltd. (b)	1,656	33,783	Faes Farma SA	22,047	89,861
S-Oil Corp.	4,074	217,191	Ferrovial SA	45,007	1,202,661
Soulbrain Holdings Co., Ltd.	1,026	81,979	Fluidra SA (b)	4,447	58,997
Suheung Co., Ltd.	2,578	115,322	Fomento De Construcciones Y (b)	382	3,608
Taeyoung Engineering & Construction Co., Ltd.	3,547	46,451	Fomento de Construcciones y Contratas SA	8,786	83,095
Telcon RF Pharmaceutical, Inc. (b)	8,430	36,721	Gestamp Automocion SA (c)(e)	33,976	86,021
Value Added Technology Co., Ltd.	3,331	56,758	Grifols SA	27,124	824,530
Vieworks Co., Ltd.	3,440	95,315	Grupo Catalana Occidente SA	3,630	84,033
WONIK IPS Co., Ltd. (b)	5,486	164,440	Iberdrola SA	566,690	6,613,866
Woori Financial Group, Inc.	47,991	353,744	Indra Sistemas SA (b)	12,047	95,372
Youngone Corp.	2,057	43,893	Industria de Diseno Textil SA	99,189	2,631,008
Yuhan Corp.	5,405	228,988	Inmobiliaria Colonial Socimi SA REIT	25,188	222,641
Zinus, Inc.	787	52,887	Lar Espana Real Estate Socimi SA REIT (c)	11,653	60,794
		<u>73,052,110</u>	Liberbank SA (b)	179,722	29,845
SPAIN — 1.5%			Mapfre SA	127,893	228,306
Acciona SA (c)	1,995	196,198	Masmovil Ibercom SA (b)	5,844	149,697
Acerinox SA	12,509	101,669	Mediaset Espana Comunicacion SA (b)	14,887	55,200
			Melia Hotels International SA	10,443	44,560
			Merlin Properties Socimi SA REIT	32,037	266,889
			Naturgy Energy Group SA	26,099	487,088

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Neinor Homes SA (b)(e)	7,187	\$ 73,960	Dios Fastigheter AB	9,118	\$ 61,087
Pharma Mar SA (c)	19,112	165,054	Dometic Group AB (b)(e)	27,472	248,304
Prosegur Cash SA (e)	40,918	34,615	Dustin Group AB (c)(e)	10,657	58,199
Prosegur Cia de Seguridad SA	36,398	84,874	Electrolux AB Class B	18,389	309,445
Red Electrica Corp. SA (e)	39,420	737,300	Electrolux Professional AB		
Repsol SA (c)	130,657	1,154,122	Class B (b)	18,389	67,370
Sacyr SA	21,203	44,159	Elekta AB Class B	37,158	346,198
Siemens Gamesa Renewable			Embracer Group AB (b)	11,520	161,903
Energy SA (b)(c)	21,913	390,039	Epiroc AB Class A	59,613	747,099
Solaria Energia y Medio			Epiroc AB Class B	39,849	489,472
Ambiente SA (b)	9,631	122,574	EQT AB	15,168	273,538
Talgo SA (b)(e)	12,764	60,808	Essity AB Class B (b)	56,321	1,826,309
Tecnicas Reunidas SA (b)	2,480	37,950	Evolution Gaming Group AB (e)	11,115	660,292
Telefonica SA	424,908	2,031,606	Fabege AB	21,764	256,000
Unicaja Banco SA (b)(e)	73,212	37,419	Fastighets AB Balder Class B		
Viscofan SA	3,492	227,871	(b)	9,404	359,868
Zardoya Otis SA	14,502	99,456	Fingerprint Cards AB Class B		
		<u>33,233,758</u>	(b)(c)	31,312	57,221
SWEDEN — 2.2%			Fortnox AB (b)	4,202	115,010
Sinch AB (b)	3,000	258,235	Getinge AB Class B (c)	20,364	379,533
AAK AB (b)	14,608	252,178	Granges AB (b)	8,487	67,674
AcadeMedia AB (e)	15,147	102,949	Hennes & Mauritz AB Class B		
Adapteo Oyj (b)	6,042	51,584	(c)	72,140	1,053,152
AddTech AB Class B	6,000	242,710	Hexagon AB Class B (b)	25,791	1,514,843
AF POYRY AB (b)	8,783	189,947	Hexpol AB (b)	28,637	213,722
Alfa Laval AB (b)	28,457	627,871	HMS Networks AB (b)	2,574	48,237
Alimak Group AB (e)	6,075	65,877	Holmen AB Class B (b)	8,687	279,057
Arjo AB Class B	22,985	128,357	Hufvudstaden AB Class A	8,604	107,278
Assa Abloy AB Class B	93,078	1,905,389	Husqvarna AB Class B	32,673	268,944
Atlas Copco AB Class A	62,360	2,656,070	ICA Gruppen AB	9,217	438,199
Atlas Copco AB Class B	38,700	1,438,254	Industrivarden AB Class C (b)	19,084	435,073
Atrium Ljungberg AB Class B	4,091	57,804	Indutrade AB (b)	8,199	325,243
Attendo AB (b)(e)	18,258	71,846	Instalco AB	3,853	59,604
Avanza Bank Holding AB	9,251	131,832	Intrum AB (c)	6,544	120,487
Axfood AB	8,630	188,701	Investment AB Latour Class B	13,000	236,070
Beijer Ref AB (c)	6,548	198,610	Investor AB Class B	42,298	2,244,193
Betsson AB	15,247	106,316	Inwido AB (b)	4,681	32,667
Betsson AB (b)	15,247	4,697	JM AB	4,617	104,503
Bilia AB Class A (b)	10,517	85,233	John Mattson Fastighetsforetagen		
BillerudKorsnas AB	16,436	235,943	AB (b)	3,703	57,756
BioGaia AB Class B	1,663	91,536	Karo Pharma AB (b)	17,994	106,174
Biotage AB	5,013	75,075	Kinnevik AB Class B	22,465	593,114
Boliden AB	27,002	619,433	Klovern AB Class B	41,992	66,806
Bonava AB Class B	9,858	53,287	Kungsleden AB	16,793	125,704
Boozt AB (b)(e)	10,974	108,525	L E Lundbergforetagen AB		
Bravida Holding AB (b)(e)	18,329	175,240	Class B (b)	9,305	424,227
Bufab AB (b)	6,983	73,746	LeoVegas AB (e)	19,551	87,826
Bure Equity AB	4,779	104,316	Lifco AB Class B	4,519	288,207
Castellum AB	22,683	425,103	Lindab International AB	8,991	105,996
Catena AB (c)	1,171	46,312	Loomis AB (b)	7,725	184,571
Cellavision AB (b)	1,868	56,358	Lundin Energy AB	18,992	463,589
Clas Ohlson AB Class B	7,371	82,624	Mekonomen AB (b)	8,779	62,791
Cloetta AB Class B (b)	28,896	73,859	Modern Times Group MTG AB		
Collector AB (b)(c)	28,130	41,031	Class B (b)	8,909	97,122
Coor Service Management			Munters Group AB (b)(e)	17,152	96,711
Holding AB (b)(e)	8,780	58,073	Mycronic AB (c)	6,388	121,129
			NCC AB Class B	8,969	145,825

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NetEnt AB (b)	24,310	\$ 187,229	SWITZERLAND — 6.3%		
Nibe Industrier AB Class B (b)	28,208	625,753	ABB, Ltd.	171,040	\$ 3,879,278
Nobia AB (b)	16,815	80,106	Adecco Group AG	14,037	661,572
Nobina AB (b)(e)	12,721	76,247	Alcon, Inc. (b)	46,101	2,648,648
Nolato AB Class B (b)	1,677	113,421	Allreal Holding AG	1,506	298,515
Nordic Entertainment Group AB			ALSO Holding AG	495	121,581
Class B	6,203	190,803	Arbonia AG (b)	6,222	64,464
Nyfosa AB (b)	17,984	123,449	Aryzta AG (b)(c)	102,583	46,398
Oncopeptides AB (b)(c)(e)	3,301	46,402	Ascom Holding AG (b)	3,750	34,660
Pandox AB (b)(c)	8,087	93,886	Bachem Holding AG Class B	593	156,590
Paradox Interactive AB	5,166	111,795	Baloise Holding AG	4,719	710,844
Peab AB Class B (b)	16,790	138,809	Banque Cantonale Vaudoise	3,190	310,617
PowerCell Sweden AB (b)	3,453	114,598	Barry Callebaut AG	273	521,057
Ratos AB Class B (b)	39,105	105,176	Basilea Pharmaceutica AG (b)	1,356	70,036
Recipharm AB (b)	2,430	29,943	Belimo Holding AG	46	340,397
Recipharm AB Class B (b)(c)	6,077	75,389	Bell Food Group AG	199	50,404
Resurs Holding AB (e)	13,518	55,773	BKW AG	1,910	171,464
Saab AB Class B (b)(c)	7,199	180,972	Bobst Group SA (c)	1,422	84,201
Samhallsbyggnadsbolaget i			Bossard Holding AG Class A	975	149,433
Norden AB	99,213	254,952	Bucher Industries AG	513	148,165
Sandvik AB (b)	105,486	1,986,184	Burckhardt Compression		
Scandi Standard AB (b)	10,379	71,901	Holding AG (c)	438	107,297
Scandic Hotels Group AB (c)(e)	16,583	58,710	Cembra Money Bank AG	2,578	251,981
Securitas AB Class B (b)	31,343	423,897	Chocoladefabriken Lindt &		
Skandinaviska Enskilda Banken			Spruengli AG (d)	97	801,071
AB Class A (b)	151,139	1,312,187	Chocoladefabriken Lindt &		
Skanska AB Class B (b)	29,676	605,944	Spruengli AG (d)	10	862,477
SKF AB Class B	33,123	619,288	Cie Financiere Richemont SA	48,239	3,111,102
SkiStar AB	6,323	64,813	Clariant AG (b)	18,240	358,941
SSAB AB Class A (b)	51,377	142,308	Coca-Cola HBC AG	18,073	451,145
SSAB AB Class B (b)	55,794	148,943	Coltene Holding AG	945	71,108
Stillfront Group AB (b)	2,830	254,453	Comet Holding AG	901	129,506
Storytel AB (b)	6,381	131,631	Conzzeta AG	127	113,839
Svenska Cellulosa AB SCA			Credit Suisse Group AG	237,284	2,468,648
Class B (b)	54,805	655,641	Daetwyler Holding AG	907	177,815
Svenska Handelsbanken AB			DKSH Holding AG	3,979	256,331
Class A (b)	144,438	1,371,713	dormakaba Holding AG	293	159,993
Sweco AB Class B	6,006	271,153	Dufry AG (b)	4,386	131,362
Swedbank AB Class A (b)	80,788	1,037,561	EFG International AG	8,065	57,521
Swedish Match AB	15,782	1,113,695	Emmi AG	194	169,783
Swedish Orphan Biovitrum AB			EMS-Chemie Holding AG	717	556,981
(b)	16,714	387,606	Flughafen Zurich AG	1,794	234,285
Tele2 AB Class B	45,173	601,436	Forbo Holding AG	88	127,736
Telefonaktiebolaget LM Ericsson			Galenica AG (e)	4,297	308,042
Class B	285,317	2,645,202	GAM Holding AG (b)(c)	19,107	44,374
Telia Co. AB	247,509	926,135	Geberit AG	3,440	1,725,788
Thule Group AB (e)	8,437	214,264	Georg Fischer AG	361	311,185
Tobii AB (b)(c)	20,023	77,059	Givaudan SA	857	3,203,100
Trelleborg AB Class B (b)	22,526	330,551	Glencore PLC	967,508	2,055,169
Troax Group AB	7,112	111,659	Gurit Holding AG	85	124,495
Vitrolife AB	6,363	142,193	Helvetia Holding AG	3,603	337,457
Volvo AB Class B (b)	137,993	2,171,664	Huber + Suhner AG	1,498	105,330
Wallenstam AB Class B	12,525	145,387	Idorsia, Ltd. (b)	7,258	233,258
Wihlborgs Fastigheter AB	13,486	221,874	Implenia AG	1,966	73,092
Xvivo Perfusion AB (b)	4,152	80,198	Ina Invest Holding AG (b)(c)	393	8,710
		<u>49,008,216</u>	Inficon Holding AG	157	122,845

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Interroll Holding AG	61	\$ 123,394	VAT Group AG (e)	2,442	\$ 448,482
Intershop Holding AG	132	79,001	Vetropack Holding AG (b)	2,150	118,896
IWG PLC	68,261	223,760	Vifor Pharma AG	4,116	622,631
Julius Baer Group, Ltd.	20,245	850,151	Vontobel Holding AG	2,998	211,089
Kardex Holding AG	794	145,999	VZ Holding AG	1,500	112,556
Komax Holding AG (b)(c)	565	91,971	Ypsomed Holding AG	343	48,711
Kuehne + Nagel International AG (b)	4,885	813,602	Zehnder Group AG	1,784	70,236
LafargeHolcim, Ltd. (d)	45,895	2,021,738	Zur Rose Group AG (b)	1,188	325,044
LafargeHolcim, Ltd. (d)	3,311	143,733	Zurich Insurance Group AG	13,893	4,922,191
Landis+Gyr Group AG (b)	1,625	105,257			141,564,724
LEM Holding SA	58	85,866	TAIWAN — 3.6%		
Leonteq AG	942	39,517	AcBel Polytech, Inc.	136,000	91,263
Logitech International SA	14,876	974,712	Accton Technology Corp.	40,000	310,624
Lonza Group AG	6,911	3,660,351	Acer, Inc.	311,000	189,558
Medacta Group SA (b)(e)	1,306	104,971	A-DATA Technology Co., Ltd.	43,000	84,264
Mediclinic International PLC	45,822	150,105	Advanced Ceramic X Corp.	8,000	112,322
Mobilezone Holding AG	8,564	74,803	Advantech Co., Ltd.	33,199	334,106
Mobimo Holding AG	597	173,211	Airtac International Group.	12,000	211,982
Nestle SA	277,033	30,711,581	AmTRAN Technology Co., Ltd. (b)	189,000	51,664
Novartis AG	199,498	17,378,634	Arcadyan Technology Corp.	25,487	72,655
OC Oerlikon Corp. AG	15,710	128,859	ASE Technology Holding Co., Ltd.	346,325	797,588
Orior AG	1,109	91,210	Asia Cement Corp.	233,000	345,561
Partners Group Holding AG	1,736	1,580,796	Asia Optical Co., Inc.	27,000	64,674
PSP Swiss Property AG	4,069	458,267	ASMedia Technology, Inc.	4,000	195,888
Rieter Holding AG	687	63,514	ASPEED Technology, Inc.	3,000	127,036
Roche Holding AG	65,243	22,601,022	Asustek Computer, Inc.	67,000	492,275
Schindler Holding AG (d)	3,750	887,376	AU Optronics Corp.	922,000	291,010
Schindler Holding AG (d)	1,820	431,424	Brighton-Best International Taiwan, Inc.	68,000	61,988
Schweiter Technologies AG	124	153,689	Capital Securities Corp.	222,000	78,028
SFS Group AG	1,339	126,175	Career Technology MFG. Co., Ltd.	60,000	62,816
SGS SA	562	1,376,554	Catcher Technology Co., Ltd.	59,000	447,112
Siegfried Holding AG	308	140,147	Cathay Financial Holding Co., Ltd.	734,523	1,044,849
SIG Combibloc Group AG	23,161	376,829	Chailease Holding Co., Ltd.	121,079	516,173
Sika AG	13,050	2,515,413	Chang Hwa Commercial Bank, Ltd.	470,817	309,767
Sonova Holding AG (b)	5,223	1,045,405	Chang Wah Technology Co., Ltd.	62,000	63,490
St Galler Kantonalbank AG	244	109,232	Cheng Loong Corp.	121,000	95,794
STADLER RAIL AG (b)(c)	4,350	179,501	Cheng Shin Rubber Industry Co., Ltd.	207,000	237,863
STMicroelectronics NV	63,419	1,728,154	Cheng Uei Precision Industry Co., Ltd.	59,000	80,421
Straumann Holding AG	934	807,345	Chicony Electronics Co., Ltd.	62,491	181,136
Sulzer AG	1,843	147,792	Chilisin Electronics Corp.	24,000	73,798
Sunrise Communications Group AG (e)	3,535	314,394	China Airlines, Ltd.	434,000	121,181
Swatch Group AG (c)(d)	2,617	525,207	China Development Financial Holding Corp.	1,476,000	474,631
Swatch Group AG (d)	6,411	252,090	China General Plastics Corp.	131,000	84,505
Swiss Life Holding AG	3,039	1,130,445	China Life Insurance Co., Ltd. (b)	268,557	199,519
Swiss Prime Site AG	6,759	626,935	China Man-Made Fiber Corp.	267,000	60,520
Swiss Re AG	27,364	2,121,431			
Swisscom AG (e)	2,405	1,261,051			
Swissquote Group Holding SA	832	71,295			
Tecan Group AG	1,108	392,644			
Temenos AG	6,020	935,553			
u-blox Holding AG	976	66,935			
UBS Group AG	357,862	4,132,532			
Valiant Holding AG	1,670	155,815			
Valora Holding AG (b)	403	77,409			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Petrochemical Development Corp.	297,000	\$ 83,949	Fubon Financial Holding Co., Ltd.	628,000	\$ 937,614
China Steel Chemical Corp.	20,000	71,390	General Interface Solution Holding, Ltd.	20,000	76,873
China Steel Corp.	1,066,000	750,713	Genius Electronic Optical Co., Ltd.	5,396	129,058
Chin-Poon Industrial Co., Ltd.	91,000	82,186	Getac Technology Corp.	34,000	50,200
Chipbond Technology Corp.	37,000	81,199	Giant Manufacturing Co., Ltd.	37,000	332,576
ChipMOS Technologies, Inc.	67,000	77,166	Gigabyte Technology Co., Ltd.	43,000	95,977
Chroma ATE, Inc.	29,000	150,080	Global Unichip Corp.	8,000	68,982
Chung Hwa Pulp Corp.	235,000	71,686	Globalwafers Co., Ltd.	23,000	316,783
Chunghwa Precision Test Tech Co., Ltd.	3,000	83,311	Grape King Bio, Ltd.	19,000	122,706
Chunghwa Telecom Co., Ltd.	344,000	1,366,180	Great Wall Enterprise Co., Ltd.	52,000	75,410
Cleanaway Co., Ltd.	14,000	79,464	HannStar Display Corp.	325,000	71,839
Compal Electronics, Inc.	446,000	291,929	Highwealth Construction Corp.	72,900	107,996
Compeq Manufacturing Co., Ltd.	80,000	130,576	Hiwin Technologies Corp.	24,322	243,857
CTBC Financial Holding Co., Ltd.	1,675,009	1,160,845	Holtek Semiconductor, Inc.	33,000	74,872
CTCI Corp.	72,000	95,462	Holy Stone Enterprise Co., Ltd.	18,000	74,365
Delta Electronics, Inc.	181,630	1,036,452	Hon Hai Precision Industry Co., Ltd.	1,158,320	3,401,006
E Ink Holdings, Inc.	75,000	104,150	Hota Industrial Manufacturing Co., Ltd.	25,000	86,436
E.Sun Financial Holding Co., Ltd.	945,555	895,638	Hotai Motor Co., Ltd.	27,000	647,371
Eclat Textile Co., Ltd.	19,182	223,453	HTC Corp.	120,000	135,547
Egis Technology, Inc.	8,000	52,638	Hua Nan Financial Holdings Co., Ltd.	800,618	544,911
Elan Microelectronics Corp.	24,000	98,592	Huaku Development Co., Ltd.	35,000	100,196
Elite Material Co., Ltd.	22,000	119,734	Hung Sheng Construction, Ltd.	97,600	59,407
Elite Semiconductor Memory Technology, Inc.	103,000	135,898	IEI Integration Corp.	41,000	61,214
eMemory Technology, Inc.	7,000	116,340	Innolux Corp.	942,000	253,741
Epistar Corp.	86,000	108,194	International Games System Co., Ltd.	5,000	125,104
Eternal Materials Co., Ltd.	79,000	83,799	Inventec Corp.	291,000	248,431
Eva Airways Corp.	323,121	123,473	ITEQ Corp.	16,188	81,311
Evergreen Marine Corp. Taiwan, Ltd. (b)	369,683	135,248	King Slide Works Co., Ltd.	5,000	57,044
Everlight Electronics Co., Ltd.	90,000	95,129	King Yuan Electronics Co., Ltd.	73,000	85,487
Far Eastern Department Stores, Ltd.	83,000	70,246	King's Town Bank Co., Ltd.	72,000	87,860
Far Eastern International Bank	182,000	68,685	Kinpo Electronics	141,000	52,067
Far Eastern New Century Corp.	341,620	324,433	Kung Long Batteries Industrial Co., Ltd.	19,000	95,657
Far EasTone Telecommunications Co., Ltd.	131,000	302,456	Land Mark Optoelectronics Corp.	8,000	79,052
Faraday Technology Corp.	37,000	58,652	Largan Precision Co., Ltd.	9,000	1,251,359
Feng Hsin Steel Co., Ltd.	39,000	68,944	Lien Hwa Industrial Holdings Corp.	60,000	86,664
Feng TAY Enterprise Co., Ltd.	38,800	220,054	Lite-On Technology Corp.	225,419	354,957
Firich Enterprises Co., Ltd.	58,000	59,021	Lotes Co., Ltd.	8,000	103,433
First Financial Holding Co., Ltd.	901,518	695,021	Macronix International	136,000	144,220
FLEXium Interconnect, Inc.	23,000	95,667	Makalot Industrial Co., Ltd.	41,000	216,628
Formosa Chemicals & Fibre Corp.	315,000	811,322	MediaTek, Inc.	136,000	2,688,804
Formosa Petrochemical Corp.	112,000	338,989	Mega Financial Holding Co., Ltd.	984,601	1,034,961
Formosa Plastics Corp.	403,000	1,199,922	Merida Industry Co., Ltd.	17,000	116,213
Formosa Taffeta Co., Ltd.	76,000	94,146	Merry Electronics Co., Ltd.	15,000	71,225
Foxconn Technology Co., Ltd.	84,180	162,098	Micro-Star International Co., Ltd.	72,000	263,589
Foxsemicon Integrated Technology, Inc.	19,000	116,904	Mitac Holdings Corp.	68,000	75,143

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
momo.com, Inc.	5,000	\$ 121,587	TA Chen Stainless Pipe.	165,000	\$ 152,437
Namchow Holdings Co., Ltd.	43,000	67,179	Taichung Commercial Bank Co., Ltd.	218,000	86,332
Nan Kang Rubber Tire Co., Ltd.	67,000	101,381	Taigen Biopharmaceuticals Holdings, Ltd. (b)	126,000	107,355
Nan Ya Plastics Corp.	457,000	1,003,751	TaiMed Biologics, Inc. (b)	15,000	46,053
Nan Ya Printed Circuit Board Corp.	30,000	81,180	Taishin Financial Holding Co., Ltd.	1,077,405	489,849
Nantex Industry Co., Ltd.	69,000	91,146	Taiwan Business Bank	679,269	249,781
Nanya Technology Corp.	131,000	273,317	Taiwan Cement Corp.	445,235	647,832
Nien Made Enterprise Co., Ltd.	17,000	166,620	Taiwan Cogeneration Corp.	134,000	179,548
Novatek Microelectronics Corp.	56,000	435,216	Taiwan Cooperative Financial Holding Co., Ltd.	781,731	551,838
Pan-International Industrial Corp.	108,000	66,849	Taiwan Fertilizer Co., Ltd.	111,000	187,997
Parade Technologies, Ltd.	5,000	167,590	Taiwan High Speed Rail Corp.	226,000	280,913
PChome Online, Inc. (b)	17,000	68,478	Taiwan Hon Chuan Enterprise Co., Ltd.	101,000	188,740
Pegatron Corp.	188,000	410,054	Taiwan Mobile Co., Ltd.	148,000	555,025
PharmaEssentia Corp. (b)	19,000	75,900	Taiwan Paiho, Ltd.	32,000	70,369
Phison Electronics Corp.	13,000	130,820	Taiwan Secom Co., Ltd.	24,000	71,035
Pixart Imaging, Inc.	12,000	69,490	Taiwan Semiconductor Manufacturing Co., Ltd.	2,274,000	24,285,210
Pou Chen Corp.	235,000	230,533	Taiwan Styrene Monomer	154,000	86,025
Powertech Technology, Inc.	87,000	317,576	Taiwan Surface Mounting Technology Corp.	30,000	133,394
Poya International Co., Ltd.	5,000	98,807	Taiwan TEA Corp.	161,000	86,678
President Chain Store Corp.	52,000	523,103	Taiwan Union Technology Corp.	21,000	103,105
Primax Electronics, Ltd.	35,000	57,238	Tatung Co., Ltd. (b)	177,000	126,472
Qisda Corp.	125,000	75,136	TCI Co., Ltd.	7,000	65,392
Quanta Computer, Inc.	284,000	687,122	Teco Electric and Machinery Co., Ltd.	148,000	136,115
Radiant Opto-Electronics Corp.	31,000	125,521	Test Research, Inc.	44,000	81,164
Radium Life Tech Co., Ltd.	184,000	64,423	Thinking Electronic Industrial Co., Ltd.	26,000	78,050
Realtek Semiconductor Corp.	47,000	479,048	Ton Yi Industrial Corp.	184,000	57,359
Ruentex Development Co., Ltd.	77,361	134,432	Tong Hsing Electronic Industries, Ltd.	18,000	86,074
Ruentex Industries, Ltd.	47,400	113,993	Topco Scientific Co., Ltd.	22,000	81,746
SDI Corp.	35,000	57,653	Tripod Technology Corp.	44,000	196,857
Sercomm Corp.	27,000	71,753	Tung Ho Steel Enterprise Corp.	68,000	51,850
Shanghai Commercial & Savings Bank, Ltd.	303,649	470,930	TXC Corp.	39,000	84,702
Shin Kong Financial Holding Co., Ltd.	1,193,988	349,771	Unimicron Technology Corp.	109,000	186,821
Shin Zu Shing Co., Ltd.	18,000	91,569	Uni-President Enterprises Corp.	453,880	1,099,663
Shining Building Business Co., Ltd. (b)	188,000	63,254	Unitech Printed Circuit Board Corp.	61,000	53,621
Sigurd Microelectronics Corp.	67,078	92,813	United Integrated Services Co., Ltd.	13,000	89,184
Simplo Technology Co., Ltd.	12,000	130,917	United Microelectronics Corp.	1,008,000	544,966
Sinbon Electronics Co., Ltd.	22,000	111,903	United Renewable Energy Co., Ltd. (b)	273,450	61,084
Sino-American Silicon Products, Inc.	36,000	116,745	USI Corp.	244,000	102,077
SinoPac Financial Holdings Co., Ltd.	1,182,281	437,005	Vanguard International Semiconductor Corp.	105,000	279,193
Sitronix Technology Corp.	12,000	63,105	Visual Photonics Epitaxy Co., Ltd.	20,000	62,557
Soft-World International Corp.	32,000	126,536	Voltronic Power Technology Corp.	4,000	115,260
Sporton International, Inc.	11,000	90,080			
St Shine Optical Co., Ltd.	6,000	72,332			
Standard Foods Corp.	51,417	110,061			
Sunny Friend Environmental Technology Co., Ltd.	8,000	70,050			
Supreme Electronics Co., Ltd.	122,000	123,614			
Syncmold Enterprise Corp.	28,000	77,175			
Synnex Technology International Corp.	128,550	182,126			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Walsin Lihwa Corp.	328,000	\$ 162,722	Electricity Generating PCL		
Walsin Technology Corp.	28,000	171,119	NVDR	17,300	\$ 139,231
Waterland Financial Holdings			Energy Absolute PCL	112,813	143,263
Co., Ltd.	389,000	155,238	Energy Absolute PCL NVDR	57,900	74,094
Win Semiconductors Corp.	36,000	367,563	Erawan Group PCL (c)	394,000	47,931
Winbond Electronics Corp.	274,000	125,014	GFPT PCL	131,000	55,100
Wistron Corp.	302,842	369,703	Global Power Synergy PCL		
Wistron NeWeb Corp.	36,000	79,003	Class F	74,500	177,166
Wiwynn Corp.	6,000	164,028	Gulf Energy Development PCL		
WPG Holdings, Ltd.	160,480	214,123	NVDR	60,200	73,887
Xxentria Technology Materials			Gulf Energy Development PCL	203,000	247,941
Corp.	32,000	59,358	Gunkul Engineering PCL	705,600	59,357
Yageo Corp.	23,962	312,173	Hana Microelectronics PCL	82,100	73,713
YC INOX Co., Ltd.	82,000	69,433	Home Product Center PCL	417,200	207,874
Yuanta Financial Holding Co.,			Home Product Center PCL		
Ltd.	853,022	507,657	NVDR	173,900	87,352
Yulon Motor Co., Ltd.	112,000	82,454	Indorama Ventures PCL	175,900	157,930
Zhen Ding Technology Holding,			Intouch Holdings PCL Class F	181,200	329,774
Ltd.	40,000	175,539	IRPC PCL	971,500	82,353
		<u>80,307,373</u>	Jasmine International PCL	363,100	42,058
THAILAND — 0.6%			Kasikornbank PCL	166,700	503,929
Advanced Info Service PCL	106,700	638,664	Krung Thai Bank PCL	364,900	121,604
AEON Thana Sinsap Thailand			Land & Houses PCL	567,800	139,619
PCL	10,400	36,341	Land & Houses PCL NVDR	287,500	71,255
Airports of Thailand PCL	432,600	846,795	Major Cineplex Group PCL	1,245	604
Amata Corp. PCL	98,300	48,979	MBK PCL	114,100	51,314
AP Thailand PCL	15,474	2,954	Minor International PCL (b)(c)	236,350	155,234
Asia Aviation PCL NVDR (b)	705,600	46,117	Muangthai Capital PCL (b)	60,500	101,788
B Grimm Power PCL NVDR	86,900	151,350	Origin Property PCL Class F	286,100	50,449
Bangchak Corp. PCL	98,500	66,926	Osotspa PCL NVDR	84,700	104,759
Bangkok Bank PCL NVDR	49,296	171,953	Plan B Media PCL Class F	267,000	51,832
Bangkok Chain Hospital PCL			PTG Energy PCL	109,300	57,289
NVDR	162,000	78,944	PTT Exploration & Production		
Bangkok Dusit Medical Services			PCL	145,100	430,734
PCL NVDR	124,900	91,030	PTT Global Chemical PCL	213,000	318,733
Bangkok Dusit Medical Services			PTT PCL	1,103,600	1,347,922
PCL Class F	729,500	531,060	Quality Houses PCL	981,000	71,097
Bangkok Expressway & Metro			Ratch Group PCL	58,500	117,823
PCL	782,100	240,393	Ratchthani Leasing PCL	298,000	34,517
Bangkok Land PCL	1,469,600	48,499	Sansiri PCL	1,966,900	48,365
Banpu PCL	243,400	48,038	Siam Cement PCL	67,165	799,700
Berli Jucker PCL	104,700	133,807	Siam Cement PCL NVDR	6,700	80,145
BTS Group Holdings PCL	619,900	226,640	Siam Commercial Bank PCL	191,100	448,265
Bumrungrad Hospital PCL	31,200	117,603	Siamgas & Petrochemicals PCL		
Central Pattana PCL NVDR	69,300	110,158	(c)	242,200	66,608
Central Pattana PCL	150,100	236,751	Singha Estate PCL	705,600	36,070
Central Retail Corp. PCL NVDR			Sino-Thai Engineering &		
(b)	84,100	90,116	Construction PCL	104,500	51,392
Central Retail Corp. PCL (b)	100,225	106,200	SPCG PCL	112,855	59,518
CH Karnchang PCL NVDR	146,300	95,297	Srisawad Corp. PCL (b)	84,900	141,466
Charoen Pokphand Foods PCL	359,700	369,505	Supalai PCL	161,300	87,676
Chularat Hospital PCL Class F	887,900	70,670	Super Energy Corp. PCL	3,551,400	108,010
Com7 PCL Class F	84,500	77,235	Thai Airways International PCL		
CP ALL PCL (b)	524,300	1,149,279	(b)	242,200	29,778
Eastern Polymer Group PCL (c)	280,400	43,365	Thai Oil PCL	117,200	167,794
Electricity Generating PCL	11,900	95,100	Thai Union Group PCL Class F	244,000	101,839
			Thai Vegetable Oil PCL	83,600	71,002

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Thonburi Healthcare Group PCL.	111,000	\$ 71,827	National Central Cooling Co.		
TMB Bank PCL	2,510,814	85,298	PJSC	146,926	\$ 76,921
Total Access Communication			Network International Holdings		
PCL	45,600	57,908	PLC (b)(e)	47,026	256,708
True Corp. PCL (c)	1,001,312	110,150	Union Properties PJSC (b)	971,470	79,665
TTW PCL NVDR	175,800	75,359			<u>2,985,000</u>
U City PCL Class F (b)(c)	1,076,200	50,141			
Vinythai PCL	85,300	60,993	UNITED KINGDOM — 8.5%		
WHA Corp. PCL	459,200	49,326	3i Group PLC	90,362	927,829
		<u>14,557,925</u>	888 Holdings PLC	47,272	101,952
TURKEY — 0.1%			A.G. Barr PLC	16,160	90,181
Akbank T.A.S. (b)	288,939	256,282	AB Dynamics PLC	2,636	53,253
Anadolu Efes Biracilik Ve Malt			Abcam PLC	16,250	267,647
Sanayii A/S	23,020	71,592	Admiral Group PLC	17,728	501,328
Aselsan Elektronik Sanayi Ve			Advanced Medical Solutions		
Ticaret A/S	44,184	208,544	Group PLC	26,844	78,935
BIM Birlesik Magazalar A/S	41,200	408,406	Aggreko PLC	23,169	127,057
Coca-Cola Icecek A/S	7,067	44,923	AJ Bell PLC	26,404	126,511
Emlak Konut Gayrimenkul			Alfa Financial Software		
Yatirim Ortakligi A/S REIT			Holdings PLC (b)(e)	72,989	65,294
(b)	158,361	47,251	Alliance Pharma PLC	64,517	59,177
Eregli Demir ve Celik Fabrikalari			Anglo Pacific Group PLC	29,575	49,069
TAS	122,270	153,044	AO World PLC (b)(c)	26,609	47,652
Ford Otomotiv Sanayi A/S	6,094	63,226	Ascential PLC (c)(e)	30,220	108,104
Haci Omer Sabanci Holding A/S	140,790	189,542	Ashmore Group PLC	36,143	186,096
KOC Holding A/S	71,562	188,185	Ashtead Group PLC	41,107	1,382,748
Petkim Petrokimya Holding A/S			ASOS PLC (b)	7,567	320,707
(b)	443,776	275,592	Associated British Foods PLC	34,079	803,494
TAV Havalimanlari Holding A/S	12,185	34,515	Assura PLC REIT	224,540	217,270
Tupras Turkiye Petrol Rafinerileri			Aston Martin Lagonda Global		
A/S (b)	12,883	168,496	Holdings PLC (b)(c)(e)	60,036	36,645
Turk Hava Yollari AO (b)	85,741	156,042	AstraZeneca PLC	121,830	12,643,571
Turkcell Iletisim Hizmetleri A/S	100,945	240,620	Auto Trader Group PLC (e)	89,644	582,001
Turkiye Garanti Bankasi A/S (b)	190,042	234,280	Avast PLC (e)	54,744	356,789
Turkiye Halk Bankasi A/S (b)	57,273	53,416	AVEVA Group PLC	5,874	296,990
Turkiye Is Bankasi A/S Class C			Aviva PLC	359,509	1,215,069
(b)	164,039	133,956	B&M European Value Retail SA	92,422	453,654
Ulker Biskuvi Sanayi A/S (b)	14,252	50,580	Babcock International Group		
Yapi ve Kredi Bankasi A/S (b)	273,794	97,685	PLC	22,867	87,391
		<u>3,076,177</u>	BAE Systems PLC	297,622	1,774,592
UNITED ARAB EMIRATES			Balfour Beatty PLC	75,884	243,615
— 0.1%			Bank of Georgia Group PLC (b)	5,714	75,978
Abu Dhabi Commercial Bank			Barclays PLC	1,603,912	2,256,406
PJSC	226,966	307,548	Barratt Developments PLC	92,104	564,485
Air Arabia PJSC	303,107	102,280	Beazley PLC	56,330	284,767
Aldar Properties PJSC	307,385	150,473	Bellway PLC	11,990	376,573
Amanat Holdings PJSC	296,164	69,417	Berkeley Group Holdings PLC	11,681	599,875
Dana Gas PJSC	290,758	51,452	Biffa PLC (e)	23,119	57,604
Deyaar Development PJSC (b)	788,713	60,177	Big Yellow Group PLC REIT	14,991	186,072
Dubai Islamic Bank PJSC	117,687	122,818	Blue Prism Group PLC (b)(c)	6,473	90,825
Emaar Malls PJSC (b)	267,179	100,709	BMO Commercial Property Trust		
Emaar Properties PJSC (b)	256,763	193,984	(b)	74,028	57,672
Emirates NBD Bank PJSC	115,000	280,161	Bodycote PLC	17,319	133,899
Emirates Telecommunications			boohoo Group PLC (b)	85,817	438,221
Group Co. PJSC	116,409	524,586	BP PLC	1,878,231	7,175,256
First Abu Dhabi Bank PJSC	196,038	608,101	Brewin Dolphin Holdings PLC	34,485	110,822
			British American Tobacco PLC	212,492	8,126,648

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
British Land Co. PLC REIT	79,629	\$ 379,827	Euromoney Institutional Investor		
Britvic PLC	20,986	199,285	PLC	8,298	\$ 80,710
BT Group PLC	823,659	1,161,568	Experian PLC	84,607	2,961,221
Bunzl PLC	30,465	814,858	Ferrexpo PLC	26,623	57,014
Burberry Group PLC	40,470	797,432	Fevertree Drinks PLC	9,051	228,790
Cairn Energy PLC (b)	56,269	81,656	Fiat Chrysler Automobiles NV		
Calisen PLC (b)	15,254	33,983	(b)	99,774	1,009,209
Capita PLC (b)	140,018	76,377	First Derivatives PLC	2,570	81,093
Capital & Counties Properties			Firstgroup PLC (b)	94,834	59,250
PLC REIT	66,111	119,550	FLEX LNG, Ltd.	7,577	35,065
Centrica PLC	529,118	250,700	Forterra PLC (e)	29,434	73,107
Ceres Power Holdings PLC (b)	7,916	53,116	Frasers Group PLC (b)	19,990	75,533
Cineworld Group PLC (c)	58,020	43,433	Frontier Developments PLC (b)	5,571	127,345
Civitas Social Housing PLC			Funding Circle Holdings PLC		
REIT	94,438	128,057	(b)(c)(e)	129,936	109,816
Clinigen Healthcare, Ltd.	11,720	117,127	Future PLC	9,077	142,863
Close Brothers Group PLC	11,708	159,836	G4S PLC	130,844	184,583
CNH Industrial NV (b)	92,158	647,264	Games Workshop Group PLC	2,919	289,229
Coats Group PLC	90,858	63,060	Gamesys Group PLC (b)	8,539	90,352
Coca-Cola European Partners			GB Group PLC	14,835	123,564
PLC (d)	9,400	354,944	GCP Student Living PLC REIT	70,906	108,831
Coca-Cola European Partners			Genus PLC	5,886	256,934
PLC (d)	11,838	449,104	GlaxoSmithKline PLC	464,563	9,357,521
Compass Group PLC	165,189	2,266,327	Go-Ahead Group PLC	4,113	42,545
Computacenter PLC	6,746	136,339	GoCo. Group PLC	68,401	81,592
ConvaTec Group PLC (e)	134,568	324,077	Grafton Group PLC	19,660	160,314
Countryside Properties PLC (e)	43,262	176,654	Grainger PLC	55,385	195,974
Craneware PLC	1,700	35,814	Great Portland Estates PLC		
Cranswick PLC	4,711	210,429	REIT	20,668	161,463
Crest Nicholson Holdings PLC	28,002	68,258	Greggs PLC	9,198	183,955
Croda International PLC	11,659	755,123	GVC Holdings PLC	52,644	481,167
Custodian Reit PLC	48,411	54,373	Halfords Group PLC	44,124	82,870
CVS Group PLC	6,658	84,734	Halma PLC	33,901	963,118
Daily Mail & General Trust PLC			Hammerson PLC REIT (c)	65,689	64,919
Class A	14,271	121,571	Hargreaves Lansdown PLC	29,488	592,978
Dart Group PLC	7,820	81,022	Hastings Group Holdings PLC		
DCC PLC	8,901	740,634	(e)	44,268	105,404
Dechra Pharmaceuticals PLC	9,300	326,646	Hays PLC	143,563	211,986
Derwent London PLC REIT	9,603	329,399	Helical PLC	16,644	63,912
Diageo PLC	217,423	7,206,151	Hill & Smith Holdings PLC	6,431	98,842
Dialog Semiconductor PLC (b)	8,298	379,172	Hiscox, Ltd.	32,068	312,123
Diploma PLC	9,179	203,479	HomeServe PLC	30,440	490,733
Direct Line Insurance Group			Hotel Chocolat Group PLC	15,284	58,871
PLC	135,456	452,909	Howden Joinery Group PLC	54,152	369,687
Dixons Carphone PLC	75,099	83,229	HSBC Holdings PLC	1,880,859	8,716,766
Domino's Pizza Group PLC	38,448	147,163	Hunting PLC	13,720	35,792
Drax Group PLC	32,404	103,123	Hurricane Energy PLC (b)(c)	148,745	10,684
DS Smith PLC	125,548	508,219	Hyve Group PLC	29,910	36,757
Dunelm Group PLC	6,935	101,881	Ibstock PLC (e)	26,496	58,786
easyJet PLC (c)	12,809	107,832	Ideagen PLC	16,804	38,827
Electrocomponents PLC	46,641	387,160	IG Design Group PLC	11,749	73,166
Elementis PLC	57,380	45,659	IG Group Holdings PLC	33,419	336,515
EMIS Group PLC	9,755	130,176	IMI PLC	28,799	327,632
Empiric Student Property PLC			Imperial Brands PLC	87,903	1,668,652
REIT	78,997	56,797	Inchcape PLC	34,914	211,580
Equiniti Group PLC (e)	29,179	52,560	Indivior PLC (b)	116,804	119,788
Essentra PLC	20,843	75,138			

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Informa PLC	139,494	\$ 804,240	Ninety One PLC (b)	26,187	\$ 67,070
IntegraFin Holdings PLC	27,615	156,132	Numis Corp. PLC	1,570	6,149
InterContinental Hotels Group PLC	15,643	688,612	Ocado Group PLC (b)	42,803	1,072,617
Intermediate Capital Group PLC	26,272	417,955	On the Beach Group PLC (e)	15,830	57,508
Intertek Group PLC	14,675	985,585	OneSavings Bank PLC	52,042	170,594
iomart Group PLC (c)	15,727	68,013	Oxford Biomedica PLC (b)	16,489	142,821
IQE PLC (b)(c)	95,123	60,001	Pagegroup PLC	38,313	179,402
ITM Power PLC (b)	28,310	92,115	Paragon Banking Group PLC	23,278	100,831
ITV PLC	373,371	344,105	Pearson PLC	70,744	502,191
J D Wetherspoon PLC	7,825	97,076	Pennon Group PLC	38,189	527,336
J Sainsbury PLC	160,118	413,208	Persimmon PLC	28,829	813,601
JD Sports Fashion PLC	40,638	311,894	Petrofac, Ltd. (c)	14,738	32,505
John Laing Group PLC (e)	39,128	169,013	Petropavlovsk PLC (b)(c)	168,605	52,085
John Wood Group PLC	63,556	151,963	Pets at Home Group PLC	44,934	132,562
Johnson Matthey PLC	17,507	454,663	Phoenix Group Holdings PLC	48,949	390,044
Jupiter Fund Management PLC	35,489	112,211	Picton Property Income, Ltd. REIT (b)	95,313	80,373
Just Group PLC (b)	106,609	69,329	Playtech PLC	22,457	78,243
Kainos Group PLC	12,651	117,074	Pollen Street Secured Lending PLC	6,909	62,447
Keller Group PLC	10,427	81,682	Polypipe Group PLC	19,986	106,601
Kingfisher PLC	190,876	523,652	Premier Foods PLC (b)	54,995	47,278
Lancashire Holdings, Ltd.	22,503	225,018	Primary Health Properties PLC REIT	114,566	221,397
Land Securities Group PLC REIT	63,717	434,124	Provident Financial PLC	25,086	54,697
Learning Technologies Group PLC (c)	39,365	59,918	Prudential PLC	240,012	3,606,300
Legal & General Group PLC	540,510	1,469,401	PZ Cussons PLC	23,269	53,126
Lloyds Banking Group PLC	6,504,636	2,502,136	QinetiQ Group PLC	44,858	164,765
London Stock Exchange Group PLC	29,090	3,016,674	Quilter PLC (e)	157,323	269,980
LondonMetric Property PLC REIT	72,287	188,158	Rathbone Brothers PLC	4,610	80,976
LXI REIT PLC	73,462	103,291	RDI REIT PLC	50,651	51,632
M&G PLC	235,181	486,961	Reckitt Benckiser Group PLC	65,880	6,043,736
Man Group PLC	155,317	250,744	Redde Northgate PLC	40,263	82,548
Marks & Spencer Group PLC	177,319	216,826	Redrow PLC	20,816	110,700
Marshalls PLC	18,096	137,567	Regional REIT, Ltd. (e)	91,945	80,467
Marston's PLC	55,445	36,412	RELX PLC (d)	161,811	3,734,660
McCarthy & Stone PLC (e)	54,789	48,351	RELX PLC (d)	16,922	391,522
Meggitt PLC	64,866	235,598	Renishaw PLC	3,292	163,287
Melrose Industries PLC	442,441	621,878	Rentokil Initial PLC	167,286	1,054,790
Micro Focus International PLC ADR (c)	15,603	85,504	Restaurant Group PLC (c)	51,115	35,720
Micro Focus International PLC	27,764	147,704	Restore PLC	14,057	62,408
Mitchells & Butlers PLC (b)	14,523	33,723	Rightmove PLC	79,617	536,654
Mitie Group PLC	40,206	41,412	Rio Tinto PLC	104,555	5,867,375
Mondi PLC	29,219	544,997	Rolls-Royce Holdings PLC	177,739	625,755
Mondi PLC	15,186	284,611	Rotork PLC	92,419	318,959
Moneysupermarket.com Group PLC	48,525	194,103	Royal Bank of Scotland Group PLC	434,393	650,288
Morgan Advanced Materials PLC	31,654	94,407	Royal Mail PLC	70,186	157,740
Morgan Sindall Group PLC	4,942	75,057	RSA Insurance Group PLC	93,806	473,732
National Express Group PLC	41,661	96,694	RWS Holdings PLC	12,158	90,047
National Grid PLC	325,536	3,960,449	Sabre Insurance Group PLC (e)	20,082	65,748
NCC Group PLC	31,770	70,135	Safestore Holdings PLC REIT	23,762	213,576
Next PLC	12,245	739,279	Saga PLC	124,644	23,867
			Sage Group PLC	98,511	815,424
			Sanne Group PLC	12,797	99,495
			Savills PLC	10,943	111,292

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)

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Schroder Real Estate Investment Trust, Ltd.	105,428	\$ 39,324	Vistry Group PLC	17,728	\$ 155,715
Schroders PLC	12,534	456,170	Vodafone Group PLC	2,468,832	3,913,761
Segro PLC REIT	109,238	1,204,758	Warehouse Reit PLC	28,238	38,380
Senior PLC	31,367	27,024	Warehouse REIT PLC	9,412	—
Serco Group PLC (b)	135,092	255,026	Watkin Jones PLC	28,675	53,784
Serica Energy PLC	48,012	65,041	Weir Group PLC	21,426	280,769
Severn Trent PLC	21,635	660,243	WH Smith PLC	10,408	141,298
Shaftesbury PLC REIT	13,712	89,485	Whitbread PLC	18,141	497,695
Signature Aviation PLC	142,333	405,749	William Hill PLC	67,820	95,547
Smart Metering Systems PLC	13,920	101,821	Wm Morrison Supermarkets PLC	217,472	510,860
Smith & Nephew PLC	81,155	1,507,941	Workspace Group PLC REIT	11,884	96,129
Smiths Group PLC	35,838	624,747	WPP PLC	119,446	928,608
Softcat PLC	10,760	145,119			<u>188,852,012</u>
Spectris PLC	11,660	363,143	UNITED STATES — 0.2%		
Spirax-Sarco Engineering PLC	6,664	818,087	Alacer Gold Corp. (b)	26,200	179,476
Spire Healthcare Group PLC (e)	49,079	51,777	Bizlink Holding, Inc.	10,000	71,739
Spirent Communications PLC	55,337	165,094	BRP, Inc.	4,000	170,044
SSE PLC	93,600	1,580,464	Burford Capital, Ltd.	18,434	106,280
SSP Group PLC	40,224	127,828	Carnival PLC	12,859	156,853
St James's Place PLC	49,644	582,088	Charlottes Web Holdings, Inc. (b)	5,500	21,120
St Modwen Properties PLC	17,643	75,568	Diversified Gas & Oil PLC	66,708	78,873
Stagecoach Group PLC	45,711	33,766	Ferguson PLC	20,492	1,670,827
Standard Chartered PLC	245,753	1,328,414	Inmode, Ltd. (b)	1,400	39,648
Standard Life Aberdeen PLC	212,435	701,957	Primo Water Corp.	13,100	179,187
Standard Life Investment Property Income Trust, Ltd. REIT	64,848	48,413	QIAGEN NV (b)	21,033	905,714
Stobart Group, Ltd.	5,114	2,168	Reliance Worldwide Corp., Ltd.	59,318	121,610
Strix Group PLC	18,454	43,859	Sims, Ltd.	10,544	58,467
Subsea 7 SA (b)	31,878	202,825	TI Fluid Systems PLC (e)	21,178	48,515
Synthomer PLC	31,538	108,396	Viemed Healthcare, Inc. (b)	3,200	30,566
TalkTalk Telecom Group PLC	67,139	71,109			<u>3,838,919</u>
Tate & Lyle PLC	42,368	349,255	TOTAL COMMON STOCKS		
Taylor Wimpey PLC	296,688	522,178	(Cost \$2,051,189,051)		<u>2,160,484,281</u>
Telecom Plus PLC	4,674	82,506			
Tesco PLC	905,251	2,538,974	RIGHTS — 0.0% (a)		
TORM PLC (c)	8,442	58,243	AUSTRALIA — 0.0% (a)		
TP ICAP PLC	50,423	218,377	Super Retail Group, Ltd. (expiring 07/03/20) (b) (f)	1,547	—
Trainline PLC (b)(e)	41,307	221,992			
Travis Perkins PLC	23,244	323,152	CHINA — 0.0% (a)		
Tritax Big Box REIT PLC	154,408	276,617	Legend Holdings Corp. (expiring 5/19/23) (b) (f)	4,638	—
Tullow Oil PLC	111,829	44,171			
UK Commercial Property REIT, Ltd.	128,022	94,402	FINLAND — 0.0% (a)		
Ultra Electronics Holdings PLC	5,270	129,593	Finnair OYJ (expiring 7/1/20) (b) (c)	9,027	21,899
Unilever NV	136,278	7,263,770			
Unilever PLC	108,216	5,820,800	INDIA — 0.0% (a)		
UNITE Group PLC REIT	26,445	307,069	Arvind Fashions, Ltd. (b)	7,355	6,239
United Utilities Group PLC	61,682	691,146			
Urban & Civic PLC	24,078	69,319	SOUTH KOREA — 0.0% (a)		
Vectura Group PLC	109,978	131,351	Korean Air Lines Co., Ltd. (expiring 7/10/20) (b)	2,649	3,799
Vesuvius PLC	17,220	82,390			
Victoria PLC (b)	5,835	20,043			
Victrex PLC	7,821	188,532			
Virgin Money UK PLC (b)(c)	115,808	131,229			

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)
June 30, 2020 (Unaudited)

Security Description	Shares	Value
SPAIN — 0.0% (a)		
ACS Actividades de Construcción y Servicios SA (expiring 7/10/20) (b)	22,905	\$ 35,720
Repsol SA (expiring 7/9/20) (b) (c)	130,657	63,586
Telefonica SA (expiring 7/6/20) (b)	424,908	83,564
		<u>182,870</u>
THAILAND — 0.0% (a)		
Minor International PCL (expiring 7/23/20) (b)	28,823	1,306
TOTAL RIGHTS (Cost \$255,689)		
		<u>216,113</u>
WARRANTS — 0.0% (a)		
THAILAND — 0.0% (a)		
BTS Group Holdings PCL (expiring 2/16/21) (b)	61,990	2,286
Minor International PCL (expiring 12/31/21) (b)	2,000	78
TOTAL WARRANTS (Cost \$0)		
		<u>2,364</u>
SHORT-TERM INVESTMENTS — 4.5%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.35% (g) (h)	8	8
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.16% (g) (h)	71,079,946	71,079,946
State Street Navigator Securities Lending Portfolio II (i) (j)	28,553,493	28,553,493
TOTAL SHORT-TERM INVESTMENTS (Cost \$99,633,447)		
		<u>99,633,447</u>
TOTAL INVESTMENTS — 101.2% (Cost \$2,151,078,187)		
		<u>2,260,336,205</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (1.2%)		
		<u>(26,847,509)</u>
NET ASSETS — 100.0%		
		<u>\$ 2,233,488,696</u>

- (a) Amount is less than 0.05% of net assets.
- (b) Non-income producing security.
- (c) All or a portion of the shares of the security are on loan at June 30, 2020.
- (d) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (e) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 2.1% of net assets as of June 30, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (f) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of June 30, 2020, total aggregate fair value of the security is \$7,779, representing less than 0.05% of the Fund's net assets.
- (g) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended June 30, 2020 are shown in the Affiliate Table below.
- (h) The rate shown is the annualized seven-day yield at June 30, 2020.
- (i) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended June 30, 2020 are shown in the Affiliate Table below.
- (j) Investment of cash collateral for securities loaned.

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

At June 30, 2020, open futures contracts purchased were as follows:

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Mini MSCI Emerging Markets (long)	549	09/18/2020	\$26,686,916	\$27,057,465	\$370,549
S+P/Tsx 60 Index Future (long)	33	09/17/2020	4,420,399	4,421,210	78,129
Mini MSCI EAFE (long)	496	09/18/2020	43,810,270	44,104,320	294,050
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$742,728</u>

During the period ended June 30, 2020, average notional value related to futures contracts was \$95,098,199.

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)

June 30, 2020 (Unaudited)

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of June 30, 2020.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks	\$311,211,600	\$1,849,264,902	\$7,779	\$2,160,484,281
Rights	192,908	23,205	0(a)	216,113
Warrants	—	2,364	—	2,364
Short-Term Investments	99,633,447	—	—	99,633,447
TOTAL INVESTMENTS	<u>\$411,037,955</u>	<u>\$1,849,290,471</u>	<u>\$7,779</u>	<u>\$2,260,336,205</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	742,728	—	—	742,728
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 742,728</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 742,728</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$411,780,683</u>	<u>\$1,849,290,471</u>	<u>\$7,779</u>	<u>\$2,261,078,933</u>

(a) The Portfolio held a Level 3 security that was valued at \$0 at June 30, 2020.

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

Top Five Sectors as of June 30, 2020

Description	% of Net Assets
Banks	9.1%
Pharmaceuticals	6.6
Internet	5.6
Food	4.4
Insurance	4.1
TOTAL	29.8%

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

Affiliate Table

	Number of Shares Held		Proceeds			Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income
	at 12/31/19	Value at 12/31/19	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 6/30/20	Value at 6/30/20	
State Street Institutional Liquid Reserves Fund, Premier Class	118,930,112	\$118,942,005	\$105,997,375	\$224,948,056	\$8,586	\$98	8	\$ 8	\$298,594
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	—	425,713,228	354,633,282	—	—	71,079,946	71,079,946	206,392
State Street Navigator Securities Lending Portfolio II	25,878,290	25,878,290	135,110,018	132,434,815	—	—	28,553,493	28,553,493	311,089
Total		<u>\$144,820,295</u>	<u>\$666,820,621</u>	<u>\$712,016,153</u>	<u>\$8,586</u>	<u>\$98</u>	<u>\$99,633,447</u>	<u>\$99,633,447</u>	<u>\$816,075</u>

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 97.6%			American Axle & Manufacturing Holdings, Inc. (a)		
AEROSPACE & DEFENSE — 1.0%				17,050	\$ 129,580
AAR Corp.	5,360	\$ 110,791	Cooper Tire & Rubber Co.	6,500	179,465
Aerojet Rocketdyne Holdings, Inc. (a)	9,879	391,604	Cooper-Standard Holdings, Inc. (a)	2,590	34,317
AeroVironment, Inc. (a)	2,800	222,964	Dana, Inc.	21,947	267,534
Astronics Corp. (a)	3,568	37,678	Dorman Products, Inc. (a)	3,999	268,213
Axon Enterprise, Inc. (a)	8,525	836,558	Fox Factory Holding Corp. (a)	5,200	429,572
BWX Technologies, Inc.	13,026	737,793	Gentex Corp.	33,723	869,042
Cubic Corp.	4,100	196,923	Gentherm, Inc. (a)	4,954	192,711
Curtiss-Wright Corp.	5,610	500,861	Goodyear Tire & Rubber Co.	30,600	273,717
Ducommun, Inc. (a)	1,700	59,279	LCI Industries	3,331	382,998
HEICO Corp.	6,155	613,346	Lear Corp.	8,232	897,453
HEICO Corp. Class A	10,697	869,024	Modine Manufacturing Co. (a)	7,683	42,410
Hexcel Corp.	11,317	511,755	Motorcar Parts of America, Inc. (a)	3,000	53,010
Kaman Corp.	3,499	145,558	Standard Motor Products, Inc.	3,243	133,612
Kratos Defense & Security Solutions, Inc. (a)	14,400	225,072	Stoneridge, Inc. (a)	4,182	86,400
Maxar Technologies, Inc.	9,200	165,232	Tenneco, Inc. Class A (a) (b)	8,068	60,994
Mercury Systems, Inc. (a)	7,500	589,950	Visteon Corp. (a)	3,637	249,134
Moog, Inc. Class A	4,489	237,827	Workhorse Group, Inc. (a)	9,600	166,944
National Presto Industries, Inc.	790	69,038			<u>4,904,294</u>
PAE, Inc. (a)	9,000	86,040	AUTOMOBILES — 3.3%		
Park Aerospace Corp.	2,900	32,306	Harley-Davidson, Inc.	20,800	494,416
Parsons Corp. (a)	3,051	110,568	Tesla, Inc. (a)	20,681	22,331,551
Spirit AeroSystems Holdings, Inc. Class A	14,086	337,219	Thor Industries, Inc. (b)	7,598	809,415
Triumph Group, Inc.	8,845	79,694	Winnebago Industries, Inc.	4,100	273,142
Vectrus, Inc. (a)	1,800	88,434			<u>23,908,524</u>
Virgin Galactic Holdings, Inc. (a)	9,200	150,328	BANKS — 4.4%		
		<u>7,405,842</u>	1st Constitution Bancorp.	1,400	17,360
AIR FREIGHT & LOGISTICS — 0.3%			1st Source Corp.	2,520	89,662
Air Transport Services Group, Inc. (a)	7,500	167,025	ACNB Corp.	1,320	34,558
Atlas Air Worldwide Holdings, Inc. (a)	3,735	160,717	Allegiance Bancshares, Inc.	3,000	76,170
Echo Global Logistics, Inc. (a)	4,236	91,583	Amalgamated Bank Class A	2,200	27,808
Forward Air Corp.	4,200	209,244	Amerant Bancorp, Inc. (a)	3,000	45,120
Hub Group, Inc. Class A (a)	4,217	201,826	American National Bankshares, Inc.	1,700	42,568
Radiant Logistics, Inc. (a)	6,053	23,788	Ameris Bancorp	9,844	232,220
XPO Logistics, Inc. (a) (b)	12,509	966,320	Ames National Corp.	1,402	27,675
		<u>1,820,503</u>	Arrow Financial Corp.	1,995	59,311
AIRLINES — 0.2%			Associated Banc-Corp.	20,130	275,378
Allegiant Travel Co.	2,032	221,915	Atlantic Capital Bancshares, Inc. (a)	3,399	41,332
Copa Holdings SA Class A	4,146	209,622	Atlantic Union Bankshares Corp.	11,819	273,728
Hawaiian Holdings, Inc.	7,245	101,720	Auburn National Bancorp, Inc.	400	22,836
JetBlue Airways Corp. (a)	36,436	397,152	Banc of California, Inc.	7,213	78,117
Mesa Air Group, Inc. (a)	4,400	15,136	BancFirst Corp.	2,952	119,763
SkyWest, Inc.	7,500	244,650	Bancorp, Inc. (a)	8,000	78,400
Spirit Airlines, Inc. (a) (b)	11,090	197,402	BancorpSouth Bank	13,155	299,145
		<u>1,387,597</u>	Bank First Corp. (b)	1,000	64,100
AUTO COMPONENTS — 0.7%			Bank of Commerce Holdings	2,729	20,686
Adient PLC (a)	11,400	187,188	Bank of Hawaii Corp.	5,326	327,070
			Bank of Marin Bancorp	2,144	71,460
			Bank of NT Butterfield & Son, Ltd.	7,900	192,681
			Bank of Princeton	900	18,072
			Bank OZK	16,457	386,246
			Bank7 Corp.	500	5,427
			BankFinancial Corp.	2,191	18,404
			BankUnited, Inc.	12,027	243,547

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bankwell Financial Group, Inc.	1,000	\$ 15,900	East West Bancorp, Inc.	19,286	\$ 698,925
Banner Corp.	4,500	171,000	Enterprise Bancorp, Inc.	1,378	32,824
Bar Harbor Bankshares.	2,380	53,288	Enterprise Financial Services Corp.	3,900	121,368
Baycom Corp. (a)	1,620	20,914	Equity Bancshares, Inc. Class A (a)	2,300	40,112
BCB Bancorp, Inc.	2,300	21,344	Esquire Financial Holdings, Inc. (a)	1,000	16,900
Berkshire Hills Bancorp, Inc.	7,116	78,418	Evans Bancorp, Inc.	800	18,608
BOK Financial Corp.	4,108	231,856	Farmers & Merchants Bancorp, Inc. (b)	1,624	34,494
Boston Private Financial Holdings, Inc.	13,265	91,263	Farmers National Banc Corp.	4,066	48,223
Bridge Bancorp, Inc.	2,600	59,384	FB Financial Corp.	2,700	66,879
Brookline Bancorp, Inc.	12,500	126,000	Fidelity D&D Bancorp, Inc. (b)	444	21,352
Bryn Mawr Bank Corp.	3,205	88,650	Financial Institutions, Inc.	2,480	46,153
Business First Bancshares, Inc.	1,900	29,165	First BanCorp.	27,400	153,166
Byline Bancorp, Inc.	3,700	48,470	First Bancorp, Inc.	1,600	34,720
C&F Financial Corp.	500	16,625	First BanCorp/Southern Pines	4,713	118,202
Cadence BanCorp	15,800	139,988	First Bancshares, Inc.	3,000	67,500
California Bancorp, Inc. (a)	1,200	17,880	First Bank	2,600	16,952
Cambridge Bancorp.	949	56,219	First Busey Corp.	8,149	151,979
Camden National Corp.	2,402	82,965	First Business Financial Services, Inc.	1,300	21,385
Capital Bancorp, Inc. (a)	1,300	13,910	First Capital, Inc. (b)	500	34,735
Capital City Bank Group, Inc.	2,100	43,995	First Choice Bancorp	1,620	26,536
Capstar Financial Holdings, Inc.	2,300	27,600	First Citizens BancShares, Inc. Class A	898	363,708
Carter Bank & Trust.	3,500	28,245	First Commonwealth Financial Corp.	15,700	129,996
Cathay General Bancorp	10,054	264,420	First Community Bankshares, Inc.	2,900	65,105
CB Financial Services, Inc.	800	17,456	First Community Corp.	1,100	16,665
CBTX, Inc.	2,890	60,690	First Financial Bancorp.	14,782	205,322
Central Pacific Financial Corp.	4,354	69,795	First Financial Bankshares, Inc.	17,402	502,744
Central Valley Community Bancorp.	1,700	26,163	First Financial Corp.	2,100	77,364
Century Bancorp, Inc. Class A	436	33,886	First Foundation, Inc.	6,250	102,125
Chemung Financial Corp.	604	16,489	First Guaranty Bancshares, Inc. (b)	803	9,821
ChoiceOne Financial Services, Inc.	1,000	29,560	First Hawaiian, Inc.	17,300	298,252
CIT Group, Inc.	13,059	270,713	First Horizon National Corp.	41,655	414,884
Citizens & Northern Corp.	1,900	39,235	First Internet Bancorp.	1,500	24,930
Citizens Holding Co.	700	17,500	First Interstate BancSystem, Inc. Class A	6,082	188,299
City Holding Co.	1,949	127,016	First Merchants Corp.	7,020	193,541
Civista Bancshares, Inc.	2,400	36,960	First Mid-Illinois Bancshares, Inc.	2,300	60,329
CNB Financial Corp.	2,300	41,239	First Midwest Bancorp, Inc.	17,134	228,739
Coastal Financial Corp. (a)	1,213	17,613	First Northwest Bancorp.	1,402	17,413
Codorus Valley Bancorp, Inc.	1,438	19,888	First of Long Island Corp.	3,650	59,641
Colony Bancorp, Inc.	1,200	14,124	First Savings Financial Group, Inc.	300	12,999
Columbia Banking System, Inc.	9,458	268,087	First United Corp.	1,000	13,340
Commerce Bancshares, Inc.	13,779	819,437	First Western Financial, Inc. (a)	900	12,825
Community Bank System, Inc.	6,839	389,960	Flushing Financial Corp.	4,300	49,536
Community Bankers Trust Corp.	3,399	18,694	FNB Corp.	43,133	323,497
Community Financial Corp.	800	19,520	FNCB Bancorp, Inc.	2,700	15,525
Community Trust Bancorp, Inc.	2,503	81,998	Franklin Financial Network, Inc.	2,055	52,916
ConnectOne Bancorp, Inc.	5,434	87,596	Franklin Financial Services Corp.	700	18,130
County Bancorp, Inc.	800	16,744	Fulton Financial Corp.	24,400	256,932
CrossFirst Bankshares, Inc. (a) (b)	7,523	73,575	FVCBankcorp, Inc. (a)	1,900	20,444
Cullen/Frost Bankers, Inc. (b)	7,656	571,980	German American Bancorp, Inc.	4,004	124,524
Customers Bancorp, Inc. (a)	4,502	54,114	Glacier Bancorp, Inc.	12,900	455,241
CVB Financial Corp.	17,200	322,328	Great Southern Bancorp, Inc.	1,768	71,356
Delmar Bancorp	1,500	9,855	Great Western Bancorp, Inc.	9,015	124,046
Dime Community Bancshares, Inc.	4,900	67,277			
Eagle Bancorp Montana, Inc.	1,000	17,380			
Eagle Bancorp, Inc.	4,000	131,000			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Guaranty Bancshares, Inc.	1,250	\$ 32,337	Pacific Premier Bancorp, Inc.	11,101	\$ 240,670
Hancock Whitney Corp.	11,286	239,263	PacWest Bancorp	15,534	306,175
Hanmi Financial Corp.	4,800	46,608	Park National Corp.	2,172	152,865
HarborOne Bancorp, Inc. (a)	4,229	36,116	Parke Bancorp, Inc.	1,562	21,165
Hawthorn Bancshares, Inc.	936	18,430	PCB Bancorp	1,930	19,879
HBT Financial, Inc.	1,400	18,662	Peapack-Gladstone Financial Corp.	2,900	54,317
Heartland Financial USA, Inc.	4,400	147,136	Penns Woods Bancorp, Inc.	1,070	24,300
Heritage Commerce Corp.	8,766	65,789	Peoples Bancorp of North Carolina, Inc.	730	12,899
Heritage Financial Corp.	5,500	110,000	Peoples Bancorp, Inc.	2,900	61,712
Hilltop Holdings, Inc.	11,200	206,640	Peoples Financial Services Corp.	1,139	43,498
Home BancShares, Inc.	20,314	312,429	People's Utah Bancorp	2,541	57,096
HomeTrust Bancshares, Inc.	2,409	38,544	Pinnacle Financial Partners, Inc.	9,939	417,339
Hope Bancorp, Inc.	17,821	164,310	Plumas Bancorp	700	15,484
Horizon Bancorp, Inc.	6,640	70,982	Popular, Inc.	11,710	435,261
Howard Bancorp, Inc. (a)	1,981	21,038	Preferred Bank	2,177	93,284
IBERIABANK Corp.	6,892	313,862	Premier Financial Bancorp, Inc.	2,039	26,140
Independent Bank Corp.	4,392	294,659	Professional Holding Corp. Class A (a)	500	6,940
Independent Bank Corp.	3,418	50,757	Prosperity Bancshares, Inc.	12,209	724,970
Independent Bank Group, Inc.	5,736	232,423	QCR Holdings, Inc.	2,320	72,338
International Bancshares Corp.	8,090	259,042	RBB Bancorp.	2,500	34,125
Investar Holding Corp.	1,440	20,880	Red River Bancshares, Inc.	800	35,112
Investors Bancorp, Inc.	30,414	258,519	Reliant Bancorp, Inc. (b).	1,600	26,064
Lakeland Bancorp, Inc.	7,700	88,011	Renasant Corp.	8,261	205,699
Lakeland Financial Corp.	3,028	141,075	Republic Bancorp, Inc. Class A.	1,539	50,341
Landmark Bancorp, Inc.	600	14,826	Republic First Bancorp, Inc. (a)	7,000	17,080
LCNB Corp.	1,900	30,324	Richmond Mutual Bancorporation, Inc.	1,900	21,356
Level One Bancorp, Inc.	800	13,392	S&T Bancorp, Inc.	6,063	142,177
Limestone Bancorp, Inc. (a).	800	10,520	Salisbury Bancorp, Inc.	400	16,396
Live Oak Bancshares, Inc.	4,090	59,346	Sandy Spring Bancorp, Inc.	5,497	136,216
Macatawa Bank Corp.	4,066	31,796	SB Financial Group, Inc.	1,100	18,282
Mackinac Financial Corp.	1,400	14,518	SB One Bancorp.	1,300	25,610
MainStreet Bancshares, Inc. (a)	1,100	14,520	Seacoast Banking Corp. of Florida (a)	8,100	165,240
Mercantile Bank Corp.	2,600	58,760	Select Bancorp, Inc. (a).	2,428	19,764
Meridian Corp. (a).	800	12,680	ServisFirst Bancshares, Inc.	6,400	228,864
Metrocity Bankshares, Inc.	2,500	35,825	Shore Bancshares, Inc.	1,855	20,572
Metropolitan Bank Holding Corp. (a).	1,100	35,288	Sierra Bancorp	2,200	41,536
Mid Penn Bancorp, Inc.	1,100	20,273	Signature Bank.	7,103	759,453
Middlefield Banc Corp.	900	18,675	Silvergate Capital Corp. Class A (a)	600	8,400
Midland States Bancorp, Inc.	3,502	52,355	Simmons First National Corp. Class A	15,286	261,543
MidWestOne Financial Group, Inc.	1,851	37,020	SmartFinancial, Inc.	2,002	32,392
MVB Financial Corp.	1,530	20,349	South Plains Financial, Inc.	1,600	22,784
National Bank Holdings Corp. Class A	4,700	126,900	South State Corp.	9,475	451,578
National Bankshares, Inc.	1,037	29,658	Southern First Bancshares, Inc. (a)	1,100	30,481
NBT Bancorp, Inc.	5,500	169,180	Southern National Bancorp of Virginia, Inc.	3,025	29,312
Nicolet Bankshares, Inc. (a)	1,466	80,337	Southside Bancshares, Inc.	5,104	141,483
Northeast Bank (a)	1,300	22,815	Spirit of Texas Bancshares, Inc. (a)	2,149	26,454
Northrim BanCorp, Inc.	1,000	25,140	Sterling Bancorp.	25,805	302,435
Norwood Financial Corp.	950	23,550	Stock Yards Bancorp, Inc.	3,100	124,620
Oak Valley Bancorp (b).	1,100	13,948	Summit Financial Group, Inc.	1,700	28,016
OFG Bancorp.	7,700	102,949	Synovus Financial Corp.	19,739	405,242
Ohio Valley Banc Corp.	700	15,785	TCF Financial Corp.	20,563	604,963
Old National Bancorp.	21,761	299,431			
Old Second Bancorp, Inc.	4,535	35,282			
Origin Bancorp, Inc.	3,000	66,000			
Orrstown Financial Services, Inc.	1,600	23,600			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Texas Capital Bancshares, Inc. (a)	7,648	\$ 236,094	Allakos, Inc. (a) (b)	3,146	\$ 226,072
Tompkins Financial Corp.	2,142	138,737	Allogene Therapeutics, Inc. (a) (b)	6,400	274,048
Towne Bank.	8,590	161,836	Alnylam Pharmaceuticals, Inc. (a) (b)	15,872	2,350,802
TriCo Bancshares	4,262	129,778	Amicus Therapeutics, Inc. (a)	34,441	519,370
TriState Capital Holdings, Inc. (a)	4,300	67,553	AnaptysBio, Inc. (a)	3,214	71,801
Triumph Bancorp, Inc. (a)	3,621	87,882	Anavex Life Sciences Corp. (a) (b)	7,700	37,884
Trustmark Corp.	9,577	234,828	Anika Therapeutics, Inc. (a)	2,147	81,006
UMB Financial Corp.	5,789	298,423	Apellis Pharmaceuticals, Inc. (a) (b)	7,900	258,014
Umpqua Holdings Corp.	29,387	312,678	Applied Genetic Technologies Corp. (a)	3,500	19,390
United Bankshares, Inc.	16,681	461,396	Applied Therapeutics, Inc. (a) (b)	1,341	48,477
United Community Banks, Inc.	11,861	238,643	Apra Therapeutics, Inc. (a)	1,000	38,780
United Security Bancshares	2,100	14,049	Aptinyx, Inc. (a)	3,700	15,429
Unity Bancorp, Inc.	1,200	17,160	Aravive, Inc. (a)	1,800	20,952
Univest Financial Corp.	4,540	73,276	Arcturus Therapeutics Holdings, Inc. (a)	2,000	93,480
Valley National Bancorp	53,542	418,698	Arcus Biosciences, Inc. (a)	5,200	128,648
Veritex Holdings, Inc.	7,886	139,582	Arcutis Biotherapeutics, Inc. (a)	1,700	51,408
Washington Trust Bancorp, Inc.	2,423	79,353	Ardelyx, Inc. (a)	9,900	68,508
Webster Financial Corp.	12,057	344,951	Arena Pharmaceuticals, Inc. (a)	7,630	480,308
WesBanco, Inc.	8,402	170,645	Arrowhead Pharmaceuticals, Inc. (a)	13,600	587,384
West Bancorporation, Inc.	2,500	43,725	Assembly Biosciences, Inc. (a)	4,500	104,940
Westamerica Bancorporation	3,385	194,367	Atara Biotherapeutics, Inc. (a)	8,200	119,474
Western Alliance Bancorp	13,318	504,353	Athenex, Inc. (a) (b)	10,898	149,956
Wintrust Financial Corp.	7,628	332,733	Athersys, Inc. (a) (b)	21,381	59,012
		<u>31,608,633</u>	Atreca, Inc. Class A (a) (b)	2,700	57,456
BEVERAGES — 0.4%			AVEO Pharmaceuticals, Inc. (a)	2,100	10,815
Boston Beer Co., Inc. Class A (a) (b)	1,204	646,127	Avid Bioservices, Inc. (a)	8,768	57,562
Celsius Holdings, Inc. (a)	4,700	55,319	Avrobio, Inc. (a)	3,698	64,530
Coca-Cola Consolidated, Inc.	729	167,080	Axcella Health, Inc. (a)	1,100	6,083
Craft Brew Alliance, Inc. (a)	1,800	27,702	Beam Therapeutics, Inc. (a)	2,000	56,000
Keurig Dr. Pepper, Inc. (b)	47,300	1,343,320	Beyondspring, Inc. (a)	2,000	30,160
MGP Ingredients, Inc.	2,100	77,080	BioCryst Pharmaceuticals, Inc. (a)	24,445	116,480
National Beverage Corp. (a) (b)	1,870	114,107	Biohaven Pharmaceutical Holding Co., Ltd. (a) (b)	6,400	467,904
New Age Beverages Corp. (a) (b)	11,300	17,289	BioMarin Pharmaceutical, Inc. (a)	25,152	3,102,248
Primo Water Corp.	20,700	284,625	BioSpecifics Technologies Corp. (a)	959	58,768
		<u>2,732,649</u>	Bioxcel Therapeutics, Inc. (a)	1,095	58,046
BIOTECHNOLOGY — 7.1%			Black Diamond Therapeutics, Inc. (a) (b)	1,900	80,104
89bio, Inc. (a) (b)	500	9,965	Bluebird Bio, Inc. (a)	8,821	538,434
Abeona Therapeutics, Inc. (a)	10,786	31,441	Blueprint Medicines Corp. (a)	7,342	572,676
ACADIA Pharmaceuticals, Inc. (a) (b)	15,009	727,486	BrainStorm Cell Therapeutics, Inc. (a)	4,100	45,961
Accelaron Pharma, Inc. (a) (b)	6,300	600,201	Bridgebio Pharma, Inc. (a) (b)	9,700	316,317
ADMA Biologics, Inc. (a) (b)	11,000	32,230	Cabaletta Bio, Inc. (a)	1,200	13,368
Aduro Biotech, Inc. (a)	10,454	24,149	Calithera Biosciences, Inc. (a)	8,900	46,992
Adverum Biotechnologies, Inc. (a)	10,100	210,888	Calyxt, Inc. (a)	1,300	6,409
Aeglea BioTherapeutics, Inc. (a)	4,100	37,925	CareDx, Inc. (a)	6,600	233,838
Affimed NV (a)	11,500	53,072	CASI Pharmaceuticals, Inc. (a)	8,100	20,250
Agenus, Inc. (a)	16,700	65,631	Castle Biosciences, Inc. (a)	1,500	56,535
Agios Pharmaceuticals, Inc. (a)	8,304	444,098	Catabasis Pharmaceuticals, Inc. (a)	2,700	17,361
Aimmune Therapeutics, Inc. (a) (b)	7,200	120,312	Catalyst Biosciences, Inc. (a)	2,600	15,262
Akcea Therapeutics, Inc. (a) (b)	2,000	27,400	Catalyst Pharmaceuticals, Inc. (a)	15,147	69,979
Akebia Therapeutics, Inc. (a)	18,917	256,893	Cellular Biomedicine Group, Inc. (a) (b)	1,900	28,443
Akero Therapeutics, Inc. (a) (b)	1,300	32,396	CEL-SCI Corp. (a) (b)	5,195	77,509
Albireo Pharma, Inc. (a)	2,000	52,980			
Alector, Inc. (a)	6,999	171,056			
Alkermes PLC (a)	21,362	414,530			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Centogene NV (a)	300	\$ 6,864	Heron Therapeutics, Inc. (a) (b)	13,426	\$ 197,496
Checkpoint Therapeutics, Inc. (a) (b)	5,475	10,840	Homology Medicines, Inc. (a)	3,900	59,241
ChemoCentryx, Inc. (a)	5,900	339,486	Hookipa Pharma, Inc. (a) (b)	1,585	18,418
Chimerix, Inc. (a)	8,597	26,651	iBio, Inc. (a).	7,300	16,206
Cidara Therapeutics, Inc. (a)	5,100	18,819	Ideaya Biosciences, Inc. (a)	1,800	25,578
Clovis Oncology, Inc. (a) (b)	8,780	59,265	IGM Biosciences, Inc. (a)	800	58,400
Coherus Biosciences, Inc. (a) (b).	8,800	157,168	Immunic, Inc. (a).	500	6,060
Concert Pharmaceuticals, Inc. (a)	4,298	42,765	ImmunoGen, Inc. (a)	27,100	124,660
Constellation Pharmaceuticals, Inc. (a)	3,000	90,150	Immunoedics, Inc. (a) (b)	28,372	1,005,504
ContraFect Corp. (a)	2,000	12,780	Immunovant, Inc. (a)	2,900	70,615
Corbus Pharmaceuticals Holdings, Inc. (a)	11,496	96,451	Inovio Pharmaceuticals, Inc. (a) (b)	19,511	525,821
Cortexyme, Inc. (a)	1,800	83,340	Insmed, Inc. (a) (b)	14,633	402,993
Crinetics Pharmaceuticals, Inc. (a)	4,100	71,832	Intellia Therapeutics, Inc. (a) (b)	6,200	130,324
Cue Biopharma, Inc. (a)	3,185	78,064	Intercept Pharmaceuticals, Inc. (a) (b)	4,069	194,946
Cyclerion Therapeutics, Inc. (a)	3,740	22,103	Invitae Corp. (a) (b)	15,500	469,495
Cytokinetics, Inc. (a) (b)	7,196	169,610	Ionis Pharmaceuticals, Inc. (a)	18,030	1,063,049
CytomX Therapeutics, Inc. (a)	7,675	63,933	Iovance Biotherapeutics, Inc. (a)	18,400	505,080
Deciphera Pharmaceuticals, Inc. (a)	5,000	298,600	Ironwood Pharmaceuticals, Inc. (a)	24,300	250,776
Denali Therapeutics, Inc. (a)	8,400	203,112	IVERIC bio, Inc. (a).	6,900	35,190
Dermtech, Inc. (a)	1,200	15,876	Jounce Therapeutics, Inc. (a)	2,500	17,250
Dicerna Pharmaceuticals, Inc. (a)	8,500	215,900	Kadmon Holdings, Inc. (a).	25,469	130,401
Dyadic International, Inc. (a)	2,900	25,114	KalVista Pharmaceuticals, Inc. (a)	2,000	24,200
Dynavax Technologies Corp. (a) (b)	13,338	118,308	Karuna Therapeutics, Inc. (a) (b)	2,367	263,826
Eagle Pharmaceuticals, Inc. (a)	1,446	69,379	Karyopharm Therapeutics, Inc. (a) (b)	9,500	179,930
Editas Medicine, Inc. (a) (b).	8,300	245,514	Keros Therapeutics, Inc. (a)	1,100	41,261
Eidos Therapeutics, Inc. (a)	1,789	85,282	Kezar Life Sciences, Inc. (a) (b)	6,030	31,235
Eiger BioPharmaceuticals, Inc. (a)	3,675	35,280	Kindred Biosciences, Inc. (a)	5,800	26,042
Emergent BioSolutions, Inc. (a)	6,000	474,480	Kiniksa Pharmaceuticals Ltd. Class A (a) (b)	2,225	56,693
Enanta Pharmaceuticals, Inc. (a)	2,900	145,609	Kodiak Sciences, Inc. (a) (b)	3,800	205,656
Enochian Biosciences, Inc. (a) (b)	2,510	10,567	Krystal Biotech, Inc. (a)	1,667	69,047
Epizyme, Inc. (a) (b)	12,438	199,754	Kura Oncology, Inc. (a).	8,100	132,030
Esperion Therapeutics, Inc. (a) (b)	3,300	169,323	La Jolla Pharmaceutical Co. (a) (b)	3,645	15,528
Evelo Biosciences, Inc. (a).	2,135	10,462	Lexicon Pharmaceuticals, Inc. (a) (b)	6,521	13,009
Exact Sciences Corp. (a) (b).	20,602	1,791,138	Ligand Pharmaceuticals, Inc. (a) (b)	2,171	242,826
Exelixis, Inc. (a)	41,885	994,350	LogicBio Therapeutics, Inc. (a)	1,475	12,478
Excicure, Inc. (a)	9,000	21,960	MacroGenics, Inc. (a)	6,134	171,261
Fate Therapeutics, Inc. (a) (b)	8,260	283,401	Madrigal Pharmaceuticals, Inc. (a) (b)	1,040	117,780
Fennec Pharmaceuticals, Inc. (a)	3,300	27,555	Magenta Therapeutics, Inc. (a)	3,000	22,530
FibroGen, Inc. (a)	11,208	454,260	MannKind Corp. (a) (b)	29,200	51,100
Five Prime Therapeutics, Inc. (a)	5,347	32,617	Marker Therapeutics, Inc. (a) (b)	4,870	10,081
Flexion Therapeutics, Inc. (a) (b)	5,300	69,695	MediciNova, Inc. (a) (b)	6,500	35,230
Fortress Biotech, Inc. (a)	8,800	23,584	MEI Pharma, Inc. (a)	16,214	66,964
Frequency Therapeutics, Inc. (a) (b)	4,300	99,975	MeiraGTx Holdings PLC (a)	2,700	33,804
G1 Therapeutics, Inc. (a) (b)	5,385	130,640	Mersana Therapeutics, Inc. (a)	5,700	133,380
Galectin Therapeutics, Inc. (a)	6,283	19,226	Minerva Neurosciences, Inc. (a) (b)	4,680	16,895
Galera Therapeutics, Inc. (a)	200	1,428	Mirati Therapeutics, Inc. (a) (b)	5,011	572,106
Genprex, Inc. (a)	4,300	13,502	Mirum Pharmaceuticals, Inc. (a) (b)	797	15,510
Geron Corp. (a) (b)	29,083	63,401	Moderna, Inc. (a) (b)	37,300	2,395,033
Global Blood Therapeutics, Inc. (a)	7,981	503,841	Molecular Templates, Inc. (a)	3,215	44,335
GlycoMimetics, Inc. (a)	5,291	19,894	Momenta Pharmaceuticals, Inc. (a)	15,987	531,887
Gossamer Bio, Inc. (a) (b)	6,800	88,400	Morphic Holding, Inc. (a) (b)	1,700	45,985
Gritstone Oncology, Inc. (a) (b)	3,900	25,896	Mustang Bio, Inc. (a)	4,805	15,280
Halozyme Therapeutics, Inc. (a)	18,352	492,017			
Harpoon Therapeutics, Inc. (a) (b)	1,190	19,754			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Myriad Genetics, Inc. (a)	11,351	\$ 128,720	SpringWorks Therapeutics, Inc.		
NantKwest, Inc. (a)	4,400	54,032	(a) (b)	3,200	\$ 134,400
Natera, Inc. (a)	9,400	468,684	Stoke Therapeutics, Inc. (a) (b)	1,900	45,277
Neoleukin Therapeutics, Inc. (a)	4,500	74,700	Sutro Biopharma, Inc. (a)	1,700	13,192
Neubase Therapeutics, Inc. (a)	2,600	22,828	Syndax Pharmaceuticals, Inc. (a)	3,600	53,352
NeuroBo Pharmaceuticals, Inc. (a)	700	5,635	Syros Pharmaceuticals, Inc. (a)	5,500	58,630
Neurocrine Biosciences, Inc. (a)	12,728	1,552,816	TCR2 Therapeutics, Inc. (a)	1,800	27,648
NextCure, Inc. (a) (b)	2,300	49,312	TG Therapeutics, Inc. (a) (b)	13,930	271,356
Novavax, Inc. (a)	7,972	664,466	Translate Bio, Inc. (a) (b)	7,700	137,984
Nymox Pharmaceutical Corp. (a)	6,000	21,300	Turning Point Therapeutics, Inc. (a)	4,200	271,278
Oncocyte Corp. (a)	3,885	7,420	Twist Bioscience Corp. (a) (b)	4,240	192,072
OPKO Health, Inc. (a) (b)	61,280	208,965	Tyme Technologies, Inc. (a) (b)	9,400	12,502
Organogenesis Holdings, Inc. (a)	1,898	7,288	Ultragenyx Pharmaceutical, Inc.		
Orgenesis, Inc. (a)	2,700	16,416	(a) (b)	7,654	598,696
ORIC Pharmaceuticals, Inc. (a)	1,300	43,849	United Therapeutics Corp. (a)	5,918	716,078
Ovid therapeutics, Inc. (a)	6,500	47,905	UNITY Biotechnology, Inc. (a) (b)	4,590	39,841
Oyster Point Pharma, Inc. (a) (b)	900	25,992	UroGen Pharma, Ltd. (a) (b)	3,000	78,360
Passage Bio, Inc. (a)	2,100	57,393	Vanda Pharmaceuticals, Inc. (a)	8,875	101,530
PDL BioPharma, Inc. (a)	17,655	51,376	Vaxart, Inc. (a)	6,800	60,180
Pfenex, Inc. (a)	4,697	39,220	VBI Vaccines, Inc. (a)	24,506	75,969
PhaseBio Pharmaceuticals, Inc.			Veracyte, Inc. (a) (b)	7,500	194,250
(a) (b)	2,496	11,482	Verastem, Inc. (a)	24,900	42,828
Pieris Pharmaceuticals, Inc. (a)	7,200	22,320	Vericel Corp. (a)	6,873	94,985
Portola Pharmaceuticals, Inc. (a) (b)	12,141	218,417	Viela Bio, Inc. (a)	3,000	129,960
Precigen, Inc. (a) (b)	11,441	57,091	Viking Therapeutics, Inc. (a) (b)	10,414	75,085
Precision BioSciences, Inc. (a)	5,600	46,648	Vir Biotechnology, Inc. (a)	7,044	288,593
Prevail Therapeutics, Inc. (a) (b)	2,200	32,780	Voyager Therapeutics, Inc. (a)	3,800	47,956
Principia Biopharma, Inc. (a)	3,800	227,202	vTv Therapeutics, Inc. Class A (a)	1,500	3,375
Protagonist Therapeutics, Inc. (a)	2,802	49,483	X4 Pharmaceuticals, Inc. (a) (b)	2,408	22,443
Protara Therapeutics, Inc. (a)	300	8,796	XBiotech, Inc. (a)	2,075	28,448
Prothena Corp. PLC (a)	4,700	49,162	Xencor, Inc. (a)	7,585	245,678
PTC Therapeutics, Inc. (a)	8,300	421,142	XOMA Corp. (a)	900	17,784
Puma Biotechnology, Inc. (a)	4,907	51,180	Y-mAbs Therapeutics, Inc. (a)	3,800	164,160
Radius Health, Inc. (a) (b)	7,155	97,523	Zentalis Pharmaceuticals, Inc. (a)	1,600	76,832
Rapt Therapeutics, Inc. (a)	1,700	49,334	ZIOPHARM Oncology, Inc. (a) (b)	29,556	96,944
REGENXBIO, Inc. (a)	4,400	162,052			
Replimenu Group, Inc. (a)	2,100	52,185			50,443,664
Retrophin, Inc. (a)	5,098	104,050	BUILDING PRODUCTS — 1.0%		
REVOLUTION Medicines, Inc. (a)	2,242	70,780	AAON, Inc.	5,400	293,166
Rhythm Pharmaceuticals, Inc. (a)	5,000	111,500	Advanced Drainage Systems, Inc.	7,000	345,800
Rigel Pharmaceuticals, Inc. (a) (b)	26,389	48,292	Alpha Pro Tech, Ltd. (a)	1,900	33,630
Rocket Pharmaceuticals, Inc. (a) (b)	5,100	106,743	American Woodmark Corp. (a)	2,559	193,588
Rubius Therapeutics, Inc. (a) (b)	5,400	32,292	Apogee Enterprises, Inc.	4,209	96,975
Sage Therapeutics, Inc. (a)	6,774	281,663	Armstrong World Industries, Inc.	6,495	506,350
Sangamo Therapeutics, Inc. (a) (b)	18,409	164,945	Builders FirstSource, Inc. (a)	15,400	318,780
Sarepta Therapeutics, Inc. (a) (b)	10,357	1,660,641	Caesarstone, Ltd.	3,527	41,795
Savara, Inc. (a)	5,445	13,558	Cornerstone Building Brands, Inc.		
Scholar Rock Holding Corp. (a) (b)	2,745	49,986	(a)	7,128	43,196
Seattle Genetics, Inc. (a)	16,953	2,880,654	CSW Industrials, Inc.	2,137	147,688
Selecta Biosciences, Inc. (a)	10,300	29,252	Gibraltar Industries, Inc. (a)	4,200	201,642
Seres Therapeutics, Inc. (a) (b)	6,046	28,779	Griffon Corp.	5,800	107,416
Soleno Therapeutics, Inc. (a)	5,100	11,322	Insteel Industries, Inc.	2,887	55,055
Solid Biosciences, Inc. (a)	2,800	8,204	JELD-WEN Holding, Inc. (a)	10,800	173,988
Sorrento Therapeutics, Inc. (a) (b)	20,800	130,624	Lennox International, Inc.	4,797	1,117,653
Spectrum Pharmaceuticals, Inc. (a)	20,032	67,708	Masonite International Corp. (a)	3,193	248,351
Spero Therapeutics, Inc. (a)	1,993	26,965	Owens Corning.	14,676	818,334
			Patrick Industries, Inc.	3,400	208,250

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PGT Innovations, Inc. (a)	9,057	\$ 142,014	Silvercrest Asset Management Group, Inc. Class A	1,504	\$ 19,116
Quanex Building Products Corp.	5,868	81,448	Stifel Financial Corp.	8,949	424,451
Resideo Technologies, Inc. (a)	18,800	220,336	TD Ameritrade Holding Corp.	35,884	1,305,460
Simpson Manufacturing Co., Inc.	5,900	497,724	Tradeweb Markets, Inc. Class A	11,200	651,168
Trex Co., Inc. (a)	7,994	1,039,780	Value Line, Inc.	200	5,398
UFP Industries, Inc.	8,009	396,526	Virtu Financial, Inc. Class A	8,197	193,449
		<u>7,329,485</u>	Virtus Investment Partners, Inc.	1,028	119,546
			Waddell & Reed Financial, Inc. Class A (b)	9,839	152,603
CAPITAL MARKETS — 2.4%			Westwood Holdings Group, Inc.	1,305	20,554
Affiliated Managers Group, Inc.	6,400	477,184	WisdomTree Investments, Inc.	23,499	81,542
Apollo Global Management, Inc.	23,600	1,178,112			<u>16,842,809</u>
Ares Management Corp. Class A.	13,300	528,010	CHEMICALS — 1.5%		
Artisan Partners Asset Management, Inc. Class A	8,055	261,787	Advanced Emissions Solutions, Inc. (b)	2,600	12,610
Assetmark Financial Holdings, Inc. (a)	2,200	60,038	AdvanSix, Inc. (a)	4,400	51,656
Associated Capital Group, Inc. Class A (b)	300	11,007	AgroFresh Solutions, Inc. (a)	4,500	13,635
B. Riley Financial, Inc.	3,234	70,372	American Vanguard Corp.	4,552	62,636
BGC Partners, Inc. Class A	46,300	126,862	Amyris, Inc. (a) (b)	9,300	39,711
Blucora, Inc. (a)	7,700	87,934	Ashland Global Holdings, Inc.	7,531	520,392
Brightsphere Investment Group, Inc. (a)	7,538	93,923	Axalta Coating Systems, Ltd. (a)	28,802	649,485
Carlyle Group, Inc.	15,800	440,820	Balchem Corp.	4,296	407,519
Cohen & Steers, Inc.	3,209	218,372	Cabot Corp.	7,398	274,096
Cowen, Inc. Class A	4,450	72,135	Chase Corp.	1,162	119,105
Diamond Hill Investment Group, Inc.	499	56,721	Chemours Co.	21,943	336,825
Donnelley Financial Solutions, Inc. (a)	4,875	40,950	Element Solutions, Inc. (a)	29,000	314,650
Eaton Vance Corp.	15,120	583,632	Ferro Corp. (a)	13,009	155,327
Evercore, Inc. Class A	5,243	308,918	FutureFuel Corp.	4,100	48,995
FactSet Research Systems, Inc.	5,187	1,703,774	GCP Applied Technologies, Inc. (a)	7,397	137,436
Federated Hermes, Inc.	12,800	303,360	Hawkins, Inc.	1,548	65,914
Focus Financial Partners, Inc. Class A (a) (b)	4,900	161,945	HB Fuller Co.	6,799	303,235
GAIN Capital Holdings, Inc.	3,000	18,060	Huntsman Corp.	27,226	489,251
GAMCO Investors, Inc. Class A	882	11,739	Ingevity Corp. (a)	5,538	291,133
Greenhill & Co., Inc.	2,417	24,146	Innospec, Inc.	3,693	285,284
Hamilton Lane, Inc. Class A	3,400	229,058	Intrepid Potash, Inc. (a)	14,900	14,751
Houlihan Lokey, Inc.	5,900	328,276	Koppers Holdings, Inc. (a)	3,430	64,621
Interactive Brokers Group, Inc. Class A	9,706	405,420	Kraton Corp. (a)	4,985	86,141
KKR & Co., Inc.	74,000	2,285,120	Kronos Worldwide, Inc.	3,600	37,476
Lazard, Ltd. Class A	13,602	389,425	Livent Corp. (a) (b)	23,700	145,992
Legg Mason, Inc.	11,321	563,220	Marrone Bio Innovations, Inc. (a) (b)	9,293	10,873
LPL Financial Holdings, Inc.	10,795	846,328	Minerals Technologies, Inc.	5,143	241,361
Moelis & Co. Class A (b)	7,600	236,816	NewMarket Corp.	877	351,221
Morningstar, Inc.	3,183	448,708	Olin Corp.	21,800	250,482
Oppenheimer Holdings, Inc. Class A	1,500	32,685	Orion Engineered Carbons SA	9,700	102,723
Piper Sandler Cos.	2,200	130,152	PolyOne Corp.	12,133	318,249
PJT Partners, Inc. Class A	3,619	185,799	PQ Group Holdings, Inc. (a)	6,050	80,102
Pzena Investment Management, Inc. Class A	2,600	14,144	Quaker Chemical Corp. (b)	1,784	331,200
Safeguard Scientifics, Inc.	3,000	21,000	Rayonier Advanced Materials, Inc.	7,700	21,637
Sculptor Capital Management, Inc.	2,585	33,424	RPM International, Inc.	17,690	1,327,811
SEI Investments Co.	15,887	873,467	Scotts Miracle-Gro Co.	5,516	741,736
Siebert Financial Corp. (a)	1,320	6,679	Sensient Technologies Corp.	5,619	293,087
			Stepan Co.	2,882	279,842
			Trecora Resources (a)	3,370	21,130
			Tredegar Corp.	4,107	63,248
			Trinseo SA	6,274	139,032

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tronox Holdings PLC Class A (a)	14,469	\$ 104,466	Applied Optoelectronics, Inc. (a) (b)	2,997	\$ 32,577
Valvoline, Inc.	25,141	485,976	CalAmp Corp. (a)	5,200	41,652
Westlake Chemical Corp.	4,496	241,210	Calix, Inc. (a)	7,400	110,260
WR Grace & Co.	7,576	384,937	Cambium Networks Corp. (a)	900	6,624
		<u>10,718,199</u>	Casa Systems, Inc. (a)	4,899	20,380
COMMERCIAL SERVICES & SUPPLIES —			Ciena Corp. (a)	21,064	1,140,826
1.1%			Clearfield, Inc. (a)	1,800	25,128
ABM Industries, Inc.	8,900	323,070	CommScope Holding Co., Inc. (a)	29,534	246,018
ACCO Brands Corp.	15,316	108,744	Comtech Telecommunications Corp.	3,798	64,148
ADT, Inc. (b)	18,108	144,502	DASAN Zhong Solutions, Inc. (a)	1,360	12,145
Advanced Disposal Services, Inc. (a)	9,800	295,666	Digi International, Inc. (a)	4,470	52,076
Brady Corp. Class A	6,400	299,648	EchoStar Corp. Class A (a)	7,338	205,171
BrightView Holdings, Inc. (a)	4,900	54,880	Extreme Networks, Inc. (a)	18,600	80,724
Brink's Co.	6,714	305,554	Genasys, Inc. (a)	5,000	24,300
Casella Waste Systems, Inc. Class A			Harmonic, Inc. (a)	14,200	67,450
(a)	6,100	317,932	Infinera Corp. (a)	23,700	140,304
CECO Environmental Corp. (a)	4,743	31,256	Inseego Corp. (a) (b)	7,204	83,566
Cimpress PLC (a)	2,726	208,103	InterDigital, Inc.	4,638	262,650
Clean Harbors, Inc. (a)	6,953	417,041	KVH Industries, Inc. (a)	2,532	22,611
CompX International, Inc.	200	2,764	Lumentum Holdings, Inc. (a)	10,282	837,263
Covanta Holding Corp.	15,000	143,850	NETGEAR, Inc. (a)	4,796	124,168
Deluxe Corp.	5,276	124,197	NetScout Systems, Inc. (a)	9,307	237,887
Ennis, Inc.	4,097	74,320	PC-Tel, Inc.	2,700	18,036
Harsco Corp. (a)	12,491	168,753	Plantronics, Inc. (b)	5,348	78,509
Healthcare Services Group, Inc.	9,765	238,852	Resonant, Inc. (a)	7,500	17,475
Heritage-Crystal Clean, Inc. (a)	2,334	40,752	Ribbon Communications, Inc. (a)	9,500	37,335
Herman Miller, Inc.	7,700	181,797	Ubiquiti, Inc.	1,280	223,437
HNI Corp.	5,489	167,799	ViaSat, Inc. (a)	7,711	295,871
IAA, Inc. (a)	18,371	708,569	Viavi Solutions, Inc. (a)	30,700	391,118
Interface, Inc.	9,962	81,091			<u>5,331,476</u>
KAR Auction Services, Inc. (b)	16,992	233,810	CONSTRUCTION & ENGINEERING — 0.6%		
Kimball International, Inc. Class B	5,665	65,487	AECOM (a)	21,004	789,330
Knoll, Inc.	8,490	103,493	Aegion Corp. (a)	4,800	76,176
Matthews International Corp.			Ameresco, Inc. Class A (a)	3,600	100,008
Class A	4,831	92,272	API Group Corp. (a) (c)	21,300	258,795
McGrath RentCorp	3,100	167,431	Arcosa, Inc.	6,389	269,616
Mobile Mini, Inc.	6,700	197,650	Argan, Inc.	2,339	110,822
MSA Safety, Inc.	4,987	570,712	Comfort Systems USA, Inc.	5,443	221,802
NL Industries, Inc.	1,231	4,198	Concrete Pumping Holdings, Inc.		
PICO Holdings, Inc. (a)	2,830	23,857	(a) (b)	4,031	14,028
Pitney Bowes, Inc.	27,364	71,146	Construction Partners, Inc. Class A		
Quad/Graphics, Inc.	5,027	16,338	(a)	3,398	60,349
SP Plus Corp. (a)	3,600	74,556	Dycom Industries, Inc. (a) (b)	3,952	161,597
Steelcase, Inc. Class A	10,900	131,454	EMCOR Group, Inc.	7,353	486,327
Stericycle, Inc. (a)	12,500	699,750	Fluor Corp.	21,400	258,512
Team, Inc. (a)	4,600	25,622	Granite Construction, Inc. (b)	7,079	135,492
Tetra Tech, Inc.	7,286	576,468	Great Lakes Dredge & Dock Corp.		
UniFirst Corp.	2,035	364,163	(a)	9,650	89,359
US Ecology, Inc.	3,861	130,811	HC2 Holdings, Inc. (a)	6,700	22,378
Viad Corp.	3,154	59,989	IES Holdings, Inc. (a)	1,300	30,121
VSE Corp.	1,380	43,318	MasTec, Inc. (a)	7,576	339,935
		<u>8,091,665</u>	MYR Group, Inc. (a)	2,600	82,966
COMMUNICATIONS EQUIPMENT — 0.7%			Northwest Pipe Co. (a)	1,500	37,605
Acacia Communications, Inc. (a)	5,200	349,388	NV5 Global, Inc. (a)	1,644	83,565
ADTRAN, Inc.	7,537	82,379	Primoris Services Corp.	7,567	134,390
			Sterling Construction Co., Inc. (a)	4,100	42,927

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tutor Perini Corp. (a) (b)	6,300	\$ 76,734	Weyco Group, Inc.	943	\$ 20,359
Valmont Industries, Inc.	2,847	323,476			1,642,831
Willscot Corp. (a)	8,200	100,778			
		<u>4,307,088</u>	DIVERSIFIED CONSUMER SERVICES — 1.0%		
CONSTRUCTION MATERIALS — 0.1%			Adtalem Global Education, Inc. (a)	7,900	246,085
Eagle Materials, Inc.	5,564	390,704	American Public Education, Inc. (a)	2,400	71,040
Forterra, Inc. (a)	2,904	32,409	Aspen Group, Inc. (a)	2,800	25,340
Summit Materials, Inc. Class A (a)	15,512	249,433	Bright Horizons Family Solutions, Inc. (a)	7,959	932,795
United States Lime & Minerals, Inc.	321	27,105	Carriage Services, Inc.	2,596	47,040
US Concrete, Inc. (a)	2,539	62,967	Chegg, Inc. (a) (b)	16,700	1,123,242
		<u>762,618</u>	Collectors Universe, Inc.	1,415	48,506
CONSUMER FINANCE — 0.6%			Franchise Group, Inc.	2,900	63,452
Ally Financial, Inc.	51,475	1,020,749	frontdoor, Inc. (a)	11,706	518,927
Atlanticus Holdings Corp. (a)	800	8,272	Graham Holdings Co. Class B	654	224,106
Credit Acceptance Corp. (a)	1,386	580,748	Grand Canyon Education, Inc. (a)	6,410	580,297
Curo Group Holdings Corp.	2,430	19,853	Houghton Mifflin Harcourt Co. (a)	16,399	29,682
Encore Capital Group, Inc. (a) (b)	4,992	170,627	K12, Inc. (a)	6,300	171,612
Enova International, Inc. (a)	5,100	75,837	Laureate Education, Inc. Class A (a)	16,400	163,426
EZCORP, Inc. Class A (a)	8,000	50,400	OneSpaWorld Holdings, Ltd. (b)	7,100	33,867
FirstCash, Inc.	5,415	365,404	Perdoceo Education Corp. (a)	11,000	175,230
Green Dot Corp. Class A (a)	6,800	333,744	Regis Corp. (a) (b)	3,706	30,315
LendingClub Corp. (a)	12,006	54,627	Service Corp. International	23,983	932,699
LendingTree, Inc. (a) (b)	1,011	292,715	ServiceMaster Global Holdings, Inc. (a)	18,112	646,417
Navient Corp.	29,100	204,573	Strategic Education, Inc.	2,946	452,653
Nelnet, Inc. Class A	2,642	126,129	Universal Technical Institute, Inc. (a)	4,400	30,580
OneMain Holdings, Inc.	9,962	244,467	Vivint Smart Home, Inc. (a)	10,600	183,698
Oportun Financial Corp. (a)	1,100	14,784	WW International, Inc. (a)	6,000	152,280
PRA Group, Inc. (a) (b)	6,814	263,429			<u>6,883,289</u>
Regional Management Corp. (a)	1,300	23,023	DIVERSIFIED FINANCIAL SERVICES — 0.4%		
Santander Consumer USA Holdings, Inc.	11,516	212,010	Alerus Financial Corp.	500	9,880
SLM Corp.	50,300	353,609	A-Mark Precious Metals, Inc. (a)	700	13,335
World Acceptance Corp. (a) (b)	871	57,068	Banco Latinoamericano de Comercio Exterior SA Class E	4,900	56,350
		<u>4,472,068</u>	Calamos Asset Management, Inc. Class A (a) (d)	1,000	—
CONTAINERS & PACKAGING — 0.7%			Cannae Holdings, Inc. (a)	11,400	468,540
AptarGroup, Inc.	8,806	986,096	Equitable Holdings, Inc.	56,146	1,083,056
Ardagh Group SA	2,900	37,439	GWG Holdings, Inc. (a) (b)	500	3,835
Berry Global Group, Inc. (a)	18,263	809,416	Jefferies Financial Group, Inc.	30,800	478,940
Crown Holdings, Inc. (a)	17,865	1,163,547	Marlin Business Services Corp.	1,400	11,844
Graphic Packaging Holding Co.	37,867	529,759	StoneX Group, Inc. (a)	2,532	139,260
Greif, Inc. Class A	3,900	134,199	SWK Holdings Corp. (a)	500	5,990
Greif, Inc. Class B	942	39,404	Voya Financial, Inc.	17,241	804,293
Myers Industries, Inc.	5,595	81,407			<u>3,075,323</u>
O-I Glass, Inc.	20,228	181,647	DIVERSIFIED TELECOMMUNICATION SERVICES — 0.4%		
Ranpak Holdings Corp. (a)	4,400	32,736	Alaska Communications Systems Group, Inc.	7,900	22,041
Silgan Holdings, Inc.	10,568	342,298	Anterix, Inc. (a)	1,707	77,395
Sonoco Products Co.	13,695	716,112	ATN International, Inc.	1,757	106,422
UFP Technologies, Inc. (a)	1,100	48,466	Bandwidth, Inc. Class A (a)	2,592	329,184
		<u>5,102,526</u>	Cincinnati Bell, Inc. (a)	7,951	118,072
DISTRIBUTORS — 0.2%			Cogent Communications Holdings, Inc.	5,696	440,643
Core-Mark Holding Co., Inc.	5,652	141,046			
Funko, Inc. Class A (a) (b)	3,450	20,010			
Greenlane Holdings, Inc. Class A (a)	1,600	6,368			
Pool Corp.	5,352	1,455,048			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Consolidated Communications Holdings, Inc. (a)	11,249	\$ 76,156	Vivint Solar, Inc. (a) (b)	7,073	\$ 70,023
GCI Liberty, Inc. Class A (a)	13,546	963,392			6,899,631
IDT Corp. Class B (a)	2,900	18,937	ELECTRONIC EQUIPMENT, INSTRUMENTS		
Iridium Communications, Inc. (a)	16,219	412,611	& COMPONENTS — 2.0%		
Liberty Latin America, Ltd. Class C (a)	14,100	133,104	Akoustis Technologies, Inc. (a) (b)	4,700	38,963
Ooma, Inc. (a) (b)	3,200	52,736	Arlo Technologies, Inc. (a)	11,717	30,230
ORBCOMM, Inc. (a)	11,411	43,932	Arrow Electronics, Inc. (a)	10,710	735,670
Vonage Holdings Corp. (a)	30,800	309,848	Avnet, Inc.	13,197	367,998
		<u>3,104,473</u>	Badger Meter, Inc.	3,776	237,586
ELECTRIC UTILITIES — 0.7%			Bel Fuse, Inc. Class B	1,500	16,095
ALLETE, Inc.	6,962	380,195	Belden, Inc.	6,263	203,861
Avangrid, Inc.	7,600	319,048	Benchmark Electronics, Inc.	5,880	127,008
El Paso Electric Co.	5,463	366,021	Cognex Corp.	22,801	1,361,676
Genie Energy, Ltd. Class B	2,198	16,177	Coherent, Inc. (a)	3,287	430,531
Hawaiian Electric Industries, Inc.	14,583	525,863	CTS Corp.	5,176	103,727
IDACORP, Inc.	6,838	597,436	Daktronics, Inc.	5,745	24,991
MGE Energy, Inc.	4,662	300,746	Dolby Laboratories, Inc. Class A	8,579	565,099
OGE Energy Corp.	27,443	833,170	ePlus, Inc. (a)	2,160	152,669
Otter Tail Corp.	5,176	200,777	Fabrinet (a)	4,900	305,858
PG&E Corp. (a) (b)	72,558	643,589	FARO Technologies, Inc. (a)	2,800	150,080
PNM Resources, Inc.	10,651	409,424	Fitbit, Inc. Class A (a)	31,009	200,318
Portland General Electric Co.	12,221	510,960	II-VI, Inc. (a) (b)	12,197	575,942
Spark Energy, Inc. Class A (b)	2,096	14,819	Insight Enterprises, Inc. (a)	5,252	258,398
		<u>5,118,225</u>	Intellicheck, Inc. (a)	2,400	18,120
ELECTRICAL EQUIPMENT — 1.0%			Iteris, Inc. (a)	6,300	29,956
Acuity Brands, Inc.	5,305	507,901	Itron, Inc. (a)	5,699	377,559
Allied Motion Technologies, Inc.	1,162	41,019	Jabil, Inc.	20,067	643,749
American Superconductor Corp. (a)	3,300	26,829	Kimball Electronics, Inc. (a)	3,844	52,048
Atkore International Group, Inc. (a)	6,100	166,835	Knowles Corp. (a)	12,968	197,892
AZZ, Inc.	4,140	142,085	Littelfuse, Inc.	3,229	550,964
Bloom Energy Corp. Class A (a)	8,802	95,766	Luna Innovations, Inc. (a)	4,400	25,696
Encore Wire Corp.	3,226	157,493	Methode Electronics, Inc.	4,649	145,328
EnerSys	5,741	369,606	MTS Systems Corp.	3,032	53,333
FuelCell Energy, Inc. (a)	32,400	73,224	Napco Security Technologies, Inc. (a)	1,878	43,926
Generac Holdings, Inc. (a)	8,405	1,024,822	National Instruments Corp.	17,648	683,154
GrafTech International, Ltd. (b)	9,050	72,219	nLight, Inc. (a)	5,600	124,656
Hubbell, Inc.	7,440	932,678	Novanta, Inc. (a)	4,641	495,520
LSI Industries, Inc.	3,900	25,233	OSI Systems, Inc. (a)	2,140	159,730
nVent Electric PLC	21,000	393,330	PAR Technology Corp. (a) (b)	1,800	53,874
Orion Energy Systems, Inc. (a)	4,100	14,186	PC Connection, Inc.	1,660	76,958
Plug Power, Inc. (a) (b)	47,701	391,625	Plexus Corp. (a)	3,800	268,128
Powell Industries, Inc.	1,400	38,346	Powerfleet, Inc. (a)	4,200	19,404
Preformed Line Products Co.	500	25,005	Research Frontiers, Inc. (a)	4,000	16,240
Regal Beloit Corp.	5,494	479,736	Rogers Corp. (a)	2,499	311,375
Sensata Technologies Holding PLC (a)	21,228	790,318	Sanmina Corp. (a)	10,210	255,658
Sunrun, Inc. (a)	15,400	303,688	ScanSource, Inc. (a)	3,809	91,759
Thermon Group Holdings, Inc. (a)	5,625	81,956	SYNNEX Corp.	5,717	684,725
TPI Composites, Inc. (a)	4,600	107,502	Tech Data Corp. (a)	5,763	835,635
Ultralife Corp. (a)	1,400	9,814	Trimble, Inc. (a)	34,536	1,491,610
Vertiv Holdings Co. (a)	26,800	363,408	TTM Technologies, Inc. (a)	12,700	150,622
Vicor Corp. (a)	2,710	194,984	Vishay Intertechnology, Inc.	17,545	267,912
			Vishay Precision Group, Inc. (a)	1,700	41,786
			Wrap Technologies, Inc. (a) (b)	1,500	15,720
					<u>14,069,737</u>

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ENERGY EQUIPMENT & SERVICES — 0.3%			Madison Square Garden Co. (a)	2,572	\$ 377,801
Archrock, Inc.	20,500	\$ 133,045	Madison Square Garden		
Aspen Aerogels, Inc. (a)	3,100	20,398	Entertainment Corp. (a).	2,872	215,400
Bristow Group, Inc. (a).	1,033	14,390	Marcus Corp.	3,537	46,936
Cactus, Inc. Class A	7,500	154,725	Roku, Inc. (a) (b).	14,100	1,643,073
ChampionX Corp. (a).	24,400	238,144	Spotify Technology SA (a).	18,225	4,705,513
DMC Global, Inc.	2,300	63,480	World Wrestling Entertainment, Inc.		
Dril-Quip, Inc. (a)	5,275	157,142	Class A	6,927	300,978
Exterran Corp. (a)	4,500	24,255	Zynga, Inc. Class A (a)	122,532	1,168,955
Frank's International NV (a)	16,700	37,241			<u>10,329,360</u>
Helix Energy Solutions Group, Inc.			EQUITY REAL ESTATE INVESTMENT		
(a)	22,709	78,800	TRUSTS (REITS) — 6.8%		
Helmerich & Payne, Inc.	13,900	271,189	Acadia Realty Trust REIT	10,747	139,496
Liberty Oilfield Services, Inc.			Agree Realty Corp. REIT (b)	7,156	470,221
Class A (b).	8,300	45,484	Alexander & Baldwin, Inc. REIT (a) .	10,938	133,334
Matrix Service Co. (a)	4,100	39,852	Alexander's, Inc. REIT	338	81,424
Nabors Industries, Ltd. (b).	1,127	41,721	Alpine Income Property Trust, Inc.		
National Energy Services Reunited			REIT	1,000	16,260
Corp. (a) (b)	3,700	25,456	American Assets Trust, Inc. REIT . . .	7,742	215,537
Newpark Resources, Inc. (a)	13,900	30,997	American Campus Communities, Inc.		
NexTier Oilfield Solutions, Inc. (a) . .	25,298	61,980	REIT	18,710	654,102
Oceaneering International, Inc. (a) . .	15,881	101,479	American Finance Trust, Inc. REIT . .	17,000	134,895
Oil States International, Inc. (a)	9,366	44,488	American Homes 4 Rent Class A		
Patterson-UTI Energy, Inc.	30,151	104,624	REIT	35,797	962,939
ProPetro Holding Corp. (a)	12,699	65,273	Americold Realty Trust REIT	27,600	1,001,880
RPC, Inc. (b)	9,010	27,751	Apple Hospitality REIT, Inc.	27,900	269,514
SEACOR Holdings, Inc. (a)	2,768	78,390	Armada Hoffler Properties, Inc.		
Select Energy Services, Inc. Class A			REIT	8,900	88,555
(a)	9,092	44,551	Bluerock Residential Growth REIT,		
Solaris Oilfield Infrastructure, Inc.			Inc.	3,600	29,088
Class A	4,900	36,358	Brandywine Realty Trust REIT	22,300	242,847
Tidewater, Inc. (a)	6,225	34,798	Brixmor Property Group, Inc. REIT . .	40,348	517,261
Transocean, Ltd. (a) (b).	73,489	134,485	Brookfield Property REIT, Inc.		
US Silica Holdings, Inc. (b)	11,488	41,472	Class A	8,700	86,652
		<u>2,151,968</u>	BRT Apartments Corp. REIT	1,500	16,230
ENTERTAINMENT — 1.4%			Camden Property Trust REIT	13,038	1,189,326
AMC Entertainment Holdings, Inc.			CareTrust REIT, Inc.	14,500	248,820
Class A (b).	8,066	34,603	CatchMark Timber Trust, Inc. Class A		
Cinemark Holdings, Inc.	16,216	187,295	REIT	7,700	68,145
Eros International PLC (a) (b)	11,347	35,857	Chatham Lodging Trust REIT	7,160	43,819
Gaia, Inc. (a)	1,600	13,408	CIM Commercial Trust Corp. REIT		
Glu Mobile, Inc. (a)	18,600	172,422	(b)	1,800	19,404
IMAX Corp. (a)	8,300	93,043	City Office REIT, Inc.	7,100	71,426
Liberty Media Corp.-Liberty Braves			Clipper Realty, Inc. REIT	2,293	18,573
Class A (a)	1,538	30,883	Colony Capital, Inc. REIT	61,618	147,883
Liberty Media Corp.-Liberty Braves			Columbia Property Trust, Inc. REIT . .	17,372	228,268
Class C (a)	6,110	120,611	Community Healthcare Trust, Inc.		
Liberty Media Corp.-Liberty Formula			REIT	3,047	124,622
One Class A (a) (b)	4,036	117,771	CoreCivic, Inc. REIT	15,225	142,506
Liberty Media Corp.-Liberty Formula			CorEnergy Infrastructure Trust, Inc.		
One Class C (a)	27,286	865,239	REIT (b)	2,060	18,849
Lions Gate Entertainment Corp.			CorePoint Lodging, Inc. REIT	6,280	26,439
Class A (a) (b).	8,224	60,940	CoreSite Realty Corp. REIT	5,527	669,099
Lions Gate Entertainment Corp.			Corporate Office Properties Trust		
Class B (a)	17,489	119,450	REIT	15,100	382,634
LiveXLive Media, Inc. (a)	5,299	19,182	Cousins Properties, Inc. REIT	20,249	604,028
			CubeSmart REIT	26,525	715,910

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CyrusOne, Inc. REIT	15,915	\$ 1,157,816	Mack-Cali Realty Corp. REIT	13,800	\$ 211,002
DiamondRock Hospitality Co. REIT	25,200	139,356	Medical Properties Trust, Inc. REIT	71,912	1,351,946
Diversified Healthcare Trust REIT	29,877	132,206	Monmouth Real Estate Investment Corp. REIT	12,179	176,474
Douglas Emmett, Inc. REIT	22,837	700,182	National Health Investors, Inc. REIT	5,745	348,836
Easterly Government Properties, Inc. REIT	9,900	228,888	National Retail Properties, Inc. REIT	23,513	834,241
EastGroup Properties, Inc. REIT	5,221	619,263	National Storage Affiliates Trust REIT	8,100	232,146
Empire State Realty Trust, Inc. Class A REIT	18,424	128,968	New Senior Investment Group, Inc. REIT	13,007	47,085
EPR Properties REIT	10,449	346,175	NexPoint Residential Trust, Inc. REIT	3,148	111,282
Equity Commonwealth REIT	15,881	511,368	Office Properties Income Trust REIT	6,127	159,118
Equity LifeStyle Properties, Inc. REIT	24,068	1,503,769	Omega Healthcare Investors, Inc. REIT	30,952	920,203
Essential Properties Realty Trust, Inc. REIT	13,900	206,276	One Liberty Properties, Inc. REIT	2,500	44,050
Farmland Partners, Inc. REIT (b)	4,300	29,455	Outfront Media, Inc. REIT	19,167	271,596
First Industrial Realty Trust, Inc. REIT	17,315	665,589	Paramount Group, Inc. REIT	28,900	222,819
Four Corners Property Trust, Inc. REIT	9,209	224,700	Park Hotels & Resorts, Inc. REIT	32,134	317,805
Franklin Street Properties Corp. REIT	16,483	83,899	Pebblebrook Hotel Trust REIT (b)	17,057	232,999
Front Yard Residential Corp. REIT	7,927	68,965	Physicians Realty Trust REIT	27,417	480,346
Gaming and Leisure Properties, Inc. REIT	27,989	968,419	Piedmont Office Realty Trust, Inc. Class A REIT	16,705	277,470
GEO Group, Inc. REIT	17,900	211,757	Plymouth Industrial REIT, Inc.	2,200	28,160
Getty Realty Corp. REIT	5,305	157,452	PotlatchDeltic Corp. REIT	8,728	331,926
Gladstone Commercial Corp. REIT	5,130	96,188	Preferred Apartment Communities, Inc. Class A REIT	7,197	54,697
Gladstone Land Corp. REIT	2,900	45,994	PS Business Parks, Inc. REIT	2,719	359,996
Global Medical REIT, Inc.	6,100	69,113	QTS Realty Trust, Inc. Class A REIT (b)	8,101	519,193
Global Net Lease, Inc. REIT	13,741	229,887	Rayonier, Inc. REIT	18,509	458,838
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT	10,197	290,207	Retail Opportunity Investments Corp. REIT	14,700	166,551
Healthcare Realty Trust, Inc. REIT	18,282	535,480	Retail Properties of America, Inc. Class A REIT	27,903	204,250
Healthcare Trust of America, Inc. Class A REIT	29,870	792,152	Retail Value, Inc. REIT	2,350	29,046
Hersha Hospitality Trust REIT	5,376	30,966	Rexford Industrial Realty, Inc. REIT	15,869	657,453
Highwoods Properties, Inc. REIT	13,970	521,500	RLJ Lodging Trust REIT	24,968	235,698
Hudson Pacific Properties, Inc. REIT	20,437	514,195	RPT Realty REIT	12,300	85,608
Independence Realty Trust, Inc. REIT (b)	11,973	137,570	Ryman Hospitality Properties, Inc. REIT	6,627	229,294
Industrial Logistics Properties Trust REIT	8,328	171,140	Sabra Health Care REIT, Inc.	27,555	397,619
Innovative Industrial Properties, Inc. REIT (b)	2,142	188,539	Safehold, Inc. REIT	2,200	126,478
Investors Real Estate Trust REIT	1,899	133,861	Saul Centers, Inc. REIT	1,912	61,700
Invitation Homes, Inc. REIT	75,563	2,080,249	Seritage Growth Properties Class A REIT (a) (b)	5,338	60,853
iStar, Inc. REIT (b)	9,475	116,732	Service Properties Trust REIT	20,874	147,997
JBG SMITH Properties REIT	16,543	489,177	SITE Centers Corp. REIT	19,601	158,768
Jernigan Capital, Inc. REIT (b)	3,500	47,880	Spirit Realty Capital, Inc. REIT (b)	13,975	487,169
Kilroy Realty Corp. REIT	15,840	929,808	STAG Industrial, Inc. REIT	20,350	596,662
Kite Realty Group Trust REIT	13,183	152,132	STORE Capital Corp. REIT	30,793	733,181
Lamar Advertising Co. Class A REIT	11,774	786,032	Summit Hotel Properties, Inc. REIT	16,500	97,845
Lexington Realty Trust REIT	34,200	360,810	Sun Communities, Inc. REIT	13,391	1,816,891
Life Storage, Inc. REIT	6,380	605,781	Sunstone Hotel Investors, Inc. REIT	28,219	229,985
LTC Properties, Inc. REIT	5,954	224,287	Tanger Factory Outlet Centers, Inc. REIT (b)	14,387	102,579
Macerich Co. REIT	21,551	193,313	Taubman Centers, Inc. REIT	7,995	301,891

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Terreno Realty Corp. REIT	9,024	\$ 475,023	John B Sanfilippo & Son, Inc.	1,370	\$ 116,902
UMH Properties, Inc. REIT	5,700	73,701	Lancaster Colony Corp.	2,557	396,309
Uniti Group, Inc. REIT	25,270	236,275	Landec Corp. (a)	4,100	32,636
Universal Health Realty Income Trust REIT	1,588	126,230	Limoneira Co.	2,500	36,225
Urban Edge Properties REIT	15,000	178,050	Pilgrim's Pride Corp. (a)	8,500	143,565
Urstadt Biddle Properties, Inc. Class A REIT	4,640	55,123	Post Holdings, Inc. (a)	8,710	763,170
VEREIT, Inc.	148,808	956,835	Sanderson Farms, Inc.	2,702	313,135
VICI Properties, Inc. REIT (b)	64,965	1,311,643	Seaboard Corp.	42	123,221
Washington Real Estate Investment Trust	10,802	239,804	Seneca Foods Corp. Class A (a)	1,049	35,467
Weingarten Realty Investors REIT	16,248	307,575	Simply Good Foods Co. (a)	11,100	206,238
Whitestone REIT (b)	6,000	43,620	Tootsie Roll Industries, Inc. (b)	2,686	92,049
WP Carey, Inc. REIT	23,702	1,603,440	TreeHouse Foods, Inc. (a)	7,481	327,668
Xenia Hotels & Resorts, Inc. REIT	14,300	133,419			
		<u>48,267,966</u>			<u>8,180,864</u>
FOOD & STAPLES RETAILING — 0.6%			GAS UTILITIES — 0.6%		
Andersons, Inc.	4,985	68,594	Brookfield Infrastructure Corp. Class A	4,900	223,146
BJ's Wholesale Club Holdings, Inc. (a)	18,700	696,949	Chesapeake Utilities Corp.	2,075	174,300
Casey's General Stores, Inc.	5,043	754,029	National Fuel Gas Co.	11,170	468,358
Chefs' Warehouse, Inc. (a)	4,400	59,752	New Jersey Resources Corp.	12,844	419,357
Grocery Outlet Holding Corp. (a)	9,345	381,276	Northwest Natural Holding Co.	3,960	220,928
HF Foods Group, Inc. (a) (b)	3,400	30,770	ONE Gas, Inc.	7,121	548,673
Ingles Markets, Inc. Class A	2,256	97,166	RGC Resources, Inc.	1,200	29,004
Natural Grocers by Vitamin Cottage, Inc.	1,400	20,832	South Jersey Industries, Inc.	12,362	308,926
Performance Food Group Co. (a)	17,711	516,098	Southwest Gas Holdings, Inc. (a)	7,439	513,663
PriceSmart, Inc.	2,891	174,414	Spire, Inc.	6,739	442,820
Rite Aid Corp. (a) (b)	8,750	149,275	UGI Corp.	28,635	910,593
SpartanNash Co.	5,700	121,125			<u>4,259,768</u>
Sprouts Farmers Market, Inc. (a)	15,975	408,800	HEALTH CARE EQUIPMENT & SUPPLIES — 2.7%		
United Natural Foods, Inc. (a)	8,508	154,931	Accelerate Diagnostics, Inc. (a) (b)	4,300	65,188
US Foods Holding Corp. (a)	30,054	592,665	Accuray, Inc. (a)	13,921	28,260
Village Super Market, Inc. Class A	1,269	35,177	Alphatec Holdings, Inc. (a)	6,100	28,670
Weis Markets, Inc.	1,515	75,932	AngioDynamics, Inc. (a)	5,797	58,955
		<u>4,337,785</u>	Antares Pharma, Inc. (a)	25,900	71,225
FOOD PRODUCTS — 1.1%			Apyx Medical Corp. (a)	5,195	28,832
Alico, Inc.	800	24,928	Aspira Women's Health, Inc. (a)	7,200	27,648
B&G Foods, Inc. (b)	8,300	202,354	AtriCure, Inc. (a)	5,100	229,245
Beyond Meat, Inc. (a)	7,088	949,650	Atrion Corp.	229	145,875
Bridgford Foods Corp. (a)	300	4,968	Avanos Medical, Inc. (a)	6,100	179,279
Bunge, Ltd.	18,941	779,043	AxoGen, Inc. (a) (b)	5,300	48,972
Calavo Growers, Inc.	2,642	166,208	Axonics Modulation Technologies, Inc. (a) (b)	4,657	163,507
Cal-Maine Foods, Inc. (a)	4,800	213,504	Bellerophon Therapeutics, Inc. (a)	500	6,275
Darling Ingredients, Inc. (a)	21,800	536,716	Beyond Air, Inc. (a)	2,000	14,500
Farmer Brothers Co. (a)	1,725	12,662	BioLife Solutions, Inc. (a) (b)	1,120	18,312
Flowers Foods, Inc.	26,631	595,469	BioSig Technologies, Inc. (a)	2,800	20,160
Fresh Del Monte Produce, Inc.	4,934	121,475	Cantel Medical Corp.	5,748	254,234
Freshpet, Inc. (a)	5,237	438,127	Cardiovascular Systems, Inc. (a)	4,350	137,243
Hain Celestial Group, Inc. (a) (b)	10,901	343,491	Cerus Corp. (a)	20,409	134,699
Hostess Brands, Inc. (a)	15,900	194,298	Chembio Diagnostics, Inc. (a)	3,000	9,750
Ingredion, Inc.	9,243	767,169	Co-Diagnostics, Inc. (a) (b)	3,900	75,465
J&J Snack Foods Corp.	1,921	244,217	CONMED Corp.	3,548	255,421
			CryoLife, Inc. (a)	5,800	111,186
			CryoPort, Inc. (a) (b)	5,000	151,250
			Cutera, Inc. (a)	2,200	26,774

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CytoSorbents Corp. (a) (b)	4,860	\$ 48,114	Tactile Systems Technology, Inc.		
Electromed, Inc. (a)	1,100	16,929	(a) (b)	2,800	\$ 116,004
Envista Holdings Corp. (a)	23,400	493,506	Tandem Diabetes Care, Inc. (a)	7,991	790,470
FONAR Corp. (a)	1,000	21,370	Tela Bio, Inc. (a)	800	10,368
GenMark Diagnostics, Inc. (a)	8,800	129,448	TransMedics Group, Inc. (a)	2,200	39,424
Glaukos Corp. (a) (b)	6,242	239,818	Utah Medical Products, Inc.	640	56,717
Globus Medical, Inc. Class A (a)	10,032	478,627	Vapotherm, Inc. (a)	2,400	98,376
Haemonetics Corp. (a)	6,761	605,515	Varex Imaging Corp. (a)	6,000	90,900
Heska Corp. (a)	1,122	104,537	Venus Concept, Inc. (a)	2,800	9,772
Hill-Rom Holdings, Inc.	9,236	1,013,928	ViewRay, Inc. (a) (b)	16,577	37,132
ICU Medical, Inc. (a)	2,634	485,473	VolitionRX, Ltd. (a)	3,600	14,004
Inogen, Inc. (a)	2,892	102,724	Wright Medical Group NV (a) (b)	20,309	603,583
Insulet Corp. (a)	8,772	1,704,049	Zynex, Inc. (a) (b)	2,500	62,175
Integer Holdings Corp. (a)	4,383	320,178			
Integra LifeSciences Holdings Corp.					
(a)	9,693	455,474	HEALTH CARE PROVIDERS & SERVICES —		
IntriCon Corp. (a)	1,323	17,887	1.6%		
Invacare Corp.	5,200	33,124	1Life Healthcare, Inc. (a) (b)	3,100	112,592
iRadimed Corp. (a) (b)	700	16,247	Acadia Healthcare Co., Inc. (a)	11,682	293,452
iRhythm Technologies, Inc. (a)	3,677	426,128	AdaptHealth Corp. (a)	1,200	19,320
Lantheus Holdings, Inc. (a)	10,375	148,362	Addus HomeCare Corp. (a)	2,016	186,601
LeMaitre Vascular, Inc.	2,600	68,640	Amedisys, Inc. (a)	4,352	864,046
LivaNova PLC (a)	6,450	310,438	American Renal Associates Holdings,		
Masimo Corp. (a)	6,652	1,516,589	Inc. (a)	2,900	18,908
Meridian Bioscience, Inc. (a)	6,700	156,043	AMN Healthcare Services, Inc. (a)	6,148	278,136
Merit Medical Systems, Inc. (a)	7,200	328,680	Apollo Medical Holdings, Inc. (a) (b)	1,373	22,655
Mesa Laboratories, Inc.	640	138,752	Avalon GloboCare Corp. (a)	3,520	6,688
Milestone Scientific, Inc. (a)	5,300	10,335	BioTelemetry, Inc. (a)	4,400	198,836
Misonix, Inc. (a)	1,400	18,998	Brookdale Senior Living, Inc. (a)	31,662	93,403
Natus Medical, Inc. (a)	5,434	118,570	Chemed Corp.	2,155	972,056
Nemaura Medical, Inc. (a)	1,000	9,250	Community Health Systems, Inc. (a)	13,567	40,837
Neogen Corp. (a)	7,110	551,736	CorVel Corp. (a)	1,494	105,910
Nevro Corp. (a)	4,843	578,593	Covetrus, Inc. (a)	14,900	266,561
Novocure, Ltd. (a)	13,669	810,572	Cross Country Healthcare, Inc. (a)	5,658	34,853
NuVasive, Inc. (a)	6,880	382,941	Encompass Health Corp.	13,403	830,048
OraSure Technologies, Inc. (a)	9,900	115,137	Ensign Group, Inc.	6,770	283,324
Orthofix Medical, Inc. (a)	2,860	91,520	Enzo Biochem, Inc. (a)	7,000	15,680
OrthoPediatrics Corp. (a) (b)	1,768	77,368	Exagen, Inc. (a)	600	7,446
PAVmed, Inc. (a)	5,500	11,605	Five Star Senior Living, Inc. (a)	2,900	11,310
Penumbra, Inc. (a) (b)	4,392	785,377	Fulgent Genetics, Inc. (a)	1,500	24,000
Pulse Biosciences, Inc. (a) (b)	2,158	22,573	Guardant Health, Inc. (a)	10,200	827,526
Quidel Corp. (a)	5,080	1,136,599	Hanger, Inc. (a)	5,750	95,220
Quotient, Ltd. (a)	9,200	68,080	HealthEquity, Inc. (a)	9,463	555,194
Repro-Med Systems, Inc. (a)	3,700	33,226	InfuSystem Holdings, Inc. (a)	2,200	25,388
Retractable Technologies, Inc. (a)	2,000	14,040	Joint Corp (a)	2,050	31,303
Rockwell Medical, Inc. (a) (b)	10,200	19,890	LHC Group, Inc. (a)	4,160	725,171
RTI Surgical Holdings, Inc. (a)	9,018	28,677	Magellan Health, Inc. (a)	3,585	261,633
SeaSpine Holdings Corp. (a)	3,400	35,598	MEDNAX, Inc. (a)	10,674	182,525
Shockwave Medical, Inc. (a) (b)	4,098	194,122	Molina Healthcare, Inc. (a)	8,155	1,451,427
SI-BONE, Inc. (a)	3,060	48,776	National HealthCare Corp.	1,941	123,137
Sientra, Inc. (a)	6,000	23,220	National Research Corp.	2,100	122,241
Silk Road Medical, Inc. (a) (b)	4,800	201,072	Ontrack, Inc. (a)	1,238	30,628
Solition, Inc. (a) (b)	995	7,741	Option Care Health, Inc. (a)	4,850	67,318
STAAR Surgical Co. (a)	6,000	369,240	Owens & Minor, Inc.	9,719	74,059
Stereotaxis, Inc. (a)	6,700	29,882	Patterson Cos., Inc. (b)	11,200	246,400
Surmodics, Inc. (a)	2,081	89,982	PetIQ, Inc. (a) (b)	3,400	118,456
			Premier, Inc. Class A (a)	8,145	279,211
					19,485,150

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Progyny, Inc. (a)	4,000	\$ 103,240	Choice Hotels International, Inc. (b)	4,656	\$ 367,358
Providence Service Corp. (a)	1,952	154,032	Churchill Downs, Inc.	5,185	690,383
R1 RCM, Inc. (a)	16,800	187,320	Chuy's Holdings, Inc. (a)	2,653	39,477
RadNet, Inc. (a)	6,676	105,948	Cracker Barrel Old Country Store, Inc.	3,184	353,137
Select Medical Holdings Corp. (a)	16,500	243,045	Dave & Buster's Entertainment, Inc. (b)	4,848	64,624
Sharps Compliance Corp. (a)	2,200	15,466	Del Taco Restaurants, Inc. (a)	4,500	26,685
Surgery Partners, Inc. (a)	3,871	44,787	Denny's Corp. (a)	9,300	93,930
Tenet Healthcare Corp. (a)	13,769	249,357	Dine Brands Global, Inc. (b)	2,330	98,093
The Pennant Group, Inc. (a)	4,017	90,784	Dunkin' Brands Group, Inc.	11,246	733,577
Tivity Health, Inc. (a) (b)	7,537	85,394	El Pollo Loco Holdings, Inc. (a)	3,100	45,756
Triple-S Management Corp. Class B (a)	3,635	69,138	Eldorado Resorts, Inc. (a) (b)	11,400	456,684
US Physical Therapy, Inc.	2,033	164,714	Everi Holdings, Inc. (a)	12,795	66,022
Viemed Healthcare, Inc. (a)	5,200	49,920	Extended Stay America, Inc.	23,500	262,965
		<u>11,466,644</u>	Fiesta Restaurant Group, Inc. (a)	3,697	23,587
			GAN, Ltd. (a)	1,100	27,995
HEALTH CARE TECHNOLOGY — 1.4%			Golden Entertainment, Inc. (a)	2,625	23,415
Allscripts Healthcare Solutions, Inc. (a)	25,745	174,294	Hilton Grand Vacations, Inc. (a)	12,941	252,997
Change Healthcare, Inc. (a)	32,600	365,120	Hyatt Hotels Corp. Class A (b)	5,329	267,995
Computer Programs & Systems, Inc.	2,004	45,671	International Game Technology PLC (b)	15,701	139,739
Evolent Health, Inc. Class A (a)	12,800	91,136	Jack in the Box, Inc.	3,430	254,129
Health Catalyst, Inc. (a) (b)	4,900	142,933	Kura Sushi USA, Inc. Class A (a) (b)	600	8,568
HealthStream, Inc. (a)	4,199	92,924	Lindblad Expeditions Holdings, Inc. (a)	3,589	27,707
HMS Holdings Corp. (a)	11,841	383,530	Marriott Vacations Worldwide Corp.	5,491	451,415
iCAD, Inc. (a)	3,100	30,969	Monarch Casino & Resort, Inc. (a)	1,800	61,344
Inovalon Holdings, Inc. Class A (a)	9,500	182,970	Nathan's Famous, Inc.	500	28,120
Inspire Medical Systems, Inc. (a)	3,500	304,570	Noodles & Co. (a)	4,500	27,225
Livongo Health, Inc. (a)	7,300	548,887	Papa John's International, Inc.	4,349	345,354
NantHealth, Inc. (a)	4,100	18,778	Penn National Gaming, Inc. (a) (b)	18,114	553,202
NextGen Healthcare, Inc. (a)	8,700	95,526	Planet Fitness, Inc. Class A (a)	10,927	661,848
Omniceil, Inc. (a)	5,664	399,992	PlayAGS, Inc. (a)	4,160	14,061
OptimizeRx Corp. (a) (b)	2,196	28,614	RCI Hospitality Holdings, Inc.	1,400	19,404
Phreesia, Inc. (a)	4,400	124,432	Red Robin Gourmet Burgers, Inc. (a)	2,036	20,767
Schrodinger, Inc. (a)	2,200	201,454	Red Rock Resorts, Inc. Class A	9,986	108,947
Simulations Plus, Inc.	1,897	113,479	Ruth's Hospitality Group, Inc.	4,300	35,088
Tabula Rasa HealthCare, Inc. (a) (b)	3,150	172,399	Scientific Games Corp. Class A (a)	8,900	137,594
Teladoc Health, Inc. (a)	10,267	1,959,354	SeaWorld Entertainment, Inc. (a) (b)	7,990	118,332
Veeva Systems, Inc. Class A (a)	18,587	4,357,164	Shake Shack, Inc. Class A (a) (b)	4,630	245,297
Vocera Communications, Inc. (a)	4,934	104,601	Six Flags Entertainment Corp.	11,658	223,950
		<u>9,938,797</u>	Target Hospitality Corp. (a) (b)	5,100	8,619
			Texas Roadhouse, Inc.	8,841	464,771
HOTELS, RESTAURANTS & LEISURE — 2.2%			Twin River Worldwide Holdings, Inc. (b)	2,728	60,807
Accel Entertainment, Inc. (a)	6,400	61,632	Vail Resorts, Inc.	5,524	1,006,197
Aramark	31,251	705,335	Wendy's Co.	24,458	532,695
BBX Capital Corp.	10,000	25,400	Wingstop, Inc.	4,041	561,578
Biglari Holdings, Inc. Class A (a)	10	3,350	Wyndham Destinations, Inc.	11,200	315,616
Biglari Holdings, Inc. Class B (a)	136	9,381	Wyndham Hotels & Resorts, Inc.	12,451	530,662
BJ's Restaurants, Inc.	3,006	62,946	Yum China Holdings, Inc.	50,124	2,409,461
Bloomin' Brands, Inc. (b)	13,800	147,108			<u>15,785,296</u>
Bluegreen Vacations Corp.	1,074	5,821	HOUSEHOLD DURABLES — 0.9%		
Boyd Gaming Corp.	10,598	221,498	Beazer Homes USA, Inc. (a)	4,696	47,289
Brinker International, Inc.	5,930	142,320	Casper Sleep, Inc. (a)	1,000	8,970
Caesars Entertainment Corp. (a) (b)	79,850	968,580			
Carrols Restaurant Group, Inc. (a)	5,500	26,620			
Century Casinos, Inc. (a)	4,261	17,683			
Cheesecake Factory, Inc. (b)	5,255	120,445			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cavco Industries, Inc. (a)	1,179	\$ 227,370	INDUSTRIAL CONGLOMERATES — 0.1%		
Century Communities, Inc. (a)	4,614	141,465	Carlisle Cos., Inc.	7,421	\$ 888,071
Ethan Allen Interiors, Inc.	3,700	43,771	Raven Industries, Inc.	5,700	122,607
GoPro, Inc. Class A (a) (b)	20,422	97,209			<u>1,010,678</u>
Green Brick Partners, Inc. (a)	3,802	45,054	INSURANCE — 3.0%		
Hamilton Beach Brands Holding Co. Class A	1,017	12,102	Alleghany Corp.	1,907	932,790
Helen of Troy, Ltd. (a)	3,455	651,475	Ambac Financial Group, Inc. (a)	7,194	103,018
Hooker Furniture Corp.	1,800	35,010	American Equity Investment Life Holding Co.	11,972	295,828
Installed Building Products, Inc. (a)	3,500	240,730	American Financial Group, Inc.	10,052	637,900
iRobot Corp. (a)	3,700	310,430	American National Insurance Co.	1,180	85,043
KB Home	11,800	362,024	AMERISAFE, Inc.	2,481	151,738
La-Z-Boy, Inc.	5,633	152,429	Arch Capital Group, Ltd. (a)	54,483	1,560,938
Legacy Housing Corp. (a)	820	11,660	Argo Group International Holdings, Ltd.	4,160	144,893
LGI Homes, Inc. (a) (b)	3,200	281,696	Assured Guaranty, Ltd.	11,119	271,415
Lifetime Brands, Inc.	1,700	11,424	Athene Holding, Ltd. Class A (a)	15,701	489,714
Lovesac Co. (a) (b)	1,346	35,305	Axis Capital Holdings, Ltd.	11,299	458,287
M/I Homes, Inc. (a)	4,300	148,092	Benefytt Technologies, Inc. (a)	1,600	32,736
MDC Holdings, Inc.	6,671	238,155	Brighthouse Financial, Inc. (a)	13,273	369,255
Meritage Homes Corp. (a)	4,958	377,403	Brown & Brown, Inc.	32,585	1,328,165
Purple Innovation, Inc. (a) (b)	1,296	23,328	BRP Group, Inc. Class A (a)	2,805	48,442
Skyline Champion Corp. (a)	8,100	197,154	Citizens, Inc. (a) (b)	7,800	46,722
Sonos, Inc. (a) (b)	10,030	146,739	CNA Financial Corp.	4,291	137,956
Taylor Morrison Home Corp. (a)	16,848	324,998	CNO Financial Group, Inc.	18,979	295,503
Tempur Sealy International, Inc. (a)	6,449	464,005	Crawford & Co. Class A	2,600	20,514
Toll Brothers, Inc.	15,783	514,368	Donegal Group, Inc. Class A	1,600	22,752
TopBuild Corp. (a)	4,519	514,127	eHealth, Inc. (a)	3,682	361,720
TRI Pointe Group, Inc. (a)	16,983	249,480	Employers Holdings, Inc.	4,500	135,675
Tupperware Brands Corp.	7,581	36,010	Enstar Group, Ltd. (a)	1,541	235,418
Turtle Beach Corp. (a)	2,000	29,440	Erie Indemnity Co. Class A	3,486	668,963
Universal Electronics, Inc. (a)	2,139	100,148	FBL Financial Group, Inc. Class A	1,526	54,768
VOXX International Corp. (a)	3,000	17,340	FedNat Holding Co.	1,790	19,815
		<u>6,096,200</u>	Fidelity National Financial, Inc.	37,984	1,164,589
HOUSEHOLD PRODUCTS — 0.2%			First American Financial Corp.	14,848	713,001
Central Garden & Pet Co. (a)	1,600	57,584	Genworth Financial, Inc. Class A (a)	76,700	177,177
Central Garden & Pet Co. Class A (a)	6,000	202,740	Global Indemnity, Ltd.	1,354	32,415
Energizer Holdings, Inc. (b)	8,412	399,486	Goosehead Insurance, Inc. Class A (a) (b)	1,830	137,543
Oil-Dri Corp. of America	848	29,425	Greenlight Capital Re, Ltd. Class A (a) (b)	4,600	29,992
Reynolds Consumer Products, Inc.	6,400	222,336	Hanover Insurance Group, Inc.	5,110	517,796
Spectrum Brands Holdings, Inc.	5,669	260,207	HCI Group, Inc.	973	44,933
WD-40 Co.	1,846	366,062	Heritage Insurance Holdings, Inc.	4,099	53,656
		<u>1,537,840</u>	Horace Mann Educators Corp.	5,400	198,342
INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS — 0.3%			Independence Holding Co.	805	24,625
Atlantic Power Corp. (a)	16,656	33,312	Investors Title Co.	218	26,448
Clearway Energy, Inc. Class A	5,600	117,432	James River Group Holdings, Ltd.	3,800	171,000
Clearway Energy, Inc. Class C	10,500	242,130	Kemper Corp.	8,407	609,676
Ormat Technologies, Inc.	5,388	342,084	Kinsale Capital Group, Inc.	2,801	434,743
Sunnova Energy International, Inc. (a) (b)	5,000	85,350	Markel Corp. (a)	1,877	1,732,790
TerraForm Power, Inc. Class A	12,659	233,432	MBIA, Inc. (a)	11,963	86,732
Vistra Energy Corp.	67,407	1,255,118	Mercury General Corp.	3,437	140,058
		<u>2,308,858</u>	National General Holdings Corp.	8,799	190,146
			National Western Life Group, Inc. Class A	362	73,555

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NI Holdings, Inc. (a)	1,500	\$ 22,155	Liquidity Services, Inc. (a)	4,124	\$ 24,579
Old Republic International Corp.	38,662	630,577	Overstock.com, Inc. (a)	6,000	170,580
Palomar Holdings, Inc. (a)	2,510	215,258	PetMed Express, Inc. (b)	3,300	117,612
Primerica, Inc.	5,479	638,851	Quotient Technology, Inc. (a)	11,971	87,628
ProAssurance Corp.	8,531	123,444	Qurate Retail, Inc. Class A (a)	51,716	491,302
ProSight Global, Inc. (a)	1,300	11,570	RealReal, Inc. (a) (b)	8,900	113,831
Protective Insurance Corp. Class B	1,400	21,098	Rubicon Project, Inc. (a) (b)	15,582	103,932
Reinsurance Group of America, Inc.	9,267	726,903	Shutterstock, Inc.	3,050	106,658
RenaissanceRe Holdings, Ltd.	6,761	1,156,334	Stamps.com, Inc. (a)	2,183	400,995
RLI Corp.	5,368	440,713	Stitch Fix, Inc. Class A (a) (b)	7,000	174,580
Safety Insurance Group, Inc.	1,886	143,826	Waitr Holdings, Inc. (a) (b)	10,013	26,334
Selective Insurance Group, Inc.	7,998	421,814	Wayfair, Inc. Class A (a) (b)	9,154	1,808,922
State Auto Financial Corp.	2,700	48,195			
Stewart Information Services Corp.	3,749	121,880			
Third Point Reinsurance, Ltd. (a)	11,700	87,867			
Tiptree, Inc.	3,900	25,155			
Trupanion, Inc. (a)	4,469	190,782			
United Fire Group, Inc.	3,363	93,189			
United Insurance Holdings Corp.	3,200	25,024			
Universal Insurance Holdings, Inc.	4,717	83,727			
Vericity, Inc.	300	3,189			
Watford Holdings, Ltd. (a)	2,800	46,732			
White Mountains Insurance Group, Ltd.	400	355,188			
		<u>21,102,656</u>			<u>6,433,407</u>
INTERNET & CATALOG RETAIL — 0.0% (e)			IT SERVICES — 4.6%		
US Auto Parts Network, Inc. (a)	3,200	27,712	Alliance Data Systems Corp.	6,500	293,280
			Amdocs, Ltd.	18,335	1,116,235
INTERACTIVE MEDIA & SERVICES — 1.2%			Black Knight, Inc. (a)	20,000	1,451,200
Cargurus, Inc. (a) (b)	12,100	306,735	Booz Allen Hamilton Holding Corp.	19,019	1,479,488
Cars.com, Inc. (a)	10,700	61,632	Brightcove, Inc. (a)	6,171	48,627
DHI Group, Inc. (a)	8,000	16,800	CACI International, Inc. Class A (a)	3,392	735,657
Eventbrite, Inc. Class A (a)	6,500	55,705	Cardtronics PLC Class A (a)	5,928	142,153
EverQuote, Inc. Class A (a)	1,400	81,424	Cass Information Systems, Inc.	2,236	87,271
IAC/InterActiveCorp (a)	10,471	3,386,321	Conduent, Inc. (a)	25,100	59,989
Liberty TripAdvisor Holdings, Inc. Class A (a)	11,300	24,069	CSG Systems International, Inc.	5,000	206,950
Match Group, Inc. (a) (b)	8,750	936,688	Endurance International Group Holdings, Inc. (a)	11,235	45,277
Meet Group, Inc. (a)	12,100	75,504	EPAM Systems, Inc. (a)	7,327	1,846,477
Pinterest, Inc. Class A (a)	55,500	1,230,435	Euronet Worldwide, Inc. (a)	6,869	658,188
QuinStreet, Inc. (a)	7,298	76,337	EVERTEC, Inc.	7,900	221,990
TripAdvisor, Inc.	13,300	252,833	Evo Payments, Inc. Class A (a)	5,100	116,433
TrueCar, Inc. (a)	16,466	42,482	ExlService Holdings, Inc. (a)	4,437	281,306
Veritone, Inc. (a)	3,500	52,010	Fastly, Inc. Class A (a)	10,000	851,300
Yelp, Inc. (a)	9,091	210,275	Genpact, Ltd.	25,860	944,407
Zillow Group, Inc. Class A (a)	7,783	447,367	GoDaddy, Inc. Class A (a)	22,922	1,680,870
Zillow Group, Inc. Class C (a) (b)	18,683	1,076,328	GreenSky, Inc. Class A (a)	9,400	46,060
		<u>8,332,945</u>	Grid Dynamics Holdings, Inc. (a)	3,300	22,770
			GTT Communications, Inc. (a) (b)	5,295	43,207
INTERNET & DIRECT MARKETING RETAIL — 0.9%			Hackett Group, Inc.	3,890	52,671
1-800-Flowers.com, Inc. Class A (a)	4,000	80,080	I3 Verticals, Inc. Class A (a) (b)	2,300	69,575
Duluth Holdings, Inc. Class B (a) (b)	1,896	13,974	Information Services Group, Inc. (a)	5,600	11,592
Etsy, Inc. (a)	16,408	1,743,022	International Money Express, Inc. (a)	2,800	34,888
Groupon, Inc. (a) (b)	3,611	65,431	KBR, Inc.	19,226	433,546
GrubHub, Inc. (a)	12,664	890,279	Limelight Networks, Inc. (a)	18,310	134,762
Lands' End, Inc. (a)	1,700	13,668	LiveRamp Holdings, Inc. (a)	8,785	373,099
			ManTech International Corp. Class A	3,558	243,687
			MAXIMUS, Inc.	8,326	586,567
			MoneyGram International, Inc. (a)	9,400	30,174
			MongoDB, Inc. (a) (b)	5,777	1,307,566
			NIC, Inc.	8,500	195,160
			Okta, Inc. (a)	16,013	3,206,283
			Paysign, Inc. (a)	4,700	45,637
			Perficient, Inc. (a)	5,100	182,478
			Perspecta, Inc.	18,700	434,401
			PFSweb, Inc. (a)	2,100	14,028
			Priority Technology Holdings, Inc. (a)	1,165	3,017

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Repay Holdings Corp. (a)	5,600	\$ 137,928	Pacific Biosciences of California, Inc.		
Sabre Corp.	36,835	296,890	(a) (b)	22,600	\$ 77,970
Science Applications International Corp.	7,882	612,274	Personalis, Inc. (a)	2,900	37,613
ServiceSource International, Inc. (a)	13,200	20,856	PPD, Inc. (a)	9,500	254,600
Square, Inc. Class A (a)	50,375	5,286,353	PRA Health Sciences, Inc. (a)	8,707	847,104
StarTek, Inc. (a)	2,500	12,700	QIAGEN NV (a) (b)	31,081	1,330,578
StoneCo, Ltd. Class A (a)	21,300	825,588	Quanterix Corp. (a) (b)	2,100	57,519
Switch, Inc. Class A	13,500	240,570	Repligen Corp. (a)	7,144	883,070
Sykes Enterprises, Inc. (a)	6,153	170,192	Syneos Health, Inc. (a)	8,494	494,776
TTEC Holdings, Inc.	2,755	128,273			<u>10,522,558</u>
Tucows, Inc. Class A (a) (b)	1,524	87,356	MACHINERY — 2.7%		
Twilio, Inc. Class A (a)	17,912	3,930,251	AGCO Corp.	8,421	467,029
Unisys Corp. (a)	8,700	94,917	Alamo Group, Inc.	1,561	160,221
Verra Mobility Corp. (a)	20,500	210,740	Albany International Corp. Class A	4,648	272,884
Virtusa Corp. (a)	4,600	149,362	Allison Transmission Holdings, Inc.	15,412	566,853
WEX, Inc. (a)	5,992	988,740	Altra Industrial Motion Corp.	8,474	269,982
		<u>32,931,256</u>	Astec Industries, Inc.	3,540	163,937
LEISURE EQUIPMENT & PRODUCTS — 0.6%			Barnes Group, Inc.	6,214	245,826
Acushnet Holdings Corp.	5,200	180,908	Blue Bird Corp. (a)	2,422	36,306
Brunswick Corp.	10,844	694,124	Chart Industries, Inc. (a)	4,700	227,903
Callaway Golf Co.	14,212	248,852	CIRCOR International, Inc. (a)	3,047	77,638
Clarus Corp.	3,658	42,360	Colfax Corp. (a)	13,327	371,823
Escalade, Inc.	1,700	23,732	Columbus McKinnon Corp.	3,920	131,124
Johnson Outdoors, Inc. Class A	937	85,286	Crane Co.	6,548	389,344
Malibu Boats, Inc. Class A (a)	3,240	168,318	Donaldson Co., Inc.	17,409	809,867
Marine Products Corp.	1,080	14,958	Douglas Dynamics, Inc.	3,577	125,624
MasterCraft Boat Holdings, Inc. (a)	2,865	54,578	Eastern Co.	821	14,671
Mattel, Inc. (a) (b)	46,600	450,622	Energy Recovery, Inc. (a) (b)	5,900	44,811
Nautilus, Inc. (a)	4,500	41,715	Enerpac Tool Group Corp.	8,800	154,880
Peloton Interactive, Inc. Class A (a)	13,400	774,118	EnPro Industries, Inc.	3,145	155,017
Polaris, Inc.	7,933	734,199	ESCO Technologies, Inc.	3,428	289,769
Smith & Wesson Brands, Inc. (a)	8,288	178,358	Evoqua Water Technologies Corp. (a)	12,100	225,060
Sturm Ruger & Co., Inc.	2,185	166,060	ExOne Co. (a)	1,700	14,535
Vista Outdoor, Inc. (a)	8,821	127,463	Federal Signal Corp.	7,800	231,894
YETI Holdings, Inc. (a)	9,934	424,480	Franklin Electric Co., Inc.	6,149	322,945
		<u>4,410,131</u>	Gates Industrial Corp. PLC (a)	6,800	69,904
LIFE SCIENCES TOOLS & SERVICES — 1.5%			Gencor Industries, Inc. (a)	1,461	18,467
10X Genomics, Inc. Class A (a)	7,400	660,894	Gorman-Rupp Co.	2,800	87,024
Adaptive Biotechnologies Corp. (a)	9,600	464,448	Graco, Inc.	22,754	1,091,964
Avantor, Inc. (a)	56,700	963,900	Graham Corp.	1,500	19,110
Bio-Techne Corp.	5,264	1,390,065	Greenbrier Cos., Inc.	5,094	115,889
Bruker Corp.	14,108	573,913	Helios Technologies, Inc.	3,748	139,613
Champions Oncology, Inc. (a)	1,100	10,516	Hillenbrand, Inc.	9,768	264,420
Charles River Laboratories International, Inc. (a)	6,721	1,171,806	Hurco Cos., Inc.	1,056	29,536
ChromaDex Corp. (a) (b)	6,400	29,376	Hyster-Yale Materials Handling, Inc.	1,589	61,431
Codexis, Inc. (a)	9,000	102,600	ITT, Inc.	11,888	698,301
Fluidigm Corp. (a)	12,444	49,900	John Bean Technologies Corp.	4,229	363,779
Harvard Bioscience, Inc. (a)	5,700	17,670	Kadant, Inc.	1,792	178,591
Luminex Corp.	5,451	177,321	Kennametal, Inc.	11,017	316,298
Medpace Holdings, Inc. (a)	3,600	334,872	LB Foster Co. Class A (a)	1,600	20,432
NanoString Technologies, Inc. (a) (b)	5,500	161,425	Lincoln Electric Holdings, Inc.	7,844	660,779
NeoGenomics, Inc. (a)	13,900	430,622	Lindsay Corp.	1,670	153,991
			Luxfer Holdings PLC	4,331	61,284
			Lydall, Inc. (a)	2,645	35,866
			Manitowoc Co., Inc (a)	5,175	56,304
			Mayville Engineering Co., Inc. (a)	1,090	8,611

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Meritor, Inc. (a)	10,500	\$ 207,900	Entravision Communications Corp.		
Middleby Corp. (a)	7,510	592,839	Class A	9,500	\$ 13,585
Miller Industries, Inc.	1,765	52,544	EW Scripps Co. Class A	9,597	83,974
Mueller Industries, Inc.	7,284	193,609	Fluent, Inc. (a)	7,613	13,551
Mueller Water Products, Inc. Class A .	23,800	224,434	Gannett Co., Inc. (b)	18,414	25,411
Navistar International Corp. (a)	6,400	180,480	Gray Television, Inc. (a)	13,600	189,720
NN, Inc.	6,616	31,360	Hemisphere Media Group, Inc. (a)	2,700	26,541
Nordson Corp.	7,930	1,504,400	iHeartMedia, Inc. Class A (a)	9,100	75,985
Omega Flex, Inc.	549	58,084	John Wiley & Sons, Inc. Class A	6,550	255,450
Oshkosh Corp.	9,232	661,196	Liberty Broadband Corp. Class A (a) .	3,390	414,224
Park-Ohio Holdings Corp.	1,311	21,749	Liberty Broadband Corp. Class C (a) .	14,551	1,803,742
Proto Labs, Inc. (a)	3,644	409,841	Liberty Latin America, Ltd. Class A		
RBC Bearings, Inc. (a)	3,299	442,198	(a)	7,288	70,839
REV Group, Inc.	4,300	26,230	Liberty Media Corp.-Liberty		
Rexnord Corp.	14,290	416,553	SiriusXM Class A (a)	11,204	386,762
Shyft Group, Inc.	5,400	90,936	Liberty Media Corp.-Liberty		
SPX Corp. (a)	6,500	267,475	SiriusXM Class C (a)	23,852	821,701
SPX FLOW, Inc. (a)	5,500	205,920	Loral Space & Communications, Inc. .	2,000	39,040
Standex International Corp.	1,960	112,798	Meredith Corp. (b)	6,801	98,955
Tennant Co.	2,324	151,083	MSG Networks, Inc. Class A (a) (b) .	6,822	67,879
Terex Corp.	10,090	189,389	National CineMedia, Inc.	9,700	28,809
Timken Co.	8,592	390,850	New York Times Co. Class A (b)	22,469	944,372
Toro Co.	14,741	977,918	Nexstar Media Group, Inc. Class A . .	5,961	498,876
TriMas Corp. (a)	6,600	158,070	Progenic Pharmaceuticals, Inc.	13,803	6,864
Trinity Industries, Inc.	12,069	256,949	Saga Communications, Inc. Class A . .	644	16,486
Wabash National Corp.	8,487	90,132	Scholastic Corp.	4,695	140,568
Watts Water Technologies, Inc.			Sinclair Broadcast Group, Inc.		
Class A	3,626	293,706	Class A (b)	7,862	145,133
Welbilt, Inc. (a)	20,620	125,576	Sirius XM Holdings, Inc.	162,328	952,865
Woodward, Inc.	7,550	585,502	TechTarget, Inc. (a)	3,700	111,111
		<u>19,141,258</u>	TEGNA, Inc.	29,283	326,213
			WideOpenWest, Inc. (a)	3,800	20,026
			Tribune Publishing Co.	2,700	26,973
					<u>10,428,157</u>
MARINE — 0.1%			METALS & MINING — 0.9%		
Costamare, Inc.	8,000	44,480	Alcoa Corp. (a)	24,821	278,988
Eagle Bulk Shipping, Inc. (a) (b)	7,100	15,549	Allegheny Technologies, Inc. (a) (b) . .	16,337	166,474
Genco Shipping & Trading, Ltd.	2,400	15,072	Arconic Corp. (a)	12,800	178,304
Kirby Corp. (a)	8,040	430,622	Caledonia Mining Corp. PLC	1,700	29,444
Matson, Inc.	5,482	159,526	Carpenter Technology Corp.	6,055	147,015
Pangaea Logistics Solutions, Ltd.	1,600	4,016	Century Aluminum Co. (a)	7,800	55,614
Safe Bulkers, Inc. (a)	9,060	11,053	Cleveland-Cliffs, Inc.	52,302	288,707
Scorpio Bulkers, Inc.	865	13,235	Coeur Mining, Inc. (a)	38,200	194,056
		<u>693,553</u>	Commercial Metals Co.	15,847	323,279
			Compass Minerals International, Inc. .	4,414	215,182
MEDIA — 1.5%			Ferroglobe Representation &		
Altice USA, Inc. Class A (a)	44,600	1,005,284	Warranty Insurance Trust (a) (d) . .	2,200	—
AMC Networks, Inc. Class A (a)	5,886	137,674	Gold Resource Corp.	9,500	39,045
Boston Omaha Corp. Class A (a)	1,665	26,640	Haynes International, Inc.	2,000	46,720
Cable One, Inc.	709	1,258,369	Hecla Mining Co.	79,337	259,432
Cardlytics, Inc. (a) (b)	3,373	236,043	Kaiser Aluminum Corp.	2,041	150,258
Central European Media Enterprises,			Materion Corp.	2,555	157,107
Ltd. Class A (a)	13,900	49,206	Novagold Resources, Inc. (a)	31,500	289,170
comScore, Inc. (a)	7,600	23,560	Olympic Steel, Inc.	1,400	16,450
Daily Journal Corp. (a) (b)	182	49,140	Reliance Steel & Aluminum Co.	8,748	830,448
Emerald Holding, Inc.	3,500	10,780	Royal Gold, Inc.	9,086	1,129,572
Entercom Communications Corp.					
Class A (b)	18,700	25,806			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ryerson Holding Corp. (a)	2,500	\$ 14,075	Western Asset Mortgage Capital Corp. REIT (b)	8,128	\$ 22,271
Schnitzer Steel Industries, Inc. Class A	4,172	73,594	Starwood Property Trust, Inc. REIT	37,248	557,230
Southern Copper Corp.	11,169	444,191			<u>6,507,592</u>
Steel Dynamics, Inc.	27,806	725,459	MULTI-UTILITIES — 0.3%		
SunCoke Energy, Inc.	11,100	32,856	Avista Corp.	9,000	327,510
TimkenSteel Corp. (a)	6,314	24,561	Black Hills Corp.	8,505	481,893
United States Steel Corp. (b)	33,299	240,419	MDU Resources Group, Inc.	27,237	604,117
Warrior Met Coal, Inc.	8,200	126,198	NorthWestern Corp.	6,755	368,283
Worthington Industries, Inc.	5,600	208,880	Unitil Corp.	2,338	104,789
		<u>6,685,498</u>			<u>1,886,592</u>
MORTGAGE REAL ESTATE INVESTMENT TRUST (REITS) — 0.9%			MULTILINE RETAIL — 0.2%		
AGNC Investment Corp. REIT	78,279	1,009,799	Big Lots, Inc.	5,120	215,040
Annaly Capital Management, Inc. REIT	197,943	1,298,506	Dillard's, Inc. Class A (b)	1,605	41,393
Anworth Mortgage Asset Corp. REIT (b)	15,300	26,010	Macy's, Inc. (b)	41,300	284,144
Apollo Commercial Real Estate Finance, Inc. REIT	23,540	230,927	Nordstrom, Inc. (b)	14,400	223,056
Arbor Realty Trust, Inc. REIT	15,700	145,068	Ollie's Bargain Outlet Holdings, Inc. (a) (b)	7,295	712,357
Ares Commercial Real Estate Corp. REIT	4,900	44,688			<u>1,475,990</u>
Arlington Asset Investment Corp. Class A REIT	5,700	16,929	OIL, GAS & CONSUMABLE FUELS — 1.3%		
ARMOUR Residential REIT, Inc.	9,400	88,266	Adams Resources & Energy, Inc.	300	8,031
Blackstone Mortgage Trust, Inc. Class A REIT (b)	18,566	447,255	Antero Midstream Corp. (b)	39,100	199,410
Broadmark Realty Capital, Inc. REIT	19,600	185,612	Antero Resources Corp. (a)	36,874	93,660
Capstead Mortgage Corp. REIT	16,411	90,096	Arch Resources, Inc.	2,394	68,014
Cherry Hill Mortgage Investment Corp. REIT	2,545	22,956	Ardmore Shipping Corp.	5,200	22,568
Chimera Investment Corp. REIT	25,245	242,605	Berry Corp.	9,800	47,334
Colony Credit Real Estate, Inc. REIT	12,800	89,856	Bonanza Creek Energy, Inc. (a)	3,000	44,460
Dynex Capital, Inc. REIT (b)	3,500	50,050	Brigham Minerals, Inc. Class A	5,000	61,750
Ellington Financial, Inc. REIT (b)	6,300	74,214	California Resources Corp. (a) (b)	7,647	9,329
Ellington Residential Mortgage REIT.	1,400	14,420	Cheniere Energy, Inc. (a)	32,047	1,548,511
Granite Point Mortgage Trust, Inc. REIT (b)	8,434	60,556	Cimarex Energy Co.	13,500	371,115
Great Ajax Corp. REIT (b)	2,786	25,631	Clean Energy Fuels Corp. (a)	20,900	46,398
Invesco Mortgage Capital, Inc. REIT (b)	28,980	108,385	CNX Resources Corp. (a)	28,200	243,930
KKR Real Estate Finance Trust, Inc. REIT (b)	4,000	66,320	Comstock Resources, Inc. (a)	2,700	11,826
Ladder Capital Corp. REIT	17,427	141,159	CONSOL Energy, Inc. (a)	4,025	20,407
MFA Financial, Inc. REIT	57,536	143,265	Contango Oil & Gas Co. (a)	13,600	31,144
New Residential Investment Corp. REIT	56,000	416,080	Continental Resources, Inc. (b)	11,447	200,666
New York Mortgage Trust, Inc. REIT	60,100	156,861	CVR Energy, Inc.	4,700	94,517
Orchid Island Capital, Inc. REIT (b)	10,100	47,571	Delek US Holdings, Inc.	9,508	165,534
PennyMac Mortgage Investment Trust REIT	15,041	263,669	DHT Holdings, Inc.	17,566	90,114
Ready Capital Corp. REIT	5,969	51,871	Diamond Shipping, Inc. (a) (b)	4,196	33,526
Redwood Trust, Inc. REIT	17,800	124,600	Dorian LPG, Ltd. (a)	4,258	32,957
TPG RE Finance Trust, Inc. REIT	7,752	66,667	Earthstone Energy, Inc. Class A (a) (b)	2,785	7,909
Two Harbors Investment Corp. REIT (b)	35,357	178,199	Energy Fuels, Inc. (a) (b)	15,201	22,954
			EQT Corp.	34,400	409,360
			Equitrans Midstream Corp. (b)	55,340	459,875
			Evolution Petroleum Corp.	4,229	11,841
			Falcon Minerals Corp. (b)	6,000	19,200
			Frontline, Ltd.	17,900	124,942
			Golar LNG, Ltd.	15,098	109,310
			Goodrich Petroleum Corp. (a) (b)	1,402	10,094
			Green Plains, Inc. (a)	5,438	55,549
			Gulfport Energy Corp. (a) (b)	25,000	27,250

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
International Seaways, Inc.	3,997	\$ 65,311	Nature's Sunshine Products, Inc. (a) . .	1,300	\$ 11,713
Kosmos Energy, Ltd.	57,800	95,948	Nu Skin Enterprises, Inc. Class A . . .	6,858	262,181
Magnolia Oil & Gas Corp. Class A			Revlon, Inc. Class A (a) (b)	1,100	10,890
(a)	16,100	97,566	USANA Health Sciences, Inc. (a) . . .	1,744	128,062
Matador Resources Co. (a)	17,600	149,600	Veru, Inc. (a)	7,500	25,050
Montage Resources Corp. (a)	3,350	13,233			<u>1,859,441</u>
Murphy Oil Corp. (b)	19,300	266,340	PHARMACEUTICALS — 1.6%		
NACCO Industries, Inc. Class A	586	13,654	AcelRx Pharmaceuticals, Inc. (a) (b) . .	12,200	14,762
NextDecade Corp. (a) (b)	2,007	4,335	Aerie Pharmaceuticals, Inc. (a)	5,600	82,656
Nordic American Tankers, Ltd.	22,140	89,888	Agile Therapeutics, Inc. (a)	10,300	28,634
Overseas Shipholding Group, Inc.			AMAG Pharmaceuticals, Inc. (a) (b) . .	5,299	40,537
Class A (a)	10,041	18,676	Amneal Pharmaceuticals, Inc. (a) (b) . .	15,090	71,828
Ovintiv, Inc.	34,900	333,295	Amphastar Pharmaceuticals, Inc. (a) . .	5,700	128,022
Par Pacific Holdings, Inc. (a)	5,589	50,245	ANI Pharmaceuticals, Inc. (a)	1,433	46,343
Parsley Energy, Inc. Class A	40,804	435,787	Aquestive Therapeutics, Inc. (a)	3,000	14,580
PBF Energy, Inc. Class A	14,652	150,036	Arvinas Holding Co. LLC (a) (b)	3,400	114,036
PDC Energy, Inc. (a)	15,200	189,088	Avenue Therapeutics, Inc. (a)	1,000	10,770
Peabody Energy Corp.	10,003	28,809	Axsome Therapeutics, Inc. (a) (b) . . .	3,700	304,436
Penn Virginia Corp. (a)	2,119	20,194	Aytu BioScience, Inc. (a)	3,500	4,970
PrimeEnergy Resources Corp. (a)	73	5,190	BioDelivery Sciences International,		
Range Resources Corp.	33,400	188,042	Inc. (a)	13,100	57,116
Renewable Energy Group, Inc. (a)	5,925	146,822	Cara Therapeutics, Inc. (a) (b)	6,300	107,730
REX American Resources Corp. (a)	904	62,710	Cassava Sciences, Inc.	3,500	10,780
Scorpio Tankers, Inc.	7,499	96,062	Catalent, Inc. (a)	21,299	1,561,217
SFL Corp., Ltd.	13,600	126,344	Cerecor, Inc. (a)	3,300	8,580
SM Energy Co.	17,956	67,335	Chiasma, Inc. (a) (b)	5,300	28,514
Southwestern Energy Co. (a) (b)	70,100	179,456	Collegium Pharmaceutical, Inc.		
Talos Energy, Inc. (a)	1,700	15,640	(a) (b)	5,167	90,422
Targa Resources Corp.	31,453	631,262	Corcept Therapeutics, Inc. (a) (b)	14,600	245,572
Tellurian, Inc. (a) (b)	14,727	16,936	CorMedix, Inc. (a) (b)	4,000	25,200
Uranium Energy Corp. (a) (b)	28,200	24,751	Cymbay Therapeutics, Inc. (a)	10,730	37,448
W&T Offshore, Inc. (a) (b)	14,700	33,516	Durect Corp. (a)	30,100	69,832
Whiting Petroleum Corp. (a)	14,100	15,933	Elanco Animal Health, Inc. (a)	55,200	1,184,040
World Fuel Services Corp.	9,549	245,982	Eloxx Pharmaceuticals, Inc. (a) (b) . . .	3,939	11,935
WPX Energy, Inc. (a)	54,032	344,724	Endo International PLC (a)	34,400	117,992
		<u>8,926,195</u>	Eton Pharmaceuticals, Inc. (a)	2,200	11,990
PAPER & FOREST PRODUCTS — 0.2%			Evofem Biosciences, Inc. (a)	4,546	12,865
Boise Cascade Co.	5,100	191,811	Evolus, Inc. (a) (b)	2,900	15,370
Clearwater Paper Corp. (a)	2,607	94,191	Fulcrum Therapeutics, Inc. (a) (b)	2,020	36,946
Domtar Corp.	8,313	175,487	Harrow Health, Inc. (a)	3,400	17,714
Louisiana-Pacific Corp.	15,102	387,366	Horizon Therapeutics PLC (a)	25,424	1,413,066
Neenah, Inc.	2,680	132,553	IMARA, Inc. (a)	800	22,104
P.H. Glatfelter Co.	6,900	110,745	Innoviva, Inc. (a)	9,653	134,949
Schweitzer-Mauduit International,			Intersect ENT, Inc. (a)	4,830	65,398
Inc.	4,900	163,709	Intra-Cellular Therapies, Inc. (a)	8,455	217,040
Verso Corp. Class A	5,529	66,127	Jazz Pharmaceuticals PLC (a)	7,418	818,502
		<u>1,321,989</u>	Kala Pharmaceuticals, Inc. (a) (b)	6,000	63,060
PERSONAL PRODUCTS — 0.3%			Kaleido Biosciences, Inc. (a)	2,000	14,860
BellRing Brands, Inc. Class A (a)	6,400	127,616	Lannett Co., Inc. (a) (b)	5,097	37,004
Edgewell Personal Care Co. (a)	7,079	220,582	Liquidia Technologies, Inc. (a) (b)	2,100	17,682
elf Beauty, Inc. (a)	4,200	80,094	Lyra Therapeutics, Inc. (a)	600	6,804
Herbalife Nutrition, Ltd. (a)	13,876	624,142	Mallinckrodt PLC (a) (b)	13,127	35,180
Inter Parfums, Inc.	2,800	134,820	Marinus Pharmaceuticals, Inc. (a)	13,090	33,249
Lifevantage Corp. (a)	2,200	29,744	Menlo Therapeutics, Inc. (a) (b)	7,393	12,790
Medifast, Inc. (b)	1,474	204,547	MyoKardia, Inc. (a)	6,800	657,016
			Nektar Therapeutics (a) (b)	23,600	546,576

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NGM Biopharmaceuticals, Inc. (a) (b)	3,525	\$ 69,584	Mastech Digital, Inc. (a)	600	\$ 15,558
Ocular Therapeutix, Inc. (a) (b)	6,600	54,978	Mistras Group, Inc. (a)	2,858	11,289
Odonate Therapeutics, Inc. (a)	1,500	63,510	Red Violet, Inc. (a)	1,000	17,640
Omeros Corp. (a) (b)	8,562	126,033	Resources Connection, Inc.	4,800	57,456
Optinose, Inc. (a) (b)	4,200	31,248	TransUnion	26,354	2,293,852
Osmotica Pharmaceuticals PLC (a)	1,300	8,749	TriNet Group, Inc. (a)	5,500	335,170
Pacira BioSciences, Inc. (a)	5,437	285,279	TrueBlue, Inc. (a)	6,200	94,674
Paratek Pharmaceuticals, Inc. (a)	5,500	28,710	Upwork, Inc. (a)	14,100	203,604
Phathom Pharmaceuticals, Inc. (a)	1,700	55,947	Willdan Group, Inc. (a)	1,571	39,291
Phibro Animal Health Corp. Class A	3,300	86,691			<u>11,263,647</u>
Prestige Consumer Healthcare, Inc. (a) (b)	6,616	248,497	REAL ESTATE MANAGEMENT & DEVELOPMENT — 0.4%		
Provention Bio, Inc. (a)	6,400	90,304	Altisource Portfolio Solutions SA (a)	800	11,792
Reata Pharmaceuticals, Inc. Class A (a)	3,236	504,881	American Realty Investors, Inc. (a)	300	2,697
Recro Pharma, Inc. (a)	3,100	14,105	CTO Realty Growth, Inc.	765	30,218
Relmada Therapeutics, Inc. (a)	2,100	93,975	Cushman & Wakefield PLC (a) (b)	16,800	209,328
Revance Therapeutics, Inc. (a)	8,274	202,051	eXp World Holdings, Inc. (a)	3,200	54,560
Satsuma Pharmaceuticals, Inc. (a)	800	23,008	Forestar Group, Inc. (a)	2,606	39,298
scPharmaceuticals, Inc. (a)	800	5,888	FRP Holdings, Inc. (a)	1,089	44,192
SIGA Technologies, Inc. (a) (b)	8,600	50,826	Griffin Industrial Realty, Inc.	153	8,288
Strongbridge Biopharma PLC (a)	6,500	24,570	Howard Hughes Corp. (a)	5,174	268,789
Supernus Pharmaceuticals, Inc. (a)	6,200	147,250	Jones Lang LaSalle, Inc.	7,040	728,358
TherapeuticsMD, Inc. (a) (b)	34,800	43,500	Kennedy-Wilson Holdings, Inc.	16,042	244,159
Theravance Biopharma, Inc. (a) (b)	7,004	147,014	Marcus & Millichap, Inc. (a)	3,646	105,224
Tricida, Inc. (a) (b)	3,470	95,356	Maui Land & Pineapple Co., Inc. (a)	1,036	11,500
Verrica Pharmaceuticals, Inc. (a) (b)	2,000	22,020	Newmark Group, Inc. Class A	22,961	111,590
WaVe Life Sciences, Ltd. (a) (b)	3,610	37,580	Rafael Holdings, Inc. Class B (a)	1,702	24,458
Xeris Pharmaceuticals, Inc. (a) (b)	5,500	14,630	RE/MAX Holdings, Inc. Class A	2,900	91,147
Zogenix, Inc. (a)	8,469	228,748	Realogy Holdings Corp. (b)	18,161	134,573
		<u>11,413,049</u>	Redfin Corp. (a) (b)	13,000	544,830
PROFESSIONAL SERVICES — 1.6%			RMR Group, Inc. Class A	2,407	70,934
Acacia Research Corp. (a)	7,700	31,493	St. Joe Co. (a) (b)	5,300	102,926
Akerna Corp. (a)	1,400	12,320	Stratus Properties, Inc. (a)	900	17,829
ASGN, Inc. (a)	6,886	459,158	Tejon Ranch Co. (a)	3,300	47,520
Barrett Business Services, Inc.	1,139	60,515	Transcontinental Realty Investors, Inc. (a)	207	6,214
BG Staffing, Inc.	1,552	17,569			<u>2,910,424</u>
CBIZ, Inc. (a)	6,500	155,805	ROAD & RAIL — 1.5%		
CoreLogic, Inc.	10,900	732,698	AMERCO	1,193	360,513
CoStar Group, Inc. (a)	5,323	3,782,896	ArcBest Corp.	4,082	108,214
CRA International, Inc.	1,245	49,178	Avis Budget Group, Inc. (a)	8,002	183,166
Exponent, Inc.	6,950	562,464	Covenant Transportation Group, Inc. Class A (a)	1,945	28,066
Forrester Research, Inc. (a)	1,700	54,468	Daseke, Inc. (a) (b)	7,164	28,155
Franklin Covey Co. (a)	1,583	33,876	Heartland Express, Inc.	7,340	152,819
FTI Consulting, Inc. (a)	4,934	565,190	Hertz Global Holdings, Inc. (a) (b)	16,400	23,124
GP Strategies Corp. (a)	2,000	17,160	Knight-Swift Transportation Holdings, Inc. (b)	17,171	716,202
Heidrick & Struggles International, Inc.	3,000	64,860	Landstar System, Inc.	5,212	585,360
Huron Consulting Group, Inc. (a)	3,570	157,973	Lyft, Inc. Class A (a) (b)	32,900	1,086,029
ICF International, Inc.	2,347	152,156	Marten Transport, Ltd.	6,304	158,609
Insperty, Inc.	4,810	311,351	PAM Transportation Services, Inc. (a)	298	9,163
Kelly Services, Inc. Class A	5,295	83,740	Ryder System, Inc.	6,939	260,282
Kforce, Inc.	3,200	93,600	Saia, Inc. (a)	3,490	388,018
Korn Ferry	8,355	256,749			
ManpowerGroup, Inc.	7,853	539,894			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Schneider National, Inc. Class B	8,875	\$ 218,946	Synaptics, Inc. (a)	5,138	\$ 308,897
Uber Technologies, Inc. (a)	190,416	5,918,129	Teradyne, Inc.	22,923	1,937,223
Universal Logistics Holdings, Inc.	1,329	23,098	Ultra Clean Holdings, Inc. (a)	6,280	142,116
US Xpress Enterprises, Inc. Class A (a) (b)	3,398	20,388	Universal Display Corp.	5,917	885,302
Werner Enterprises, Inc.	8,100	352,593	Veeco Instruments, Inc. (a)	7,608	102,632
		<u>10,620,874</u>			<u>21,846,209</u>
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 3.1%			SOFTWARE — 11.7%		
Advanced Energy Industries, Inc. (a)	5,054	342,611	2U, Inc. (a) (b)	9,005	341,830
Alpha & Omega Semiconductor, Ltd. (a)	3,187	34,675	8x8, Inc. (a) (b)	13,200	211,200
Ambarella, Inc. (a)	4,280	196,024	A10 Networks, Inc. (a)	7,800	53,118
Amkor Technology, Inc. (a)	15,752	193,907	ACI Worldwide, Inc. (a)	15,366	414,728
Atomera, Inc. (a)	2,200	19,800	Agilysys, Inc. (a)	3,257	58,431
Axcelis Technologies, Inc. (a)	3,985	110,982	Alarm.com Holdings, Inc. (a)	6,100	395,341
AXT, Inc. (a)	6,253	29,764	Altair Engineering, Inc. Class A (a) (b)	6,400	254,400
Brooks Automation, Inc.	9,800	433,552	Alteryx, Inc. Class A (a) (b)	7,275	1,195,137
Cabot Microelectronics Corp.	3,886	542,252	American Software, Inc. Class A	4,700	74,072
CEVA, Inc. (a)	3,448	129,024	Anaplan, Inc. (a)	17,924	812,136
Cirrus Logic, Inc. (a)	7,940	490,533	Appfolio, Inc. Class A (a)	2,161	351,616
Cohu, Inc.	6,391	110,820	Appian Corp. (a)	5,000	256,250
Cree, Inc. (a)	14,915	882,819	Aspen Technology, Inc. (a)	9,302	963,780
CyberOptics Corp. (a)	1,100	35,431	Asure Software, Inc. (a)	2,000	12,860
Diodes, Inc. (a)	5,592	283,514	Atlassian Corp. PLC Class A (a)	17,385	3,133,994
DSP Group, Inc. (a)	3,496	55,516	Avalara, Inc. (a)	10,615	1,412,750
Enphase Energy, Inc. (a)	14,500	689,765	Avaya Holdings Corp. (a)	14,100	174,276
Entegris, Inc.	18,498	1,092,307	Benefitfocus, Inc. (a) (b)	4,641	49,937
First Solar, Inc. (a) (b)	11,351	561,875	Bill.Com Holdings, Inc. (a)	2,369	213,708
FormFactor, Inc. (a)	10,065	295,206	Blackbaud, Inc.	6,633	378,612
GSI Technology, Inc. (a)	2,400	17,232	Blackline, Inc. (a) (b)	6,800	563,788
Ichor Holdings, Ltd. (a)	3,599	95,661	Bottomline Technologies DE, Inc. (a)	5,700	289,389
Impinj, Inc. (a) (b)	2,700	74,169	Box, Inc. Class A (a)	19,765	410,321
Inphi Corp. (a)	6,549	769,508	CDK Global, Inc.	16,673	690,596
Lattice Semiconductor Corp. (a)	18,180	516,130	Cerence, Inc. (a) (b)	5,620	229,521
MACOM Technology Solutions Holdings, Inc. (a) (b)	6,152	211,321	Ceridian HCM Holding, Inc. (a)	14,648	1,161,147
Marvell Technology Group, Ltd.	91,742	3,216,475	ChannelAdvisor Corp. (a)	4,200	66,528
MaxLinear, Inc. (a)	8,600	184,556	Cloudera, Inc. (a) (b)	27,421	348,795
MKS Instruments, Inc.	7,503	849,640	Cloudflare, Inc. Class A (a)	14,800	532,060
Monolithic Power Systems, Inc.	6,070	1,438,590	CommVault Systems, Inc. (a)	6,342	245,435
NeoPhotonics Corp. (a)	6,200	55,056	Cornerstone OnDemand, Inc. (a)	8,075	311,372
NVE Corp.	786	48,598	Coupa Software, Inc. (a) (b)	9,230	2,557,079
ON Semiconductor Corp. (a)	56,001	1,109,940	Crowdstrike Holdings, Inc. Class A (a)	16,000	1,604,640
Onto Innovation, Inc. (a)	7,224	245,905	Datadog, Inc. Class A (a)	21,100	1,834,645
PDF Solutions, Inc. (a)	4,529	88,587	Digimarc Corp. (a) (b)	1,840	29,422
Photronics, Inc. (a)	10,100	112,413	Digital Turbine, Inc. (a)	12,500	157,125
Pixelworks, Inc. (a)	5,800	18,734	DocuSign, Inc. (a)	24,600	4,236,366
Power Integrations, Inc.	3,976	469,685	Domo, Inc. Class B (a)	2,900	93,293
Rambus, Inc. (a)	17,200	261,440	Dropbox, Inc. Class A (a)	33,624	731,994
Semtech Corp. (a)	8,658	452,121	Dynatrace, Inc. (a)	20,900	848,540
Silicon Laboratories, Inc. (a)	5,850	586,580	Ebix, Inc. (b)	3,698	82,687
SiTime Corp. (a)	800	37,928	eGain Corp. (a)	3,194	35,485
SMART Global Holdings, Inc. (a)	2,190	59,524	Elastic NV (a) (b)	7,500	691,575
SolarEdge Technologies, Inc. (a)	6,700	929,826	Envestnet, Inc. (a)	7,199	529,414
SunPower Corp. (a) (b)	11,755	90,043	Everbridge, Inc. (a) (b)	4,708	651,399
			Fair Isaac Corp. (a)	3,905	1,632,446
			FireEye, Inc. (a)	29,447	358,517

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Five9, Inc. (a)	8,508	\$ 941,580	SS&C Technologies Holdings, Inc.	31,108	\$ 1,756,980
ForeScout Technologies, Inc. (a) (b)	6,900	146,280	SVMK, Inc. (a)	16,000	376,640
GlobalSCAPE, Inc.	2,200	21,450	Synchronoss Technologies, Inc. (a)	6,000	21,180
Globant SA (a)	5,000	749,250	Telenav, Inc. (a)	5,252	28,833
GTY Technology Holdings, Inc. (a) (b)	6,200	25,823	Tenable Holdings, Inc. (a)	8,000	238,480
Guidewire Software, Inc. (a)	11,437	1,267,791	Teradata Corp. (a)	14,667	305,074
HubSpot, Inc. (a) (b)	5,746	1,289,115	Trade Desk, Inc. Class A (a) (b)	5,665	2,302,823
Intelligent Systems Corp. (a) (b)	1,083	36,909	Upland Software, Inc. (a)	3,500	121,660
J2 Global, Inc. (a) (b)	6,202	392,028	Varonis Systems, Inc. (a)	4,125	364,980
LivePerson, Inc. (a) (b)	8,100	335,583	Verint Systems, Inc. (a)	8,629	389,858
LogMeIn, Inc.	6,583	558,041	VirnetX Holding Corp. (b)	9,800	63,700
Majesco (a)	1,200	9,432	VMware, Inc. Class A (a) (b)	10,980	1,700,363
Manhattan Associates, Inc. (a)	8,683	817,939	Workday, Inc. Class A (a)	23,910	4,479,778
Medallia, Inc. (a) (b)	10,920	275,621	Workiva, Inc. (a)	5,100	272,799
MicroStrategy, Inc. Class A (a)	1,203	142,303	Xperi Holding Corp.	13,936	205,695
Mimecast, Ltd. (a)	7,500	312,450	Yext, Inc. (a) (b)	13,200	219,252
Mitek Systems, Inc. (a)	6,361	61,129	Zendesk, Inc. (a)	15,587	1,379,917
MobileIron, Inc. (a)	15,504	76,435	Zix Corp. (a)	8,487	58,560
Model N, Inc. (a)	5,300	184,228	Zoom Video Communications, Inc. Class A (a)	23,300	5,907,482
New Relic, Inc. (a)	6,831	470,656	Zscaler, Inc. (a)	9,651	1,056,785
Nuance Communications, Inc. (a)	38,746	980,468	Zuora, Inc. Class A (a)	14,200	181,050
Nutanix, Inc. Class A (a) (b)	24,300	576,032			<u>83,541,093</u>
OneSpan, Inc. (a)	5,200	145,236	SPECIALTY RETAIL — 1.7%		
Pagerduty, Inc. (a) (b)	9,098	260,385	Aaron's, Inc.	9,097	413,004
Palo Alto Networks, Inc. (a)	13,640	3,132,699	Abercrombie & Fitch Co. Class A	9,996	106,357
Park City Group, Inc. (a)	1,900	8,037	American Eagle Outfitters, Inc. (b)	22,966	250,329
Paylocity Holding Corp. (a)	4,698	685,391	America's Car-Mart, Inc. (a)	989	86,903
Pegasystems, Inc.	5,415	547,836	Asbury Automotive Group, Inc. (a)	2,922	225,958
Ping Identity Holding Corp. (a) (b)	2,200	70,598	At Home Group, Inc. (a)	7,500	48,675
Pluralsight, Inc. Class A (a)	14,400	259,920	AutoNation, Inc. (a)	7,869	295,717
Progress Software Corp.	6,800	263,500	Bed Bath & Beyond, Inc.	19,258	204,135
Proofpoint, Inc. (a)	7,769	863,291	Boot Barn Holdings, Inc. (a) (b)	4,300	92,708
PROS Holdings, Inc. (a)	5,400	239,922	Buckle, Inc. (b)	4,587	71,924
PTC, Inc. (a)	14,366	1,117,531	Burlington Stores, Inc. (a)	9,014	1,775,127
Q2 Holdings, Inc. (a) (b)	6,755	579,511	Caleres, Inc.	6,190	51,625
QAD, Inc. Class A	2,000	82,560	Camping World Holdings, Inc. Class A (b)	5,300	143,948
Qualys, Inc. (a)	4,573	475,683	Carvana Co. (a) (b)	7,504	901,981
Rapid7, Inc. (a)	6,725	343,110	Cato Corp. Class A	3,500	28,630
RealPage, Inc. (a)	12,076	785,061	Chico's FAS, Inc.	18,253	25,189
Rimini Street, Inc. (a)	3,200	16,480	Children's Place, Inc. (b)	2,342	87,638
RingCentral, Inc. Class A (a)	10,586	3,017,116	Citi Trends, Inc.	1,700	34,374
Rosetta Stone, Inc. (a)	3,300	55,638	Conn's, Inc. (a)	2,822	28,474
SailPoint Technologies Holding, Inc. (a)	11,700	309,699	Container Store Group, Inc. (a)	2,873	9,309
Sapiens International Corp. NV	3,900	109,122	Designer Brands, Inc. Class A (b)	10,900	73,793
Seachange International, Inc. (a)	4,600	6,946	Dick's Sporting Goods, Inc. (b)	8,244	340,147
SecureWorks Corp. Class A (a) (b)	1,295	14,802	Envela Corp. (a)	1,200	7,320
ShotSpotter, Inc. (a) (b)	1,300	32,760	Express, Inc. (a) (b)	9,949	15,321
Slack Technologies, Inc. Class A (a)	52,000	1,616,680	Five Below, Inc. (a)	7,526	804,605
Smartsheet, Inc. Class A (a)	15,180	772,966	Floor & Decor Holdings, Inc. Class A (a)	11,100	639,915
Smith Micro Software, Inc. (a)	5,100	22,746	Foot Locker, Inc.	14,000	408,240
SolarWinds Corp. (a) (b)	7,600	134,292	GameStop Corp. Class A (a) (b)	10,265	44,550
Splunk, Inc. (a)	22,131	4,397,430	Genesco, Inc. (a)	2,205	47,760
Sprout Social, Inc. Class A (a)	1,500	40,500	Group 1 Automotive, Inc.	2,203	145,332
SPS Commerce, Inc. (a)	4,652	349,458			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
GrowGeneration Corp. (a)	4,400	\$ 30,096	Lakeland Industries, Inc. (a)	1,200	\$ 26,916
Guess?, Inc.	7,400	71,558	Lululemon Athletica, Inc. (a)	15,887	4,956,903
Haverty Furniture Cos., Inc.	2,555	40,880	Movado Group, Inc.	2,461	26,677
Hibbett Sports, Inc. (a) (b)	2,734	57,250	Oxford Industries, Inc.	2,530	111,345
Hudson, Ltd. Class A (a)	6,200	30,194	Rocky Brands, Inc.	1,105	22,719
Lithia Motors, Inc. Class A	3,021	457,168	Skechers U.S.A., Inc. Class A (a)	18,247	572,591
Lumber Liquidators Holdings, Inc. (a)	4,459	61,802	Steven Madden, Ltd.	10,913	269,442
MarineMax, Inc. (a)	3,176	71,111	Superior Group of Cos., Inc.	1,700	22,780
Michaels Cos., Inc. (a) (b)	12,385	87,562	Unifi, Inc. (a)	2,210	28,465
Monro, Inc.	4,298	236,132	Vera Bradley, Inc. (a)	3,100	13,764
Murphy USA, Inc. (a)	3,710	417,709	Wolverine World Wide, Inc.	10,480	249,529
National Vision Holdings, Inc. (a)	10,705	326,717			
Office Depot, Inc.	79,398	186,585			
OneWater Marine, Inc. Class A (a)	700	16,996			
Penske Automotive Group, Inc. (b)	4,877	188,789			
Rent-A-Center, Inc.	7,400	205,868			
RH (a) (b)	2,238	557,038			
Sally Beauty Holdings, Inc. (a) (b)	17,107	214,351			
Shoe Carnival, Inc.	1,400	40,978			
Signet Jewelers, Ltd. (b)	8,200	84,214			
Sleep Number Corp. (a)	4,076	169,725			
Sonic Automotive, Inc. Class A	3,895	124,289			
Sportsman's Warehouse Holdings, Inc. (a)	6,770	96,473			
Tilly's, Inc. Class A	3,437	19,488			
Urban Outfitters, Inc. (a)	11,014	167,633			
Williams-Sonoma, Inc.	10,548	865,041			
Winmark Corp.	388	66,441			
Zumiez, Inc. (a)	3,200	87,616			
		<u>12,388,692</u>			
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS — 0.4%			THRIFTS & MORTGAGE FINANCE — 0.8%		
3D Systems Corp. (a) (b)	18,300	127,917	Axos Financial, Inc. (a)	7,400	163,392
Avid Technology, Inc. (a)	4,397	31,966	Bogota Financial Corp. (a)	900	7,866
Dell Technologies, Inc. Class C (a)	21,147	1,161,816	Bridgewater Bancshares, Inc. (a)	3,450	35,363
Diebold Nixdorf, Inc. (a) (b)	10,636	64,454	Capitol Federal Financial, Inc.	17,200	189,372
Eastman Kodak Co. (a)	2,300	5,129	Columbia Financial, Inc. (a)	7,500	104,663
Immersion Corp. (a)	2,735	17,039	ESSA Bancorp, Inc.	1,400	19,488
Intevac, Inc. (a)	3,500	19,110	Essent Group, Ltd.	14,708	533,459
NCR Corp. (a) (b)	16,967	293,869	Federal Agricultural Mortgage Corp. Class C	1,432	91,662
Pure Storage, Inc. Class A (a)	33,000	571,890	Flagstar Bancorp, Inc.	5,500	161,865
Quantum Corp. (a)	4,400	16,984	FS Bancorp, Inc.	635	24,492
Super Micro Computer, Inc. (a)	6,800	193,052	Greene County Bancorp, Inc.	600	13,380
		<u>2,503,226</u>	Hingham Institution for Savings	215	36,073
TEXTILES, APPAREL & LUXURY GOODS — 1.2%			Home Bancorp, Inc.	1,200	32,100
Capri Holdings, Ltd. (a)	19,000	296,970	HomeStreet, Inc.	3,474	85,495
Carter's, Inc.	5,860	472,902	Kearny Financial Corp.	12,358	101,088
Columbia Sportswear Co. (b)	3,820	307,816	Luther Burbank Corp.	3,100	31,000
Crocs, Inc. (a)	8,900	327,698	Merchants Bancorp	1,300	24,037
Deckers Outdoor Corp. (a)	3,826	751,388	Meridian Bancorp, Inc.	7,630	88,508
Fossil Group, Inc. (a) (b)	7,300	33,945	Meta Financial Group, Inc.	5,443	98,899
G-III Apparel Group, Ltd. (a)	6,981	92,777	MGIC Investment Corp.	45,462	372,334
Kontoor Brands, Inc. (a) (b)	7,600	135,356	MMA Capital Holdings, Inc. (a)	800	18,496
			Mr Cooper Group, Inc. (a)	12,194	151,693
			New York Community Bancorp, Inc.	61,523	627,535
			NMI Holdings, Inc. Class A (a)	10,500	168,840
			Northfield Bancorp, Inc.	6,880	79,258
			Northwest Bancshares, Inc.	18,346	187,588
			OceanFirst Financial Corp.	8,707	153,504
			Oconee Federal Financial Corp.	200	5,154
			OP Bancorp	2,000	13,800
			PCSB Financial Corp.	2,396	30,381
			PennyMac Financial Services, Inc.	6,097	254,794
			Pioneer Bancorp, Inc. (a)	1,700	15,555
			Ponce de Leon Federal Bank (a)	1,400	14,252
			Premier Financial Corp.	5,897	104,200
			Provident Bancorp, Inc.	1,414	11,114
			Provident Financial Holdings, Inc.	900	12,069
			Provident Financial Services, Inc.	9,700	140,165
			Prudential Bancorp, Inc.	1,400	16,856
			Radian Group, Inc.	25,654	397,894
			Riverview Bancorp, Inc.	3,300	18,645
			Security National Financial Corp. Class A (a)	1,400	9,443

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Southern Missouri Bancorp, Inc.	1,200	\$ 29,160	Willis Lease Finance Corp. (a)	410	\$ 9,955
Standard AVB Financial Corp.	600	13,920			6,152,329
Sterling Bancorp, Inc.	2,300	8,234			
Territorial Bancorp, Inc.	1,255	29,856	TRANSPORTATION INFRASTRUCTURE —		
TFS Financial Corp.	7,829	112,033	0.0% (e)		
Timberland Bancorp, Inc.	1,200	21,852	Macquarie Infrastructure Corp.	9,820	301,376
TrustCo Bank Corp. NY	15,099	95,577	WATER UTILITIES — 0.4%		
Walker & Dunlop, Inc.	3,640	184,948	American States Water Co.	4,919	386,781
Washington Federal, Inc.	10,017	268,856	Artesian Resources Corp. Class A	1,251	45,399
Waterstone Financial, Inc.	3,700	54,871	Cadiz, Inc. (a)	2,100	21,336
Western New England Bancorp, Inc.	3,700	21,423	California Water Service Group	6,476	308,905
WSFS Financial Corp.	7,663	219,928	Consolidated Water Co., Ltd.	2,300	33,189
		<u>5,706,430</u>	Essential Utilities, Inc.	30,939	1,306,863
TOBACCO — 0.0% (e)			Global Water Resources, Inc.	1,900	20,026
Turning Point Brands, Inc.	1,300	32,383	Middlesex Water Co.	2,710	182,058
Universal Corp.	3,041	129,273	Pure Cycle Corp. (a)	3,000	27,570
Vector Group, Ltd.	17,796	179,028	SJW Group	4,000	248,440
		<u>340,684</u>	York Water Co.	2,100	100,716
TRADING COMPANIES & DISTRIBUTORS —					<u>2,681,283</u>
0.9%			WIRELESS TELECOMMUNICATION		
Air Lease Corp.	14,456	423,416	SERVICES — 0.1%		
Alta Equipment Group, Inc. (a)	2,600	20,202	Boingo Wireless, Inc. (a)	6,900	91,908
Applied Industrial Technologies, Inc.	5,115	319,125	Gogo, Inc. (a) (b)	8,610	27,208
Beacon Roofing Supply, Inc. (a)	8,349	220,163	Shenandoah Telecommunications Co.	6,450	317,921
BMC Stock Holdings, Inc. (a)	10,225	257,057	Spok Holdings, Inc.	2,700	25,245
CAI International, Inc. (a)	2,603	43,366	Telephone & Data Systems, Inc.	13,400	266,392
DXP Enterprises, Inc. (a)	2,600	51,766	United States Cellular Corp. (a)	2,435	75,168
EVI Industries, Inc. (a) (b)	720	15,631			<u>803,842</u>
Foundation Building Materials, Inc.			TOTAL COMMON STOCKS		
(a)	3,200	49,952	(Cost \$619,207,727)		<u>697,000,394</u>
GATX Corp.	4,631	282,398	RIGHTS — 0.0% (e)		
General Finance Corp. (a)	1,847	12,393	BIOTECHNOLOGY — 0.0% (e)		
GMS, Inc. (a)	5,200	127,868	GTX, Inc. (CVR)	85	161
H&E Equipment Services, Inc.	5,100	94,248	Tobira Therapeutics, Inc. (CVR)		
HD Supply Holdings, Inc. (a)	22,038	763,617	(a)	200	2,834
Herc Holdings, Inc. (a)	3,838	117,942			<u>2,995</u>
Lawson Products, Inc. (a)	653	21,066	DIVERSIFIED FINANCIAL		
MRC Global, Inc. (a)	12,600	74,466	SERVICES — 0.0% (e)		
MSC Industrial Direct Co., Inc.			NewStar Financial, Inc. (CVR) (a)	2,400	204
Class A	5,999	436,787	MEDIA — 0.0% (e)		
Nesco Holdings, Inc. (a)	2,000	8,040	Media General, Inc. (CVR) (a)	6,500	650
NOW, Inc. (a)	17,200	148,436	TOTAL RIGHTS		
Rush Enterprises, Inc. Class A	3,400	140,964	(Cost \$186)		<u>3,849</u>
Rush Enterprises, Inc. Class B	700	24,962	WARRANTS — 0.0% (e)		
SiteOne Landscape Supply, Inc. (a)	5,645	643,361	HEALTH CARE EQUIPMENT		
Systemax, Inc.	2,000	41,080	& SUPPLIES — 0.0% (e)		
Textainer Group Holdings, Ltd. (a)	8,365	68,426	Pulse Biosciences, Inc. (expiring		
Titan Machinery, Inc. (a)	3,000	32,580	5/14/25) (b) (d)	55	—
Transcat, Inc. (a)	1,100	28,446	TOTAL WARRANTS		
Triton International, Ltd.	7,800	235,872	(Cost \$0)		<u>—</u>
Univar Solutions, Inc. (a)	22,464	378,743			
Veritiv Corp. (a)	1,991	33,767			
Watco, Inc.	4,509	801,249			
WESCO International, Inc. (a)	6,408	224,985			

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENTS — 6.9%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.35% (f) (g)	15,138,863	\$ 15,144,918
State Street Navigator Securities Lending Portfolio II (h) (i)	34,279,403	<u>34,279,403</u>
TOTAL SHORT-TERM INVESTMENTS (Cost \$49,419,450)		<u>49,424,321</u>
TOTAL INVESTMENTS — 104.5% (Cost \$668,627,363)		<u>746,428,564</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (4.5)%		<u>(32,143,569)</u>
NET ASSETS — 100.0%		<u>\$ 714,284,995</u>

- (d) Fair valued as determined in good faith by the Trust’s Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of June 30, 2020, total aggregate fair value of the security is \$0, representing less than 0.05% of the Portfolio’s net assets.
- (e) Amount is less than 0.05% of net assets.
- (f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended June 30, 2020 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at June 30, 2020.
- (h) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended June 30, 2020 are shown in the Affiliate Table below.
- (i) Investment of cash collateral for securities loaned.

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at June 30, 2020.
- (c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent less than 0.05% of net assets as of June 30, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.

CVR Contingent Value Rights
REIT Real Estate Investment Trust

At June 30, 2020, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
E-Mini Russell 2000 Index (long)	107	09/18/2020	\$7,335,732	\$7,691,160	\$355,428
E-mini S&P MidCap 400 Index (long)	47	09/18/2020	8,167,205	8,361,770	<u>194,565</u>
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$549,993</u>

During the period ended June 30, 2020, average notional value related to futures contracts was \$14,692,001.

The following table summarizes the value of the Portfolio’s investments according to the fair value hierarchy as of June 30, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$696,157,895	\$842,499	\$ 0(a)	\$697,000,394
Rights	—	3,849	—	3,849
Warrants	—	—	0(a)	0
Short-Term Investments	<u>49,424,321</u>	<u>—</u>	<u>—</u>	<u>49,424,321</u>
TOTAL INVESTMENTS	<u>\$745,582,216</u>	<u>\$846,348</u>	<u>\$ 0</u>	<u>\$746,428,564</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	<u>549,993</u>	<u>—</u>	<u>—</u>	<u>549,993</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$746,132,209</u>	<u>\$846,348</u>	<u>\$ 0</u>	<u>\$746,978,557</u>

- (a) The Portfolio held a Level 3 securities that was valued at \$0 at June 30, 2020.

See accompanying notes to financial statements.

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

June 30, 2020 (Unaudited)

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

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 6/30/20	Value at 6/30/20	Dividend Income
State Street Institutional Liquid Reserves Fund, Premier Class	18,312,980	\$18,314,812	\$ 94,899,432	\$ 98,066,115	\$(6,656)	\$3,445	15,138,863	\$15,144,918	\$ 52,473
State Street Navigator Securities Lending Portfolio II	44,562,252	44,562,252	86,474,940	96,757,789	—	—	34,279,403	34,279,403	247,204
Total		<u>\$62,877,064</u>	<u>\$181,374,372</u>	<u>\$194,823,904</u>	<u>\$(6,656)</u>	<u>\$3,445</u>		<u>\$49,424,321</u>	<u>\$299,677</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF ASSETS AND LIABILITIES
June 30, 2020 (Unaudited)

	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
ASSETS			
Investments in unaffiliated issuers, at value*	\$1,042,501,168	\$2,160,702,758	\$697,004,243
Investments in affiliated issuers, at value	63,660,003	99,633,447	49,424,321
Total Investments	1,106,161,171	2,260,336,205	746,428,564
Foreign currency, at value	—	17,533,448	—
Cash at broker	—	9,163,652	941,730
Receivable from broker — accumulated variation margin on futures contracts	—	745,576	550,351
Receivable for investments sold	—	237,292	68,046,041
Receivable for fund shares sold	70,793,050	2,886,619	117,704
Dividends receivable — unaffiliated issuers	—	3,899,109	671,469
Dividends receivable — affiliated issuers	64,044	270,222	19,803
Interest receivable — unaffiliated issuers	5,368,605	—	—
Securities lending income receivable — unaffiliated issuers	4,102	19,592	6,792
Securities lending income receivable — affiliated issuers	14,844	57,648	45,999
Receivable from Adviser	3,963	—	200
Receivable for foreign taxes recoverable	558	3,820,434	—
Other Receivable	439	—	—
TOTAL ASSETS	1,182,410,776	2,298,969,797	816,828,653
LIABILITIES			
Due to custodian	—	—	11,727
Payable upon return of securities loaned	40,833,860	28,553,493	34,279,403
Payable for investments purchased	89,026,603	7,920	—
Payable for fund shares repurchased	—	36,663,787	68,109,680
Custodian, sub-administration and transfer agent fees payable	10,073	23,052	7,803
Custodian fees payable	2,014	66,781	4,829
Registration and filing fees payable	18,821	28,004	14,510
Professional fees payable	95,403	89,667	93,673
Printing and postage fees payable	6,427	14,894	4,791
Accrued expenses and other liabilities	4,594	33,503	17,242
TOTAL LIABILITIES	129,997,795	65,481,101	102,543,658
NET ASSETS	\$1,052,412,981	\$2,233,488,696	\$714,284,995
NET ASSETS CONSIST OF:			
Paid-in Capital	\$ 973,983,548	\$2,180,658,766	\$639,001,212
Total distributable earnings (loss)	78,429,433	52,829,930	75,283,783
NET ASSETS	\$1,052,412,981	\$2,233,488,696	\$714,284,995
NET ASSET VALUE PER SHARE			
Net asset value per share	\$ 107.87	\$ 94.97	\$ 239.63
Shares of beneficial interest	9,756,161	23,517,244	2,980,754
COST OF INVESTMENTS:			
Investments in unaffiliated issuers	\$ 972,905,375	\$2,051,444,740	\$619,207,913
Investments in affiliated issuers	63,653,367	99,633,447	49,419,450
Total cost of investments	\$1,036,558,742	\$2,151,078,187	\$668,627,363
Foreign currency, at cost	\$ —	\$ 17,341,194	\$ —
* Includes investments in securities on loan, at value	\$ 91,073,573	\$ 49,045,874	\$ 64,436,189

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF OPERATIONS
For the Six Months Ended June 30, 2020 (Unaudited)

	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
INVESTMENT INCOME			
Interest income — unaffiliated issuers	\$12,522,503	\$ 7,722	\$ 788
Dividend income — unaffiliated issuers	—	31,427,006	4,868,601
Dividend income — affiliated issuers	54,532	504,986	52,473
Unaffiliated securities lending income	26,072	111,918	38,649
Affiliated securities lending income	110,036	311,089	247,204
Foreign taxes withheld	—	(3,236,451)	(2,925)
TOTAL INVESTMENT INCOME (LOSS)	<u>12,713,143</u>	<u>29,126,270</u>	<u>5,204,790</u>
EXPENSES			
Custodian, sub-administration and transfer agent fees	76,407	518,193	55,607
Trustees' fees and expenses	18,245	25,878	15,793
Registration and filing fees	—	1,951	—
Professional fees and expenses	82,741	81,495	79,700
Printing and postage fees	7,451	17,934	5,658
Insurance expense	2,743	5,575	2,051
Interest expense	—	10,483	—
Miscellaneous expenses	8,503	30,360	11,049
TOTAL EXPENSES	<u>196,090</u>	<u>691,869</u>	<u>169,858</u>
Expenses waived/reimbursed by the Adviser	(75,303)	—	(64,792)
NET EXPENSES	<u>120,787</u>	<u>691,869</u>	<u>105,066</u>
NET INVESTMENT INCOME (LOSS)	<u>\$12,592,356</u>	<u>\$ 28,434,401</u>	<u>\$ 5,099,724</u>
REALIZED AND UNREALIZED GAIN (LOSS)			
Net realized gain (loss) on:			
Investments — unaffiliated issuers	10,827,216	(10,001,441)	(3,803,117)
Investments — affiliated issuers	(12,472)	8,586	(6,656)
Foreign currency transactions	—	(1,258,440)	—
Futures contracts	—	(3,637,039)	(2,825,132)
Net realized gain (loss)	<u>10,814,744</u>	<u>(14,888,334)</u>	<u>(6,634,905)</u>
Net change in unrealized appreciation/depreciation on:			
Investments — unaffiliated issuers**	37,645,038	(188,848,564)	(31,867,650)
Investments — affiliated issuers	5,806	98	3,445
Foreign currency translations	—	174,260	—
Futures contracts	—	88,094	318,540
Net change in unrealized appreciation/depreciation	<u>37,650,844</u>	<u>(188,586,112)</u>	<u>(31,545,665)</u>
NET REALIZED AND UNREALIZED GAIN (LOSS)	<u>48,465,588</u>	<u>(203,474,446)</u>	<u>(38,180,570)</u>
NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS	<u>\$61,057,944</u>	<u>\$(175,040,045)</u>	<u>\$(33,080,846)</u>
** Includes foreign deferred taxes	<u>\$ —</u>	<u>\$ 494,086</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	
	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Six Months Ended 6/30/20(b) (Unaudited)	Year Ended 12/31/19(b)	Six Months Ended(c) 6/30/20 (Unaudited)	Year Ended(c) 12/31/19
INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:						
Net investment income (loss)	\$ 12,592,356	\$ 29,256,716	\$ 28,434,401	\$ 70,661,931	\$ 5,099,724	\$ 11,790,880
Net realized gain (loss)	10,814,744	4,200,017	(14,888,334)	(39,501,109)	(6,634,905)	20,777,116
Net change in unrealized appreciation/depreciation	37,650,844	51,903,349	(188,586,112)	397,527,117	(31,545,665)	153,916,930
Net increase (decrease) in net assets resulting from operations	<u>61,057,944</u>	<u>85,360,082</u>	<u>(175,040,045)</u>	<u>428,687,939</u>	<u>(33,080,846)</u>	<u>186,484,926</u>
Distributions to shareholders	(11,691,780)	(31,375,273)	—	(74,874,677)	—	(33,388,501)
FROM BENEFICIAL INTEREST TRANSACTIONS:						
Proceeds from sale of shares sold	208,640,650	350,758,636	457,284,740	614,713,722	101,134,368	237,969,754
Reinvestment of distributions	11,691,780	31,375,273	—	74,874,677	—	33,388,500
Cost of shares redeemed	(250,864,549)	(249,299,011)	(146,054,901)	(853,701,487)	(102,970,599)	(303,985,012)
Net increase (decrease) in net assets from capital transactions	<u>(30,532,119)</u>	<u>132,834,898</u>	<u>311,229,839</u>	<u>(164,113,088)</u>	<u>(1,836,231)</u>	<u>(32,626,758)</u>
Contribution from Affiliate (Note 5)	439	—	—	—	—	—
Net increase (decrease) in net assets during the period	18,834,484	186,819,707	136,189,794	189,700,174	(34,917,077)	120,469,667
Net assets at beginning of period	1,033,578,497	846,758,790	2,097,298,902	1,907,598,728	749,202,072	628,732,405
NET ASSETS AT END OF PERIOD	<u>\$1,052,412,981</u>	<u>\$1,033,578,497</u>	<u>\$2,233,488,696</u>	<u>\$2,097,298,902</u>	<u>\$ 714,284,995</u>	<u>\$ 749,202,072</u>
SHARES OF BENEFICIAL INTEREST:						
Shares sold	1,970,469	3,487,235	5,494,891	6,094,026	496,421	980,977
Reinvestment of distributions	110,469	309,821	—	707,032	—	131,038
Shares redeemed	(2,402,042)	(2,442,349)	(1,652,258)	(8,265,719)	(457,586)	(1,218,755)
Net increase (decrease) from share transactions	<u>(321,104)</u>	<u>1,354,707</u>	<u>3,842,633</u>	<u>(1,464,661)</u>	<u>38,835</u>	<u>(106,740)</u>

- (a) After the close of trading on April 17, 2020, the State Street Aggregate Bond Index Portfolio underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) After the close of trading on April 17, 2020, State Street Global All Cap Equity ex-U.S. Index Portfolio underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (c) After the close of trading on April 17, 2020, the State Street Small/Mid Cap Equity Index Portfolio underwent a 1-for-20 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	Year Ended 12/31/15(a)
Net asset value, beginning of period	\$ 102.60	\$ 97.10	\$ 100.00	\$ 99.10	\$ 98.90	\$101.40
Income (loss) from investment operations:						
Net investment income (loss) (b)	1.31	2.80	2.60	2.30	2.30	2.00
Net realized and unrealized gain (loss)	5.20	5.70	(2.80)	1.00	0.10	(1.30)
Total from investment operations	6.51	8.50	(0.20)	3.30	2.40	0.70
Contribution from Affiliate.	0.00(c)	—	—	—	—	0.00(c)
Distributions to shareholders from:						
Net investment income	(1.24)	(3.00)	(2.70)	(2.40)	(2.10)	(1.90)
Net realized gains	—	—	—	—	(0.10)	(1.10)
Return of Capital	—	—	—	—	—	(0.20)
Total distributions	(1.24)	(3.00)	(2.70)	(2.40)	(2.20)	(3.20)
Net asset value, end of period	\$ 107.87	\$ 102.60	\$ 97.10	\$ 100.00	\$ 99.10	\$ 98.90
Total return (d)	6.48%(e)	8.69%	(0.12)%	3.38%	2.39%	0.65%(f)
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$1,052,413	\$1,033,578	\$846,759	\$687,541	\$249,906	\$83,842
Ratios to average net assets:						
Total expenses.	0.04%(g)	0.04%	0.04%	0.06%	0.14%	0.17%
Net expenses.	0.02%(g)	0.03%	0.03%	0.03%	0.01%	0.03%
Net investment income (loss)	2.50%(g)	2.76%	2.73%	2.31%	2.24%	2.00%
Portfolio turnover rate	10%(h)	69%	90%	99%	194%	62%(i)

- (a) After the close of trading on April 17, 2020, the State Street Aggregate Bond Index Portfolio underwent a 1-for-10 reverse sharesplit. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (c) Amount is less than \$0.005 per share.
- (d) 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.
- (e) If an Affiliate had not made a contribution during the year ended June 30, 2020, the total return would have remained 6.48%.
- (f) 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%.
- (g) Annualized.
- (h) Not annualized.
- (i) 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

	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	Year Ended 12/31/15(a)
Net asset value, beginning of period	\$ 106.60	\$ 90.20	\$ 108.10	\$ 87.30	\$ 84.50	\$ 91.70
Income (loss) from investment operations:						
Net investment income (loss) (b)	1.29	3.20	3.00	2.60	2.20	2.50
Net realized and unrealized gain (loss)	(12.92)	16.40	(18.20)	21.20	2.00	(7.90)
Total from investment operations	(11.63)	19.60	(15.20)	23.80	4.20	(5.40)
Voluntary contribution from Adviser.	—	—	—	—	—	0.00(c)
Distributions to shareholders from:						
Net investment income	—	(3.20)	(2.70)	(2.50)	(1.40)	(1.80)
Net realized gains	—	—	(0.00)(c)	(0.50)	—	—
Total distributions	—	(3.20)	(2.70)	(3.00)	(1.40)	(1.80)
Net asset value, end of period	\$ 94.97	\$ 106.60	\$ 90.20	\$ 108.10	\$ 87.30	\$ 84.50
Total return (d)	(10.91)%	21.70%	(13.99)%	27.20%	5.06%	(5.84)%(e)
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$2,233,489	\$2,097,299	\$1,907,599	\$1,655,261	\$552,700	\$117,461
Ratios to average net assets:						
Total expenses	0.07%(f)	0.06%	0.06%	0.06%	0.23%	0.48%
Net expenses	0.07%(f)	0.06%	0.06%	0.06%	0.08%	0.08%
Net investment income (loss)	2.80%(f)	3.19%	2.89%	2.59%	2.51%	2.73%
Portfolio turnover rate	1%(g)	28%	4%	2%	8%	3%

- (a) After the close of trading on April 17, 2020, the State Street Global All Cap Equity Index Portfolio underwent a 1-for-10 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.
- (b) Net investment income per share is calculated using the average shares method.
- (c) Amount is less than \$0.005 per share.
- (d) 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.
- (e) 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%.
- (f) Annualized.
- (g) Not annualized.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Six Months Ended 6/30/20(a) (Unaudited)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)	For the Period 08/12/15* - 12/31/15(a)
Net asset value, beginning of period	\$ 254.60	\$ 206.20	\$ 242.00	\$ 213.00	\$ 186.00	\$200.00
Income (loss) from investment operations:						
Net investment income (loss) (b)	1.64	3.60	3.80	3.40	3.00	1.20
Net realized and unrealized gain (loss)	(16.61)	54.20	(26.20)	35.20	27.60	(13.80)
Total from investment operations	(14.97)	57.80	(22.40)	38.60	30.60	(12.60)
Distributions to shareholders from:						
Net investment income	—	(3.40)	(3.80)	(3.00)	(1.80)	(1.20)
Net realized gains	—	(6.00)	(9.60)	(6.60)	(1.80)	(0.20)
Total distributions	—	(9.40)	(13.40)	(9.60)	(3.60)	(1.40)
Net asset value, end of period	\$ 239.63	\$ 254.60	\$ 206.20	\$ 242.00	\$ 213.00	\$186.00
Total return (c)	(5.88)%	27.98%	(9.07)%	18.20%	16.46%	6.30%
Ratios and Supplemental Data:						
Net assets, end of period (in 000s)	\$714,285	\$749,202	\$628,732	\$464,870	\$142,269	\$28,151
Ratios to average net assets:						
Total expenses	0.05%(d)	0.05%	0.05%	0.07%	0.22%	0.41%(d)
Net expenses	0.03%(d)	0.03%	0.03%	0.03%	0.03%	0.03%(d)
Net investment income (loss)	1.46%(d)	1.48%	1.52%	1.46%	1.55%	1.61%(d)
Portfolio turnover rate	21%(e)	51%	22%	21%	21%	8%(e)

* Commencement of operations.

(a) After the close of trading on April 17, 2020, the State Street Small/Mid Cap Equity Index Portfolio underwent a 1-for-20 reverse share split. The historical per share activity presented here has been retroactively adjusted to reflect this split. See Note 12.

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

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

(d) Annualized.

(e) Not annualized.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS
June 30, 2020 (Unaudited)

1. Organization

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

As of June 30, 2020, 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”):

Fund/Portfolio	Classes	Commencement of Operations	Diversification Classification
State Street Aggregate Bond Index Fund (the “Fund”)	ClassA	September19,2014	Diversified
	ClassI	September19,2014	Diversified
	ClassK	September19,2014	Diversified
State Street Global All Cap Equity ex-U.S. Index Fund (the “Fund”)	ClassA	September17,2014	Diversified
	ClassI	September17,2014	Diversified
	ClassK	September17,2014	Diversified
State Street Small/Mid Cap Equity Index Fund (the “Fund”)	ClassA	October16,2015	Diversified
	ClassI	October16,2015	Diversified
	ClassK	August12,2015	Diversified
State Street Aggregate Bond Index Portfolio (the “Portfolio”)		September19,2014	Diversified
State Street Global All Cap Equity ex-U.S. Index Portfolio (the “Portfolio”)		September17,2014	Diversified
State Street Small/Mid Cap Equity Index Portfolio (the “Portfolio”)		August12,2015	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.

Fund Name	Portfolio Name	Fund Ownership Interest in Portfolio at June 30, 2020
State Street Aggregate Bond Index Fund	State Street Aggregate Bond Index Portfolio	27.00%
State Street Global All Cap Equity ex- U.S. Index Fund	State Street Global All Cap Equity ex- U.S. Index Portfolio	18.44%
State Street Small/Mid Cap Equity Index Fund	State Street Small/Mid Cap Equity Index Portfolio	14.21%

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

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

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

2. Summary of Significant Accounting Policies

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2020 (Unaudited)

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

Security Valuation

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

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

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

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

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

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

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

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

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

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

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

The value of each Portfolio's investments according to the fair value hierarchy as of June 30, 2020 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.

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Foreign Currency Translation

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

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

Foreign Taxes

The Portfolios may be subject to foreign taxes (a portion of which may be reclaimable) on income, stock dividends, realized and unrealized capital gain on investments or certain foreign currency transactions. Foreign taxes are recorded in accordance with SSGA FM's understanding of the applicable foreign tax regulations and rates that exist in the foreign jurisdictions in which the Portfolios invest. These foreign taxes, if any, are paid by the Portfolios and are reflected in the Statements of Operations, if applicable. Foreign taxes payable or deferred as of June 30, 2020, if any, are disclosed in the Portfolios' Statements of Assets and Liabilities.

Distributions

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

Name	Frequency
State Street Aggregate Bond Index Fund	Monthly
State Street Global 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.

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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. Securities deposited, if any, are designated on the Portfolio's Schedule of Investments and cash deposited, if any, is shown as Cash at Broker on the Portfolio's Statement of Assets and Liabilities. Subsequent payments are made or received by the Portfolio 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 June 30, 2020, 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 June 30, 2020, 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	
	State Street Global All Cap Equity ex- U.S. Index Portfolio					
Futures Contracts	\$—	\$—	\$—	\$745,576	\$—	\$745,576

	Asset Derivatives					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
	State Street Small/Mid Cap Equity Index Portfolio					
Futures Contracts	\$—	\$—	\$—	\$550,351	\$—	\$550,351

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	Net Realized Gain (Loss)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Global All Cap Equity ex- U.S. Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$(3,637,038)	\$—	\$(3,637,038)

	Net Realized Gain (Loss)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Small/Mid Cap Equity Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$(2,825,132)	\$—	\$(2,825,132)

	Net Change in Unrealized Appreciation (Depreciation)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Global All Cap Equity ex- U.S. Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$88,094	\$—	\$88,094

	Net Change in Unrealized Appreciation (Depreciation)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Small/Mid Cap Equity Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$318,540	\$—	\$318,540

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:

	Annual Rate
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, 2021 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

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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, 2021 except with the approval of the Funds' Board.

SSGA FM is contractually obligated until April 30, 2021 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, 2021 except with the approval of the Fund's Board.

SSGA FM is contractually obligated until April 30, 2021 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, 2021, 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 June 30, 2020, 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.

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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.

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

In addition, cash collateral from lending activities is invested in the State Street Navigator Securities Lending 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

On January 15, 2020, State Street agreed to make a contribution of \$439 to the State Street Aggregate Bond Index Portfolio in connection with a portfolio accounting matter.

The Portfolios may invest in affiliated entities, including securities issued by State Street Corporation, affiliated funds, or entities deemed to be affiliates as a result of the Portfolios owning more than five percent of the entity's voting securities or outstanding shares. Amounts relating to these transactions during the period ended June 30, 2020 are disclosed in the Schedules of Investments.

Due to Custodian

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

6. Trustees' Fees

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

7. Investment Transactions

Purchases and sales of investments (excluding in-kind transactions, derivative contracts and short term investments) for the period ended June 30, 2020, were as follows:

	U.S. Government Obligations		Other Securities	
	Purchases	Sales	Purchases	Sales
State Street Aggregate Bond Index Portfolio	\$133,878,869	\$165,491,190	\$ 67,539,753	\$ 62,257,204
State Street Global All Cap Equity ex- U.S. Index Portfolio	—	—	374,893,954	26,791,047
State Street Small/Mid Cap Equity Index Portfolio	—	—	151,788,556	146,231,539

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

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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.

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.

As of June 30, 2020, gross unrealized appreciation and gross unrealized depreciation of investments and other financial instruments based on cost for federal income tax purposes were as follows:

	<u>Tax Cost</u>	<u>Gross Unrealized Appreciation</u>	<u>Gross Unrealized Depreciation</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
State Street Aggregate Bond Index Fund	\$ 268,605,116	\$ 15,529,283	\$ —	\$ 15,529,283
State Street Global All Cap Equity ex- U.S. Index Fund	439,455,513	—	27,623,466	(27,623,466)
State Street Small/Mid Cap Equity Index Fund	102,767,939	—	1,248,685	(1,248,685)
State Street Aggregate Bond Index Portfolio	1,036,811,491	70,227,179	877,499	69,349,680
State Street Global All Cap Equity ex- U.S. Index Portfolio	2,162,006,330	370,476,759	271,404,156	99,072,603
State Street Small/Mid Cap Equity Index Portfolio	688,676,987	133,834,834	75,533,264	58,301,570

9. Securities Lending

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

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

The market value of securities on loan as of June 30, 2020, 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

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

The following is a summary of each Portfolio's securities lending agreements and related cash and non-cash collateral received as of June 30, 2020:

Portfolio	Market Value of Securities on Loan	Cash Collateral Received	Non-Cash Collateral Received *	Total Collateral Received
State Street Aggregate Bond Index Portfolio	\$91,073,573	\$40,833,860	\$52,161,606	\$92,995,466
State Street Global All Cap Equity ex- U.S. Index Portfolio	49,045,874	28,553,493	23,195,139	51,748,632
State Street Small/Mid Cap Equity Index Portfolio	64,436,189	34,279,403	31,050,030	65,329,433

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged or securities loaned, and the remaining contractual maturity of those transactions as of June 30, 2020:

Portfolio	Securities Lending Transactions	Remaining Contractual Maturity of the Agreements As of June 30, 2020					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	\$16,614,140	\$—	\$—	\$—	\$16,614,140	\$16,614,140	
State Street Aggregate Bond Index Portfolio	Foreign Government Obligations	4,094,383	—	—	—	4,094,383	4,094,383	
State Street Aggregate Bond Index Portfolio	U.S. Government Agency Obligations	1,365,456	—	—	—	1,365,456	1,365,456	
State Street Aggregate Bond Index Portfolio	U.S. Treasury Obligations	18,759,881	—	—	—	18,759,881	18,759,881	
State Street Global All Cap Equity ex-U.S. Index Portfolio	Common Stocks	28,484,152	—	—	—	28,484,152	28,484,152	
State Street Global All Cap Equity ex-U.S. Index Portfolio	Rights	69,341	—	—	—	69,341	69,341	
State Street Small/Mid Cap Equity Index Portfolio	Common Stocks	34,279,394	—	—	—	34,279,394	34,279,394	
State Street Small/Mid Cap Equity Index Portfolio	Warrants	9	—	—	—	9	9	

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 June 30, 2020.

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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.

Credit Risk

A Portfolio may 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.

Market Risk

Each Portfolio's investments are subject to changes in general economic conditions, general market fluctuations and the risks inherent in investment in securities markets. Investment markets can be volatile and prices of investments can change substantially due to various factors including, but not limited to, economic growth or recession, changes in interest rates, changes in the actual or perceived creditworthiness of issuers, and general market liquidity. Each Portfolio is subject to the risk that geopolitical events will disrupt securities markets and adversely affect global economies and markets. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other public health issues, or other events could have a significant impact on a Fund and its investments.

An outbreak of a respiratory disease caused by a novel coronavirus (known as COVID-19) first detected in China in December 2019 has resulted in a global pandemic and major disruptions to economies and markets around the world, including the United States. Financial markets have experienced extreme volatility and severe losses, and trading in many instruments has been disrupted. Liquidity for many instruments has been greatly reduced for periods of time. Some interest rates are very low and in some cases yields are negative. Governments and central banks, including the Federal Reserve in the United States, have taken extraordinary and unprecedented actions to support local and global economies and the financial markets. The impact of these measures, and whether they will be effective to mitigate the economic and market disruption, will not be known for some time. In addition, the outbreak of COVID-19, and measures taken to mitigate its effects, could result in disruptions to the services provided to the Portfolio by its service providers.

12. Share Splits

The Board authorized a 1-for-10 reverse share split, 1-for-10 reverse share split, 1-for-20 reverse share split, 1-for-10 reverse share split, 1-for-10 reverse share split and 1-for-20 reverse share split for the State Street Aggregate Bond Index Fund, State Street Global Equity ex-U.S. Index Fund, State Street Small/Mid Cap Equity Index Fund, State Street Aggregate Bond Index Portfolio, State Street Global All Cap Equity ex-U.S. Index Portfolio and State Street Small/Mid Cap Equity Index Portfolio respectively, effective after the close of trading on April 17, 2020, for the shareholders of record on April 16, 2020. The impact of the reverse share splits was to decrease the number of shares outstanding, while increasing the NAV per share by the corresponding factors noted above, resulting in no effect to the net assets of the aforementioned Funds and Portfolios. The financial statements and financial highlights of the aforementioned Funds and Portfolios have been adjusted to reflect the reverse share splits.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2020 (Unaudited)

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
OTHER INFORMATION
June 30, 2020 (Unaudited)

Expense Example

As a shareholder of a Fund or Portfolio, you incur two types of costs: (1) transaction costs, including sales charges (loads), if applicable, on purchase payments, reinvested dividends, or other distributions and (2) ongoing costs, including advisory fees and to the extent applicable, distribution (12b-1) and/or service fees; and other Fund or Portfolio expenses. This example is intended to help you understand your ongoing costs (in dollars) of investing in the Fund or Portfolio and to compare these costs with the ongoing costs of investing in other mutual funds. It is based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period from January 1, 2020 to June 30, 2020.

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	0.48%	\$1,061.90	\$2.46(a)	\$1,022.50	\$2.41(a)
Class I	0.23	1,063.70	1.18(a)	1,023.70	1.16(a)
Class K	0.03	1,064.70	0.15(a)	1,024.70	0.15(a)
State Street Global All Cap Equity ex- U.S. Index Fund					
Class A	0.45	888.20	2.11(a)	1,022.60	2.26(a)
Class I	0.16	890.30	0.75(a)	1,024.10	0.81(a)
Class K	0.00(c)	891.00	0.00(a)	1,024.90	0.00(a)
State Street Small/Mid Cap Equity Index Fund					
Class A	0.50	938.70	2.41(a)	1,022.40	2.51(a)
Class I	0.25	940.00	1.21(a)	1,023.60	1.26(a)
Class K	0.05	941.10	0.24(a)	1,024.60	0.25(a)
State Street Aggregate Bond Index Portfolio	0.02	1,064.80	0.10(b)	1,024.80	0.10(b)
State Street Global All Cap Equity ex- U.S. Index Portfolio . . .	0.07	890.90	0.33(b)	1,024.50	0.35(b)
State Street Small/Mid Cap Equity Index Portfolio	0.03	941.20	0.14(b)	1,024.70	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 182, then divided by 366.
- (b) Expenses are equal to the Portfolio’s annualized net expense ratio multiplied by the average account value of the period, multiplied by 182, then divided by 366.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
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(c) Amount is less than 0.005%.

Proxy Voting Policies and Procedures and Records

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

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

Quarterly Portfolio Schedule

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. 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)
June 30, 2020 (Unaudited)

TRUSTEE CONSIDERATIONS IN APPROVING CONTINUATION OF INVESTMENT ADVISORY AGREEMENT¹

Overview of the Contract Review Process

Under the Investment Company Act of 1940, as amended (the “1940 Act”), an investment advisory agreement between a mutual fund and its investment adviser may continue in effect from year to year only if its continuance is approved at least annually by the fund’s board of trustees or its shareholders, and by a vote of a majority of those trustees who are not “interested persons” of the fund (commonly referred to as, the “Independent Trustees”) cast in person at a meeting called for the purpose of considering such approval.²

Consistent with these requirements, the Board of Trustees (the “Board”) of the State Street Institutional Investment Trust (the “Trust”), met telephonically on April 7, 2020 and May 13-14, 2020 (in reliance on the Order), including in executive sessions attended by the Independent Trustees, to consider a proposal to approve, with respect to the State Street Aggregate Bond Index Fund, State Street Global All Cap Equity ex-U.S. Index Fund, and State Street Small/Mid Cap Equity Index Fund (each, a “Fund” and collectively, the “Funds”) and the State Street Aggregate Bond Index Portfolio, State Street Global All Cap Equity ex-U.S. Index Portfolio and State Street Small/Mid Cap Equity Index Portfolio (each, a “Portfolio” and collectively, the “Portfolios”), the continuation of the investment advisory agreement (the “Advisory Agreement”) with SSGA Funds Management, Inc. (“SSGA FM” or the “Adviser”). Prior to voting on the proposal, the Independent Trustees, as well as the Trustees who are “interested persons” of the Adviser, reviewed information furnished by the Adviser and others reasonably necessary to permit the Board to evaluate the proposal fully. The Independent Trustees were separately represented by counsel who are independent of the Adviser in connection with their consideration of approval of the Advisory Agreement. Following the April 7, 2020 meeting, the Independent Trustees submitted questions and requests for additional information to management, and considered management’s responses thereto prior to and at the May 13-14, 2020 meeting. The Independent Trustees considered, among other things, the following:

Information about Performance, Expenses and Fees

- A report prepared by an independent third-party provider of investment company data, which includes for each Fund, each of which are feeder funds for which the Portfolios serve as the master funds in a master-feeder structure:

¹Over the course of many years overseeing the Funds, Portfolios and other investment companies, the Independent Trustees have identified numerous relevant issues, factors and concerns (“issues, factors and concerns”) that they consider each year in connection with the proposed continuation of the advisory agreements, the administration agreement, the distribution plans, the distribution agreement and various related-party service agreements (the “annual review process”). The statement of issues, factors and concerns and the related conclusions of the Independent Trustees may not change substantially from year to year. However, the information requested by, and provided to, the Independent Trustees with respect to the issues, factors and concerns and on which their conclusions are based is updated annually and, in some cases, may differ substantially from the previous year. The Independent Trustees schedule annually a separate in-person meeting that is dedicated to the annual review process (the “special meeting”). Due to the ongoing Coronavirus Disease 2019 (also known as “COVID-19”) pandemic, the special meeting for calendar year 2020 was held telephonically. At the special meeting and throughout the annual review process, the Independent Trustees take a fresh look at each of the issues, factors and concerns in light of the latest available information and each year present one or more sets of comments and questions to management with respect to specific issues, factors and concerns. Management responds to such comments and questions to the satisfaction of the Independent Trustees before the annual review process is completed and prior to the Independent Trustees voting on proposals to approve continuation of the agreements and plans.

² On March 25, 2020, as a result of health and safety measures put in place to combat the global COVID-19 pandemic, the Securities and Exchange Commission issued an exemptive order (the “Order”) pursuant to Sections 6(c) and 38(a) of the 1940 Act, that temporarily exempts registered investment management companies from the in person voting requirements under the 1940 Act, subject to certain requirements, including that votes taken pursuant to the Order are ratified at the next in-person meeting. The Board of the Trust determined that reliance on the Order was necessary or appropriate due to the circumstances related to current or potential effects of COVID-19 and therefore, the May 13-14, 2020 meeting was held telephonically in reliance on the Order.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
June 30, 2020 (Unaudited)

- o Comparisons of the Fund's performance over the past one-, three- and five-year periods ended December 31, 2019, as applicable, to the performance of an appropriate benchmark constructed by Broadridge Financial Solutions, Inc., the successor to Lipper, Inc. ("Broadridge"), for the Fund (the "Lipper Index") and/or a universe of other mutual funds with similar investment objectives and policies (the "Performance Group" and/or the "Performance Universe");
- o Comparisons of the Fund's expense ratio (with detail of component expenses) to the expense ratios of a group of comparable mutual funds selected by the independent third-party data provider (the "Expense Group" and/or "Expense Universe");
- o A chart showing the Fund's historical average net assets relative to its total expenses, management fees, and non-management expenses over the past four or five calendar years, as applicable; and
- o Comparisons of the Fund's contractual management fee to the contractual management fees of comparable mutual funds at different asset levels
- Comparative information concerning fees charged by the Adviser for managing institutional accounts using investment strategies and techniques similar to those used in managing the Funds; and
- Profitability analyses for (a) the Adviser with respect to each Fund and Portfolio and (b) affiliates of the Adviser that provide services to the Funds and Portfolios ("Affiliated Service Providers").

Information about Portfolio Management

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

Information about the Adviser

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

Other Relevant Information

- Information concerning the nature, extent, quality and cost of services provided to the Funds and Portfolios by SSGA FM in its capacity as the Funds' administrator (the "Administrator");

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
June 30, 2020 (Unaudited)

- Information concerning the nature, extent, quality and cost of various non-investment management services provided to the Funds and Portfolios by affiliates of the Adviser, including the custodian, sub-administrator, fund accountant and securities lending agent of the Funds and Portfolios, and transfer agent of the Portfolios, and the role of the Adviser in managing the Funds' and the Portfolios' relationship with these service providers;
- Copies of the Advisory Agreement and agreements with other service providers of the Funds;
- Responses to a letter from independent legal counsel to the Independent Trustees ("Independent Counsel"), reviewed prior to such date by Independent Counsel, requesting specific information from each of:
 - o SSGA FM, in its capacity as the Funds' and Portfolios' Adviser and Administrator, with respect to its operations relating to the Funds and Portfolios and its approximate profit margins from such operations for the calendar year ended December 31, 2019; and the relevant operations of other affiliated service providers to the Funds and Portfolios, together with their approximate profit margins from such relevant operations for the calendar year ended December 31, 2019;
 - o State Street Bank and Trust Company ("State Street"), the sub-administrator, custodian and securities lending agent for the Funds and Portfolios, and transfer agent for the Portfolios, with respect to its operations relating to the Funds and Portfolios; and
 - o State Street Global Advisors Funds Distributors, LLC, the principal underwriter and distributor of the shares of the Funds and Portfolios (the "Distributor"), with respect to its operations relating to the Funds and Portfolios, together with the Funds' related distribution plans and arrangements under Rule 12b-1 of the 1940 Act;
- Information from SSGA FM, State Street and the Distributor with respect to the Trust providing any material changes to the previous information supplied in response to the letter from Independent Counsel prior to the executive session of the Board on May 13-14, 2020;
- Materials provided by Broadridge, circulated to the Independent Trustees and to Independent Counsel, with respect to the Funds and Portfolios; and
- A summary of the foregoing materials prepared by Independent Counsel.

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

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

Results of the Process

Based on a consideration of the foregoing and such other information as deemed relevant, including the factors and conclusions described below, on May 14, 2020 the Board, including a majority of the Independent Trustees, voted to approve the continuation of the Advisory Agreement effective June 1, 2020, for an additional year with respect to the Funds and Portfolios.

Nature, Extent and Quality of Services

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
June 30, 2020 (Unaudited)

The Board considered the Adviser's management capabilities and investment process with respect to the types of investments held by each Fund and Portfolio, including the education, experience and number of investment professionals and other personnel who provide portfolio management, investment research, and similar services to the Fund and Portfolio. The Board evaluated, where relevant, the abilities and experience of such investment personnel in analyzing particular markets, industries and specific issuers of securities in these markets and industries. The Board also considered the substantial expertise of the Adviser in developing and applying proprietary quantitative models for the Funds. With respect to those Funds that invest primarily in fixed-income securities, the Board considered the extensive experience and resources committed by the Adviser to the evaluation of a portfolio's quality distribution and sector and interest rate exposure. The Board considered the extensive experience and resources committed by the Adviser to risk management, including with respect to investment risk, liquidity risk, operational risk, counterparty risk and model risk. Further, the Board considered material enhancements made to the risk management processes and systems over the past year. The Trustees also considered the significant risks assumed by the Adviser in connection with the services provided to the Funds and Portfolios, including reputational and entrepreneurial risks. The Board also took into account the compensation paid to recruit and retain investment personnel, and the time and attention devoted to the Funds by senior management, as well as the Adviser's succession planning process.

The Board had previously reviewed the compliance programs of SSGA FM and various affiliated service providers. Among other things, the Board considered compliance and reporting matters relating to personal trading by investment personnel, selective disclosure of portfolio holdings, late trading, frequent trading, portfolio valuation, business continuity, the allocation of investment opportunities and the voting of proxies. The Board also considered the role of the Adviser in overseeing each Fund's and Portfolio's securities lending activities. The Board also considered the performance of certain portions of the business continuity plan which have been invoked in response to the COVID-19 pandemic.

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

Fund Performance

The Board considered each Portfolio's performance by evaluating the performance of the corresponding feeder fund. The Board compared each Fund's investment performance to the performance of an appropriate benchmark and universe of comparable mutual funds for various time periods ended December 31, 2019. For purposes of these comparisons the Independent Trustees relied extensively on the Performance Group, Performance Universe and Lipper Index and the analyses of the related data provided by Broadridge. Among other information, the Board considered the following performance information in its evaluation of each Fund and Portfolio:

State Street Aggregate Bond Index Fund and State Street Aggregate Bond Index Portfolio. The Board considered that the Fund's performance was below the median of its Performance Universe and its Lipper Index for the 1-, 3- and 5-year periods. The Board also considered that the Fund's performance was above the median of its Performance Group for the 1- and 5-year periods and equal to the median of its Performance Group for the 3-year period. The Board took into account management's discussion of the Fund's performance.

State Street Global All Cap Equity ex-U.S. Index Fund and State Street Global All Cap Equity ex-U.S. Index Portfolio. The Board considered that the Fund's performance was below the median of its Performance Group for the 1-year period and above the median of its Performance Group for the 3- and 5-year periods. The Board also considered that the Fund's performance was above the median of its Performance Universe for the 1-, 3- and 5-year periods. The Board also considered that the Fund's performance was above its Lipper Index for the 1- and 3-year periods and below its Lipper Index for the 5-year period. The Board took into account management's discussion of the Fund's performance.

State Street Small/Mid Cap Equity Index Fund and State Street Small/Mid Cap Equity Index Portfolio. The Board considered that the Fund's performance was below the median of its Performance Universe and its Lipper Index for the 1- and 3-year periods. The Board took into account management's discussion of the Fund's performance.

On the basis of the foregoing and other relevant information, the Board concluded that the performance of each Fund and Portfolio is satisfactory.

Management Fees and Expenses

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
June 30, 2020 (Unaudited)

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

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

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

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

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

Profitability

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

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

Economies of Scale

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
June 30, 2020 (Unaudited)

Conclusions

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

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

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Trustees

John R. Costantino
Michael F. Holland
Michael A. Jessee
Ellen M. Needham
Donna M. Rapaccioli
Patrick J. Riley
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. Please read the prospectus carefully before you invest.