

Annual Report

December 31, 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

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.ssga.com. Please read the prospectus carefully before you invest.

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

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

For the 12-month period ended December 31, 2020 (the "Reporting Period"), the total return for the Fund's Class K Shares was 7.79%, and the Index was 7.51%. The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. Sampling differences and premia from the corporate new issue market contributed to the difference between the Fund's performance and that of the Index. The tracking error of the Fund relative to the Index was within expectations.

Policy action, the exogenous shock of COVID-19, and the strong risk rally after Q1 2020 were the primary drivers of Fund performance during the Reporting Period. COVID-19 created volatility and uncertainty in the markets as the global economic outlook shifted from the modest above-trend growth anticipated at the beginning of the Calendar Year to severe economic recession. All fixed income asset classes were negatively impacted as investor risk-off sentiment shifted allocations out of spread sectors and even impacted "safe haven" Treasuries and Government securities. We saw option adjusted spreads across sectors increase to historical wides and combined with increased costs of trading in an illiquid market, the volatile environment hurt performance.

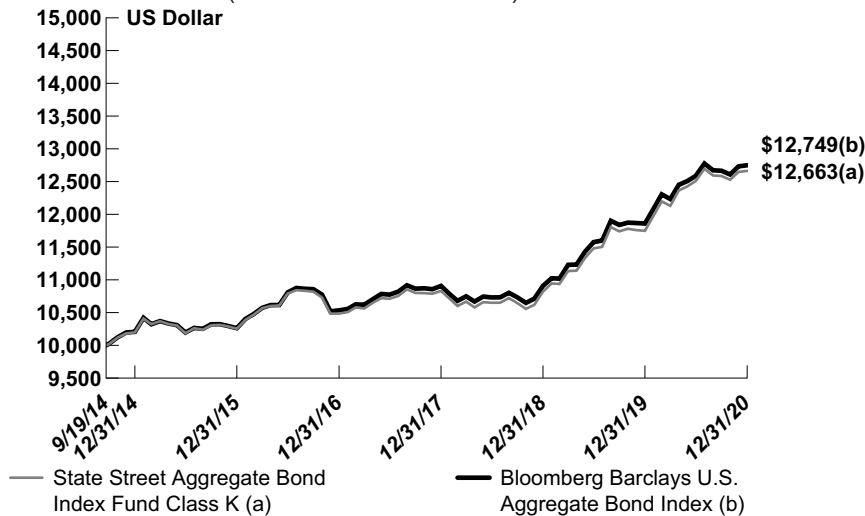
The Fund's performance recovered starting in Q2 2020 and extending to the remainder of the year as sector spreads retraced their wides on the back of substantial fiscal and monetary policy support. The FOMC's multiple rate cuts to a zero lower bound led to reduced borrowing costs, resulting in a record year for corporate new issues, with total investment grade corporate issuance reaching \$1.85 trillion, a 57% increase from the prior year.

The Fund did not invest in derivatives during the Reporting Period.

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

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

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



Line graph is based on cumulative total return.

Performance as of December 31, 2020

	Total Return One Year Ended December 31, 2020	Average Annual Total Return Five Years Ended December 31, 2020	Total Return Inception Date* to December 31, 2020
State Street Aggregate Bond Index Fund Class A	7.25%	3.94%	3.48%
State Street Aggregate Bond Index Fund Class I	7.57%	4.27%	3.77%
State Street Aggregate Bond Index Fund Class K	7.79%	4.31%	3.83%
Bloomberg Barclays U.S. Aggregate Index(1)	7.51%	4.44%	3.94%

* Inception date is September 19, 2014.

(1) The Bloomberg Barclays U.S. Aggregate Bond Index provides a measure of the performance of the U.S. dollar denominated investment grade bond market, which includes investment grade (must be Baa3/BBB- or higher using the middle rating of Moody's Investor Service, Inc., Standard & Poor's, and Fitch Inc.) government bonds, investment grade corporate bonds, mortgage pass through securities, commercial mortgage backed securities and asset backed securities that are publicly for sale in the United States. The securities in the Bloomberg Barclays U.S. Aggregate Bond Index must have at least 1 year remaining to maturity and must have \$300 million or more of outstanding face value. Asset backed securities must have a minimum deal size of \$500 million and a minimum tranche size of \$25 million. For commercial mortgage backed securities, the original aggregate transaction must have a minimum deal size of \$500 million, and a minimum tranche size of \$25 million; the aggregate outstanding transaction sizes must be at least \$300 million to remain in the index. In addition, the securities must be U.S. dollar denominated, fixed rate, non convertible, and taxable. Certain types of securities, such as flower bonds, TINs, and state and local government series bonds are excluded from the Bloomberg Barclays U.S. Aggregate Bond Index. Also excluded from the Bloomberg Barclays U.S. Aggregate Bond Index are structured notes with embedded swaps or other special features, private placements, floating rate securities and Eurobonds. The Bloomberg Barclays U.S. Aggregate Bond Index is market capitalization weighted and the securities in the Index are updated on the last business day of each month.

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

See accompanying notes to financial statements.

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

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

For the 12-month period ended December 31, 2020 (the "Reporting Period"), the total return for the Fund's Class K was 11.08%, and the Index was 11.12%. The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. Fees and expenses, cash drag, as-of cash flows, cumulative effect of security misweights contributed to the difference between the Fund's performance and that of the Index.

After one of the worst quarterly performances in the first quarter of 2020 driven by the COVID-19 pandemic when the Index dropped 24.1%, the global equity markets rallied in 2020 on the gradual reopening of the global economy, aided by unprecedented monetary and fiscal policy interventions around the globe, boosted by the successful development of vaccines and treatments for the virus, and despite a second wave of the pandemic with a more contagious strain of the virus. The MSCI US index was up 21.3%, MSCI World ex US was up 7.6%, and MSCI Emerging Markets was up 18.3% last year. Small cap companies included in the Index boosted index performance as small cap companies outperformed large and mid-cap companies for the Reporting Period. Information Technology, Consumer Discretionary and Health Care were the strongest contributing sectors to the Fund's performance as need for technology increased exponentially amid worldwide lockdowns, as consumers turned to on-line shopping, and as need for patient care and treatments became crucial.

On a country level China, Japan and Korea were the strongest contributors to the Fund's performance. UK, Brazil and Spain had negative returns and were the main detractors from the Fund's performance.

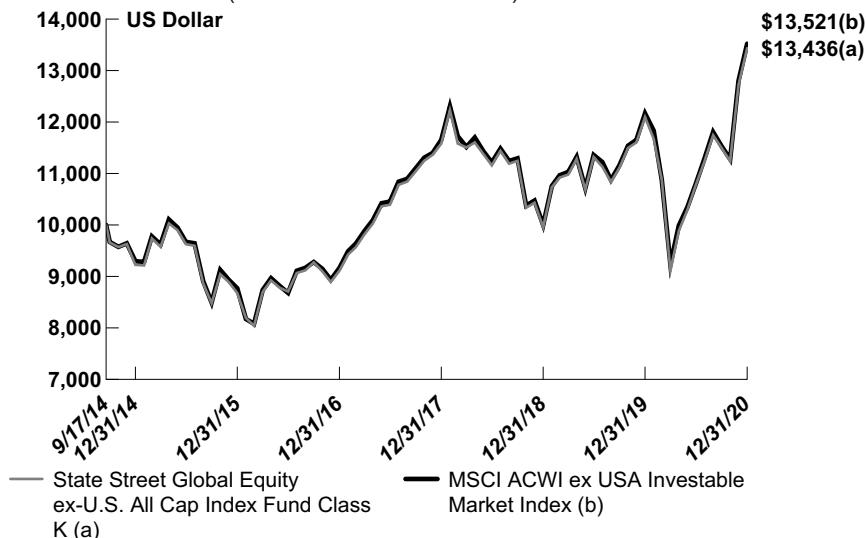
The Fund used index futures contracts in order to obtain equity exposure for cash and dividend receivable balances during the Reporting Period. The Fund's use of futures contract helped the Fund track the Index and did not contribute material tracking to the Fund performance relative to the Index.

On an individual security level, the top positive contributors to the Fund's performance during the Reporting Period were Shopify, Inc. Class A, Tencent Holdings Ltd., and Taiwan Semiconductor Manufacturing Co., Ltd.. The top negative contributors to the Fund's performance during the Reporting Period were BP PLC., HSBC Holdings PLC, and Royal Dutch Shell PLC Class B.

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

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

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



Performance as of December 31, 2020

	Total Return One Year Ended December 31, 2020	Average Annual Total Return Five Years Ended December 31, 2020	Total Return Inception Date* to December 31, 2020
State Street Global All Cap Equity ex- U.S. Index Fund Class A	10.47%	8.72%	4.42%
State Street Global All Cap Equity ex- U.S. Index Fund Class I	10.91%	9.01%	4.70%
State Street Global All Cap Equity ex- U.S. Index Fund Class K	11.08%	9.14%	4.81%
MSCI ACWI ex USA Investable Market Index(1), (2)	11.12%	9.05%	4.91%

* Inception date is September 17, 2014.

- (1) The MSCI ACWI ex USA Investable Market Index is a free float-adjusted market capitalization index that is designed to measure the combined equity market performance of securities, across all market capitalizations, in developed and emerging market countries excluding the United States. All listed equity securities and listed securities that exhibit characteristics of equity securities, except mutual funds, ETFs, equity derivatives, limited partnerships and most investment trusts, are eligible for inclusion. Countries covered in the Index have historically included, among others, Argentina, Australia, Austria, Belgium, Brazil, Canada, Chile, China, Colombia, Czech Republic, Denmark, Egypt, Finland, France, Germany, Greece, Hong Kong, Hungary, India, Indonesia, Ireland, Israel, Italy, Japan, Malaysia, Mexico, the Netherlands, New Zealand, Norway, Pakistan, Peru, Philippines, Poland, Portugal, Qatar, Russia, Saudi Arabia, Singapore, South Africa, South Korea, Spain, Sweden, Switzerland, Taiwan, Thailand, Turkey, United Arab Emirates and the United Kingdom.
- (2) Returns shown are reflective of the MSCI ACWI ex USA Investable Market Index for periods beginning on October 9, 2019 and the MSCI ACWI ex USA Index for periods prior to October 9, 2019.

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

See accompanying notes to financial statements.

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

The State Street Small/Mid Cap Equity Index Fund (the "Fund") normally invests substantially all of its investable assets in the State Street Small/Mid Cap Equity Index Portfolio (the Portfolio). As a result, this Fund invests indirectly through the Portfolio. The Fund's benchmark is the Russell Small Cap Completeness Index (the "Index").

For the 12-month period ended December 31, 2020 (the "Reporting Period"), the total return for the Fund's Class K was 32.44%, and the Index was 32.88%. The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. The expenses of managing the Fund, managing cash inflows to and outflows from the Fund, futures, and small security mis weights contributed to the difference between the Fund's performance and that of the Index

Despite the negative impacts of the Coronavirus Disease on the economy during the year, the Fund and Index performed well driven by accommodative monetary policy, supportive fiscal stimulus, and the strong performance of Tesla stock.

Little in the way of diagnostics are needed to ascertain the source of the havoc that was wreaked upon capital markets during the first quarter of 2020. The spread of the Coronavirus Disease 2019 (COVID-19) served as the proximate source, but it was the treatment in the form of social distancing, temporary lock-downs and quarantines and other mobility restrictions that inflicted significant harm to the global economy and financial markets. The magnitude of the damage has been staggering, with miasmic milestones turning up in every corner of financial markets. The Russell Small Cap Completeness ended Q1 down -27.9%

The global economy suffered from an unprecedented shock in March and April driven by government-imposed lockdowns to contain the spread of the COVID-19 pandemic. Policy makers responded with massive, broad-based fiscal and monetary stimulus to support affected workers and businesses in record time. Economic data in May indicated that the stimulus support and re-opening plans were working, and the economic recovery had begun. The Russell Small Cap Completeness Index gained 30.7% during the second quarter of 2020.

Led by the United States, economic growth rebounded strongly across the globe in the third quarter amid relaxation in COVID-19-related lockdowns, fiscal and monetary policy support and pent up demand release. Though infection rates were re-surfing in some developed economies, the worst seemed to be behind as key vaccine trials continued to make quick progress. The Index gained 10.7% during the third quarter bringing the index into positive territory for the year.

In the US, election results contributed to the Index where it gained 27.3% during the fourth quarter. Markets reacted positively to reduced chances of tax hikes and tighter regulation for technology and health care sectors. The last days of the year brought long-awaited relief for pandemic-stricken companies and households. US lawmakers finally agreed on a pandemic relief plan that will extend many of the provisions under the Coronavirus Aid, Relief and Economic Security Act, including renewing direct payments to households and more generous unemployment benefits. The Fed also explicitly committed to purchasing at least US\$80 billion worth of Treasuries and agency MBS every month until substantial progress was deemed to be made toward its inflation and employment goals.

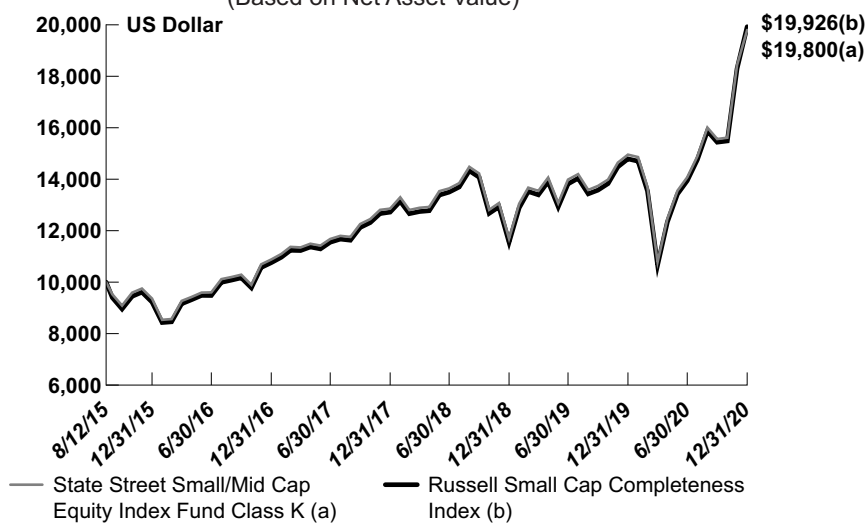
The Fund used futures in order to expose cash and dividends to the market during the Reporting Period. The Fund's use of futures detracted from Fund performance relative to the Index.

On an individual security level, the top positive contributors to the Fund's performance during the Reporting Period were Square, Inc. Class A, Twilio, Inc. Class A, and Tesla Inc. The top negative contributors to the Fund's performance during the Reporting Period were Spirit AeroSystems Holdings, Inc. Class A, New Residential Investment Corp., and Arch Capital Group Ltd..

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

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



Line graph is based on cumulative total return.

Performance as of December 31, 2020

	Total Return One Year Ended December 31, 2020	Average Annual Total Return Five Years Ended December 31, 2020	Total Return Inception Date* to December 31, 2020
State Street Small/Mid Cap Equity Index Fund Class A	31.79%	15.72%	14.64%
State Street Small/Mid Cap Equity Index Fund Class I	32.15%	16.03%	14.94%
State Street Small/Mid Cap Equity Index Fund Class K	32.44%	16.16%	13.51%
Russell Small Cap Completeness Index(1)	32.88%	16.33%	13.65%

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

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

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

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF ASSETS AND LIABILITIES
December 31, 2020

	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*	\$382,085,916	\$805,074,078	\$250,346,479
Cash	404,855	—	302,083
Receivable for investments sold	—	440,686	—
Receivable for fund shares sold	590,907	410,533	1,401,817
Receivable from Adviser	16,431	114,756	15,151
Prepaid expenses and other assets	495	746	186
TOTAL ASSETS	<u>383,098,604</u>	<u>806,040,799</u>	<u>252,065,716</u>
LIABILITIES			
Due to custodian	—	80,012	—
Payable for investments purchased	1,218,662	—	1,030,077
Payable for fund shares repurchased	173,961	657,647	969,414
Advisory fee payable	7,650	39,786	5,313
Custodian fees payable	6,365	6,369	6,366
Administration fees payable	15,300	33,156	8,855
Distribution fees payable	2,255	1,910	5,288
Transfer agent fees payable	24,614	10,509	3,482
Sub-transfer agent fee payable	37,894	6,267	30,010
Registration and filing fees payable	13,318	12,976	831
Professional fees payable	26,467	25,845	26,438
Printing and postage fees payable	3,766	5,368	2,479
Accrued expenses and other liabilities	580	303,114	220
TOTAL LIABILITIES	<u>1,530,832</u>	<u>1,182,959</u>	<u>2,088,773</u>
NET ASSETS	<u>\$381,567,772</u>	<u>\$804,857,840</u>	<u>\$249,976,943</u>
NET ASSETS CONSIST OF:			
Paid-in Capital	\$367,024,694	\$708,893,061	\$207,461,135
Total distributable earnings (loss)	14,543,078	95,964,779	42,515,808
NET ASSETS	<u>\$381,567,772</u>	<u>\$804,857,840</u>	<u>\$249,976,943</u>
Class A			
Net Assets	\$ 11,200,372	\$ 9,413,056	\$ 25,877,186
Shares Outstanding	106,133	87,965	78,272
Net asset value, offering and redemption price per share	<u>\$ 105.53</u>	<u>\$ 107.01</u>	<u>\$ 330.61</u>
Maximum sales charge	3.75%	5.25%	5.25%
Maximum offering price per share	<u>\$ 109.64</u>	<u>\$ 112.94</u>	<u>\$ 348.93</u>
Class I			
Net Assets	\$ 8,073,204	\$ 418,581	\$ 7,399,562
Shares Outstanding	76,722	3,908	22,378
Net asset value, offering and redemption price per share	<u>\$ 105.23</u>	<u>\$ 107.12(a)</u>	<u>\$ 330.66</u>
Class K			
Net Assets	\$362,294,196	\$795,026,203	\$216,700,195
Shares Outstanding	3,443,812	7,413,852	655,257
Net asset value, offering and redemption price per share	<u>\$ 105.20</u>	<u>\$ 107.24</u>	<u>\$ 330.71</u>
COST OF INVESTMENTS:			
*Investment in corresponding affiliated Portfolio, at cost	\$369,863,834	\$708,740,733	\$211,094,764

(a) Due to small class size; calculation of net asset value (total net assets/shares outstanding) will not agree to net asset value shown.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF OPERATIONS
For the Year Ended December 31, 2020

	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	\$ 7,245,276	\$13,400,642	\$ 3,068,741
EXPENSES			
Advisory fee	72,513	297,552	34,601
Administration fees	145,027	247,960	57,668
Sub-transfer agent fee			
Class A	28,908	13,806	38,559
Class I	15,905	670	11,915
Distribution fees			
Class A	36,137	17,258	48,198
Custodian fees	38,179	38,450	38,458
Trustees' fees and expenses	20,999	20,999	20,999
Transfer agent fees	228,527	112,623	36,277
Registration and filing fees	66,548	71,961	54,179
Professional fees and expenses	25,020	25,041	24,420
Printing and postage fees	13,648	13,738	9,224
Insurance expense	969	1,586	410
Miscellaneous expenses	2,882	428,290	2,276
TOTAL EXPENSES	<u>695,262</u>	<u>1,289,934</u>	<u>377,184</u>
Expenses waived/reimbursed by the Adviser	(541,799)	(1,201,170)	(226,611)
NET EXPENSES	<u>153,463</u>	<u>88,764</u>	<u>150,573</u>
NET INVESTMENT INCOME (LOSS)	<u>\$ 7,091,813</u>	<u>\$13,311,878</u>	<u>\$ 2,918,168</u>
REALIZED AND UNREALIZED GAIN (LOSS)			
Net realized gain (loss) on:			
Investment in corresponding affiliated Portfolio	3,805,760	1,541,239	(2,048,071)
Capital gain distributions from corresponding affiliated Portfolio	2,045,668	—	3,988,884
Net realized gain (loss)	<u>5,851,428</u>	<u>1,541,239</u>	<u>1,940,813</u>
Net change in unrealized appreciation/depreciation on:			
Investment in corresponding affiliated Portfolio	7,105,030	80,189,735	36,530,670
NET REALIZED AND UNREALIZED GAIN (LOSS)	<u>12,956,458</u>	<u>81,730,974</u>	<u>38,471,483</u>
NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS	<u>\$20,048,271</u>	<u>\$95,042,852</u>	<u>\$41,389,651</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF CHANGES IN NET ASSETS

	State Street Aggregate Bond Index Fund		State Street Global All Cap Equity ex- U.S. Index Fund		State Street Small/Mid Cap Equity Index Fund	
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/20(b)	Year Ended 12/31/19(b)	Year Ended 12/31/20(c)	Year Ended 12/31/19(c)
INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:						
Net investment income (loss)	\$ 7,091,813	\$ 5,536,621	\$ 13,311,878	\$ 12,325,409	\$ 2,918,168	\$ 1,683,053
Net realized gain (loss)	5,851,428	90,763	1,541,239	7,849,558	1,940,813	3,691,103
Net change in unrealized appreciation/depreciation	7,105,030	8,264,351	80,189,735	55,075,154	36,530,670	12,029,745
Net increase (decrease) in net assets resulting from operations	<u>20,048,271</u>	<u>13,891,735</u>	<u>95,042,852</u>	<u>75,250,121</u>	<u>41,389,651</u>	<u>17,403,901</u>
DISTRIBUTIONS TO SHAREHOLDERS:						
Class A	(376,387)	(122,467)	(118,663)	(295,877)	(255,924)	(1,084,071)
Class I	(239,504)	(278,785)	(6,455)	(33,133)	(91,947)	(337,036)
Class K	(9,329,360)	(5,103,124)	(13,440,767)	(19,410,272)	(3,125,619)	(4,269,044)
Total distributions to shareholders	<u>(9,945,251)</u>	<u>(5,504,376)</u>	<u>(13,565,885)</u>	<u>(19,739,282)</u>	<u>(3,473,490)</u>	<u>(5,690,151)</u>
FROM BENEFICIAL INTEREST TRANSACTIONS:						
Class A						
Proceeds from sale of shares sold . .	11,684,206	19,325,795	3,031,290	3,514,321	6,208,805	15,166,292
Reinvestment of distributions	368,911	120,008	118,658	295,877	255,333	1,078,801
Cost of shares redeemed	(20,967,724)	(1,270,756)	(1,641,250)	(967,350)	(7,879,861)	(5,644,151)
Net increase (decrease) from capital share transactions	<u>(8,914,607)</u>	<u>18,175,047</u>	<u>1,508,698</u>	<u>2,842,848</u>	<u>(1,415,723)</u>	<u>10,600,942</u>
Class I						
Proceeds from sale of shares sold . .	2,323,532	652,191	180,901	199,110	1,136,933	1,143,157
Reinvestment of distributions	13,681	79,075	6,455	33,133	91,947	337,036
Cost of shares redeemed	(1,868,214)	(4,693,496)	(451,774)	(229,932)	(1,563,862)	(1,258,349)
Net increase (decrease) from capital share transactions	<u>468,999</u>	<u>(3,962,230)</u>	<u>(264,418)</u>	<u>2,311</u>	<u>(334,982)</u>	<u>221,844</u>
Class K						
Proceeds from sale of shares sold . .	224,103,569	109,961,561	375,663,145	164,108,478	125,769,004	53,522,034
Reinvestment of distributions	9,328,326	5,100,827	13,024,795	19,257,505	3,107,246	4,221,079
Cost of shares redeemed	(90,609,127)	(40,110,624)	(97,810,660)	(247,782,361)	(21,298,146)	(26,552,849)
Net increase (decrease) from capital share transactions	<u>142,822,768</u>	<u>74,951,764</u>	<u>290,877,280</u>	<u>(64,416,378)</u>	<u>107,578,104</u>	<u>31,190,264</u>
Net increase (decrease) in net assets from beneficial interest transactions	<u>134,377,160</u>	<u>89,164,581</u>	<u>292,121,560</u>	<u>(61,571,219)</u>	<u>105,827,399</u>	<u>42,013,050</u>
Net increase (decrease) in net assets during the period	144,480,180	97,551,940	373,598,527	(6,060,380)	143,743,560	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 . .	<u>\$381,567,772</u>	<u>\$237,087,592</u>	<u>\$804,857,840</u>	<u>\$ 431,259,313</u>	<u>\$249,976,943</u>	<u>\$106,233,383</u>
SHARES OF BENEFICIAL INTEREST:						
Class A						
Shares sold	111,233	191,242	32,665	37,215	24,561	61,399
Reinvestment of distributions	3,511	1,190	1,111	3,010	777	4,250
Shares redeemed	(199,831)	(12,949)	(18,284)	(10,307)	(34,042)	(22,953)
Net increase (decrease) from share transactions	<u>(85,087)</u>	<u>179,483</u>	<u>15,492</u>	<u>29,918</u>	<u>(8,704)</u>	<u>42,696</u>
Class I						
Shares sold	22,114	6,645	1,912	2,113	4,431	4,745
Reinvestment of distributions	130	801	61	337	280	1,328
Shares redeemed	(17,675)	(46,211)	(5,594)	(2,424)	(7,244)	(5,209)
Net increase (decrease) from share transactions	<u>4,569</u>	<u>(38,765)</u>	<u>(3,621)</u>	<u>26</u>	<u>(2,533)</u>	<u>864</u>

See accompanying notes to financial statements.

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

	State Street Aggregate Bond Index Fund		State Street Global All Cap Equity ex- U.S. Index Fund		State Street Small/Mid Cap Equity Index Fund	
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/20(b)	Year Ended 12/31/19(b)	Year Ended 12/31/20(c)	Year Ended 12/31/19(c)
Class K						
Shares sold	2,129,056	1,097,746	4,024,381	1,684,347	424,709	214,683
Reinvestment of distributions	88,818	51,067	121,727	195,508	9,452	16,631
Shares redeemed	(861,992)	(399,561)	(1,043,008)	(2,681,531)	(86,179)	(106,327)
Net increase (decrease) from share transactions.	<u>1,355,882</u>	<u>749,252</u>	<u>3,103,100</u>	<u>(801,676)</u>	<u>347,982</u>	<u>124,987</u>

- (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				
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$101.10	\$ 95.50	\$98.20	\$97.50	\$97.50
Income (loss) from investment operations:					
Net investment income (loss) (b)	2.18	3.40	2.60	2.10	1.60
Net realized and unrealized gain (loss)	5.10	4.40	(3.00)	0.80	0.30
Total from investment operations	7.28	7.80	(0.40)	2.90	1.90
Distributions to shareholders from:					
Net investment income	(2.06)	(2.20)	(2.30)	(2.10)	(1.80)
Net realized gains	(0.79)	—	—	(0.10)	(0.10)
Total distributions	(2.85)	(2.20)	(2.30)	(2.20)	(1.90)
Net asset value, end of period	\$105.53	\$101.10	\$95.50	\$98.20	\$97.50
Total return (c)	7.25%	8.27%	(0.39)%	2.93%	1.91%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$11,200	\$19,325	\$1,121	\$ 340	\$ 211
Ratios to Average Net Assets:					
Total expenses (d)	0.66%	0.68%	0.55%	0.58%	0.67%
Net expenses (d)	0.48%	0.48%	0.31%	0.40%	0.40%
Net investment income (loss)	2.08%	3.45%	2.74%	2.11%	1.65%
Portfolio turnover rate (e)	37%	69%	90%	99%	194%

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

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX FUND
FINANCIAL HIGHLIGHTS (continued)
Selected data for a share outstanding throughout each period

	Class I				
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$100.80	\$ 95.50	\$ 98.40	\$ 97.60	\$ 97.40
Income (loss) from investment operations:					
Net investment income (loss) (b)	2.38	2.70	2.70	2.30	1.80
Net realized and unrealized gain (loss)	5.20	5.40	(2.90)	0.90	0.60
Total from investment operations	7.58	8.10	(0.20)	3.20	2.40
Distributions to shareholders from:					
Net investment income	(2.36)	(2.80)	(2.70)	(2.30)	(2.10)
Net realized gains	(0.79)	—	—	(0.10)	(0.10)
Total distributions	(3.15)	(2.80)	(2.70)	(2.40)	(2.20)
Net asset value, end of period	\$105.23	\$100.80	\$ 95.50	\$ 98.40	\$ 97.60
Total return (c)	7.57%	8.55%	(0.20)%	3.29%	2.37%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$ 8,073	\$ 7,273	\$10,598	\$10,807	\$12,370
Ratios to Average Net Assets:					
Total expenses (d)	0.41%	0.32%	0.27%	0.26%	0.33%
Net expenses (d)	0.23%	0.12%	0.04%	0.08%	0.06%
Net investment income (loss)	2.27%	2.73%	2.78%	2.30%	1.83%
Portfolio turnover rate (e)	37%	69%	90%	99%	194%

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX FUND
FINANCIAL HIGHLIGHTS (continued)
Selected data for a share outstanding throughout each period

	Class K				
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$ 100.80	\$ 95.50	\$ 98.30	\$ 97.50	\$ 97.40
Income (loss) from investment operations:					
Net investment income (loss) (b)	2.59	2.90	2.70	2.30	2.00
Net realized and unrealized gain (loss)	5.20	5.20	(2.80)	0.90	0.30
Total from investment operations	7.79	8.10	(0.10)	3.20	2.30
Distributions to shareholders from:					
Net investment income	(2.60)	(2.80)	(2.70)	(2.30)	(2.10)
Net realized gains	(0.79)	—	—	(0.10)	(0.10)
Total distributions	(3.39)	(2.80)	(2.70)	(2.40)	(2.20)
Net asset value, end of period	\$ 105.20	\$ 100.80	\$ 95.50	\$ 98.30	\$ 97.50
Total return (c)	7.79%	8.57%	(0.10)%	3.30%	2.27%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$362,294	\$210,489	\$127,817	\$97,318	\$76,429
Ratios to Average Net Assets:					
Total expenses (d)	0.21%	0.23%	0.27%	0.26%	0.33%
Net expenses (d)	0.03%	0.03%	0.04%	0.08%	0.06%
Net investment income (loss)	2.47%	2.94%	2.83%	2.37%	1.98%
Portfolio turnover rate (e)	37%	69%	90%	99%	194%

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

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Class A				
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$ 98.00	\$84.60	\$106.70	\$ 87.40	\$84.50
Income (loss) from investment operations:					
Net investment income (loss) (b)	1.63	3.20	3.60	0.80	3.10
Net realized and unrealized gain (loss).	8.74	14.50	(19.00)	22.50	0.90
Total from investment operations	10.37	17.70	(15.40)	23.30	4.00
Distributions to shareholders from:					
Net investment income.	(1.34)	(2.50)	(2.30)	(2.60)	(1.10)
Net realized gains	(0.02)	(1.80)	(4.40)	(1.40)	—
Total distributions	(1.36)	(4.30)	(6.70)	(4.00)	(1.10)
Net asset value, end of period.	\$107.01	\$98.00	\$ 84.60	\$106.70	\$87.40
Total return (c)	10.47%	21.01%	(14.38)%	26.68%	4.75%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$ 9,413	\$7,104	\$ 3,599	\$ 927	\$1,564
Ratios to Average Net Assets:					
Total expenses (d)	0.70%	0.71%	0.57%	0.53%	0.58%
Net expenses (d).	0.46%	0.45%	0.42%	0.44%	0.42%
Net investment income (loss)	1.79%	3.44%	3.59%	0.79%	3.51%
Portfolio turnover rate (e)	2%	28%	4%	2%	8%

- (a) After the close of trading on April 17, 2020, the 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.
- (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) Portfolio turnover rate is from the corresponding Portfolio.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

Class I

	<u>Year Ended 12/31/20(a)</u>	<u>Year Ended 12/31/19(a)</u>	<u>Year Ended 12/31/18(a)</u>	<u>Year Ended 12/31/17(a)</u>	<u>Year Ended 12/31/16(a)</u>
Net asset value, beginning of period	\$ 98.10	\$84.60	\$106.70	\$ 87.40	\$84.50
Income (loss) from investment operations:					
Net investment income (loss) (b)	1.26	2.70	2.30	2.10	1.70
Net realized and unrealized gain (loss)	9.44	15.40	(17.60)	21.40	2.50
Total from investment operations	10.70	18.10	(15.30)	23.50	4.20
Distributions to shareholders from:					
Net investment income	(1.66)	(2.80)	(2.40)	(2.80)	(1.30)
Net realized gains	(0.02)	(1.80)	(4.40)	(1.40)	—
Total distributions	(1.68)	(4.60)	(6.80)	(4.20)	(1.30)
Net asset value, end of period	\$107.12	\$98.10	\$ 84.60	\$106.70	\$87.40
Total return (c)	10.91%	21.24%	(14.18)%	27.00%	5.02%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$ 419	\$ 739	\$ 635	\$ 999	\$ 501
Ratios to Average Net Assets:					
Total expenses (d)	0.40%	0.38%	0.43%	0.23%	0.32%
Net expenses (d)	0.16%	0.12%	0.30%	0.15%	0.16%
Net investment income (loss)	1.37%	2.90%	2.27%	2.12%	2.01%
Portfolio turnover rate (e)	2%	28%	4%	2%	8%

- (a) After the close of trading on April 17, 2020, the 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.
- (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) Portfolio turnover rate is from the corresponding Portfolio.

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Class K				
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$ 98.20	\$ 84.70	\$ 106.80	\$ 87.40	\$ 84.50
Income (loss) from investment operations:					
Net investment income (loss) (b)	2.49	2.90	2.60	3.20	2.00
Net realized and unrealized gain (loss).	8.40	15.40	(17.70)	20.40	2.20
Total from investment operations	10.89	18.30	(15.10)	23.60	4.20
Distributions to shareholders from:					
Net investment income.	(1.83)	(3.00)	(2.60)	(2.80)	(1.30)
Net realized gains	(0.02)	(1.80)	(4.40)	(1.40)	—
Total distributions	(1.85)	(4.80)	(7.00)	(4.20)	(1.30)
Net asset value, end of period.	\$ 107.24	\$ 98.20	\$ 84.70	\$ 106.80	\$ 87.40
Total return (c)	11.08%	21.49%	(14.03)%	27.11%	5.02%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$795,026	\$423,417	\$433,086	\$456,567	\$222,297
Ratios to Average Net Assets:					
Total expenses (d)	0.25%	0.27%	0.18%	0.18%	0.23%
Net expenses (d).	0.01%	0.01%	0.05%	0.10%	0.07%
Net investment income (loss)	2.70%	3.12%	2.57%	3.16%	2.28%
Portfolio turnover rate (e)	2%	28%	4%	2%	8%

- (a) After the close of trading on April 17, 2020, the 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.
- (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) Portfolio turnover rate is from the corresponding Portfolio.

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET SMALL/MID CAP EQUITY INDEX FUND
FINANCIAL HIGHLIGHTS (continued)
Selected data for a share outstanding throughout each period

	Class A				
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$253.40	\$209.40	\$239.00	\$213.40	\$186.00
Income (loss) from investment operations:					
Net investment income (loss) (b)	2.82	4.40	6.40	10.60	1.40
Net realized and unrealized gain (loss)	77.73	53.00	(29.00)	27.40	28.20
Total from investment operations	80.55	57.40	(22.60)	38.00	29.60
Distributions to shareholders from:					
Net investment income	(0.71)	(4.60)	(3.00)	(5.00)	(2.20)
Net realized gains	(2.63)	(8.80)	(4.00)	(7.40)	(0.00)(c)
Total distributions	(3.34)	(13.40)	(7.00)	(12.40)	(2.20)
Net asset value, end of period	\$330.61	\$253.40	\$209.40	\$239.00	\$213.40
Total return (d)	31.79%	27.42%	(9.35)%	17.87%	15.67%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$25,877	\$22,037	\$ 9,274	\$ 988	\$ 114
Ratios to Average Net Assets:					
Total expenses (e)	0.69%	0.79%	0.80%	1.10%	2.48%
Net expenses (e)	0.50%	0.49%	0.29%	0.35%	0.30%
Net investment income (loss)	1.12%	1.76%	2.65%	4.60%	0.69%
Portfolio turnover rate (f)	52%	51%	22%	21%	21%

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET SMALL/MID CAP EQUITY INDEX FUND
FINANCIAL HIGHLIGHTS (continued)
Selected data for a share outstanding throughout each period

	Class I				
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$253.40	\$209.60	\$239.00	\$213.40	\$186.00
Income (loss) from investment operations:					
Net investment income (loss) (b)	3.20	3.80	4.00	8.00	2.80
Net realized and unrealized gain (loss)	78.24	54.40	(25.80)	30.60	27.40
Total from investment operations	81.44	58.20	(21.80)	38.60	30.20
Distributions to shareholders from:					
Net investment income	(1.55)	(5.60)	(3.60)	(5.60)	(2.80)
Net realized gains	(2.63)	(8.80)	(4.00)	(7.40)	(0.00)(c)
Total distributions	(4.18)	(14.40)	(7.60)	(13.00)	(2.80)
Net asset value, end of period	\$330.66	\$253.40	\$209.60	\$239.00	\$213.40
Total return (d)	32.15%	27.70%	(9.07)%	18.16%	15.96%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$ 7,400	\$ 6,312	\$ 5,038	\$ 4,135	\$ 297
Ratios to Average Net Assets:					
Total expenses (e)	0.44%	0.46%	0.61%	0.90%	2.22%
Net expenses (e)	0.25%	0.17%	0.07%	0.11%	0.05%
Net investment income (loss)	1.28%	1.58%	1.58%	3.42%	1.42%
Portfolio turnover rate (f)	52%	51%	22%	21%	21%

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET SMALL/MID CAP EQUITY INDEX FUND
FINANCIAL HIGHLIGHTS (continued)
Selected data for a share outstanding throughout each period

	Class K				
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$ 253.40	\$209.60	\$239.00	\$213.40	\$186.00
Income (loss) from investment operations:					
Net investment income (loss) (b)	7.44	5.40	5.80	3.00	3.00
Net realized and unrealized gain (loss)	74.73	53.00	(27.60)	35.60	27.20
Total from investment operations	82.17	58.40	(21.80)	38.60	30.20
Distributions to shareholders from:					
Net investment income	(2.23)	(5.80)	(3.60)	(5.60)	(2.80)
Net realized gains	(2.63)	(8.80)	(4.00)	(7.40)	(0.00)(c)
Total distributions	(4.86)	(14.60)	(7.60)	(13.00)	(2.80)
Net asset value, end of period	\$ 330.71	\$253.40	\$209.60	\$239.00	\$213.40
Total return (d)	32.44%	27.84%	(9.03)%	18.16%	16.21%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$216,700	\$77,885	\$38,195	\$18,750	\$14,098
Ratios to Average Net Assets:					
Total expenses (e)	0.24%	0.34%	0.55%	0.96%	2.21%
Net expenses (e)	0.05%	0.05%	0.04%	0.05%	0.05%
Net investment income (loss)	2.91%	2.17%	2.37%	1.29%	1.51%
Portfolio turnover rate (f)	52%	51%	22%	21%	21%

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

See accompanying notes to financial statements.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
PORTFOLIO STATISTICS (UNAUDITED)

Portfolio Composition as of December 31, 2020

	% of Net Assets
U.S. Treasury Obligations	36.4%
U.S. Government Agency Obligations	29.3
Corporate Bonds & Notes	27.4
Foreign Government Obligations	3.7
Mortgage-Backed Securities	1.2
Municipal Bonds & Notes	0.6
Asset-Backed Securities	0.3
Short-Term Investments	7.8
Liabilities in Excess of Other Assets	(6.7)
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 December 31, 2020

Description	% of Net Assets
Banks	5.5%
Electric	2.0
Pharmaceuticals	2.0
Telecommunications	1.5
Oil & Gas	1.3
TOTAL	12.3%

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

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

Portfolio Composition as of December 31, 2020

	% of Net Assets
Common Stocks	98.5%
Warrants	0.0*
Rights	0.0*
Short-Term Investments	5.7
Liabilities in Excess of Other Assets	(4.2)
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 December 31, 2020

	% of Net Assets
Common Stocks	98.8%
Rights	0.0*
Warrants	0.0*
Short-Term Investments	5.3
Liabilities in Excess of Other Assets	(4.1)
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 December 31, 2020

Description	% of Net Assets
Software	12.7%
Biotechnology	6.9
Equity Real Estate Investment Trusts (REITs)	6.2
IT Services	5.6
Banks	4.4
TOTAL	35.8%

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
CORPORATE BONDS & NOTES — 27.4%					
ADVERTISING — 0.0% (a)					
Interpublic Group of Cos., Inc.:			3.60%, 3/1/2035	\$ 50,000	\$ 60,305
4.20%, 4/15/2024	\$ 25,000	\$ 27,822	4.70%, 5/15/2046	110,000	154,069
4.65%, 10/1/2028 (b)	10,000	12,051	Northrop Grumman Corp.:		
5.40%, 10/1/2048	25,000	34,475	2.55%, 10/15/2022	150,000	155,768
Omnicom Group, Inc.:			2.93%, 1/15/2025	150,000	163,152
2.45%, 4/30/2030	100,000	106,327	3.25%, 8/1/2023	200,000	214,630
Omnicom Group, Inc./Omnicom Capital, Inc.:			3.25%, 1/15/2028	150,000	169,739
3.60%, 4/15/2026	100,000	114,056	4.03%, 10/15/2047	100,000	125,035
WPP Finance 2010:			4.75%, 6/1/2043	25,000	33,465
3.63%, 9/7/2022	25,000	26,298	Raytheon Technologies Corp.:		
		321,029	2.25%, 7/1/2030	200,000	212,188
AEROSPACE & DEFENSE — 0.6%			2.80%, 3/15/2022	200,000	205,354
Boeing Co.:			3.13%, 5/4/2027 (b)	200,000	223,304
1.95%, 2/1/2024	30,000	30,783	3.13%, 7/1/2050	200,000	219,816
2.60%, 10/30/2025	35,000	36,601	3.50%, 3/15/2027	136,000	155,146
2.75%, 2/1/2026	50,000	52,695	4.13%, 11/16/2028	60,000	71,565
2.80%, 3/1/2023 (b)	25,000	25,999	4.35%, 4/15/2047	450,000	590,571
2.95%, 2/1/2030	50,000	51,704	4.50%, 6/1/2042	100,000	130,428
3.25%, 2/1/2028	50,000	53,598	4.63%, 11/16/2048	35,000	47,610
3.25%, 3/1/2028	25,000	26,474	6.13%, 7/15/2038	50,000	74,700
3.38%, 6/15/2046	25,000	24,369	United Technologies Corp.:		
3.50%, 3/1/2039	250,000	252,002	4.45%, 11/16/2038	20,000	25,429
3.55%, 3/1/2038	165,000	168,816			7,883,911
3.63%, 2/1/2031	30,000	32,874	AGRICULTURE — 0.4%		
3.65%, 3/1/2047	100,000	101,349	Altria Group, Inc.:		
3.75%, 2/1/2050	50,000	52,290	2.85%, 8/9/2022	200,000	207,794
3.83%, 3/1/2059	250,000	252,165	3.49%, 2/14/2022	15,000	15,511
4.51%, 5/1/2023	400,000	431,092	3.80%, 2/14/2024	40,000	43,694
4.88%, 5/1/2025	335,000	381,572	3.88%, 9/16/2046	100,000	105,764
5.04%, 5/1/2027	150,000	175,507	4.00%, 1/31/2024	25,000	27,478
5.15%, 5/1/2030	200,000	242,078	4.40%, 2/14/2026	225,000	261,009
5.71%, 5/1/2040	150,000	194,578	4.45%, 5/6/2050	500,000	591,115
5.81%, 5/1/2050	200,000	275,404	4.50%, 5/2/2043	25,000	28,973
5.93%, 5/1/2060	150,000	212,329	4.80%, 2/14/2029	40,000	47,961
General Dynamics Corp.:			5.80%, 2/14/2039	285,000	375,168
2.25%, 11/15/2022	25,000	25,795	5.95%, 2/14/2049	75,000	104,783
2.38%, 11/15/2024	250,000	266,527	6.20%, 2/14/2059	15,000	21,287
3.63%, 4/1/2030	100,000	118,767	Archer-Daniels-Midland Co.:		
4.25%, 4/1/2050	60,000	81,825	3.25%, 3/27/2030	250,000	288,952
L3Harris Technologies, Inc.:			BAT Capital Corp.:		
2.90%, 12/15/2029	15,000	16,617	2.26%, 3/25/2028	25,000	25,853
3.83%, 4/27/2025	50,000	56,075	2.73%, 3/25/2031	50,000	51,762
3.85%, 6/15/2023	70,000	75,536	2.79%, 9/6/2024	70,000	74,864
3.85%, 12/15/2026	50,000	57,816	3.22%, 8/15/2024	50,000	54,157
4.40%, 6/15/2028	100,000	120,045	3.22%, 9/6/2026	100,000	110,190
Lockheed Martin Corp.:			3.46%, 9/6/2029	100,000	110,210
1.85%, 6/15/2030	395,000	413,652	3.56%, 8/15/2027	100,000	111,486
2.80%, 6/15/2050	400,000	431,072	3.73%, 9/25/2040	30,000	31,379
3.55%, 1/15/2026	100,000	113,631	3.98%, 9/25/2050	250,000	260,270
			4.39%, 8/15/2037	100,000	111,915
			4.54%, 8/15/2047	105,000	116,588
			4.70%, 4/2/2027	250,000	294,782
			4.76%, 9/6/2049	100,000	115,113

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
BAT International Finance PLC 1.67%, 3/25/2026	\$ 25,000	\$ 25,633	United Airlines 2019-2 Pass Through Trust Series 2019-2, Series AA, Class AA, 2.70%, 11/1/2033	\$ 64,040	\$ 60,910
Bunge, Ltd. Finance Corp.: 3.75%, 9/25/2027	30,000	34,307	United Airlines 2020-1 Pass Through Trust Series 20-1, Class A, 5.88%, 4/15/2029	90,000	97,099
4.35%, 3/15/2024	100,000	110,484			1,248,336
Philip Morris International, Inc.: 0.88%, 5/1/2026	150,000	150,348	APPAREL — 0.1%		
1.75%, 11/1/2030	150,000	151,486	NIKE, Inc.:		
2.13%, 5/10/2023	75,000	77,949	2.38%, 11/1/2026	50,000	54,714
2.63%, 2/18/2022	25,000	25,605	3.25%, 3/27/2040	200,000	233,858
2.75%, 2/25/2026	125,000	136,404	3.38%, 3/27/2050	150,000	185,278
3.13%, 3/2/2028 (b)	200,000	224,480	3.88%, 11/1/2045	30,000	38,907
4.13%, 3/4/2043	25,000	30,672	Ralph Lauren Corp.:		
4.25%, 11/10/2044	250,000	313,975	2.95%, 6/15/2030	15,000	16,240
4.50%, 3/20/2042	50,000	63,523	3.75%, 9/15/2025 (b)	25,000	28,206
Reynolds American, Inc.:			VF Corp.:		
5.70%, 8/15/2035	25,000	31,725	2.40%, 4/23/2025	100,000	106,869
5.85%, 8/15/2045	175,000	222,948	2.95%, 4/23/2030	65,000	71,832
		5,187,597			735,904
AIRLINES — 0.1%			AUTO MANUFACTURERS — 0.4%		
American Airlines 2017-2 Pass Through Trust Series AA, Class AA, 3.35%, 4/15/2031	86,470	83,522	American Honda Finance Corp.:		
American Airlines 2019-1 Pass Through Trust Series 2019-1, Class AA, Class AA, 3.15%, 8/15/2033	72,392	69,961	1.95%, 5/20/2022	65,000	66,479
Delta Air Lines 2020-1 Pass Through Trust Series AA, Class AA, 2.00%, 12/10/2029	97,010	97,127	Series MTN, 0.40%, 10/21/2022	150,000	150,243
JetBlue 2020-1 Pass Through Trust Series 1A, 4.00%, 5/15/2034	25,000	26,864	Series MTN, 2.15%, 9/10/2024	100,000	105,866
Southwest Airlines Co.:			Series MTN, 2.90%, 2/16/2024	50,000	53,590
2.63%, 2/10/2030	100,000	101,967	Series MTN, 3.63%, 10/10/2023	300,000	326,460
4.75%, 5/4/2023	250,000	271,678	Cummins, Inc.		
5.13%, 6/15/2027	100,000	118,737	1.50%, 9/1/2030	200,000	201,176
5.25%, 5/4/2025	90,000	104,334	General Motors Co.:		
United Airlines 2016-1 Pass Through Trust Series 2016-1, Series AA, Class AA, 3.10%, 1/7/2030	42,085	42,290	5.15%, 4/1/2038	200,000	240,086
United Airlines 2018-1 Pass Through Trust Series 2018-1, Class AA, Class AA, 3.50%, 9/1/2031	104,448	102,705	5.20%, 4/1/2045	200,000	242,018
United Airlines 2019-1 Pass Through Trust Series 2019-1, Class AA, Class AA, 4.15%, 2/25/2033	69,257	71,142	5.40%, 10/2/2023	250,000	280,805
			6.13%, 10/1/2025	250,000	303,542
			6.60%, 4/1/2036	100,000	135,793
			6.75%, 4/1/2046	25,000	35,773
			General Motors Financial Co., Inc.:		
			1.70%, 8/18/2023	300,000	307,854
			3.15%, 6/30/2022	250,000	258,647
			3.45%, 1/14/2022	50,000	51,270
			3.55%, 7/8/2022	50,000	52,231
			3.70%, 5/9/2023	100,000	106,091
			3.95%, 4/13/2024	150,000	163,567
			4.00%, 1/15/2025	35,000	38,536
			4.15%, 6/19/2023	200,000	215,366

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.35%, 1/17/2027	\$ 185,000	\$ 210,628	5.25%, 5/15/2049	\$ 30,000	\$ 36,716
5.20%, 3/20/2023	250,000	274,190			259,727
5.25%, 3/1/2026	100,000	117,583			
PACCAR Financial Corp.:			BANKS — 5.5%		
Series MTN, 2.00%, 9/26/2022	30,000	30,914	Australia & New Zealand Banking Group, Ltd. 2.63%, 5/19/2022	250,000	258,047
Series MTN, 2.30%, 8/10/2022	50,000	51,622	Banco Bilbao Vizcaya Argentaria SA 1.13%, 9/18/2025	200,000	201,678
Series MTN, 2.65%, 5/10/2022	50,000	51,602	Banco Santander SA: 2.75%, 5/28/2025	200,000	213,938
Series MTN, 2.65%, 4/6/2023 (b)	80,000	84,182	2.75%, 12/3/2030	200,000	206,192
Toyota Motor Credit Corp.:			3.13%, 2/23/2023	200,000	210,574
Series GMTN, 2.80%, 7/13/2022	25,000	25,972	4.38%, 4/12/2028	200,000	234,292
Series GMTN, 3.05%, 1/11/2028	50,000	56,419	Bank of America Corp.:		
Series GMTN, 3.45%, 9/20/2023	100,000	108,308	6.11%, 1/29/2037	75,000	109,405
Series MTN, 0.35%, 10/14/2022	100,000	100,176	3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (c)	250,000	266,995
Series MTN, 0.45%, 7/22/2022	100,000	100,296	3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (c)	96,000	101,000
Series MTN, 0.80%, 10/16/2025	100,000	100,546	3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (c)	250,000	274,665
Series MTN, 1.15%, 5/26/2022	150,000	151,853	3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (c)	234,000	241,551
Series MTN, 1.15%, 8/13/2027	60,000	60,380	3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (c)	100,000	124,355
Series MTN, 1.35%, 8/25/2023	150,000	153,973	3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (c)	200,000	246,964
Series MTN, 1.80%, 2/13/2025	150,000	157,363	SOFR + 2.15%, 2.59%, 4/29/2031 (c)	735,000	786,597
Series MTN, 2.15%, 9/8/2022	50,000	51,563	Series GMTN, 3.50%, 4/19/2026	130,000	147,395
Series MTN, 2.60%, 1/11/2022	200,000	204,668	Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (c) . . .	250,000	284,027
Series MTN, 2.90%, 3/30/2023	500,000	528,765	Series L, 3.95%, 4/21/2025.	50,000	56,338
Series MTN, 2.90%, 4/17/2024 (b)	50,000	53,883	Series MTN, 2.50%, 10/21/2022	50,000	50,897
Series MTN, 3.40%, 4/14/2025	100,000	111,559	Series MTN, 4.00%, 4/1/2024	50,000	55,472
		<u>6,121,838</u>	Series MTN, 4.13%, 1/22/2024	25,000	27,733
AUTO PARTS & EQUIPMENT — 0.0% (a)			Series MTN, 4.20%, 8/26/2024	50,000	56,039
Aptiv PLC:			Series MTN, 4.88%, 4/1/2044	50,000	68,954
4.25%, 1/15/2026	25,000	28,697	Series MTN, 5.00%, 1/21/2044	100,000	140,650
4.40%, 10/1/2046 (b)	30,000	32,647	Series MTN, 3 Month USD LIBOR + 0.87%, 2.46%, 10/22/2025 (c)	75,000	80,006
Aptiv PLC					
4.35%, 3/15/2029	45,000	51,929			
BorgWarner, Inc.					
2.65%, 7/1/2027 (b)	50,000	53,912			
Lear Corp.:					
3.50%, 5/30/2030	25,000	27,316			
4.25%, 5/15/2029	25,000	28,510			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series MTN, 3 Month USD LIBOR + 0.94%, 3.86%, 7/23/2024 (c)	\$ 500,000	\$ 542,345	Series MTN, SOFR + 1.88%, 2.83%, 10/24/2051 (c)	\$ 275,000	\$ 285,879
Series MTN, 3 Month USD LIBOR + 0.99%, 2.50%, 2/13/2031 (c)	250,000	265,360	Series MTN, SOFR + 1.93%, 2.68%, 6/19/2041 (c)	350,000	364,766
Series MTN, 3 Month USD LIBOR + 1.06%, 3.56%, 4/23/2027 (c)	250,000	282,360	Bank of America NA 3 Month USD LIBOR + 0.65%, 3.34%, 1/25/2023 (c)	270,000	278,686
Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (c)	250,000	271,740	Bank of Montreal: 0.45%, 12/8/2023	250,000	250,685
Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (c)	200,000	205,780	Series MTN, 1.85%, 5/1/2025 (b)	500,000	525,005
Series MTN, 3 Month USD LIBOR + 1.18%, 3.19%, 7/23/2030 (c)	100,000	111,881	Series MTN, 2.05%, 11/1/2022	60,000	61,936
Series MTN, 3 Month USD LIBOR + 1.19%, 2.88%, 10/22/2030 (c)	75,000	82,057	Series MTN, 2.50%, 6/28/2024 (b)	65,000	69,381
Series MTN, 3 Month USD LIBOR + 1.21%, 3.97%, 2/7/2030 (c)	150,000	176,663	Series MTN, 2.55%, 11/6/2022	30,000	31,199
Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (c)	500,000	595,040	Series MTN, 2.90%, 3/26/2022	100,000	103,245
Series MTN, 3 Month USD LIBOR + 1.32%, 4.08%, 4/23/2040 (c)	150,000	184,439	Bank of New York Mellon Corp.: Series G, 3.00%, 2/24/2025	100,000	110,012
Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (c)	150,000	198,590	Series MTN, 2.20%, 8/16/2023	200,000	209,436
Series MTN, 3 Month USD LIBOR + 3.15%, 4.08%, 3/20/2051 (c)	600,000	758,988	Series MTN, 2.60%, 2/7/2022	125,000	127,893
Series MTN, SOFR + 0.74%, 0.81%, 10/24/2024 (c)	100,000	100,975	Series MTN, 3.25%, 5/16/2027	100,000	113,123
Series MTN, SOFR + 0.91%, 0.98%, 9/25/2025 (c)	250,000	252,940	Series MTN, 3.30%, 8/23/2029	250,000	285,477
Series MTN, SOFR + 1.01%, 1.20%, 10/24/2026 (c)	100,000	101,569	Series MTN, 3 Month USD LIBOR + 1.07%, 3.44%, 2/7/2028 (c)	250,000	286,185
Series MTN, SOFR + 1.15%, 1.32%, 6/19/2026 (c)	200,000	203,684	Bank of Nova Scotia: 1.30%, 6/11/2025	150,000	153,867
Series MTN, SOFR + 1.37%, 1.92%, 10/24/2031 (c)	100,000	101,323	1.63%, 5/1/2023	400,000	411,512
Series MTN, SOFR + 1.46%, 1.49%, 5/19/2024 (b) (c)	400,000	409,516	2.70%, 3/7/2022	100,000	102,881
Series MTN, SOFR + 1.53%, 1.90%, 7/23/2031 (c)	500,000	505,171	Barclays Bank PLC 1.70%, 5/12/2022	250,000	254,232
			Barclays PLC: 3.68%, 1/10/2023	200,000	206,190
			4.38%, 1/12/2026	50,000	57,579
			5.25%, 8/17/2045	25,000	34,492
			1 year CMT + 0.80%, 1.01%, 12/10/2024 (c)	245,000	246,744
			3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (c)	250,000	270,672
			3 Month USD LIBOR + 1.61%, 3.93%, 5/7/2025 (c)	250,000	273,622

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (c)	\$ 200,000	\$ 240,580	3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (c)	\$ 250,000	\$ 287,215
3 Month USD LIBOR + 2.45%, 2.85%, 5/7/2026 (c)	200,000	214,812	3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (c)	150,000	194,916
5 year CMT + 2.90%, 3.56%, 9/23/2035 (c) . . .	250,000	269,297	SOFR + 0.69%, 0.78%, 10/30/2024 (c)	100,000	100,731
BBVA USA 2.50%, 8/27/2024	250,000	264,990	SOFR + 1.42%, 2.98%, 11/5/2030 (c)	100,000	110,145
BNP Paribas SA Series MTN, 4.25%, 10/15/2024	250,000	281,350	SOFR + 1.67%, 1.68%, 5/15/2024 (c)	500,000	515,420
BPCE SA 4.00%, 4/15/2024	250,000	277,102	SOFR + 2.11%, 2.57%, 6/3/2031 (c)	150,000	159,866
Canadian Imperial Bank of Commerce: 0.50%, 12/14/2023	200,000	200,660	SOFR + 2.75%, 3.11%, 4/8/2026 (c)	250,000	273,632
0.95%, 6/23/2023	500,000	506,611	SOFR + 3.91%, 4.41%, 3/31/2031 (c)	250,000	303,150
0.95%, 10/23/2025 (b)	45,000	45,671	SOFR + 4.55%, 5.32%, 3/26/2041 (c)	250,000	349,822
2.55%, 6/16/2022	50,000	51,689	Citizens Bank NA/Providence RI Series BKNT, 2.25%, 4/28/2025	250,000	265,292
3.10%, 4/2/2024 (b)	100,000	108,238	Citizens Financial Group, Inc.: 2.50%, 2/6/2030	75,000	80,289
3 Month USD LIBOR + 0.79%, 2.61%, 7/22/2023 (c)	50,000	51,684	2.85%, 7/27/2026	25,000	27,716
Citibank NA Series BKNT, 3.65%, 1/23/2024	250,000	273,347	Comerica, Inc.: 3.70%, 7/31/2023	50,000	54,006
Citigroup, Inc.: 2.70%, 10/27/2022	250,000	260,032	4.00%, 2/1/2029 (b)	50,000	59,689
2.75%, 4/25/2022	300,000	308,901	Cooperatieve Rabobank UA: 2.75%, 1/10/2023	250,000	262,182
3.20%, 10/21/2026	300,000	335,223	3.88%, 2/8/2022	50,000	51,973
3.75%, 6/16/2024	25,000	27,648	4.38%, 8/4/2025	250,000	285,517
4.13%, 7/25/2028	70,000	81,843	5.75%, 12/1/2043	50,000	74,543
4.30%, 11/20/2026	50,000	58,338	Series BKNT, 3.75%, 7/21/2026	500,000	565,080
4.40%, 6/10/2025	250,000	286,592	Credit Suisse AG: 1.00%, 5/5/2023	250,000	253,727
4.45%, 9/29/2027	150,000	177,164	2.80%, 4/8/2022	250,000	257,995
4.65%, 7/30/2045	25,000	33,618	Series MTN, 3.63%, 9/9/2024	500,000	554,895
4.65%, 7/23/2048	250,000	344,622	Credit Suisse Group Funding Guernsey, Ltd. 3.80%, 6/9/2023	150,000	161,562
5.30%, 5/6/2044	50,000	69,824	Deutsche Bank AG: 3.30%, 11/16/2022	250,000	261,137
6.68%, 9/13/2043	175,000	283,955	3.70%, 5/30/2024	50,000	53,848
3 Month USD LIBOR + 0.90%, 3.35%, 4/24/2025 (c)	250,000	272,042	3.95%, 2/27/2023	250,000	265,472
3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (c)	100,000	103,796	SOFR + 2.16%, 2.22%, 9/18/2024 (c)	250,000	256,925
3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (c)	250,000	282,257	Discover Bank: Series BKNT, 3.35%, 2/6/2023	250,000	263,855
3 Month USD LIBOR + 1.19%, 4.08%, 4/23/2029 (c)	250,000	293,450	Series BKNT, 3.45%, 7/27/2026	25,000	27,999
3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (c)	100,000	113,799			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Fifth Third Bancorp:			3 Month USD LIBOR +		
2.55%, 5/5/2027 (b)	\$ 500,000	\$ 543,830	0.99%, 3.95%, 5/18/2024		
3.95%, 3/14/2028	100,000	118,156	(c)	\$ 250,000	\$ 269,890
Fifth Third Bank NA			3 Month USD LIBOR +		
Series BKNT, 3.85%,			1.35%, 4.29%, 9/12/2026		
3/15/2026	225,000	255,244	(c)	200,000	228,042
FNB Corp.			3 Month USD LIBOR +		
2.20%, 2/24/2023	10,000	10,204	1.53%, 4.58%, 6/19/2029		
Goldman Sachs Group, Inc.:			(c)	250,000	295,752
3.00%, 4/26/2022	250,000	252,022	3 Month USD LIBOR +		
3.50%, 1/23/2025	50,000	55,173	1.55%, 4.04%, 3/13/2028		
3.50%, 4/1/2025	250,000	277,840	(c)	250,000	285,262
3.50%, 11/16/2026	250,000	280,667	SOFR + 1.54%, 1.65%,		
3.63%, 1/22/2023	25,000	26,673	4/18/2026 (c)	350,000	357,987
3.75%, 2/25/2026	50,000	56,826	SOFR + 1.73%, 2.01%,		
3.80%, 3/15/2030 (b)	250,000	294,045	9/22/2028 (c)	200,000	204,780
4.00%, 3/3/2024	50,000	55,227	SOFR + 1.93%, 2.10%,		
4.75%, 10/21/2045	50,000	69,562	6/4/2026 (c)	500,000	520,875
5.15%, 5/22/2045	250,000	350,025	SOFR + 2.39%, 2.85%,		
5.95%, 1/15/2027	50,000	62,937	6/4/2031 (c)	200,000	214,680
6.25%, 2/1/2041	200,000	314,504	Huntington Bancshares, Inc.:		
6.75%, 10/1/2037	150,000	228,861	2.30%, 1/14/2022	12,000	12,224
3 Month USD LIBOR +			4.00%, 5/15/2025	100,000	113,250
0.99%, 2.91%, 7/24/2023			Huntington National Bank		
(c)	250,000	259,542	Series BKNT, 3.55%,		
3 Month USD LIBOR +			10/6/2023	250,000	270,910
1.30%, 4.22%, 5/1/2029			ING Groep NV:		
(c)	500,000	592,140	3.55%, 4/9/2024	200,000	218,470
3 Month USD LIBOR +			4.55%, 10/2/2028	200,000	243,332
1.37%, 4.02%,			Intesa Sanpaolo SpA		
10/31/2038 (c)	200,000	243,862	5.25%, 1/12/2024	50,000	55,873
3 Month USD LIBOR +			JPMorgan Chase & Co.:		
1.43%, 4.41%, 4/23/2039			2.70%, 5/18/2023	125,000	131,500
(c)	350,000	445,725	2.95%, 10/1/2026	350,000	388,594
3 Month USD LIBOR +			2.97%, 1/15/2023	50,000	51,369
1.51%, 3.69%, 6/5/2028			3.38%, 5/1/2023	75,000	80,150
(c)	250,000	287,987	3.88%, 2/1/2024	50,000	55,184
3 Month USD LIBOR +			4.13%, 12/15/2026	50,000	58,392
1.20%, 3.27%, 9/29/2025			4.25%, 10/1/2027	80,000	94,850
(c)	325,000	355,894	4.85%, 2/1/2044	50,000	71,752
Series MTN, 4.80%,			4.95%, 6/1/2045	50,000	70,788
7/8/2044	50,000	69,102	5.40%, 1/6/2042	50,000	74,465
Series VAR, SOFR +			5.50%, 10/15/2040	150,000	221,000
0.54%, 0.63%,			5.63%, 8/16/2043	250,000	375,480
11/17/2023 (c)	405,000	406,891	3 Month USD LIBOR +		
Series VAR, SOFR +			0.70%, 3.21%, 4/1/2023		
0.79%, 1.09%, 12/9/2026			(c)	155,000	160,676
(b) (c)	450,000	455,112	3 Month USD LIBOR +		
HSBC Holdings PLC:			0.73%, 3.56%, 4/23/2024		
3.60%, 5/25/2023	250,000	268,902	(c)	75,000	80,316
4.30%, 3/8/2026	250,000	288,655	3 Month USD LIBOR +		
4.95%, 3/31/2030	250,000	312,750	0.89%, 3.80%, 7/23/2024		
5.25%, 3/14/2044	250,000	347,215	(c)	200,000	216,750
6.50%, 9/15/2037	200,000	292,546	3 Month USD LIBOR +		
3 Month USD LIBOR +			0.94%, 2.78%, 4/25/2023		
0.92%, 3.03%,			(c)	338,000	348,775
11/22/2023 (c)	250,000	262,460			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<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 (c)	\$ 185,000	\$ 210,839	KeyBank NA: Series BKNT, 2.30%, 9/14/2022	\$ 250,000	\$ 258,395
3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (c)	100,000	107,875	Series BKNT, 3.40%, 5/20/2026	25,000	28,018
3 Month USD LIBOR + 1.16%, 3.70%, 5/6/2030 (c)	125,000	144,973	KeyCorp.: Series MTN, 2.25%, 4/6/2027	100,000	107,064
3 Month USD LIBOR + 1.26%, 4.20%, 7/23/2029 (c)	200,000	238,390	Series MTN, 4.15%, 10/29/2025	65,000	75,438
3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (c)	250,000	287,005	Landwirtschaftliche Rentenbank: 2.00%, 1/13/2025	25,000	26,588
3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (c)	200,000	243,038	Series GMTN, 1.75%, 7/27/2026	50,000	53,303
3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (c)	200,000	228,122	Lloyds Banking Group PLC: 3.75%, 1/11/2027	100,000	113,517
3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (c)	100,000	125,785	3.90%, 3/12/2024	250,000	274,612
3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (c)	50,000	63,483	4.34%, 1/9/2048	200,000	247,224
3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (c)	100,000	131,190	4.55%, 8/16/2028 (b)	250,000	301,677
SOFR + 0.06%, 0.65%, 9/16/2024 (c)	350,000	351,949	4.65%, 3/24/2026	100,000	115,320
SOFR + 0.80%, 1.05%, 11/19/2026 (c)	100,000	101,144	1 year CMT + 3.50%, 3.87%, 7/9/2025 (c)	250,000	275,645
SOFR + 1.11%, 1.76%, 11/19/2031 (c)	100,000	100,818	3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (c)	200,000	208,584
SOFR + 1.46%, 1.51%, 6/1/2024 (c)	200,000	205,446	Mitsubishi UFJ Financial Group, Inc.: 2.19%, 2/25/2025	250,000	263,585
SOFR + 1.51%, 2.53%, 11/19/2041 (c)	100,000	102,629	2.67%, 7/25/2022	300,000	310,782
SOFR + 1.59%, 2.01%, 3/13/2026 (c)	720,000	757,130	2.76%, 9/13/2026	25,000	27,443
SOFR + 1.85%, 2.08%, 4/22/2026 (c)	250,000	263,862	3.00%, 2/22/2022	50,000	51,488
SOFR + 1.89%, 2.18%, 6/1/2028 (c)	200,000	212,276	3.29%, 7/25/2027	50,000	56,771
SOFR + 2.04%, 2.52%, 4/22/2031 (c)	500,000	536,620	3.41%, 3/7/2024	250,000	271,795
SOFR + 2.44%, 3.11%, 4/22/2051 (c)	250,000	278,277	3.46%, 3/2/2023	50,000	53,279
SOFR + 2.46%, 3.11%, 4/22/2041 (c)	165,000	185,658	3.68%, 2/22/2027	50,000	56,752
SOFR + 2.52%, 2.96%, 5/13/2031 (c)	565,000	618,505	3.74%, 3/7/2029 (b)	250,000	293,470
SOFR + 3.79%, 4.49%, 3/24/2031 (c)	250,000	308,242	3.76%, 7/26/2023	100,000	108,443
			3.78%, 3/2/2025	50,000	56,000
			3.85%, 3/1/2026	25,000	28,851
			3.96%, 3/2/2028	50,000	58,845
			4.05%, 9/11/2028	100,000	119,404
			4.29%, 7/26/2038	35,000	44,644
			1 year CMT + 0.68%, 0.85%, 9/15/2024 (c)	250,000	251,675
			Mizuho Financial Group, Inc.: 2.95%, 2/28/2022	200,000	205,954
			4.02%, 3/5/2028	200,000	234,444
			3 Month USD LIBOR + 0.98%, 2.84%, 7/16/2025 (c)	200,000	212,992
			3 Month USD LIBOR + 1.31%, 2.87%, 9/13/2030 (c)	200,000	217,404
			Morgan Stanley: 3.63%, 1/20/2027	100,000	114,675

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.95%, 4/23/2027	\$ 25,000	\$ 28,908	National Bank of Canada		
4.30%, 1/27/2045	50,000	66,606	Series MTN, 1 year CMT +		
4.38%, 1/22/2047	100,000	135,892	0.40%, 0.55%, 11/15/2024		
6.38%, 7/24/2042	65,000	106,211	(c)	\$ 250,000	\$ 250,822
3 Month USD LIBOR +			Natwest Group PLC:		
0.85%, 3.74%, 4/24/2024			3.88%, 9/12/2023	75,000	81,349
(c)	250,000	268,967	5.13%, 5/28/2024	100,000	112,237
3 Month USD LIBOR +			6.00%, 12/19/2023	95,000	108,397
1.34%, 3.59%, 7/22/2028			1 year CMT + 2.55%,		
(c)	100,000	114,130	3.07%, 5/22/2028 (c) . . .	500,000	543,350
3 Month USD LIBOR +			3 Month USD LIBOR +		
1.43%, 4.46%, 4/22/2039			1.48%, 3.50%, 5/15/2023		
(c)	250,000	326,320	(c)	250,000	259,997
3 Month USD LIBOR +			3 Month USD LIBOR +		
1.46%, 3.97%, 7/22/2038			1.55%, 4.52%, 6/25/2024		
(c)	100,000	123,715	(c)	250,000	272,955
SOFR + 0.72%, 0.99%,			3 Month USD LIBOR +		
12/10/2026 (c)	450,000	453,577	1.87%, 4.45%, 5/8/2030		
SOFR + 1.99%, 2.19%,			(c)	200,000	238,220
4/28/2026 (c)	255,000	269,543	Northern Trust Corp.:		
Series GMTN, 3.13%,			1.95%, 5/1/2030	75,000	78,281
1/23/2023	300,000	316,668	3.65%, 8/3/2028	100,000	117,466
Series GMTN, 3.70%,			3 Month USD LIBOR +		
10/23/2024	250,000	278,267	1.13%, 3.38%, 5/8/2032		
Series GMTN, 3.75%,			(c)	63,000	68,897
2/25/2023	50,000	53,598	PNC Bank NA:		
Series GMTN, 3.88%,			Series BKNT, 2.63%,		
1/27/2026	125,000	143,356	2/17/2022	250,000	256,150
Series GMTN, 4.00%,			Series BKNT, 3.25%,		
7/23/2025	500,000	572,005	1/22/2028	250,000	284,415
Series GMTN, 4.35%,			PNC Financial Services		
9/8/2026	50,000	58,841	Group, Inc.:		
Series GMTN, 3 Month			2.20%, 11/1/2024	150,000	159,548
USD LIBOR + 1.63%,			3.15%, 5/19/2027	100,000	112,780
4.43%, 1/23/2030 (c) . . .	250,000	304,317	3.30%, 3/8/2022	50,000	51,639
Series GMTN, SOFR +			3.45%, 4/23/2029	100,000	115,466
1.14%, 2.70%, 1/22/2031			3.50%, 1/23/2024	50,000	54,506
(c)	250,000	271,710	3.90%, 4/29/2024	50,000	55,307
Series GMTN, SOFR +			Regions Financial Corp.		
4.84%, 5.60%, 3/24/2051			2.25%, 5/18/2025	100,000	106,045
(c)	200,000	321,958	Royal Bank of Canada:		
Series I, SOFR + 0.75%,			Series GMTN, 3.70%,		
0.86%, 10/21/2025 (c) . .	15,000	15,113	10/5/2023	500,000	545,785
Series MTN, 3.13%,			Series GMTN, 4.65%,		
7/27/2026	225,000	251,534	1/27/2026	100,000	118,097
Series MTN, SOFR +			Series MTN, 0.50%,		
0.47%, 0.56%,			10/26/2023	35,000	35,188
11/10/2023 (c)	75,000	75,128	Santander Holdings USA,		
Series MTN, SOFR +			Inc.:		
1.03%, 1.79%, 2/13/2032			3.40%, 1/18/2023	50,000	52,510
(c)	65,000	65,521	3.70%, 3/28/2022	60,000	61,958
Series MTN, SOFR +			4.40%, 7/13/2027	50,000	56,949
1.15%, 2.72%, 7/22/2025			4.50%, 7/17/2025	50,000	56,723
(c)	500,000	534,900	3.50%, 6/7/2024	70,000	75,804
National Australia Bank, Ltd.:			Santander UK Group		
2.88%, 4/12/2023	250,000	264,512	Holdings PLC:		
Series BKNT, 2.50%,			3.57%, 1/10/2023	250,000	257,705
7/12/2026	50,000	54,486			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (c)	\$ 200,000	\$ 225,210	Series MTN, 2.20%, 3/16/2023	\$ 100,000	\$ 103,909
Sumitomo Mitsui Financial Group, Inc.:			Series MTN, 2.50%, 8/1/2024	100,000	106,620
1.47%, 7/8/2025	200,000	205,066	Series MTN, 3.05%, 6/20/2022	150,000	155,694
2.14%, 9/23/2030	200,000	201,124	Series MTN, 3.75%, 12/6/2023	50,000	54,937
2.35%, 1/15/2025	500,000	530,550	Series MTN, 3.88%, 3/19/2029 (b)	100,000	117,340
2.45%, 9/27/2024	200,000	213,060	US Bancorp:		
2.78%, 7/12/2022	350,000	363,006	1.45%, 5/12/2025	150,000	155,628
2.78%, 10/18/2022	100,000	104,195	2.40%, 7/30/2024	100,000	106,711
2.85%, 1/11/2022	250,000	256,270	Series DMTN, 3.00%, 7/30/2029	100,000	111,858
3.01%, 10/19/2026	50,000	55,428	Series MTN, 1.38%, 7/22/2030	150,000	150,284
3.04%, 7/16/2029	200,000	222,064	Series MTN, 3.10%, 4/27/2026 (b)	50,000	55,772
3.10%, 1/17/2023	200,000	210,978	Series MTN, 3.60%, 9/11/2024	25,000	27,647
3.36%, 7/12/2027	50,000	56,560	Series V, 2.63%, 1/24/2022 (b)	300,000	306,921
3.75%, 7/19/2023	50,000	54,137	US Bank NA:		
3.78%, 3/9/2026	30,000	34,183	Series BKNT, 2.05%, 1/21/2025	500,000	529,111
3.94%, 7/19/2028	50,000	58,501	Series BKNT, 3.40%, 7/24/2023	250,000	268,777
4.31%, 10/16/2028	100,000	119,625	Wells Fargo & Co.:		
SunTrust Bank			3.00%, 4/22/2026	250,000	275,465
Series BKNT, 4.05%, 11/3/2025	40,000	46,013	3.00%, 10/23/2026	250,000	277,017
Synchrony Bank			3.07%, 1/24/2023	250,000	257,017
Series BKNT, 3.00%, 6/15/2022	250,000	258,272	4.13%, 8/15/2023	25,000	27,287
Synovus Financial Corp.			4.48%, 1/16/2024	25,000	27,785
3.13%, 11/1/2022	15,000	15,554	5.38%, 11/2/2043	150,000	207,573
Toronto-Dominion Bank:			5.61%, 1/15/2044	325,000	458,302
Series GMTN, 3.50%, 7/19/2023	50,000	54,069	5.95%, 12/1/2086	25,000	33,205
Series MTN, 0.45%, 9/11/2023	200,000	200,584	SOFR + 2.00%, 2.19%, 4/30/2026 (c)	310,000	326,284
Series MTN, 0.75%, 6/12/2023	165,000	166,660	SOFR + 2.53%, 3.07%, 4/30/2041 (c)	415,000	449,964
Series MTN, 0.75%, 9/11/2025 (b)	250,000	250,882	Series GMTN, 4.30%, 7/22/2027	50,000	58,636
Series MTN, 1.15%, 6/12/2025	200,000	204,106	Series GMTN, 4.90%, 11/17/2045	150,000	199,656
Truist Bank:			Series MTN, 2.63%, 7/22/2022	365,000	377,855
Series BKNT, 1.25%, 3/9/2023	500,000	509,923	Series MTN, 3.30%, 9/9/2024	150,000	164,244
Series BKNT, 1.50%, 3/10/2025	250,000	258,705	Series MTN, 3.55%, 9/29/2025	50,000	56,190
Series BKNT, 2.45%, 8/1/2022	50,000	51,611	Series MTN, 4.15%, 1/24/2029	250,000	296,562
Series BKNT, 2.80%, 5/17/2022	100,000	103,274	Series MTN, 3 Month USD LIBOR + 0.75%, 2.16%, 2/11/2026 (c)	625,000	657,112
Series BKNT, 3.00%, 2/2/2023	100,000	105,201			
Series BKNT, 3.63%, 9/16/2025	25,000	28,143			
Truist Financial Corp.:					
2.70%, 1/27/2022	50,000	51,186			
4.00%, 5/1/2025	100,000	113,633			
Series MTN, 1.13%, 8/3/2027	100,000	100,582			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 3 Month USD LIBOR + 0.83%, 2.41%, 10/30/2025 (c)	\$ 250,000	\$ 264,102	4.60%, 4/15/2048	\$ 35,000	\$ 44,143
Series MTN, 3 Month USD LIBOR + 1.00%, 2.57%, 2/11/2031 (c)	250,000	265,575	4.75%, 4/15/2058	125,000	164,342
Series MTN, 3 Month USD LIBOR + 1.17%, 3.20%, 6/17/2027 (c)	110,000	122,054	4.90%, 1/23/2031 (b)	65,000	82,752
Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (c)	350,000	396,791	4.95%, 1/15/2042	250,000	327,960
Series MTN, 3 Month USD LIBOR + 3.77%, 4.48%, 4/4/2031 (c)	150,000	183,290	5.45%, 1/23/2039	350,000	473,963
Series MTN, 3 Month USD LIBOR + 4.24%, 5.01%, 4/4/2051 (c)	500,000	709,770	5.55%, 1/23/2049	350,000	496,408
Series MTN, SOFR + 1.60%, 1.65%, 6/2/2024 (c)	165,000	169,599	5.80%, 1/23/2059	45,000	68,934
Series MTN, SOFR + 2.10%, 2.39%, 6/2/2028 (c)	200,000	212,840	Brown-Forman Corp.:		
Westpac Banking Corp.:			3.50%, 4/15/2025	50,000	55,460
2.35%, 2/19/2025	100,000	107,328	4.00%, 4/15/2038	50,000	61,872
2.80%, 1/11/2022	100,000	102,595	Coca-Cola Co.:		
2.85%, 5/13/2026	50,000	55,543	1.45%, 6/1/2027	40,000	41,297
2.96%, 11/16/2040	30,000	31,815	2.95%, 3/25/2025	250,000	275,672
3.30%, 2/26/2024	300,000	327,003	Coca-Cola Co.:		
3.35%, 3/8/2027	150,000	170,477	1.00%, 3/15/2028	250,000	250,550
3.40%, 1/25/2028	100,000	115,336	1.38%, 3/15/2031	200,000	199,652
3.65%, 5/15/2023	100,000	107,847	2.13%, 9/6/2029	150,000	160,183
4.42%, 7/24/2039	25,000	31,777	2.25%, 9/1/2026	25,000	27,161
5 year CMT + 2.00%, 4.11%, 7/24/2034 (c)	30,000	34,085	2.50%, 3/15/2051	250,000	258,090
5 year CMT + 1.75%, 2.67%, 11/15/2035 (c)	40,000	41,208	2.60%, 6/1/2050	350,000	367,787
Zions Bancorp NA 3.25%, 10/29/2029	250,000	262,722	2.88%, 10/27/2025	25,000	27,787
		<u>77,851,706</u>	3.20%, 11/1/2023	25,000	27,108
BEVERAGES — 0.7%			Coca-Cola Femsa SAB de CV 1.85%, 9/1/2032	250,000	251,180
Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.:			Constellation Brands, Inc.:		
3.65%, 2/1/2026	250,000	282,762	2.70%, 5/9/2022	50,000	51,427
4.70%, 2/1/2036	125,000	158,461	2.88%, 5/1/2030 (b)	25,000	27,399
4.90%, 2/1/2046	250,000	324,842	3.15%, 8/1/2029	100,000	111,332
Anheuser-Busch InBev Worldwide, Inc.:			3.75%, 5/1/2050	20,000	23,551
3.50%, 6/1/2030 (b)	500,000	579,415	4.25%, 5/1/2023	25,000	27,251
3.75%, 7/15/2042	50,000	56,819	4.50%, 5/9/2047	50,000	63,395
4.00%, 4/13/2028	80,000	94,228	4.65%, 11/15/2028	30,000	36,461
4.15%, 1/23/2025	500,000	569,155	Diageo Capital PLC:		
4.38%, 4/15/2038	215,000	265,469	2.13%, 4/29/2032	500,000	528,182
4.50%, 6/1/2050	250,000	315,515	2.63%, 4/29/2023	75,000	78,525
			3.88%, 5/18/2028	200,000	234,864
			Diageo Investment Corp.		
			4.25%, 5/11/2042	25,000	32,061
			Fomento Economico Mexicano SAB de CV 3.50%, 1/16/2050	150,000	166,851
			Keurig Dr Pepper, Inc.:		
			3.13%, 12/15/2023	50,000	53,713
			3.20%, 5/1/2030	45,000	51,062
			3.80%, 5/1/2050	70,000	83,779
			4.06%, 5/25/2023	50,000	54,335
			4.42%, 5/25/2025	200,000	230,604
			5.09%, 5/25/2048 (b)	25,000	35,150
			Molson Coors Brewing Co.:		
			3.00%, 7/15/2026	50,000	54,809
			4.20%, 7/15/2046 (b)	30,000	34,322
			PepsiCo, Inc.:		
			0.40%, 10/7/2023	25,000	25,132
			0.75%, 5/1/2023	365,000	369,708
			1.40%, 2/25/2031 (b)	40,000	40,246

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
1.63%, 5/1/2030	\$ 75,000	\$ 76,953	3.30%, 9/2/2040 (d)	\$ 65,000	\$ 68,439
2.25%, 5/2/2022	300,000	307,404	3.55%, 9/2/2050 (d)	315,000	335,686
2.25%, 3/19/2025	250,000	267,532			5,529,707
2.63%, 7/29/2029	50,000	55,249	BUILDING MATERIALS —		
2.85%, 2/24/2026	85,000	94,044	0.2%		
2.88%, 10/15/2049	100,000	111,715	Carrier Global Corp.:		
3.38%, 7/29/2049	35,000	42,295	2.24%, 2/15/2025	35,000	37,031
3.45%, 10/6/2046	150,000	180,483	2.70%, 2/15/2031	250,000	268,555
3.60%, 3/1/2024	25,000	27,330	2.72%, 2/15/2030	300,000	320,712
3.63%, 3/19/2050	150,000	189,975	3.38%, 4/5/2040	265,000	290,578
4.45%, 4/14/2046	75,000	104,239	3.58%, 4/5/2050	50,000	55,924
4.60%, 7/17/2045	25,000	34,996	Fortune Brands Home & Security, Inc.		
		10,215,341	4.00%, 9/21/2023	50,000	54,555
BIOTECHNOLOGY — 0.4%			Johnson Controls International PLC:		
Amgen, Inc.:			4.50%, 2/15/2047	320,000	420,074
2.20%, 2/21/2027 (b)	70,000	74,819	3.63%, 7/2/2024 (e)	23,000	24,934
2.30%, 2/25/2031	100,000	106,276	Johnson Controls International PLC/Tyco Fire & Security Finance SCA		
2.65%, 5/11/2022	150,000	154,447	1.75%, 9/15/2030	15,000	15,293
2.77%, 9/1/2053 (d)	65,000	65,109	Lennox International, Inc.		
3.15%, 2/21/2040	350,000	381,773	1.35%, 8/1/2025	25,000	25,553
3.20%, 11/2/2027	250,000	281,460	Martin Marietta Materials, Inc.		
3.38%, 2/21/2050	600,000	669,666	4.25%, 12/15/2047	100,000	119,543
3.63%, 5/22/2024	100,000	109,776	Masco Corp.:		
4.40%, 5/1/2045	50,000	63,259	4.38%, 4/1/2026	170,000	198,905
4.56%, 6/15/2048	200,000	263,242	4.50%, 5/15/2047	100,000	125,898
4.66%, 6/15/2051	150,000	203,659	Owens Corning:		
Baxalta, Inc.			3.95%, 8/15/2029	70,000	80,616
4.00%, 6/23/2025	8,000	9,042	4.30%, 7/15/2047	100,000	119,519
Biogen, Inc.:			Vulcan Materials Co.		
2.25%, 5/1/2030	35,000	36,416	4.70%, 3/1/2048	100,000	128,074
4.05%, 9/15/2025	50,000	57,295			2,285,764
5.20%, 9/15/2045	275,000	369,132	CHEMICALS — 0.5%		
Gilead Sciences, Inc.:			Air Products & Chemicals, Inc.:		
0.75%, 9/29/2023	45,000	45,118	1.50%, 10/15/2025	20,000	20,851
1.20%, 10/1/2027	295,000	297,145	2.05%, 5/15/2030	20,000	21,353
1.65%, 10/1/2030	290,000	290,586	2.70%, 5/15/2040	50,000	53,768
1.95%, 3/1/2022	5,000	5,086	2.80%, 5/15/2050	35,000	38,464
2.60%, 10/1/2040	350,000	353,531	Cabot Corp.		
2.80%, 10/1/2050	100,000	99,852	4.00%, 7/1/2029	25,000	26,893
2.95%, 3/1/2027	25,000	27,610	Celanese US Holdings LLC:		
3.25%, 9/1/2022	250,000	260,942	3.50%, 5/8/2024	30,000	32,461
3.65%, 3/1/2026	85,000	96,380	4.63%, 11/15/2022	10,000	10,735
4.15%, 3/1/2047	120,000	146,868	Dow Chemical Co.:		
4.50%, 2/1/2045	25,000	31,982	2.10%, 11/15/2030 (b)	500,000	511,765
4.60%, 9/1/2035	100,000	128,949	3.60%, 11/15/2050	250,000	280,312
4.75%, 3/1/2046	175,000	232,160	3.63%, 5/15/2026	100,000	112,760
4.80%, 4/1/2044	25,000	32,993	4.25%, 10/1/2034	50,000	60,366
Regeneron Pharmaceuticals, Inc.:			4.38%, 11/15/2042	50,000	61,417
1.75%, 9/15/2030	35,000	34,498	4.80%, 11/30/2028	100,000	123,054
2.80%, 9/15/2050	30,000	29,053	4.80%, 5/15/2049 (b)	65,000	89,467
Royalty Pharma PLC:					
0.75%, 9/2/2023 (d)	55,000	55,278			
1.20%, 9/2/2025 (d)	70,000	71,116			
2.20%, 9/2/2030 (b) (d)	40,000	41,064			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
DuPont de Nemours, Inc.:			Praxair, Inc.:		
2.17%, 5/1/2023	\$ 90,000	\$ 91,189	1.10%, 8/10/2030	\$ 500,000	\$ 494,773
4.49%, 11/15/2025.	100,000	116,836	3.55%, 11/7/2042	25,000	30,280
4.73%, 11/15/2028.	150,000	184,344	RPM International, Inc.:		
5.42%, 11/15/2048.	110,000	159,159	3.75%, 3/15/2027 (b)	50,000	55,414
Eastman Chemical Co.:			4.25%, 1/15/2048	200,000	222,110
3.80%, 3/15/2025	25,000	27,810	5.25%, 6/1/2045	25,000	30,854
4.50%, 12/1/2028	100,000	120,870	Sherwin-Williams Co.:		
Ecolab, Inc.:			2.30%, 5/15/2030	60,000	63,108
2.38%, 8/10/2022	150,000	154,656	2.95%, 8/15/2029	50,000	55,261
2.70%, 11/1/2026	150,000	166,644	3.30%, 5/15/2050	100,000	112,529
El du Pont de Nemours & Co.			3.45%, 6/1/2027	30,000	34,000
1.70%, 7/15/2025	40,000	41,647	3.80%, 8/15/2049	50,000	60,630
FMC Corp.			Westlake Chemical Corp.:		
4.50%, 10/1/2049	100,000	129,654	4.38%, 11/15/2047.	150,000	177,769
Huntsman International LLC			5.00%, 8/15/2046	100,000	129,660
4.50%, 5/1/2029	20,000	23,148			6,671,332
International Flavors & Fragrances, Inc.			COMMERCIAL SERVICES —		
4.45%, 9/26/2028	45,000	53,273	0.2%		
Linde, Inc.			Automatic Data Processing, Inc.		
3.20%, 1/30/2026	275,000	307,978	1.25%, 9/1/2030	75,000	74,938
LYB International Finance B.V.			Block Financial LLC		
4.88%, 3/15/2044	25,000	31,506	3.88%, 8/15/2030	30,000	32,374
LYB International Finance II B.V.			California Institute of Technology		
3.50%, 3/2/2027	100,000	112,136	3.65%, 9/1/2119	45,000	50,503
LYB International Finance III LLC:			Cintas Corp. No. 2		
1.25%, 10/1/2025 (b)	20,000	20,351	3.70%, 4/1/2027	150,000	172,767
2.25%, 10/1/2030	25,000	25,723	Equifax, Inc.:		
2.88%, 5/1/2025	50,000	54,199	2.60%, 12/1/2024	50,000	53,526
3.38%, 5/1/2030	50,000	56,149	3.95%, 6/15/2023	40,000	43,220
3.38%, 10/1/2040	280,000	298,701	George Washington University		
3.63%, 4/1/2051	40,000	43,686	Series 2018, 4.13%, 9/15/2048.	100,000	125,844
3.80%, 10/1/2060	30,000	32,134	Georgetown University		
4.20%, 10/15/2049	50,000	58,449	Series 20A, 2.94%, 4/1/2050.	25,000	25,486
4.20%, 5/1/2050	50,000	58,552	Global Payments, Inc.		
LyondellBasell Industries NV:			2.65%, 2/15/2025	350,000	375,067
4.63%, 2/26/2055	25,000	30,186	Massachusetts Institute of Technology:		
5.75%, 4/15/2024	100,000	115,119	3.96%, 7/1/2038	50,000	62,196
Mosaic Co.:			Series F, 2.99%, 7/1/2050.	100,000	115,248
3.25%, 11/15/2022.	250,000	261,442	Moody's Corp.		
4.05%, 11/15/2027.	250,000	283,277	2.63%, 1/15/2023	250,000	260,825
5.63%, 11/15/2043.	25,000	32,380	Northwestern University		
Nutrien, Ltd.:			Series 2017, 3.66%, 12/1/2057.	150,000	189,146
2.95%, 5/13/2030	100,000	110,185	PayPal Holdings, Inc.:		
3.00%, 4/1/2025	50,000	54,202	1.35%, 6/1/2023	250,000	256,107
4.00%, 12/15/2026	50,000	58,091	2.20%, 9/26/2022	20,000	20,662
4.13%, 3/15/2035	25,000	29,785	2.30%, 6/1/2030 (b)	55,000	58,936
4.20%, 4/1/2029 (b)	85,000	101,596	2.40%, 10/1/2024	35,000	37,409
5.00%, 4/1/2049	150,000	206,560	2.65%, 10/1/2026	270,000	296,703
PPG Industries, Inc.					
2.80%, 8/15/2029	100,000	109,661			

See accompanying notes to financial statements.

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

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.85%, 10/1/2029	\$ 30,000	\$ 33,350	4.50%, 2/23/2036	\$ 350,000	\$ 471,786
3.25%, 6/1/2050	65,000	74,697	4.65%, 2/23/2046	75,000	107,049
President and Fellows of Harvard College			Dell International LLC/EMC Corp.:		
3.15%, 7/15/2046	225,000	264,816	4.00%, 7/15/2024 (d)	50,000	55,165
RELX Capital, Inc.:			4.90%, 10/1/2026 (d)	100,000	118,077
3.50%, 3/16/2023	30,000	31,917	5.45%, 6/15/2023 (d)	325,000	359,554
4.00%, 3/18/2029	100,000	118,812	6.02%, 6/15/2026 (d)	20,000	24,414
S&P Global, Inc.:			6.20%, 7/15/2030 (d)	250,000	323,600
2.50%, 12/1/2029	55,000	59,921	8.35%, 7/15/2046 (d)	270,000	407,171
3.25%, 12/1/2049	65,000	75,403	DXC Technology Co.		
Total System Services, Inc.			4.13%, 4/15/2025 (b)	65,000	71,929
4.45%, 6/1/2028	100,000	118,447	Genpact Luxembourg Sarl		
Trustees of Princeton University			3.38%, 12/1/2024	50,000	54,438
Series 2020, 2.52%, 7/1/2050	20,000	20,963	Hewlett Packard Enterprise Co.:		
Trustees of the University of Pennsylvania			1.45%, 4/1/2024	150,000	153,935
3.61%, 2/15/2119	25,000	28,438	1.75%, 4/1/2026	150,000	155,433
University of Chicago			4.40%, 10/15/2022	200,000	212,436
Series 20B, 2.76%, 4/1/2045	10,000	10,329	4.45%, 10/2/2023	250,000	275,325
University of Southern California:			4.65%, 10/1/2024	250,000	284,162
2.81%, 10/1/2050	50,000	54,196	4.90%, 10/15/2025	70,000	81,924
3.03%, 10/1/2039	25,000	27,430	6.20%, 10/15/2035	10,000	12,929
Series A, 3.23%, 10/1/2120	35,000	35,283	6.35%, 10/15/2045	10,000	13,201
Verisk Analytics, Inc.			HP, Inc.:		
4.13%, 3/15/2029	120,000	144,414	4.05%, 9/15/2022	25,000	26,515
		<u>3,349,373</u>	6.00%, 9/15/2041	250,000	326,172
			IBM Credit LLC		
COMPUTERS — 0.7%			2.20%, 9/8/2022	100,000	103,171
Apple, Inc.:			International Business Machines Corp.:		
0.55%, 8/20/2025 (b)	200,000	200,886	1.70%, 5/15/2027	100,000	103,870
0.75%, 5/11/2023	465,000	470,780	1.95%, 5/15/2030	350,000	360,787
1.13%, 5/11/2025	350,000	359,898	2.85%, 5/15/2040	100,000	107,286
1.25%, 8/20/2030	200,000	199,788	2.88%, 11/9/2022	100,000	104,845
1.65%, 5/11/2030	90,000	92,645	2.95%, 5/15/2050	100,000	106,543
2.40%, 1/13/2023	200,000	208,338	3.00%, 5/15/2024	200,000	216,678
2.40%, 5/3/2023	25,000	26,221	3.30%, 5/15/2026	250,000	282,530
2.40%, 8/20/2050 (b)	110,000	112,231	3.50%, 5/15/2029	215,000	248,119
2.50%, 2/9/2022	100,000	102,286	3.63%, 2/12/2024	50,000	54,796
2.65%, 5/11/2050	300,000	318,855	4.15%, 5/15/2039	100,000	126,759
2.70%, 5/13/2022	250,000	258,375	4.70%, 2/19/2046	325,000	450,226
2.75%, 1/13/2025	200,000	217,094	5.88%, 11/29/2032	25,000	35,951
2.85%, 5/11/2024	200,000	215,564	Leidos, Inc.:		
3.00%, 2/9/2024	100,000	107,604	2.30%, 2/15/2031 (d)	55,000	56,319
3.00%, 11/13/2027	100,000	112,840	3.63%, 5/15/2025 (d)	25,000	27,949
3.20%, 5/11/2027	250,000	283,122			<u>10,403,359</u>
3.25%, 2/23/2026	150,000	168,188	CONSTRUCTION MATERIALS — 0.0% (a)		
3.45%, 5/6/2024	250,000	275,340	Carrier Global Corp.		
3.45%, 2/9/2045	350,000	424,476	2.49%, 2/15/2027	35,000	37,754
3.85%, 5/4/2043	25,000	31,772			
3.85%, 8/4/2046	150,000	192,912			
4.38%, 5/13/2045	75,000	103,100			

See accompanying notes to financial statements.

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
COSMETICS/PERSONAL CARE — 0.1%			Ally Financial, Inc.:		
Colgate-Palmolive Co.:			1.45%, 10/2/2023	\$ 195,000	\$ 199,044
Series GMTN, 2.25%,			3.05%, 6/5/2023	65,000	68,549
11/15/2022	\$ 30,000	\$ 31,113	5.80%, 5/1/2025 (b)	215,000	256,607
Series MTN, 3.70%,			American Express Co.:		
8/1/2047	55,000	71,722	2.50%, 8/1/2022	250,000	258,092
Estee Lauder Cos., Inc.:			2.50%, 7/30/2024	165,000	176,268
2.00%, 12/1/2024	45,000	47,499	3.00%, 10/30/2024	100,000	109,113
2.38%, 12/1/2029	40,000	43,284	3.40%, 2/27/2023	200,000	212,714
3.13%, 12/1/2049	60,000	69,249	3.70%, 8/3/2023	50,000	54,158
Procter & Gamble Co.:			4.20%, 11/6/2025 (b)	105,000	122,092
0.55%, 10/29/2025	550,000	554,746	Ameriprise Financial, Inc.:		
1.20%, 10/29/2030	50,000	49,991	3.00%, 3/22/2022	35,000	36,128
2.45%, 11/3/2026	150,000	165,586	3.70%, 10/15/2024	50,000	55,619
3.00%, 3/25/2030	100,000	115,022	BlackRock, Inc.:		
Unilever Capital Corp.:			1.90%, 1/28/2031	25,000	26,184
1.38%, 9/14/2030 (b)	100,000	100,435	2.40%, 4/30/2030	45,000	49,174
2.00%, 7/28/2026	100,000	106,703	3.20%, 3/15/2027	56,000	63,288
2.90%, 5/5/2027 (b)	150,000	167,004	3.25%, 4/30/2029	60,000	69,241
3.10%, 7/30/2025	50,000	55,374	3.50%, 3/18/2024	25,000	27,501
		<u>1,577,728</u>	Blackstone/GSO Secured		
			Lending Fund		
			3.63%, 1/15/2026 (d)	150,000	154,386
DISTRIBUTION & WHOLESALE — 0.0% (a)			Brookfield Finance, Inc.:		
WW Grainger, Inc.:			3.50%, 3/30/2051	50,000	53,440
1.85%, 2/15/2025	100,000	105,151	3.90%, 1/25/2028	50,000	57,694
4.60%, 6/15/2045	50,000	66,635	4.35%, 4/15/2030	100,000	119,866
		<u>171,786</u>	4.70%, 9/20/2047	50,000	63,712
			4.85%, 3/29/2029	100,000	122,597
DIVERSIFIED FINANCIAL SERVICES — 1.0%			Capital One Financial Corp.:		
AerCap Ireland Capital			3.20%, 1/30/2023	250,000	263,857
DAC/AerCap Global			3.30%, 10/30/2024	100,000	109,910
Aviation Trust:			3.75%, 7/28/2026	125,000	141,346
3.65%, 7/21/2027	150,000	162,433	3.80%, 1/31/2028	250,000	288,740
4.50%, 9/15/2023	150,000	162,477	3.90%, 1/29/2024	200,000	218,952
Affiliated Managers Group, Inc.:			Cboe Global Markets, Inc.:		
3.30%, 6/15/2030	70,000	76,134	1.63%, 12/15/2030	100,000	101,077
Air Lease Corp.:			Charles Schwab Corp.:		
2.75%, 1/15/2023	50,000	51,627	0.90%, 3/11/2026	250,000	253,365
3.00%, 9/15/2023	25,000	26,268	1.65%, 3/11/2031	250,000	252,295
3.13%, 12/1/2030	100,000	104,000	2.65%, 1/25/2023	100,000	104,761
3.25%, 3/1/2025	100,000	106,719	3.20%, 1/25/2028	50,000	56,999
3.63%, 4/1/2027	70,000	75,433	3.45%, 2/13/2026	50,000	56,530
3.88%, 7/3/2023	50,000	53,278	3.85%, 5/21/2025	250,000	284,422
4.25%, 9/15/2024	25,000	27,368	4.00%, 2/1/2029	50,000	59,724
Series GMTN, 3.75%,			CI Financial Corp.:		
6/1/2026	150,000	165,483	3.20%, 12/17/2030	250,000	255,842
Series MTN, 2.88%,			CME Group, Inc.:		
1/15/2026	160,000	169,282	3.75%, 6/15/2028	100,000	118,683
Aircastle, Ltd.:			Credit Suisse USA, Inc.:		
4.13%, 5/1/2024	25,000	26,571	7.13%, 7/15/2032	50,000	77,751
4.25%, 6/15/2026	65,000	68,857	Discover Financial Services:		
5.00%, 4/1/2023	25,000	26,814	3.85%, 11/21/2022	50,000	53,201
5.50%, 2/15/2022	25,000	26,143	4.10%, 2/9/2027	75,000	86,710
			4.50%, 1/30/2026	50,000	57,857

See accompanying notes to financial statements.

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Eaton Vance Corp. 3.50%, 4/6/2027	\$ 150,000	\$ 166,884	Synchrony Financial: 2.85%, 7/25/2022	\$ 30,000	\$ 31,002
Franklin Resources, Inc. 1.60%, 10/30/2030	100,000	99,497	4.50%, 7/23/2025	50,000	56,273
GE Capital Funding LLC: 3.45%, 5/15/2025 (d)	200,000	220,940	Visa, Inc.: 0.75%, 8/15/2027 (b)	45,000	44,860
4.05%, 5/15/2027 (d)	200,000	228,580	2.05%, 4/15/2030	150,000	160,395
4.40%, 5/15/2030 (d)	200,000	235,622	2.75%, 9/15/2027 (b)	250,000	278,422
4.55%, 5/15/2032 (d)	200,000	239,550	2.80%, 12/14/2022	75,000	78,508
GE Capital International Funding Co. 4.42%, 11/15/2035	550,000	656,414	3.65%, 9/15/2047	100,000	126,409
GE Capital International Funding Co. Unlimited Co. 3.37%, 11/15/2025	250,000	277,870	4.15%, 12/14/2035	50,000	64,932
Intercontinental Exchange, Inc.: 2.10%, 6/15/2030	30,000	31,413	4.30%, 12/14/2045	200,000	273,770
2.65%, 9/15/2040	50,000	51,286	VISA, Inc. 2.70%, 4/15/2040	350,000	382,375
3.00%, 6/15/2050	25,000	26,497	Western Union Co. 4.25%, 6/9/2023	100,000	108,221
3.00%, 9/15/2060	50,000	52,093			<u>13,448,633</u>
3.10%, 9/15/2027	100,000	111,838	ELECTRIC — 2.0%		
3.75%, 12/1/2025	180,000	204,419	AEP Texas, Inc.: 2.40%, 10/1/2022	150,000	154,837
4.25%, 9/21/2048	150,000	190,165	3.80%, 10/1/2047	25,000	29,453
Invesco Finance PLC 3.75%, 1/15/2026	50,000	56,512	Series H, 3.45%, 1/15/2050	100,000	113,756
Jefferies Group LLC: 2.75%, 10/15/2032	40,000	41,944	AEP Transmission Co. LLC: 3.75%, 12/1/2047	100,000	121,227
6.50%, 1/20/2043	50,000	68,513	3.80%, 6/15/2049	50,000	61,251
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.: 4.15%, 1/23/2030	50,000	58,424	4.25%, 9/15/2048	20,000	26,143
4.85%, 1/15/2027	90,000	106,011	AES Corp.: 1.38%, 1/15/2026 (d)	250,000	252,115
Lazard Group LLC 4.50%, 9/19/2028	100,000	118,700	2.45%, 1/15/2031 (d)	500,000	506,360
Mastercard, Inc.: 2.00%, 3/3/2025	100,000	106,130	Alabama Power Co.: 3.85%, 12/1/2042	75,000	91,885
2.95%, 6/1/2029	100,000	112,629	Series 20-A, 1.45%, 9/15/2030	50,000	50,430
3.30%, 3/26/2027	30,000	34,229	Series A, 4.30%, 7/15/2048	65,000	86,635
3.35%, 3/26/2030	50,000	58,271	Ameren Corp. 3.65%, 2/15/2026	50,000	56,422
3.50%, 2/26/2028	30,000	34,730	Ameren Illinois Co.: 3.70%, 12/1/2047	50,000	61,313
3.65%, 6/1/2049	100,000	124,028	3.80%, 5/15/2028 (b)	25,000	29,193
3.85%, 3/26/2050	515,000	665,643	4.15%, 3/15/2046	50,000	63,861
3.95%, 2/26/2048	30,000	38,862	4.50%, 3/15/2049	50,000	68,200
Nasdaq, Inc.: 1.65%, 1/15/2031	200,000	198,142	American Electric Power Co., Inc.: Series F, 2.95%, 12/15/2022	50,000	52,188
2.50%, 12/21/2040	250,000	247,240	Series J, 4.30%, 12/1/2028	100,000	119,648
3.25%, 4/28/2050	40,000	43,812	Series M, 0.75%, 11/1/2023	20,000	20,034
Nomura Holdings, Inc. 1.85%, 7/16/2025	200,000	208,016	Series N, 1.00%, 11/1/2025 (b)	30,000	30,371
ORIX Corp.: 2.90%, 7/18/2022	30,000	31,059	Appalachian Power Co.: 4.40%, 5/15/2044	25,000	30,959
3.70%, 7/18/2027 (b)	50,000	57,030	7.00%, 4/1/2038	25,000	38,524
Stifel Financial Corp. 4.00%, 5/15/2030	100,000	114,097			

See accompanying notes to financial statements.

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

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Arizona Public Service Co.:			Consolidated Edison Co. of New York, Inc.:		
2.65%, 9/15/2050 (b)	\$ 85,000	\$ 87,887	3.70%, 11/15/2059	\$ 85,000	\$ 99,027
3.75%, 5/15/2046	25,000	30,414	3.85%, 6/15/2046	50,000	58,512
4.20%, 8/15/2048	25,000	32,280	4.45%, 3/15/2044	75,000	94,087
4.25%, 3/1/2049	50,000	64,717	4.50%, 5/15/2058	100,000	132,366
4.35%, 11/15/2045	50,000	64,614	Series 06-B, 6.20%, 6/15/2036	25,000	35,911
Avangrid, Inc.			Series 20B, 3.95%, 4/1/2050	250,000	304,332
3.15%, 12/1/2024	50,000	54,506	Series A, 4.13%, 5/15/2049	100,000	123,215
Baltimore Gas & Electric Co.			Series C, 3.00%, 12/1/2060	150,000	152,766
6.35%, 10/1/2036	50,000	75,804	Series D, 4.00%, 12/1/2028	100,000	117,944
Berkshire Hathaway Energy Co.:			Consumers Energy Co.:		
1.65%, 5/15/2031 (d)	30,000	29,978	0.35%, 6/1/2023	25,000	25,008
2.80%, 1/15/2023	40,000	41,938	3.25%, 8/15/2046	50,000	57,331
2.85%, 5/15/2051 (d)	300,000	307,884	3.75%, 2/15/2050	50,000	63,027
3.25%, 4/15/2028	30,000	34,217	4.05%, 5/15/2048	100,000	130,441
3.70%, 7/15/2030 (d)	250,000	296,057	Dayton Power & Light Co.		
3.75%, 11/15/2023	350,000	381,244	3.95%, 6/15/2049	30,000	34,973
4.50%, 2/1/2045	50,000	64,056	Dominion Energy, Inc.:		
5.15%, 11/15/2043	150,000	205,350	4.70%, 12/1/2044	130,000	169,837
Black Hills Corp.:			Series B, 2.75%, 1/15/2022	150,000	153,360
3.15%, 1/15/2027	25,000	27,183	Series C, 3.38%, 4/1/2030 .	350,000	398,482
3.88%, 10/15/2049	100,000	116,933	Series D, 2.85%, 8/15/2026	25,000	27,536
4.35%, 5/1/2033	30,000	36,303	DTE Electric Co.		
CenterPoint Energy Houston Electric LLC:			3.70%, 6/1/2046	75,000	90,984
3.95%, 3/1/2048	50,000	63,314	DTE Energy Co.:		
Series AA, 3.00%, 2/1/2027	100,000	110,267	Series B, 3.30%, 6/15/2022	175,000	181,356
Series AC, 4.25%, 2/1/2049	200,000	264,186	Series C, 3.40%, 6/15/2029	175,000	198,795
Series Z, 2.40%, 9/1/2026 .	50,000	53,953	Series D, 3.70%, 8/1/2023 .	50,000	54,019
CenterPoint Energy, Inc.:			Series F, 1.05%, 6/1/2025 .	70,000	70,875
3.85%, 2/1/2024	25,000	27,354	Duke Energy Carolinas LLC:		
4.25%, 11/1/2028	25,000	29,656	2.45%, 8/15/2029	150,000	161,880
Cleco Corporate Holdings LLC			3.20%, 8/15/2049	100,000	113,331
4.97%, 5/1/2046	20,000	23,319	3.88%, 3/15/2046	150,000	183,775
CMS Energy Corp.:			3.95%, 11/15/2028	100,000	119,107
3.45%, 8/15/2027	50,000	56,409	4.25%, 12/15/2041	130,000	164,722
5 year CMT + 4.12%, 4.75%, 6/1/2050 (c)	50,000	56,309	Duke Energy Corp.:		
Commonwealth Edison Co.:			0.90%, 9/15/2025	350,000	351,071
4.00%, 3/1/2048	125,000	158,274	2.40%, 8/15/2022	200,000	206,162
Series 123, 3.75%, 8/15/2047	150,000	182,460	2.65%, 9/1/2026	50,000	54,481
Connecticut Light & Power Co.:			3.15%, 8/15/2027	100,000	111,839
Series A, 0.75%, 12/1/2025	250,000	251,912	3.75%, 9/1/2046	250,000	290,155
Series A, 3.20%, 3/15/2027	150,000	169,038	3.95%, 8/15/2047	150,000	181,072
Series A, 4.15%, 6/1/2045 (b)	100,000	129,776	Duke Energy Florida LLC:		
			2.50%, 12/1/2029	150,000	163,479
			3.20%, 1/15/2027	250,000	279,637
			6.40%, 6/15/2038	50,000	77,677

See accompanying notes to financial statements.

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Duke Energy Indiana LLC 2.75%, 4/1/2050	\$ 65,000	\$ 68,091	Exelon Generation Co. LLC 3.40%, 3/15/2022	\$ 250,000	\$ 258,155
Duke Energy Ohio, Inc. 3.70%, 6/15/2046	28,000	33,219	Florida Power & Light Co.: 3.15%, 10/1/2049	30,000	34,668
Duke Energy Progress LLC: 2.50%, 8/15/2050 (b)	100,000	100,232	3.25%, 6/1/2024	25,000	26,920
2.80%, 5/15/2022	100,000	102,730	3.95%, 3/1/2048	85,000	110,409
3.60%, 9/15/2047	50,000	60,188	3.99%, 3/1/2049	25,000	32,575
3.70%, 9/1/2028	50,000	58,373	4.05%, 10/1/2044	50,000	64,202
4.20%, 8/15/2045	150,000	192,331	4.13%, 6/1/2048	100,000	132,853
Edison International: 2.95%, 3/15/2023	50,000	52,007	Fortis, Inc. 3.06%, 10/4/2026	50,000	55,097
3.55%, 11/15/2024	80,000	86,744	Georgia Power Co. Series A, 2.20%, 9/15/2024	100,000	105,555
4.13%, 3/15/2028	50,000	55,718	Indiana Michigan Power Co. 4.25%, 8/15/2048	15,000	19,217
Emera US Finance L.P. 4.75%, 6/15/2046	130,000	165,993	Interstate Power & Light Co.: 3.50%, 9/30/2049 (b)	50,000	57,016
Enel Chile SA 4.88%, 6/12/2028	50,000	59,164	3.70%, 9/15/2046	50,000	58,279
Entergy Arkansas LLC: 2.65%, 6/15/2051	100,000	102,175	4.10%, 9/26/2028	50,000	59,533
4.20%, 4/1/2049	25,000	32,617	IPALCO Enterprises, Inc. 4.25%, 5/1/2030 (d)	100,000	115,904
Entergy Corp.: 2.95%, 9/1/2026	50,000	55,158	ITC Holdings Corp. 3.35%, 11/15/2027	50,000	56,297
4.00%, 7/15/2022	50,000	52,432	Kansas City Power & Light Co. 4.20%, 3/15/2048	50,000	64,788
Entergy Louisiana LLC: 0.62%, 11/17/2023	25,000	25,072	MidAmerican Energy Co. 3.95%, 8/1/2047	150,000	189,327
3.05%, 6/1/2031	25,000	28,292	National Rural Utilities Cooperative Finance Corp.: 1.35%, 3/15/2031	50,000	49,380
3.25%, 4/1/2028	200,000	224,814	2.95%, 2/7/2024	100,000	107,035
4.20%, 4/1/2050	50,000	64,933	3.40%, 2/7/2028	50,000	57,506
Entergy Mississippi LLC: 2.85%, 6/1/2028	25,000	27,551	3.90%, 11/1/2028	100,000	117,415
3.85%, 6/1/2049	125,000	151,575	4.02%, 11/1/2032	50,000	61,788
Entergy Texas, Inc.: 1.75%, 3/15/2031	85,000	85,162	3 Month USD LIBOR + 2.91%, 4.75%, 4/30/2043 (c)	75,000	78,836
3.55%, 9/30/2049	25,000	29,039	NextEra Energy Capital Holdings, Inc.: 2.25%, 6/1/2030	250,000	261,880
Evergy Kansas Central, Inc. 3.25%, 9/1/2049	25,000	28,342	2.75%, 11/1/2029	165,000	179,883
Evergy Metro, Inc.: 4.20%, 6/15/2047	25,000	32,031	2.80%, 1/15/2023	150,000	157,045
Series 2019, 4.13%, 4/1/2049	100,000	128,370	3.15%, 4/1/2024	100,000	108,100
Series 2020, 2.25%, 6/1/2030	50,000	53,019	3.50%, 4/1/2029	100,000	114,229
Eversource Energy: Series K, 2.75%, 3/15/2022	50,000	51,352	3.55%, 5/1/2027	100,000	114,032
Series L, 2.90%, 10/1/2024. Series N, 3.80%, 12/1/2023	250,000	269,945	3 Month USD LIBOR + 2.41%, 4.80%, 12/1/2077 (c)	25,000	27,425
Series O, 4.25%, 4/1/2029	25,000	29,940	Northern States Power Co.: 2.60%, 6/1/2051	50,000	52,918
Exelon Corp.: 3.40%, 4/15/2026	100,000	112,595	2.90%, 3/1/2050	30,000	33,606
3.50%, 6/1/2022	200,000	208,026	3.60%, 9/15/2047 (b)	50,000	61,321
3.95%, 6/15/2025	50,000	56,639	NSTAR Electric Co. 3.20%, 5/15/2027	50,000	56,487
4.70%, 4/15/2050	250,000	332,433			
5.10%, 6/15/2045	330,000	446,866			

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STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Oglethorpe Power Corp. 5.05%, 10/1/2048	\$ 100,000	\$ 126,872	Public Service Enterprise Group, Inc.:		
Ohio Power Co. 4.00%, 6/1/2049	20,000	24,999	1.60%, 8/15/2030	\$ 100,000	\$ 98,780
Oklahoma Gas & Electric Co. 3.80%, 8/15/2028	50,000	57,919	2.65%, 11/15/2022	100,000	104,228
Oncor Electric Delivery Co. LLC:			2.88%, 6/15/2024	70,000	75,416
3.70%, 11/15/2028	200,000	234,312	Puget Sound Energy, Inc.:		
3.80%, 9/30/2047	100,000	123,693	3.25%, 9/15/2049	65,000	72,818
5.35%, 10/1/2052 (d)	100,000	154,626	4.22%, 6/15/2048	65,000	82,720
7.50%, 9/1/2038	50,000	82,432	5.80%, 3/15/2040	50,000	70,881
Oncor Electric Delivery Co., LLC			San Diego Gas & Electric Co.:		
0.55%, 10/1/2025 (d)	70,000	69,923	Series RRR, 3.75%, 6/1/2047	50,000	58,661
Pacific Gas & Electric Co.:			Series VVV, 1.70%, 10/1/2030	150,000	151,785
1.75%, 6/16/2022	50,000	50,113	Sempra Energy:		
2.50%, 2/1/2031	350,000	350,129	2.90%, 2/1/2023	15,000	15,744
3.30%, 8/1/2040 (b)	350,000	350,630	3.25%, 6/15/2027	300,000	334,809
3.45%, 7/1/2025	250,000	270,905	3.40%, 2/1/2028	30,000	34,187
3.50%, 8/1/2050	295,000	292,637	3.80%, 2/1/2038	100,000	115,563
4.50%, 7/1/2040	250,000	280,802	4.00%, 2/1/2048	30,000	35,655
4.55%, 7/1/2030	250,000	285,447	Sierra Pacific Power Co. 2.60%, 5/1/2026	50,000	54,252
4.95%, 7/1/2050	250,000	296,535	Southern California Edison Co.:		
PacifiCorp:			2.85%, 8/1/2029 (b)	115,000	125,030
2.70%, 9/15/2030	320,000	352,525	3.65%, 2/1/2050	250,000	285,562
3.30%, 3/15/2051	65,000	74,938	4.00%, 4/1/2047	191,000	224,639
PECO Energy Co. 3.90%, 3/1/2048	125,000	158,210	4.50%, 9/1/2040	25,000	30,319
PPL Capital Funding, Inc.:			Series 13-A, 3.90%, 3/15/2043	50,000	56,331
3.50%, 12/1/2022	75,000	78,748	Series A, 4.20%, 3/1/2029	100,000	117,183
4.00%, 9/15/2047	250,000	292,707	Series B, 3.65%, 3/1/2028	100,000	112,262
5.00%, 3/15/2044	50,000	64,602	Series C, 3.60%, 2/1/2045	50,000	55,157
PPL Electric Utilities Corp.:			Series D, 3.40%, 6/1/2023	50,000	53,298
3.00%, 10/1/2049	70,000	76,808	Southern Co.:		
3.95%, 6/1/2047	50,000	62,262	3.25%, 7/1/2026	250,000	280,352
PSEG Power LLC 3.85%, 6/1/2023	50,000	53,760	4.25%, 7/1/2036	250,000	308,252
Public Service Co. of Colorado:			Series B, 3 Month USD LIBOR + 3.63%, 5.50%, 3/15/2057 (c)	50,000	51,797
3.80%, 6/15/2047	150,000	186,336	Series B, 5 year CMT + 3.73%, 4.00%, 1/15/2051 (b) (c)	500,000	527,875
Series 34, 3.20%, 3/1/2050	30,000	34,766	Southern Power Co. Series F, 4.95%, 12/15/2046	150,000	180,528
Public Service Electric & Gas Co.:			Southwestern Electric Power Co.:		
Series MTN, 2.05%, 8/1/2050	50,000	46,907	Series K, 2.75%, 10/1/2026	50,000	54,326
Series MTN, 3.20%, 5/15/2029	50,000	56,898	Series M, 4.10%, 9/15/2028	25,000	29,402
Series MTN, 3.20%, 8/1/2049	30,000	34,408	Southwestern Public Service Co.:		
Series MTN, 3.60%, 12/1/2047	100,000	121,014	3.30%, 6/15/2024 (b)	50,000	53,764
Series MTN, 3.65%, 9/1/2042	50,000	59,550	3.75%, 6/15/2049	100,000	121,052
Series MTN, 3.70%, 5/1/2028	50,000	58,072			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Tampa Electric Co.:			Fortive Corp.		
3.63%, 6/15/2050	\$ 150,000	\$ 180,078	3.15%, 6/15/2026	\$ 50,000	\$ 55,486
4.30%, 6/15/2048	50,000	63,959	Honeywell International, Inc.:		
4.45%, 6/15/2049 (b)	25,000	33,284	0.48%, 8/19/2022	145,000	145,197
Tucson Electric Power Co.			1.95%, 6/1/2030	250,000	264,312
4.85%, 12/1/2048	50,000	66,983	2.15%, 8/8/2022	45,000	46,276
Union Electric Co.:			2.30%, 8/15/2024	100,000	106,611
3.50%, 3/15/2029	250,000	288,232	2.50%, 11/1/2026 (b)	150,000	165,631
4.00%, 4/1/2048	50,000	62,844	2.70%, 8/15/2029	60,000	67,037
Virginia Electric & Power Co.:			3.35%, 12/1/2023	50,000	54,464
2.45%, 12/15/2050	375,000	378,307	Hubbell, Inc.		
3.30%, 12/1/2049 (b)	50,000	58,391	3.35%, 3/1/2026	50,000	54,904
3.45%, 2/15/2024	50,000	53,925	Jabil, Inc.:		
4.60%, 12/1/2048	250,000	350,790	3.60%, 1/15/2030	25,000	27,868
8.88%, 11/15/2038	50,000	92,253	3.95%, 1/12/2028	25,000	28,376
Series B, 2.95%, 11/15/2026	30,000	33,453	Keysight Technologies, Inc.:		
WEC Energy Group, Inc.:			3.00%, 10/30/2029	50,000	55,214
0.55%, 9/15/2023	100,000	100,469	4.60%, 4/6/2027	30,000	35,762
1.80%, 10/15/2030	250,000	250,505	PerkinElmer, Inc.		
3.55%, 6/15/2025	21,000	23,412	3.30%, 9/15/2029	65,000	73,251
Westar Energy, Inc.			Roper Technologies, Inc.:		
4.13%, 3/1/2042	30,000	37,097	0.45%, 8/15/2022	50,000	50,081
Wisconsin Electric Power Co.:			1.75%, 2/15/2031	250,000	249,175
2.05%, 12/15/2024	50,000	52,767	2.00%, 6/30/2030	30,000	30,737
4.30%, 10/15/2048 (b)	25,000	33,633	2.95%, 9/15/2029	40,000	43,995
Xcel Energy, Inc.:			3.80%, 12/15/2026	30,000	34,684
0.50%, 10/15/2023	100,000	100,337	4.20%, 9/15/2028 (b)	65,000	77,561
2.60%, 12/1/2029	100,000	108,491	Trimble, Inc.		
4.00%, 6/15/2028	50,000	58,863	4.90%, 6/15/2028	50,000	59,773
		<u>28,849,376</u>	Tyco Electronics Group SA		
			3.70%, 2/15/2026	50,000	56,052
ELECTRICAL					<u>2,346,136</u>
COMPONENTS & EQUIPMENT — 0.0% (a)			ENVIRONMENTAL CONTROL — 0.1%		
Emerson Electric Co.:			Republic Services, Inc.:		
0.88%, 10/15/2026	65,000	65,432	1.45%, 2/15/2031	100,000	97,997
1.95%, 10/15/2030 (b)	50,000	52,642	2.90%, 7/1/2026	45,000	49,764
2.63%, 2/15/2023	25,000	26,049	3.38%, 11/15/2027	60,000	68,092
		<u>144,123</u>	3.95%, 5/15/2028	150,000	176,184
ELECTRONICS — 0.2%			Waste Connections, Inc.:		
Agilent Technologies, Inc.			3.05%, 4/1/2050	20,000	21,602
2.75%, 9/15/2029	50,000	54,613	3.50%, 5/1/2029	50,000	57,042
Allegion PLC			Waste Management, Inc.:		
3.50%, 10/1/2029	50,000	55,237	0.75%, 11/15/2025	20,000	20,075
Allegion US Holding Co., Inc.			1.15%, 3/15/2028	30,000	29,981
3.55%, 10/1/2027	50,000	54,893	1.50%, 3/15/2031	30,000	29,642
Amphenol Corp.:			2.40%, 5/15/2023	150,000	156,555
2.80%, 2/15/2030	100,000	110,351	2.50%, 11/15/2050	20,000	20,017
4.35%, 6/1/2029	50,000	61,541	3.50%, 5/15/2024	25,000	27,311
Arrow Electronics, Inc.:			3.90%, 3/1/2035	50,000	61,031
3.25%, 9/8/2024	50,000	53,956			<u>815,293</u>
3.88%, 1/12/2028	25,000	28,206	FOOD — 0.3%		
Flex, Ltd.:			Campbell Soup Co.:		
3.75%, 2/1/2026	50,000	55,818	2.38%, 4/24/2030	15,000	15,833
4.88%, 6/15/2029	75,000	89,074			

See accompanying notes to financial statements.

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

December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.65%, 3/15/2023	\$ 15,000	\$ 16,018	4.50%, 6/15/2022	\$ 30,000	\$ 31,451
3.95%, 3/15/2025	100,000	112,788	4.55%, 6/2/2047	285,000	377,847
4.15%, 3/15/2028	50,000	58,795			4,505,903
4.80%, 3/15/2048	20,000	26,642			
Conagra Brands, Inc.:			FOREST PRODUCTS & PAPER — 0.1%		
5.30%, 11/1/2038	265,000	355,392	Celulosa Arauco y Constitucion SA:		
5.40%, 11/1/2048	40,000	57,046	3.88%, 11/2/2027	200,000	221,682
General Mills, Inc.:			4.50%, 8/1/2024	50,000	55,061
3.20%, 2/10/2027	100,000	112,293	Fibria Overseas Finance, Ltd.		
3.65%, 2/15/2024	50,000	54,324	5.50%, 1/17/2027 (b)	25,000	28,595
3.70%, 10/17/2023	20,000	21,766	Georgia-Pacific LLC		
4.20%, 4/17/2028	25,000	29,957	7.75%, 11/15/2029	25,000	37,063
4.55%, 4/17/2038	10,000	12,906	International Paper Co.:		
4.70%, 4/17/2048 (b)	320,000	448,483	4.35%, 8/15/2048 (b)	50,000	65,587
Hershey Co.:			4.40%, 8/15/2047	50,000	65,314
0.90%, 6/1/2025	45,000	45,702	5.00%, 9/15/2035	100,000	131,322
3.20%, 8/21/2025	25,000	27,797	Suzano Austria GmbH		
3.38%, 5/15/2023	50,000	53,613	3.75%, 1/15/2031	150,000	159,426
Ingredion, Inc.					764,050
2.90%, 6/1/2030	100,000	110,324	GAS — 0.2%		
JM Smucker Co.:			Atmos Energy Corp.:		
3.38%, 12/15/2027 (b)	100,000	112,872	1.50%, 1/15/2031	100,000	99,708
3.55%, 3/15/2050	25,000	28,352	3.00%, 6/15/2027 (b)	150,000	166,222
4.25%, 3/15/2035	50,000	61,422	4.15%, 1/15/2043	25,000	31,257
Kellogg Co.:			CenterPoint Energy Resources Corp.		
4.30%, 5/15/2028	100,000	119,867	3.55%, 4/1/2023	100,000	106,644
4.50%, 4/1/2046	100,000	130,085	Dominion Energy Gas Holdings LLC:		
Kroger Co.:			3.60%, 12/15/2024 (b)	50,000	55,245
2.65%, 10/15/2026 (b)	50,000	54,870	4.80%, 11/1/2043	25,000	32,270
2.80%, 8/1/2022	200,000	207,246	Series A, 2.50%, 11/15/2024	85,000	90,895
3.70%, 8/1/2027	35,000	40,359	Series B, 3.00%, 11/15/2029 (b)	35,000	38,813
3.85%, 8/1/2023	75,000	80,979	Series C, 3.90%, 11/15/2049	65,000	76,833
4.45%, 2/1/2047	100,000	127,192	National Fuel Gas Co.:		
4.65%, 1/15/2048	100,000	131,114	3.95%, 9/15/2027	50,000	53,089
McCormick & Co., Inc.:			5.50%, 1/15/2026	30,000	34,643
2.70%, 8/15/2022	200,000	207,066	NiSource, Inc.:		
3.40%, 8/15/2027	100,000	113,063	0.95%, 8/15/2025 (b)	60,000	60,406
Mondelez International, Inc.:			1.70%, 2/15/2031	100,000	99,584
1.50%, 5/4/2025	60,000	62,057	2.95%, 9/1/2029	100,000	109,953
1.50%, 2/4/2031 (b)	40,000	39,493	3.49%, 5/15/2027	50,000	56,680
1.88%, 10/15/2032	75,000	76,024	4.38%, 5/15/2047	150,000	191,047
2.63%, 9/4/2050	35,000	35,216	4.80%, 2/15/2044	30,000	39,452
2.75%, 4/13/2030	35,000	38,436	ONE Gas, Inc.		
Sysco Corp.:			4.50%, 11/1/2048	90,000	119,045
2.40%, 2/15/2030	10,000	10,408	Southern California Gas Co.:		
3.25%, 7/15/2027	50,000	55,799	3.15%, 9/15/2024	25,000	27,052
3.30%, 7/15/2026	100,000	111,213	3.20%, 6/15/2025	50,000	55,185
3.30%, 2/15/2050	10,000	10,445	3.75%, 9/15/2042	30,000	35,343
3.55%, 3/15/2025	50,000	55,660	5.13%, 11/15/2040	25,000	34,146
3.75%, 10/1/2025	5,000	5,630			
4.45%, 3/15/2048	50,000	60,953			
4.85%, 10/1/2045	5,000	6,328			
6.60%, 4/1/2050	250,000	383,748			
Tyson Foods, Inc.:					
3.55%, 6/2/2027	150,000	171,029			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series VV, 4.30%, 1/15/2049	\$ 50,000	\$ 66,419	4.38%, 3/15/2035	\$ 54,000	\$ 72,683
Southern Co. Gas Capital Corp.:			4.63%, 3/15/2045	345,000	490,217
4.40%, 5/30/2047	150,000	188,517	Smith & Nephew PLC		
Series 20-A, 1.75%, 1/15/2031	500,000	503,259	2.03%, 10/14/2030 (b)	50,000	50,866
Southwest Gas Corp.			Stryker Corp.:		
3.70%, 4/1/2028	25,000	28,611	0.60%, 12/1/2023	65,000	65,088
Washington Gas Light Co.			1.15%, 6/15/2025	50,000	50,984
Series MTN, 3.65%, 9/15/2049	50,000	59,383	1.95%, 6/15/2030	50,000	51,446
		<u>2,459,701</u>	2.90%, 6/15/2050	25,000	26,509
HAND & MACHINE TOOLS			3.38%, 11/1/2025	25,000	27,962
— 0.0% (a)			3.50%, 3/15/2026	25,000	28,366
Kennametal, Inc.			3.65%, 3/7/2028	50,000	57,808
4.63%, 6/15/2028	50,000	55,570	4.63%, 3/15/2046	25,000	33,496
Snap-on, Inc.			Thermo Fisher Scientific, Inc.:		
3.10%, 5/1/2050 (b)	70,000	79,210	3.00%, 4/15/2023	250,000	263,635
Stanley Black & Decker, Inc.:			4.10%, 8/15/2047	100,000	133,565
2.75%, 11/15/2050	100,000	104,498	4.13%, 3/25/2025 (b)	535,000	608,643
3.40%, 3/1/2026	35,000	39,653	4.15%, 2/1/2024	25,000	27,641
4.25%, 11/15/2028	100,000	121,403	Zimmer Biomet Holdings, Inc.:		
5 year CMT + 2.66%, 4.00%, 3/15/2060 (c)	30,000	31,950	3.55%, 4/1/2025	100,000	110,525
		<u>432,284</u>	3.55%, 3/20/2030	350,000	396,704
HEALTH CARE PRODUCTS					<u>4,146,566</u>
— 0.3%			HEALTH CARE SERVICES		
Abbott Laboratories:			— 0.6%		
2.95%, 3/15/2025	75,000	82,283	Advocate Health & Hospitals Corp.		
3.40%, 11/30/2023	35,000	37,928	3.39%, 10/15/2049	50,000	56,480
3.75%, 11/30/2026	85,000	99,564	Aetna, Inc.:		
4.75%, 11/30/2036	250,000	342,802	2.80%, 6/15/2023	200,000	210,590
4.75%, 4/15/2043	25,000	35,122	3.88%, 8/15/2047	100,000	119,226
4.90%, 11/30/2046	150,000	221,538	4.13%, 11/15/2042	25,000	29,658
Baxter International, Inc.:			Anthem, Inc.:		
1.73%, 4/1/2031 (b) (d)	45,000	45,428	2.25%, 5/15/2030	265,000	279,665
3.50%, 8/15/2046	50,000	56,974	2.38%, 1/15/2025	20,000	21,376
Boston Scientific Corp.:			2.95%, 12/1/2022	50,000	52,369
1.90%, 6/1/2025	65,000	68,042	3.13%, 5/15/2050	270,000	295,888
2.65%, 6/1/2030	100,000	107,196	3.30%, 1/15/2023	50,000	52,925
3.45%, 3/1/2024	25,000	27,096	3.35%, 12/1/2024	50,000	55,051
4.00%, 3/1/2029	35,000	41,193	3.50%, 8/15/2024	25,000	27,446
4.55%, 3/1/2039	50,000	64,165	3.65%, 12/1/2027	130,000	149,899
4.70%, 3/1/2049	35,000	47,747	4.10%, 3/1/2028	100,000	118,349
Danaher Corp.			4.38%, 12/1/2047	130,000	168,453
2.60%, 10/1/2050	65,000	67,138	4.55%, 3/1/2048	50,000	66,374
DH Europe Finance II Sarl:			4.65%, 1/15/2043	50,000	65,717
2.05%, 11/15/2022	50,000	51,526	Ascension Health		
2.20%, 11/15/2024	50,000	53,021	3.95%, 11/15/2046	150,000	192,178
2.60%, 11/15/2029	30,000	32,808	Banner Health		
3.25%, 11/15/2039	50,000	56,894	2.34%, 1/1/2030	40,000	41,952
3.40%, 11/15/2049	50,000	59,289	Children's Hospital Corp.		
Medtronic, Inc.:			Series 2020, 2.59%, 2/1/2050	15,000	15,019
3.50%, 3/15/2025	47,000	52,674	CommonSpirit Health:		
			2.76%, 10/1/2024 (b)	250,000	268,512
			4.19%, 10/1/2049	250,000	291,655
			4.35%, 11/1/2042	25,000	29,301

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Duke University Health System, Inc. Series 2017, 3.92%, 6/1/2047	\$ 50,000	\$ 62,287	Orlando Health Obligated Group 3.33%, 10/1/2050	\$ 25,000	\$ 27,540
HCA, Inc.:			Partners Healthcare System, Inc. Series 2017, 3.77%, 7/1/2048	100,000	118,867
4.13%, 6/15/2029	35,000	40,633	Providence St. Joseph Health Obligated Group Series 19A, 2.53%, 10/1/2029	80,000	85,310
4.50%, 2/15/2027	50,000	58,190	Quest Diagnostics, Inc.:		
4.75%, 5/1/2023	55,000	60,010	2.95%, 6/30/2030	35,000	38,618
5.00%, 3/15/2024	85,000	95,674	4.20%, 6/30/2029	100,000	118,932
5.13%, 6/15/2039	275,000	351,706	4.70%, 3/30/2045	25,000	31,440
5.25%, 4/15/2025	60,000	70,133	RWJ Barnabas Health, Inc. 3.48%, 7/1/2049	50,000	56,321
5.25%, 6/15/2026	65,000	77,003	SSM Health Care Corp. Series 2018, 3.69%, 6/1/2023	20,000	21,382
5.25%, 6/15/2049	100,000	131,975	Sutter Health:		
5.50%, 6/15/2047	65,000	86,937	Series 20A, 2.29%, 8/15/2030	55,000	57,329
Humana, Inc.:			Series 20A, 3.36%, 8/15/2050	55,000	60,114
2.90%, 12/15/2022	150,000	156,832	UnitedHealth Group, Inc.:		
4.80%, 3/15/2047	100,000	133,981	1.25%, 1/15/2026	35,000	35,937
4.95%, 10/1/2044	50,000	67,447	2.00%, 5/15/2030	305,000	323,825
Johns Hopkins Health System Corp. 3.84%, 5/15/2046	50,000	62,189	2.38%, 10/15/2022	100,000	103,747
Kaiser Foundation Hospitals:			2.75%, 5/15/2040	300,000	325,098
3.50%, 4/1/2022	50,000	51,838	2.88%, 3/15/2022	25,000	25,612
Series 2019, 3.27%, 11/1/2049	105,000	119,941	2.90%, 5/15/2050	50,000	55,397
Laboratory Corp. of America Holdings:			3.10%, 3/15/2026	50,000	56,050
2.30%, 12/1/2024	100,000	106,186	3.13%, 5/15/2060	100,000	115,737
2.95%, 12/1/2029	100,000	110,536	3.38%, 4/15/2027	100,000	114,166
3.25%, 9/1/2024	100,000	108,767	3.50%, 2/15/2024	10,000	10,924
4.70%, 2/1/2045	25,000	32,722	3.50%, 8/15/2039	200,000	236,818
Memorial Sloan-Kettering Cancer Center:			3.70%, 12/15/2025	10,000	11,456
4.13%, 7/1/2052	25,000	32,840	3.75%, 7/15/2025	305,000	347,554
Series 2020, 2.96%, 1/1/2050	55,000	58,923	3.75%, 10/15/2047	50,000	62,155
Methodist Hospital Series 20A, 2.71%, 12/1/2050	65,000	66,188	3.88%, 12/15/2028 (b)	15,000	17,990
Montefiore Obligated Group 4.29%, 9/1/2050 (b)	50,000	54,525	4.25%, 4/15/2047	100,000	133,006
Mount Sinai Hospitals Group, Inc. Series 2019, 3.74%, 7/1/2049	35,000	39,644	4.63%, 7/15/2035	200,000	268,550
New York and Presbyterian Hospital:			4.75%, 7/15/2045	230,000	323,322
2.26%, 8/1/2040	50,000	48,657	6.88%, 2/15/2038	25,000	41,009
Series 2019, 3.95%, 8/1/2119	35,000	40,364			8,324,036
Northwell Healthcare, Inc. 4.26%, 11/1/2047	50,000	59,972	HOME BUILDERS — 0.1%		
NYU Langone Hospitals Series 2020, 3.38%, 7/1/2055	100,000	105,647	DR Horton, Inc. 2.50%, 10/15/2024	100,000	106,721
			Lennar Corp. 4.75%, 11/29/2027	250,000	295,497
			NVR, Inc. 3.00%, 5/15/2030	130,000	141,743
			PulteGroup, Inc. 5.00%, 1/15/2027	250,000	295,033
					838,994

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
HOME FURNISHINGS —			Aon PLC:		
0.0% (a)			3.50%, 6/14/2024	\$ 50,000	\$ 54,560
Leggett & Platt, Inc.			3.88%, 12/15/2025	150,000	171,111
4.40%, 3/15/2029	\$ 100,000	\$ 114,953	Arch Capital Group, Ltd.		
Whirlpool Corp.:			3.64%, 6/30/2050 (b)	105,000	121,806
4.50%, 6/1/2046	25,000	31,039	Assurant, Inc.:		
4.60%, 5/15/2050	50,000	64,858	4.20%, 9/27/2023 (b)	100,000	109,294
4.75%, 2/26/2029	60,000	73,392	4.90%, 3/27/2028	50,000	57,969
		<u>284,242</u>	Athene Holding, Ltd.:		
			3.50%, 1/15/2031	150,000	159,387
			4.13%, 1/12/2028	100,000	111,291
HOUSEHOLD PRODUCTS &			AXIS Specialty Finance LLC		
WARES — 0.0% (a)			3.90%, 7/15/2029	25,000	27,819
Clorox Co.:			Berkshire Hathaway Finance		
3.10%, 10/1/2027	50,000	56,311	Corp.:		
3.90%, 5/15/2028	50,000	58,865	1.45%, 10/15/2030	80,000	81,062
Kimberly-Clark Corp.:			1.85%, 3/12/2030	10,000	10,542
1.05%, 9/15/2027 (b)	15,000	15,224	2.85%, 10/15/2050	90,000	96,525
2.75%, 2/15/2026	25,000	27,714	4.20%, 8/15/2048	100,000	131,990
3.10%, 3/26/2030	40,000	46,022	4.25%, 1/15/2049	150,000	198,730
3.20%, 4/25/2029 (b)	100,000	115,185	Berkshire Hathaway, Inc.:		
3.90%, 5/4/2047	50,000	64,469	2.75%, 3/15/2023	50,000	52,493
3.95%, 11/1/2028	55,000	66,071	3.00%, 2/11/2023	25,000	26,387
		<u>449,861</u>	3.13%, 3/15/2026	55,000	61,470
			4.50%, 2/11/2043	180,000	244,404
INSURANCE — 0.8%			Brighthouse Financial, Inc.:		
Aflac, Inc.:			3.70%, 6/22/2027 (b)	150,000	163,057
3.63%, 6/15/2023	50,000	54,020	4.70%, 6/22/2047	150,000	157,614
4.75%, 1/15/2049	75,000	104,654	Brown & Brown, Inc.:		
Alleghany Corp.			2.38%, 3/15/2031 (b)	150,000	156,021
4.90%, 9/15/2044	50,000	64,493	4.50%, 3/15/2029	50,000	59,130
Allstate Corp.:			Chubb INA Holdings, Inc.:		
1.45%, 12/15/2030 (b)	250,000	249,540	1.38%, 9/15/2030	150,000	149,500
3.85%, 8/10/2049	125,000	158,694	2.88%, 11/3/2022	50,000	52,088
4.20%, 12/15/2046	50,000	66,118	3.35%, 5/3/2026	250,000	282,012
Series B, 3 Month USD			4.15%, 3/13/2043	25,000	32,263
LIBOR + 2.94%, 5.75%,			4.35%, 11/3/2045	125,000	169,192
8/15/2053 (c)	25,000	26,774	CNA Financial Corp.:		
American Financial Group,			2.05%, 8/15/2030	100,000	103,035
Inc.:			3.45%, 8/15/2027	100,000	113,201
3.50%, 8/15/2026	15,000	16,503	4.50%, 3/1/2026	25,000	29,320
4.50%, 6/15/2047	100,000	120,250	Enstar Group, Ltd.		
American International Group,			4.95%, 6/1/2029	50,000	57,156
Inc.:			Equitable Holdings, Inc.:		
2.50%, 6/30/2025	100,000	107,546	3.90%, 4/20/2023	150,000	161,476
3.40%, 6/30/2030	100,000	114,489	4.35%, 4/20/2028	150,000	177,253
3.88%, 1/15/2035	200,000	240,244	5.00%, 4/20/2048	100,000	130,747
3.90%, 4/1/2026	30,000	34,208	Fairfax Financial Holdings,		
4.25%, 3/15/2029	100,000	120,098	Ltd.		
4.38%, 6/30/2050	315,000	409,774	4.85%, 4/17/2028	100,000	112,271
4.50%, 7/16/2044	50,000	63,960	Fidelity National Financial,		
4.88%, 6/1/2022	50,000	53,097	Inc.:		
Series A-9, 3 Month USD			2.45%, 3/15/2031	100,000	101,714
LIBOR + 2.87%, 5.75%,			4.50%, 8/15/2028	50,000	58,136
4/1/2048 (c)	100,000	115,070	First American Financial Corp.		
Aon Corp.:			4.60%, 11/15/2024	25,000	27,760
2.20%, 11/15/2022	100,000	103,355			
3.75%, 5/2/2029	100,000	116,806			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Globe Life, Inc.:			3 Month USD LIBOR +		
2.15%, 8/15/2030	\$ 100,000	\$ 101,560	2.38%, 4.50%, 9/15/2047		
4.55%, 9/15/2028	25,000	29,996	(c)	\$ 170,000	\$ 186,677
Hanover Insurance Group, Inc.:			3 Month USD LIBOR +		
2.50%, 9/1/2030	15,000	15,638	3.03%, 5.38%, 5/15/2045		
Hartford Financial Services Group, Inc.:			(c)	200,000	218,370
2.80%, 8/19/2029	70,000	76,412	3 Month USD LIBOR +		
4.40%, 3/15/2048	100,000	132,046	3.92%, 5.63%, 6/15/2043		
Kemper Corp.:			(c)	80,000	86,230
2.40%, 9/30/2030	100,000	101,550	5 year CMT + 3.04%,		
Lincoln National Corp.:			3.70%, 10/1/2050 (c)	100,000	105,606
3.05%, 1/15/2030	100,000	111,465	Series MTN, 3.50%,		
3.80%, 3/1/2028	35,000	40,405	5/15/2024	50,000	55,049
4.00%, 9/1/2023	15,000	16,370	Series MTN, 3.70%,		
4.35%, 3/1/2048	50,000	63,864	3/13/2051	100,000	120,214
6.30%, 10/9/2037	50,000	69,182	Series MTN, 4.60%,		
Loews Corp.:			5/15/2044 (b)	75,000	98,015
3.20%, 5/15/2030	15,000	17,023	Series MTN, 6.63%,		
3.75%, 4/1/2026	50,000	57,081	6/21/2040	25,000	38,593
Manulife Financial Corp.:			Reinsurance Group of America, Inc.:		
2.48%, 5/19/2027	70,000	75,743	3.15%, 6/15/2030	35,000	38,418
USD 5 Year Swap Rate +			3.90%, 5/15/2029	50,000	57,387
1.65%, 4.06%, 2/24/2032			RenaissanceRe Finance, Inc.:		
(c)	50,000	54,612	3.45%, 7/1/2027	30,000	33,005
Markel Corp.:			Travelers Cos., Inc.:		
3.50%, 11/1/2027	50,000	55,945	2.55%, 4/27/2050	10,000	10,513
4.15%, 9/17/2050	50,000	63,232	3.75%, 5/15/2046	10,000	12,517
5.00%, 5/20/2049	30,000	41,349	4.00%, 5/30/2047	80,000	104,350
Marsh & McLennan Cos., Inc.:			4.05%, 3/7/2048	100,000	132,391
2.75%, 1/30/2022	30,000	30,700	4.10%, 3/4/2049	100,000	133,076
3.30%, 3/14/2023	150,000	158,751	Series MTN, 6.25%,		
3.75%, 3/14/2026	25,000	28,418	6/15/2037	25,000	38,179
3.88%, 3/15/2024	100,000	110,402	Trinity Acquisition PLC		
4.38%, 3/15/2029	250,000	304,615	4.40%, 3/15/2026	26,000	30,308
Mercury General Corp.:			Unum Group:		
4.40%, 3/15/2027	50,000	55,381	4.00%, 6/15/2029 (b)	70,000	78,848
MetLife, Inc.:			4.50%, 3/15/2025	25,000	28,344
3.60%, 4/10/2024	300,000	330,663	4.50%, 12/15/2049	15,000	15,969
4.05%, 3/1/2045	150,000	192,093	Voya Financial, Inc.:		
4.88%, 11/13/2043	200,000	282,944	3.65%, 6/15/2026	50,000	57,144
6.40%, 12/15/2066	100,000	129,212	Willis North America, Inc.:		
Series D, 4.37%,			3.60%, 5/15/2024	50,000	54,613
9/15/2023	50,000	55,389	3.88%, 9/15/2049	70,000	85,699
Principal Financial Group, Inc.:			4.50%, 9/15/2028	50,000	60,202
2.13%, 6/15/2030	150,000	156,901	WR Berkley Corp.:		
3.70%, 5/15/2029	50,000	58,628	4.00%, 5/12/2050	45,000	55,240
Progressive Corp.:			XLIT, Ltd.:		
4.00%, 3/1/2029	50,000	60,015	5.50%, 3/31/2045	125,000	174,480
4.20%, 3/15/2048	100,000	133,927			
Prudential Financial, Inc.:					
3.94%, 12/7/2049	100,000	121,900	INTERNET — 0.4%		
			Alibaba Group Holding, Ltd.:		
			3.40%, 12/6/2027	200,000	223,886
			3.60%, 11/28/2024	75,000	82,577
			4.20%, 12/6/2047 (b)	260,000	325,881
					11,792,328

See accompanying notes to financial statements.

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

December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Alphabet, Inc.:			4.00%, 3/30/2025	\$ 50,000	\$ 52,177
1.10%, 8/15/2030	\$ 165,000	\$ 162,215			
1.90%, 8/15/2040	350,000	341,544			
2.00%, 8/15/2026	250,000	267,775			
2.05%, 8/15/2050	250,000	238,290			<u>927,711</u>
Amazon.com, Inc.:			IRON/STEEL — 0.1%		
0.40%, 6/3/2023	250,000	251,067	Nucor Corp.:		
0.80%, 6/3/2025	65,000	65,962	2.00%, 6/1/2025	15,000	15,865
1.50%, 6/3/2030	235,000	239,277	2.70%, 6/1/2030	15,000	16,498
2.40%, 2/22/2023	200,000	208,746	2.98%, 12/15/2055 (d)	50,000	52,259
2.50%, 11/29/2022	25,000	25,944	4.00%, 8/1/2023	25,000	27,023
2.50%, 6/3/2050	40,000	41,451	Reliance Steel & Aluminum Co.		
2.70%, 6/3/2060	30,000	32,049	1.30%, 8/15/2025	40,000	40,687
2.80%, 8/22/2024	100,000	108,354	Steel Dynamics, Inc.:		
3.15%, 8/22/2027	100,000	113,759	1.65%, 10/15/2027 (b)	10,000	10,278
3.80%, 12/5/2024	30,000	33,723	2.80%, 12/15/2024	25,000	26,869
3.88%, 8/22/2037	125,000	155,749	3.25%, 10/15/2050	20,000	20,785
4.05%, 8/22/2047	125,000	165,147	3.45%, 4/15/2030	40,000	45,278
4.25%, 8/22/2057	150,000	212,601	Vale Overseas, Ltd.:		
4.95%, 12/5/2044	125,000	183,339	6.25%, 8/10/2026	150,000	186,360
5.20%, 12/3/2025	50,000	60,709	6.88%, 11/10/2039	300,000	447,297
Baidu, Inc.			8.25%, 1/17/2034	25,000	38,440
2.88%, 7/6/2022	250,000	256,900			<u>927,639</u>
Booking Holdings, Inc.:			LODGING — 0.1%		
3.60%, 6/1/2026	250,000	284,287	Choice Hotels International, Inc.		
4.10%, 4/13/2025	100,000	113,570	3.70%, 12/1/2029	50,000	54,678
4.63%, 4/13/2030	100,000	124,019	Hyatt Hotels Corp.		
E*TRADE Financial Corp.			4.38%, 9/15/2028	50,000	54,966
2.95%, 8/24/2022	175,000	181,856	Las Vegas Sands Corp.:		
eBay, Inc.:			2.90%, 6/25/2025	65,000	68,082
1.90%, 3/11/2025 (b)	140,000	147,209	3.20%, 8/8/2024	45,000	47,718
2.70%, 3/11/2030 (b)	100,000	107,859	3.50%, 8/18/2026	30,000	32,164
2.75%, 1/30/2023	150,000	156,963	3.90%, 8/8/2029	40,000	42,998
3.45%, 8/1/2024 (b)	25,000	27,300	Marriott International, Inc.:		
3.80%, 3/9/2022	50,000	51,844	3.75%, 3/15/2025	25,000	26,967
Expedia Group, Inc.:			Series EE, 5.75%, 5/1/2025	290,000	339,300
3.25%, 2/15/2030	35,000	36,291	Sands China, Ltd.		
3.80%, 2/15/2028	50,000	53,466	5.13%, 8/8/2025	250,000	280,322
4.63%, 8/1/2027 (d)	90,000	100,553			<u>947,195</u>
TD Ameritrade Holding Corp.			MACHINERY, CONSTRUCTION & MINING — 0.1%		
2.95%, 4/1/2022	150,000	154,350	ABB Finance USA, Inc.		
		<u>5,336,512</u>	2.88%, 5/8/2022	50,000	51,706
INVESTMENT COMPANY SECURITY — 0.1%			Caterpillar Financial Services Corp.:		
Ares Capital Corp.:			Series MTN, 0.45%, 9/14/2023	250,000	250,857
3.50%, 2/10/2023	50,000	52,842	Series MTN, 0.80%, 11/13/2025	30,000	30,198
3.88%, 1/15/2026	100,000	108,392	Series MTN, 0.95%, 5/13/2022	100,000	100,939
4.20%, 6/10/2024	50,000	54,443	Series MTN, 1.95%, 11/18/2022	300,000	309,399
4.25%, 3/1/2025	50,000	54,310			
FS KKR Capital Corp.:					
3.40%, 1/15/2026	250,000	248,450			
4.13%, 2/1/2025	100,000	104,022			
Owl Rock Capital Corp.:					
3.40%, 7/15/2026	250,000	253,075			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 2.40%, 6/6/2022	\$ 150,000	\$ 154,566	Rockwell Automation, Inc.: 3.50%, 3/1/2029	\$ 85,000	\$ 98,988
Series MTN, 2.95%, 2/26/2022	150,000	154,596	4.20%, 3/1/2049	250,000	338,215
Series MTN, 3.75%, 11/24/2023	25,000	27,401	Wabtec Corp. 4.40%, 3/15/2024	50,000	54,727
Caterpillar, Inc.: 2.60%, 9/19/2029 (b)	100,000	110,393	Westinghouse Air Brake Technologies Corp. 4.95%, 9/15/2028	300,000	354,972
2.60%, 4/9/2030 (b)	95,000	104,624	Xylem, Inc. 1.95%, 1/30/2028	45,000	47,507
3.25%, 4/9/2050	125,000	146,812			<u>3,504,514</u>
3.80%, 8/15/2042	125,000	157,686	MEDIA — 1.0%		
4.75%, 5/15/2064	25,000	37,261	CBS Corp.:		
Oshkosh Corp. 3.10%, 3/1/2030	10,000	10,886	2.90%, 1/15/2027	125,000	137,186
		<u>1,647,324</u>	4.20%, 6/1/2029	200,000	239,022
MACHINERY-DIVERSIFIED — 0.3%			4.95%, 5/19/2050	200,000	259,662
CNH Industrial Capital LLC:			Charter Communications Operating LLC/Charter Communications Operating Capital:		
4.20%, 1/15/2024	100,000	110,039	2.30%, 2/1/2032	350,000	349,538
4.38%, 4/5/2022	15,000	15,685	2.80%, 4/1/2031	290,000	305,846
CNH Industrial NV Series MTN, 3.85%, 11/15/2027 (b)	15,000	16,902	3.70%, 4/1/2051	80,000	82,584
Deere & Co.:			3.85%, 4/1/2061	100,000	100,931
2.60%, 6/8/2022	25,000	25,684	4.20%, 3/15/2028	250,000	287,847
2.88%, 9/7/2049	35,000	38,929	4.46%, 7/23/2022	150,000	158,104
3.90%, 6/9/2042	225,000	283,183	4.80%, 3/1/2050	155,000	184,092
FlowsERVE Corp. 3.50%, 10/1/2030	35,000	37,454	4.91%, 7/23/2025	50,000	58,049
IDEX Corp. 3.00%, 5/1/2030	25,000	27,573	5.05%, 3/30/2029	100,000	121,199
John Deere Capital Corp.:			5.38%, 5/1/2047	150,000	187,699
3.65%, 10/12/2023	100,000	109,213	6.48%, 10/23/2045	185,000	261,309
Series GMTN, 3.45%, 6/7/2023	25,000	26,878	Class USD, 4.50%, 2/1/2024	100,000	111,008
Series MTN, 2.15%, 9/8/2022	150,000	154,791	Comcast Corp.:		
Series MTN, 2.25%, 9/14/2026 (b)	100,000	108,115	1.50%, 2/15/2031	150,000	148,237
Series MTN, 2.60%, 3/7/2024	65,000	69,509	1.95%, 1/15/2031	70,000	71,754
Series MTN, 2.80%, 3/6/2023	150,000	158,457	2.45%, 8/15/2052 (b)	115,000	111,720
Series MTN, 2.80%, 7/18/2029	50,000	55,895	2.65%, 8/15/2062	75,000	75,026
Series MTN, 3.40%, 9/11/2025	25,000	28,075	2.80%, 1/15/2051	55,000	57,285
Series MTN, 3.45%, 3/13/2025	100,000	112,076	3.10%, 4/1/2025	35,000	38,492
nVent Finance Sarl 4.55%, 4/15/2028	50,000	54,299	3.15%, 3/1/2026	225,000	250,639
Otis Worldwide Corp.:			3.15%, 2/15/2028	200,000	224,716
2.06%, 4/5/2025 (b)	600,000	636,366	3.20%, 7/15/2036	250,000	283,282
2.57%, 2/15/2030	250,000	268,372	3.30%, 2/1/2027	150,000	169,278
3.11%, 2/15/2040	250,000	272,610	3.30%, 4/1/2027	100,000	113,749
			3.40%, 4/1/2030	50,000	57,688
			3.40%, 7/15/2046	100,000	114,762
			3.60%, 3/1/2024	25,000	27,480
			3.70%, 4/15/2024	500,000	551,125
			3.75%, 4/1/2040	250,000	301,437
			3.90%, 3/1/2038	150,000	183,022
			3.95%, 10/15/2025	350,000	401,807
			4.00%, 11/1/2049	69,000	87,345
			4.15%, 10/15/2028	250,000	299,827
			4.20%, 8/15/2034	100,000	125,394

See accompanying notes to financial statements.

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

December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.25%, 10/15/2030	\$ 50,000	\$ 61,435	4.00%, 10/1/2023	\$ 100,000	\$ 108,949
4.25%, 1/15/2033	50,000	62,792	4.70%, 3/23/2050	150,000	212,527
4.60%, 10/15/2038	305,000	401,999	5.40%, 10/1/2043	75,000	109,524
4.65%, 7/15/2042	75,000	100,676	6.65%, 11/15/2037	250,000	393,460
4.70%, 10/15/2048	500,000	694,225			<u>14,235,594</u>
4.95%, 10/15/2058	105,000	158,619			
Discovery			METAL FABRICATE & HARDWARE — 0.0% (a)		
Communications LLC:			Precision Castparts Corp.		
3.80%, 3/13/2024	100,000	109,154	2.50%, 1/15/2023	75,000	77,921
3.95%, 3/20/2028	30,000	34,396	Timken Co.		
4.00%, 9/15/2055 (d)	265,000	295,660	4.50%, 12/15/2028	20,000	22,318
4.65%, 5/15/2050	250,000	312,695			<u>100,239</u>
5.20%, 9/20/2047	100,000	129,833			
Fox Corp.:			MINING — 0.1%		
3.67%, 1/25/2022	15,000	15,526	Barrick Gold Corp.		
4.03%, 1/25/2024	25,000	27,519	5.25%, 4/1/2042	25,000	34,433
4.71%, 1/25/2029	40,000	48,568	Barrick North America		
5.48%, 1/25/2039	275,000	377,864	Finance LLC		
5.58%, 1/25/2049	25,000	36,506	5.75%, 5/1/2043	250,000	363,475
Grupo Televisa SAB:			BHP Billiton Finance USA,		
5.00%, 5/13/2045	50,000	60,328	Ltd.:		
6.13%, 1/31/2046	100,000	138,639	4.13%, 2/24/2042 (b)	125,000	162,189
Thomson Reuters Corp.			5.00%, 9/30/2043	50,000	73,467
3.35%, 5/15/2026	50,000	56,043	Newmont Corp.:		
Time Warner Cable LLC:			2.25%, 10/1/2030	65,000	68,458
4.50%, 9/15/2042	100,000	116,507	2.80%, 10/1/2029	80,000	87,458
5.50%, 9/1/2041	425,000	546,873	3.70%, 3/15/2023	7,000	7,386
5.88%, 11/15/2040	50,000	66,373	4.88%, 3/15/2042	50,000	67,712
6.75%, 6/15/2039	50,000	71,204	Rio Tinto Finance USA PLC:		
TWDC Enterprises 18 Corp.:			4.13%, 8/21/2042	25,000	32,615
3.00%, 2/13/2026	50,000	55,463	4.75%, 3/22/2042	150,000	208,680
Series GMTN, 3.15%,			Rio Tinto Finance USA, Ltd.		
9/17/2025	25,000	27,735	3.75%, 6/15/2025	250,000	282,380
Series MTN, 3.00%,			Southern Copper Corp.		
7/30/2046	75,000	81,114	5.88%, 4/23/2045	357,000	517,125
Viacom, Inc.:					<u>1,905,378</u>
4.95%, 1/15/2031	250,000	313,690	MISCELLANEOUS		
5.85%, 9/1/2043	200,000	277,894	MANUFACTURER — 0.2%		
ViacomCBS, Inc.:			3M Co.:		
3.70%, 6/1/2028	50,000	57,100	1.75%, 2/14/2023	100,000	103,017
4.38%, 3/15/2043	25,000	29,520	2.00%, 2/14/2025	100,000	106,022
4.75%, 5/15/2025	250,000	290,240	2.38%, 8/26/2029 (b)	100,000	108,245
Walt Disney Co.:			2.88%, 10/15/2027	225,000	250,884
1.65%, 9/1/2022	20,000	20,433	3.25%, 8/26/2049	60,000	68,762
1.75%, 8/30/2024	50,000	52,108	Series MTN, 3.38%,		
1.75%, 1/13/2026	105,000	109,932	3/1/2029 (b)	50,000	57,852
2.00%, 9/1/2029	185,000	192,909	Series MTN, 3.63%,		
2.20%, 1/13/2028	70,000	74,767	10/15/2047	25,000	30,171
2.65%, 1/13/2031 (b)	440,000	482,359	Series MTN, 4.00%,		
3.35%, 3/24/2025	250,000	277,187	9/14/2048	30,000	38,374
3.38%, 11/15/2026	100,000	112,792	Carlisle Cos., Inc.		
3.50%, 5/13/2040	150,000	176,455	2.75%, 3/1/2030	65,000	69,754
3.60%, 1/13/2051	75,000	90,910	Eaton Corp.:		
3.70%, 10/15/2025	100,000	113,000	3.10%, 9/15/2027	100,000	112,031
3.80%, 5/13/2060	90,000	113,951	4.15%, 11/2/2042	25,000	31,649

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
General Electric Co.:			3.08%, 5/11/2050	\$ 100,000	\$ 111,636
3.45%, 5/1/2027	\$ 45,000	\$ 50,724	3.19%, 6/24/2023	25,000	26,617
3.63%, 5/1/2030 (b)	50,000	56,993	Chevron USA, Inc.:		
4.13%, 10/9/2042	18,000	21,086	0.33%, 8/12/2022 (b)	65,000	65,099
4.25%, 5/1/2040	305,000	360,174	0.43%, 8/11/2023	30,000	30,090
4.35%, 5/1/2050	305,000	368,952	0.69%, 8/12/2025	65,000	65,400
Series GMTN, 3.45%, 5/15/2024	50,000	54,509	1.02%, 8/12/2027	40,000	40,056
Series MTN, 5.88%, 1/14/2038	50,000	67,823	2.34%, 8/12/2050	65,000	63,372
Illinois Tool Works, Inc.			Cimarex Energy Co.		
3.90%, 9/1/2042	325,000	408,544	3.90%, 5/15/2027	250,000	276,190
Parker-Hannifin Corp.:			CNOOC Finance 2015 USA LLC:		
2.70%, 6/14/2024	35,000	37,559	3.50%, 5/5/2025	300,000	323,472
4.00%, 6/14/2049	40,000	49,921	4.38%, 5/2/2028	250,000	285,750
Series MTN, 3.30%, 11/21/2024	50,000	54,740	CNOOC Nexen Finance 2014 ULC		
Textron, Inc.:			4.88%, 4/30/2044	100,000	124,647
2.45%, 3/15/2031	30,000	30,806	Concho Resources, Inc.		
3.90%, 9/17/2029	50,000	57,051	3.75%, 10/1/2027	300,000	343,125
4.00%, 3/15/2026	50,000	56,335	ConocoPhillips		
Trane Technologies Global Holding Co., Ltd.			6.50%, 2/1/2039	75,000	115,726
5.75%, 6/15/2043	25,000	36,091	ConocoPhillips Co.:		
Trane Technologies Luxembourg Finance SA			4.95%, 3/15/2026	200,000	240,140
3.80%, 3/21/2029	100,000	117,329	5.95%, 3/15/2046	200,000	306,048
		2,805,398	6.95%, 4/15/2029	50,000	70,084
OIL & GAS — 1.3%			Devon Energy Corp.:		
BP Capital Markets America, Inc.:			5.00%, 6/15/2045	25,000	29,312
1.75%, 8/10/2030	500,000	503,340	5.85%, 12/15/2025	50,000	58,777
3.00%, 2/24/2050	250,000	257,215	Diamondback Energy, Inc.:		
3.02%, 1/16/2027 (b)	200,000	221,032	2.88%, 12/1/2024	60,000	63,022
3.22%, 4/14/2024	200,000	216,174	3.25%, 12/1/2026	45,000	48,094
3.59%, 4/14/2027	250,000	284,167	3.50%, 12/1/2029	100,000	106,886
3.63%, 4/6/2030	200,000	232,690	Ecopetrol SA:		
3.94%, 9/21/2028	100,000	117,577	4.13%, 1/16/2025	100,000	108,991
BP Capital Markets PLC:			5.88%, 5/28/2045	225,000	272,257
3.06%, 3/17/2022	200,000	206,368	6.88%, 4/29/2030 (b)	250,000	322,250
3.81%, 2/10/2024	150,000	164,682	7.38%, 9/18/2043	50,000	68,269
Canadian Natural Resources, Ltd.:			EOG Resources, Inc.:		
2.95%, 1/15/2023	250,000	261,550	2.63%, 3/15/2023	100,000	104,429
3.85%, 6/1/2027	50,000	56,174	3.90%, 4/1/2035	25,000	29,386
3.90%, 2/1/2025	25,000	27,639	4.38%, 4/15/2030	30,000	36,566
Series GMTN, 4.95%, 6/1/2047	100,000	126,108	4.95%, 4/15/2050	35,000	47,530
Chevron Corp.:			Equinor ASA:		
1.14%, 5/11/2023	250,000	255,140	2.65%, 1/15/2024	75,000	79,738
1.55%, 5/11/2025	135,000	140,517	2.88%, 4/6/2025	250,000	272,882
2.00%, 5/11/2027	350,000	371,164	3.25%, 11/18/2049	305,000	339,364
2.24%, 5/11/2030 (b)	100,000	107,227	3.63%, 9/10/2028 (b)	50,000	58,175
2.95%, 5/16/2026	50,000	55,504	3.63%, 4/6/2040	100,000	120,229
2.98%, 5/11/2040	45,000	49,862	3.70%, 3/1/2024	300,000	329,997
			3.95%, 5/15/2043	50,000	60,815
			4.80%, 11/8/2043	30,000	40,409
			Exxon Mobil Corp.:		
			1.57%, 4/15/2023	150,000	154,419
			1.90%, 8/16/2022	20,000	20,528
			2.02%, 8/16/2024 (b)	50,000	52,628
			2.44%, 8/16/2029	50,000	54,285

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.61%, 10/15/2030 (b)	\$ 300,000	\$ 327,609	4.13%, 5/11/2035	\$ 75,000	\$ 93,845
2.99%, 3/19/2025	150,000	164,227	4.38%, 5/11/2045	250,000	328,952
3.00%, 8/16/2039 (b)	50,000	54,224	4.55%, 8/12/2043	250,000	332,005
3.10%, 8/16/2049	50,000	54,081	5.50%, 3/25/2040	25,000	36,017
3.29%, 3/19/2027	350,000	398,881	Suncor Energy, Inc.:		
3.45%, 4/15/2051	545,000	622,096	2.80%, 5/15/2023	45,000	47,380
3.48%, 3/19/2030	250,000	290,225	3.10%, 5/15/2025	40,000	43,810
4.11%, 3/1/2046	125,000	154,045	3.60%, 12/1/2024	25,000	27,591
4.23%, 3/19/2040	105,000	130,684	4.00%, 11/15/2047	70,000	79,323
4.33%, 3/19/2050	250,000	326,900	6.50%, 6/15/2038	50,000	70,156
Hess Corp.:			Total Capital International SA:		
5.60%, 2/15/2041	75,000	90,792	3.13%, 5/29/2050	200,000	217,670
5.80%, 4/1/2047	250,000	315,437	3.75%, 4/10/2024	375,000	415,369
HollyFrontier Corp.			Total Capital SA		
2.63%, 10/1/2023	45,000	45,995	3.88%, 10/11/2028 (b)	25,000	29,664
Husky Energy, Inc.			Valero Energy Corp.:		
4.40%, 4/15/2029	100,000	111,331	1.20%, 3/15/2024	250,000	251,840
Marathon Oil Corp.:			2.15%, 9/15/2027	250,000	255,835
2.80%, 11/1/2022	9,000	9,251	2.85%, 4/15/2025	55,000	58,680
4.40%, 7/15/2027 (b)	50,000	55,532	3.40%, 9/15/2026	50,000	54,875
5.20%, 6/1/2045	50,000	57,150	6.63%, 6/15/2037	250,000	331,537
Marathon Petroleum Corp.:					<u>19,034,652</u>
3.63%, 9/15/2024	50,000	54,378	OIL & GAS SERVICES —		
3.80%, 4/1/2028	30,000	33,445	0.1%		
4.50%, 5/1/2023	250,000	271,552	Baker Hughes a GE Co.		
4.50%, 4/1/2048	25,000	27,854	LLC/Baker Hughes		
4.70%, 5/1/2025	350,000	401,184	Co-Obligor, Inc.:		
5.13%, 12/15/2026	150,000	178,902	2.77%, 12/15/2022	100,000	104,462
Nexen, Inc.			3.34%, 12/15/2027	50,000	56,168
5.88%, 3/10/2035	100,000	130,798	4.08%, 12/15/2047	150,000	171,216
Noble Energy, Inc.:			Halliburton Co.:		
4.95%, 8/15/2047	250,000	352,170	2.92%, 3/1/2030	500,000	526,974
5.25%, 11/15/2043	50,000	70,868	3.80%, 11/15/2025 (b)	22,000	24,666
Petro-Canada			4.85%, 11/15/2035	150,000	174,702
5.35%, 7/15/2033	25,000	30,459	5.00%, 11/15/2045	35,000	41,285
Phillips 66:			7.45%, 9/15/2039	25,000	36,029
2.15%, 12/15/2030 (b)	150,000	152,145	National Oilwell Varco, Inc.		
3.70%, 4/6/2023	20,000	21,421	3.60%, 12/1/2029 (b)	100,000	104,485
3.85%, 4/9/2025	180,000	202,687	Schlumberger Investment SA		
3.90%, 3/15/2028 (b)	50,000	57,650	2.65%, 6/26/2030	150,000	160,483
4.30%, 4/1/2022	35,000	36,682			<u>1,400,470</u>
4.88%, 11/15/2044	95,000	119,894	PACKAGING &		
Pioneer Natural Resources			CONTAINERS — 0.0% (a)		
Co.			Berry Global, Inc.		
4.45%, 1/15/2026	50,000	57,819	1.57%, 1/15/2026 (d)	250,000	252,208
Shell International Finance			Packaging Corp. of America:		
B.V.:			3.00%, 12/15/2029	25,000	27,853
0.38%, 9/15/2023 (b)	200,000	200,438	3.40%, 12/15/2027	35,000	39,415
2.38%, 4/6/2025	250,000	268,017	4.05%, 12/15/2049	10,000	12,445
2.38%, 11/7/2029	100,000	107,561	WRKCo, Inc.:		
2.50%, 9/12/2026	150,000	164,379	3.38%, 9/15/2027	100,000	111,713
2.75%, 4/6/2030	250,000	276,427	3.75%, 3/15/2025	100,000	111,481
3.13%, 11/7/2049	100,000	110,663	4.20%, 6/1/2032	50,000	60,611
3.25%, 5/11/2025	100,000	110,979			<u>615,726</u>
3.25%, 4/6/2050	500,000	566,962			
4.00%, 5/10/2046	100,000	125,489			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
PHARMACEUTICALS —			3.25%, 8/1/2042	\$ 50,000	\$ 57,521
2.0%			3.63%, 5/15/2024	25,000	27,423
AbbVie, Inc.:			3.88%, 8/15/2025	275,000	313,646
2.60%, 11/21/2024	\$ 605,000	\$ 648,445	3.90%, 2/20/2028	100,000	118,689
2.90%, 11/6/2022	25,000	26,162	4.13%, 6/15/2039	35,000	44,869
2.95%, 11/21/2026	105,000	116,277	4.25%, 10/26/2049	150,000	202,357
3.20%, 5/14/2026	200,000	222,112	4.35%, 11/15/2047	225,000	302,866
3.20%, 11/21/2029	245,000	275,968	4.55%, 2/20/2048	100,000	138,773
3.25%, 10/1/2022	500,000	520,785	4.63%, 5/15/2044	50,000	67,817
3.45%, 3/15/2022	200,000	206,166	5.00%, 8/15/2045	150,000	216,424
3.60%, 5/14/2025	350,000	390,288	Cardinal Health, Inc.:		
3.75%, 11/14/2023	235,000	256,303	3.08%, 6/15/2024	250,000	268,890
3.80%, 3/15/2025	425,000	474,593	3.41%, 6/15/2027	300,000	338,559
3.85%, 6/15/2024	50,000	55,068	4.90%, 9/15/2045	25,000	30,934
4.05%, 11/21/2039	200,000	241,852	Cigna Corp.:		
4.25%, 11/14/2028	35,000	41,962	2.40%, 3/15/2030	120,000	127,712
4.25%, 11/21/2049	340,000	427,652	3.05%, 10/15/2027	50,000	55,776
4.30%, 5/14/2036	50,000	61,762	3.20%, 3/15/2040	85,000	93,475
4.40%, 11/6/2042	50,000	62,658	3.40%, 3/15/2050	415,000	465,709
4.45%, 5/14/2046	150,000	190,945	3.75%, 7/15/2023	67,000	72,365
4.50%, 5/14/2035	50,000	62,937	4.38%, 10/15/2028	310,000	374,278
4.55%, 3/15/2035	350,000	442,844	4.80%, 8/15/2038	60,000	78,026
4.75%, 3/15/2045	75,000	98,200	4.90%, 12/15/2048	295,000	405,227
4.88%, 11/14/2048	25,000	33,994	6.13%, 11/15/2041	25,000	36,903
AmerisourceBergen Corp.:			CVS Health Corp.:		
2.80%, 5/15/2030	100,000	108,778	1.30%, 8/21/2027	300,000	301,968
3.45%, 12/15/2027	50,000	56,931	1.88%, 2/28/2031	250,000	253,097
AstraZeneca PLC:			2.70%, 8/21/2040	350,000	354,882
0.70%, 4/8/2026	500,000	497,155	2.88%, 6/1/2026	210,000	230,689
2.38%, 6/12/2022	400,000	411,416	3.38%, 8/12/2024	25,000	27,297
3.38%, 11/16/2025	35,000	39,336	3.50%, 7/20/2022	200,000	208,758
3.50%, 8/17/2023	50,000	53,897	3.70%, 3/9/2023	41,000	43,849
4.00%, 1/17/2029	35,000	41,766	3.75%, 4/1/2030	250,000	291,470
4.00%, 9/18/2042	25,000	31,062	3.88%, 7/20/2025	20,000	22,649
4.38%, 8/17/2048	40,000	53,774	4.10%, 3/25/2025	311,000	352,742
6.45%, 9/15/2037	25,000	38,395	4.13%, 4/1/2040	350,000	418,967
Becton Dickinson & Co.:			4.30%, 3/25/2028	460,000	545,215
3.70%, 6/6/2027	163,000	186,479	4.78%, 3/25/2038	675,000	854,806
3.73%, 12/15/2024	50,000	55,381	4.88%, 7/20/2035	45,000	58,473
4.67%, 6/6/2047	210,000	275,001	5.05%, 3/25/2048	300,000	405,606
4.69%, 12/15/2044	20,000	25,826	5.13%, 7/20/2045	185,000	248,202
Becton Dickinson and Co.:			Eli Lilly & Co.:		
2.89%, 6/6/2022	200,000	206,430	2.25%, 5/15/2050	100,000	98,332
3.36%, 6/6/2024	50,000	54,237	2.35%, 5/15/2022	300,000	308,211
Bristol-Myers Squibb Co.:			2.50%, 9/15/2060 (b)	250,000	250,915
0.54%, 11/13/2023 (b)	35,000	35,055	GlaxoSmithKline Capital PLC:		
0.75%, 11/13/2025	50,000	50,340	0.53%, 10/1/2023	100,000	100,500
1.13%, 11/13/2027	50,000	50,467	2.88%, 6/1/2022	100,000	103,459
1.45%, 11/13/2030	30,000	30,123	3.00%, 6/1/2024	70,000	75,648
2.35%, 11/13/2040	20,000	20,471	3.38%, 6/1/2029	85,000	98,845
2.55%, 11/13/2050	30,000	30,658	GlaxoSmithKline Capital, Inc.:		
2.60%, 5/16/2022	50,000	51,592	2.80%, 3/18/2023	25,000	26,369
2.90%, 7/26/2024	500,000	542,640	3.38%, 5/15/2023	100,000	107,126
3.25%, 2/20/2023	50,000	52,955	3.63%, 5/15/2025 (b)	55,000	61,976
3.25%, 2/27/2027 (b)	250,000	283,180	3.88%, 5/15/2028	100,000	119,001

See accompanying notes to financial statements.

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.20%, 3/18/2043	\$ 25,000	\$ 32,272	3.20%, 9/15/2023	\$ 50,000	\$ 53,854
6.38%, 5/15/2038	50,000	79,005	3.40%, 5/15/2024	25,000	27,487
Johnson & Johnson:			3.45%, 3/15/2029	100,000	116,727
0.55%, 9/1/2025	50,000	50,198	3.60%, 9/15/2028 (b)	100,000	117,878
0.95%, 9/1/2027	65,000	65,260	3.90%, 3/15/2039	25,000	31,184
1.30%, 9/1/2030	570,000	573,152	4.00%, 12/15/2036	150,000	190,453
2.10%, 9/1/2040	65,000	65,587	4.00%, 3/15/2049	100,000	131,189
2.25%, 9/1/2050	100,000	101,179	4.10%, 9/15/2038	200,000	255,504
2.45%, 3/1/2026 (b)	30,000	32,638	4.20%, 9/15/2048	35,000	46,882
2.45%, 9/1/2060	65,000	67,536	7.20%, 3/15/2039	75,000	129,163
2.90%, 1/15/2028	250,000	282,325	Sanofi		
3.38%, 12/5/2023	25,000	27,297	3.63%, 6/19/2028	100,000	116,809
3.40%, 1/15/2038	100,000	120,026	Shire Acquisitions		
3.55%, 3/1/2036	150,000	183,790	Investments Ireland DAC:		
3.63%, 3/3/2037	200,000	245,382	2.88%, 9/23/2023	100,000	105,992
3.75%, 3/3/2047	100,000	129,157	3.20%, 9/23/2026	30,000	33,550
4.50%, 12/5/2043	50,000	70,066	Takeda Pharmaceutical Co., Ltd.:		
Mckesson Corp.			2.05%, 3/31/2030	250,000	255,377
0.90%, 12/3/2025	370,000	371,876	3.03%, 7/9/2040	200,000	211,388
Mckesson Corp.:			4.40%, 11/26/2023	100,000	110,787
2.85%, 3/15/2023	25,000	26,121	5.00%, 11/26/2028	100,000	124,273
3.95%, 2/16/2028	60,000	70,012	Utah Acquisition Sub, Inc.		
Mead Johnson Nutrition Co.			5.25%, 6/15/2046	250,000	327,425
4.60%, 6/1/2044	25,000	33,158	Viatis, Inc.:		
Merck & Co., Inc.:			1.13%, 6/22/2022 (d)	500,000	504,640
0.75%, 2/24/2026	350,000	353,139	2.70%, 6/22/2030 (d)	150,000	159,111
1.45%, 6/24/2030	55,000	55,631	3.85%, 6/22/2040 (d)	500,000	564,336
2.35%, 2/10/2022	50,000	51,140	4.00%, 6/22/2050 (d)	150,000	171,334
2.35%, 6/24/2040	70,000	72,434	Wyeth LLC		
2.40%, 9/15/2022	25,000	25,782	6.00%, 2/15/2036	25,000	37,367
2.75%, 2/10/2025	325,000	353,473	Zoetis, Inc.:		
2.90%, 3/7/2024	45,000	48,512	3.00%, 9/12/2027	50,000	55,970
3.40%, 3/7/2029	100,000	116,312	3.00%, 5/15/2050	105,000	115,585
3.60%, 9/15/2042	25,000	30,878	3.90%, 8/20/2028	50,000	58,941
3.70%, 2/10/2045	50,000	62,206	4.45%, 8/20/2048	25,000	33,393
3.90%, 3/7/2039	100,000	126,736	4.70%, 2/1/2043	25,000	34,244
4.00%, 3/7/2049	65,000	85,862			
Novartis Capital Corp.:					
1.75%, 2/14/2025	100,000	104,847	PIPELINES — 0.9%		
2.00%, 2/14/2027	100,000	106,590	Boardwalk Pipelines L.P.:		
2.20%, 8/14/2030	100,000	107,548	3.40%, 2/15/2031	45,000	46,821
2.40%, 5/17/2022	300,000	308,268	4.80%, 5/3/2029	40,000	45,800
2.75%, 8/14/2050	65,000	71,447	Cheniere Corpus Christi Holdings LLC		
3.00%, 11/20/2025	25,000	27,677	3.70%, 11/15/2029	90,000	100,103
3.10%, 5/17/2027 (b)	30,000	33,710	Enable Midstream Partners L.P.:		
3.40%, 5/6/2024	25,000	27,456	4.15%, 9/15/2029 (b)	100,000	98,530
4.00%, 11/20/2045	50,000	65,425	4.40%, 3/15/2027	50,000	50,630
Perrigo Finance Unlimited Co.			4.95%, 5/15/2028	30,000	30,743
4.38%, 3/15/2026	50,000	56,641	Enbridge, Inc.:		
Pfizer, Inc.:			2.90%, 7/15/2022	50,000	51,879
1.70%, 5/28/2030	150,000	155,118	3.70%, 7/15/2027	50,000	57,055
2.55%, 5/28/2040	150,000	159,418	4.00%, 11/15/2049	100,000	114,197
2.70%, 5/28/2050	250,000	268,037	4.25%, 12/1/2026	50,000	58,570
2.95%, 3/15/2024	100,000	107,911			
3.00%, 12/15/2026	150,000	169,288			
					<u>27,845,975</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Energy Transfer Operating L.P.:			5.20%, 3/1/2047	\$ 100,000	\$ 123,213
4.20%, 4/15/2027	\$ 50,000	\$ 55,001	5.20%, 12/1/2047	100,000	121,547
4.75%, 1/15/2026	225,000	254,797	ONEOK Partners L.P.:		
5.00%, 5/15/2050	250,000	270,902	3.38%, 10/1/2022	25,000	26,039
5.15%, 2/1/2043	25,000	26,363	ONEOK, Inc.:		
5.15%, 3/15/2045	225,000	243,594	2.20%, 9/15/2025	25,000	25,853
5.20%, 2/1/2022	100,000	103,593	2.75%, 9/1/2024	100,000	105,553
5.25%, 4/15/2029	275,000	320,969	3.10%, 3/15/2030	25,000	26,550
5.88%, 1/15/2024	250,000	280,867	3.40%, 9/1/2029 (b)	100,000	107,301
6.25%, 4/15/2049	275,000	333,919	4.00%, 7/13/2027	30,000	33,416
Enterprise Products Operating LLC:			4.45%, 9/1/2049	40,000	42,283
3.13%, 7/31/2029	100,000	111,075	4.50%, 3/15/2050	25,000	26,535
3.20%, 2/15/2052	200,000	202,654	4.55%, 7/15/2028	50,000	57,183
3.50%, 2/1/2022	25,000	25,843	4.95%, 7/13/2047	150,000	168,616
3.70%, 1/31/2051	500,000	550,390	5.20%, 7/15/2048	25,000	29,108
3.75%, 2/15/2025	75,000	84,019	Phillips 66 Partners L.P.:		
3.95%, 2/15/2027	200,000	231,598	2.45%, 12/15/2024 (b)	100,000	104,997
4.15%, 10/16/2028	25,000	29,630	3.15%, 12/15/2029 (b)	100,000	104,352
4.20%, 1/31/2050	65,000	76,069	3.55%, 10/1/2026	10,000	10,957
4.80%, 2/1/2049	25,000	31,590	3.75%, 3/1/2028	25,000	27,191
4.85%, 3/15/2044	50,000	61,784	4.90%, 10/1/2046	10,000	11,243
4.90%, 5/15/2046	50,000	62,851	Plains All American Pipeline L.P./PAA Finance Corp.:		
5.10%, 2/15/2045	200,000	257,866	3.60%, 11/1/2024	25,000	26,696
Series D, 3 Month USD LIBOR + 2.99%, 4.88%, 8/16/2077 (c)	250,000	240,522	4.50%, 12/15/2026	50,000	56,042
Series E, 3 Month USD LIBOR + 3.03%, 5.25%, 8/16/2077 (c)	150,000	151,876	4.65%, 10/15/2025	400,000	447,184
Kinder Morgan Energy Partners L.P.:			4.70%, 6/15/2044	25,000	26,044
5.40%, 9/1/2044	25,000	31,205	Sabine Pass Liquefaction LLC:		
Kinder Morgan, Inc.:			4.20%, 3/15/2028	100,000	114,759
2.00%, 2/15/2031	110,000	110,565	4.50%, 5/15/2030 (b) (d)	250,000	297,185
3.15%, 1/15/2023 (b)	450,000	473,161	5.63%, 3/1/2025	200,000	233,506
4.30%, 6/1/2025	300,000	342,489	5.75%, 5/15/2024	75,000	85,813
5.05%, 2/15/2046	50,000	60,898	5.88%, 6/30/2026	250,000	302,345
5.30%, 12/1/2034	200,000	246,712	Spectra Energy Partners L.P.:		
5.55%, 6/1/2045	150,000	193,231	4.75%, 3/15/2024	350,000	391,548
Magellan Midstream Partners L.P.:			Sunoco Logistics Partners Operations L.P.:		
4.20%, 10/3/2047	50,000	57,211	4.00%, 10/1/2027	50,000	54,669
4.85%, 2/1/2049	275,000	345,843	5.30%, 4/1/2044	25,000	26,996
5.00%, 3/1/2026	50,000	59,654	5.35%, 5/15/2045	25,000	27,475
MPLX L.P.:			5.40%, 10/1/2047	150,000	167,784
1.75%, 3/1/2026	35,000	36,199	TransCanada PipeLines, Ltd.:		
2.65%, 8/15/2030	500,000	524,006	2.50%, 8/1/2022	100,000	103,384
3.50%, 12/1/2022	75,000	78,785	4.10%, 4/15/2030	200,000	236,740
4.00%, 3/15/2028	35,000	40,285	4.63%, 3/1/2034	250,000	305,145
4.50%, 4/15/2038	180,000	206,606	4.75%, 5/15/2038	100,000	123,990
4.70%, 4/15/2048	100,000	118,760	7.63%, 1/15/2039	25,000	39,124
4.80%, 2/15/2029	105,000	126,146	Transcontinental Gas Pipe Line Co. LLC:		
4.88%, 6/1/2025	50,000	57,761	7.85%, 2/1/2026	200,000	262,442
4.90%, 4/15/2058	25,000	29,775	Valero Energy Partners L.P.:		
			4.50%, 3/15/2028	50,000	57,946
			Williams Cos., Inc.:		
			3.50%, 11/15/2030 (b)	100,000	113,404
			3.60%, 3/15/2022	100,000	103,208

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.70%, 1/15/2023	\$ 20,000	\$ 21,203	Camden Property Trust:		
3.75%, 6/15/2027	200,000	228,724	3.15%, 7/1/2029	\$ 65,000	\$ 73,264
3.90%, 1/15/2025	50,000	55,548	4.10%, 10/15/2028	20,000	23,768
4.55%, 6/24/2024	65,000	72,784	CBRE Services, Inc.		
5.10%, 9/15/2045	125,000	155,574	4.88%, 3/1/2026	50,000	59,059
5.75%, 6/24/2044	25,000	32,318	Corporate Office Properties		
			L.P.		
		13,122,909	2.25%, 3/15/2026	35,000	36,474
REAL ESTATE			Crown Castle International		
INVESTMENT TRUSTS —			Corp.:		
0.9%			3.20%, 9/1/2024	250,000	271,875
Alexandria Real Estate			3.65%, 9/1/2027	150,000	169,936
Equities, Inc.:			3.70%, 6/15/2026	15,000	16,916
3.38%, 8/15/2031	60,000	68,854	4.00%, 3/1/2027	20,000	22,940
3.45%, 4/30/2025	100,000	110,894	4.75%, 5/15/2047	100,000	128,186
4.00%, 2/1/2050	100,000	125,575	5.25%, 1/15/2023	100,000	109,544
4.70%, 7/1/2030	35,000	43,451	CubeSmart L.P.:		
American Campus			3.00%, 2/15/2030 (b)	100,000	109,060
Communities Operating			4.38%, 2/15/2029	30,000	35,363
Partnership L.P.:			CyrusOne L.P./CyrusOne		
3.30%, 7/15/2026	50,000	54,457	Finance Corp.:		
3.63%, 11/15/2027	30,000	32,987	2.90%, 11/15/2024	150,000	160,327
American Tower Corp.:			3.45%, 11/15/2029	60,000	64,570
2.25%, 1/15/2022	100,000	101,898	Digital Realty Trust L.P.:		
2.75%, 1/15/2027	200,000	217,494	2.75%, 2/1/2023	125,000	130,467
3.00%, 6/15/2023	250,000	265,102	3.70%, 8/15/2027	150,000	172,758
3.10%, 6/15/2050	100,000	103,121	Duke Realty L.P.:		
3.13%, 1/15/2027	100,000	110,330	3.05%, 3/1/2050	10,000	10,859
3.38%, 10/15/2026	75,000	84,265	4.00%, 9/15/2028	100,000	117,938
3.50%, 1/31/2023	50,000	53,063	Equinix, Inc.:		
AvalonBay Communities, Inc.:			1.00%, 9/15/2025	150,000	150,534
Series GMTN, 2.95%,			1.55%, 3/15/2028	75,000	75,889
9/15/2022	25,000	25,931	2.63%, 11/18/2024	65,000	69,478
Series GMTN, 2.95%,			2.95%, 9/15/2051	150,000	151,888
5/11/2026	50,000	55,385	3.20%, 11/18/2029	45,000	49,491
Series MTN, 2.45%,			5.38%, 5/15/2027	60,000	65,301
1/15/2031	70,000	75,295	ERP Operating L.P.:		
Series MTN, 3.20%,			3.00%, 7/1/2029	25,000	27,879
1/15/2028 (b)	40,000	44,610	3.50%, 3/1/2028	100,000	114,216
Series MTN, 3.30%,			4.00%, 8/1/2047	50,000	61,848
6/1/2029	65,000	73,750	4.15%, 12/1/2028	100,000	119,143
Series MTN, 3.90%,			Essex Portfolio L.P.:		
10/15/2046	50,000	60,526	3.00%, 1/15/2030	25,000	27,466
Boston Properties L.P.:			3.63%, 5/1/2027	50,000	56,277
2.75%, 10/1/2026	150,000	163,494	4.00%, 3/1/2029	65,000	75,609
2.90%, 3/15/2030	35,000	37,646	4.50%, 3/15/2048	50,000	64,780
3.40%, 6/21/2029	100,000	111,634	Federal Realty Investment		
3.65%, 2/1/2026	100,000	114,028	Trust:		
3.85%, 2/1/2023	75,000	79,810	3.20%, 6/15/2029	75,000	81,498
Brixmor Operating			3.25%, 7/15/2027	50,000	54,370
Partnership L.P.:			GLP Capital L.P./GLP		
3.65%, 6/15/2024	50,000	54,210	Financing II, Inc.:		
4.05%, 7/1/2030	25,000	28,755	3.35%, 9/1/2024	55,000	57,805
4.13%, 6/15/2026	50,000	56,814	4.00%, 1/15/2030	65,000	70,775
4.13%, 5/15/2029	100,000	114,953	4.00%, 1/15/2031	50,000	54,541
			5.25%, 6/1/2025	20,000	22,541

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.38%, 11/1/2023	\$ 20,000	\$ 21,849	Prologis L.P.:		
5.38%, 4/15/2026	40,000	45,900	1.25%, 10/15/2030	\$ 30,000	\$ 29,692
5.75%, 6/1/2028	20,000	23,673	2.13%, 4/15/2027	50,000	53,744
HCP, Inc.			2.25%, 4/15/2030	65,000	69,756
3.88%, 8/15/2024	50,000	55,477	3.00%, 4/15/2050	50,000	55,311
Healthcare Realty Trust, Inc.			3.75%, 11/1/2025	50,000	57,105
2.40%, 3/15/2030	25,000	25,838	4.38%, 2/1/2029	65,000	79,487
Healthcare Trust of America Holdings L.P.:			Public Storage		
2.00%, 3/15/2031	55,000	54,999	2.37%, 9/15/2022	125,000	129,174
3.50%, 8/1/2026	25,000	28,314	Realty Income Corp.:		
Healthpeak Properties, Inc.			0.75%, 3/15/2026	250,000	249,595
2.88%, 1/15/2031	125,000	136,262	1.80%, 3/15/2033	300,000	300,957
Highwoods Realty L.P.:			3.65%, 1/15/2028	100,000	113,664
3.05%, 2/15/2030	25,000	26,317	3.88%, 4/15/2025	100,000	112,799
3.88%, 3/1/2027	50,000	55,291	4.13%, 10/15/2026	50,000	58,858
Host Hotels & Resorts L.P.:			Regency Centers L.P.:		
3.88%, 4/1/2024	50,000	52,871	4.13%, 3/15/2028	50,000	56,922
Series H, 3.38%, 12/15/2029	150,000	154,063	4.40%, 2/1/2047	150,000	173,815
Hudson Pacific Properties L.P.:			Sabra Health Care L.P.:		
3.25%, 1/15/2030	200,000	211,546	4.80%, 6/1/2024	25,000	26,768
4.65%, 4/1/2029	25,000	29,109	5.13%, 8/15/2026	25,000	27,943
Kilroy Realty L.P.:			Simon Property Group L.P.:		
3.05%, 2/15/2030	50,000	53,170	2.63%, 6/15/2022 (b)	100,000	102,695
3.45%, 12/15/2024 (b)	50,000	53,982	2.65%, 7/15/2030	350,000	371,973
4.75%, 12/15/2028	25,000	29,441	2.75%, 6/1/2023	200,000	209,648
Kimco Realty Corp.:			4.25%, 11/30/2046	50,000	58,256
2.80%, 10/1/2026	50,000	54,551	Spirit Realty L.P.		
3.30%, 2/1/2025	40,000	43,841	3.40%, 1/15/2030	100,000	108,523
3.70%, 10/1/2049	100,000	107,309	STORE Capital Corp.		
3.80%, 4/1/2027	25,000	28,301	4.50%, 3/15/2028	50,000	56,948
Life Storage L.P.			Tanger Properties L.P.		
4.00%, 6/15/2029 (b)	100,000	117,051	3.88%, 7/15/2027 (b)	50,000	52,357
Mid-America Apartments L.P.:			UDR, Inc.:		
3.60%, 6/1/2027	50,000	56,568	Series GMTN, 3.50%, 1/15/2028	150,000	167,965
3.95%, 3/15/2029	100,000	117,372	Series MTN, 1.90%, 3/15/2033	250,000	248,777
National Retail Properties, Inc.:			Series MTN, 2.95%, 9/1/2026	25,000	27,421
3.10%, 4/15/2050	100,000	96,268	Series MTN, 3.50%, 7/1/2027	50,000	55,818
3.60%, 12/15/2026	50,000	54,777	Ventas Realty L.P.:		
4.30%, 10/15/2028	35,000	40,492	2.65%, 1/15/2025	25,000	26,786
Office Properties Income Trust:			3.00%, 1/15/2030	50,000	53,728
4.25%, 5/15/2024	50,000	52,099	3.10%, 1/15/2023	50,000	52,440
4.50%, 2/1/2025	25,000	26,530	3.85%, 4/1/2027	100,000	111,549
Omega Healthcare Investors, Inc.:			4.00%, 3/1/2028	100,000	114,137
3.63%, 10/1/2029	50,000	53,102	4.38%, 2/1/2045	75,000	82,653
4.38%, 8/1/2023	150,000	162,382	VEREIT Operating Partnership L.P.:		
Physicians Realty L.P.			2.85%, 12/15/2032	250,000	261,317
3.95%, 1/15/2028	100,000	107,593	3.10%, 12/15/2029 (b)	150,000	161,892
Piedmont Operating Partnership L.P.			3.95%, 8/15/2027	40,000	45,430
3.15%, 8/15/2030	100,000	101,334	4.60%, 2/6/2024	5,000	5,507
			4.63%, 11/1/2025	50,000	57,604
			4.88%, 6/1/2026	10,000	11,731

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Vornado Realty L.P.			Lowe's Cos., Inc.:		
3.50%, 1/15/2025 (b)	\$ 50,000	\$ 52,790	1.30%, 4/15/2028	\$ 20,000	\$ 20,119
Welltower, Inc.:			1.70%, 10/15/2030	20,000	20,216
2.70%, 2/15/2027	50,000	54,975	2.50%, 4/15/2026	50,000	54,277
3.10%, 1/15/2030	55,000	60,075	3.00%, 10/15/2050	265,000	284,239
4.00%, 6/1/2025	175,000	197,888	3.10%, 5/3/2027	200,000	224,666
4.13%, 3/15/2029	100,000	116,609	3.38%, 9/15/2025 (b)	25,000	27,914
Weyerhaeuser Co.			3.70%, 4/15/2046	50,000	59,608
4.00%, 11/15/2029	200,000	235,822	4.05%, 5/3/2047	300,000	375,072
WP Carey, Inc.			McDonald's Corp.:		
3.85%, 7/15/2029	100,000	114,040	Series MTN, 1.45%,		
		<u>12,783,581</u>	9/1/2025	15,000	15,543
RETAIL — 0.9%			Series MTN, 2.13%,		
Advance Auto Parts, Inc.			3/1/2030 (b)	15,000	15,797
3.90%, 4/15/2030	100,000	115,206	Series MTN, 2.63%,		
AutoNation, Inc.			9/1/2029	75,000	82,085
4.75%, 6/1/2030	50,000	60,232	Series MTN, 3.35%,		
AutoZone, Inc.:			4/1/2023	80,000	85,172
1.65%, 1/15/2031	40,000	39,615	Series MTN, 3.50%,		
3.13%, 4/18/2024	100,000	107,727	3/1/2027	50,000	56,991
3.75%, 6/1/2027	100,000	114,880	Series MTN, 3.60%,		
Best Buy Co., Inc.			7/1/2030	250,000	292,865
4.45%, 10/1/2028	50,000	60,182	Series MTN, 3.63%,		
Costco Wholesale Corp.:			9/1/2049	160,000	187,877
1.38%, 6/20/2027	100,000	103,010	Series MTN, 3.70%,		
1.60%, 4/20/2030	65,000	66,648	1/30/2026	75,000	85,244
1.75%, 4/20/2032	530,000	549,536	Series MTN, 3.80%,		
2.30%, 5/18/2022 (b)	150,000	154,111	4/1/2028	100,000	117,007
Darden Restaurants, Inc.:			Series MTN, 4.45%,		
3.85%, 5/1/2027	15,000	16,522	3/1/2047	125,000	161,790
4.55%, 2/15/2048	15,000	16,602	Series MTN, 4.45%,		
Dollar General Corp.:			9/1/2048	20,000	26,070
4.13%, 5/1/2028	70,000	82,809	Series MTN, 4.70%,		
4.15%, 11/1/2025 (b)	25,000	28,869	12/9/2035	150,000	195,168
Dollar Tree, Inc.:			Series MTN, 4.88%,		
3.70%, 5/15/2023	95,000	101,796	12/9/2045	100,000	135,627
4.00%, 5/15/2025	100,000	112,879	O'Reilly Automotive, Inc.:		
4.20%, 5/15/2028	45,000	53,545	1.75%, 3/15/2031	45,000	45,054
Home Depot, Inc.:			3.60%, 9/1/2027	50,000	57,230
2.13%, 9/15/2026	150,000	161,598	4.35%, 6/1/2028	100,000	119,151
2.50%, 4/15/2027	350,000	383,323	Starbucks Corp.:		
2.63%, 6/1/2022	150,000	154,672	2.00%, 3/12/2027	100,000	106,112
2.70%, 4/15/2030	250,000	278,767	2.25%, 3/12/2030 (b)	100,000	105,994
2.80%, 9/14/2027	250,000	278,955	2.55%, 11/15/2030	100,000	108,092
3.00%, 4/1/2026 (b)	350,000	391,062	3.35%, 3/12/2050	25,000	27,818
3.13%, 12/15/2049	100,000	115,216	3.50%, 11/15/2050	150,000	172,395
3.30%, 4/15/2040	250,000	294,215	3.80%, 8/15/2025	50,000	56,888
3.35%, 4/15/2050	150,000	178,950	3.85%, 10/1/2023 (b)	25,000	27,119
3.75%, 2/15/2024	25,000	27,415	4.00%, 11/15/2028 (b)	50,000	59,475
4.25%, 4/1/2046	35,000	46,502	4.45%, 8/15/2049	100,000	131,435
5.95%, 4/1/2041	50,000	77,950	4.50%, 11/15/2048	30,000	38,971
Kohl's Corp.:			Target Corp.:		
5.55%, 7/17/2045 (b)	20,000	21,488	2.25%, 4/15/2025	500,000	535,590
9.50%, 5/15/2025 (b)	30,000	38,881	2.50%, 4/15/2026 (b)	50,000	55,259
			3.38%, 4/15/2029	100,000	117,202

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
TJX Cos., Inc.:			KLA Corp.:		
1.60%, 5/15/2031 (b)	\$ 250,000	\$ 252,262	3.30%, 3/1/2050	\$ 50,000	\$ 56,416
2.25%, 9/15/2026	50,000	53,955	4.10%, 3/15/2029	65,000	77,901
3.50%, 4/15/2025	350,000	390,523	Lam Research Corp.:		
Walgreen Co.			3.75%, 3/15/2026	50,000	57,224
3.10%, 9/15/2022	25,000	26,121	4.00%, 3/15/2029	280,000	335,910
Walgreens Boots Alliance, Inc.:			4.88%, 3/15/2049	25,000	36,307
3.20%, 4/15/2030 (b)	50,000	54,162	Micron Technology, Inc.:		
3.45%, 6/1/2026	250,000	277,035	2.50%, 4/24/2023	30,000	31,284
4.10%, 4/15/2050	350,000	370,727	4.66%, 2/15/2030	200,000	245,366
4.50%, 11/18/2034	25,000	28,789	NVIDIA Corp.:		
4.65%, 6/1/2046	25,000	27,839	3.20%, 9/16/2026	50,000	56,647
Walmart, Inc.:			3.50%, 4/1/2040	300,000	358,932
2.65%, 12/15/2024 (b)	150,000	162,423	3.50%, 4/1/2050	150,000	181,836
2.95%, 9/24/2049	150,000	172,689	NXP B.V./NXP Funding LLC		
3.25%, 7/8/2029	80,000	93,094	4.88%, 3/1/2024 (d)	100,000	112,871
3.30%, 4/22/2024	325,000	353,746	NXP B.V./NXP Funding LLC/NXP USA, Inc.:		
3.40%, 6/26/2023	325,000	349,186	2.70%, 5/1/2025 (d)	10,000	10,752
3.70%, 6/26/2028	425,000	500,233	3.15%, 5/1/2027 (d)	15,000	16,539
3.95%, 6/28/2038	325,000	413,809	3.40%, 5/1/2030 (d)	20,000	22,721
4.05%, 6/29/2048	185,000	250,394	QUALCOMM, Inc.:		
		<u>12,297,282</u>	2.15%, 5/20/2030	100,000	106,081
SEMICONDUCTORS — 0.5%			2.60%, 1/30/2023	200,000	209,680
Applied Materials, Inc.:			2.90%, 5/20/2024	200,000	215,548
1.75%, 6/1/2030	30,000	31,134	3.25%, 5/20/2027	50,000	56,779
3.90%, 10/1/2025	25,000	28,664	3.25%, 5/20/2050 (b)	45,000	52,214
4.35%, 4/1/2047 (b)	100,000	138,592	3.45%, 5/20/2025	50,000	55,772
5.10%, 10/1/2035	50,000	69,046	4.30%, 5/20/2047	50,000	67,249
Broadcom Corp./Broadcom Cayman Finance, Ltd.:			4.80%, 5/20/2045	25,000	35,444
2.65%, 1/15/2023	200,000	208,220	Texas Instruments, Inc.:		
3.88%, 1/15/2027	350,000	392,658	2.90%, 11/3/2027	70,000	78,315
Broadcom, Inc.:			3.88%, 3/15/2039	250,000	313,340
2.25%, 11/15/2023	70,000	73,130	4.15%, 5/15/2048	150,000	200,874
3.15%, 11/15/2025	80,000	87,364	Xilinx, Inc.		
3.63%, 10/15/2024	250,000	274,532	2.95%, 6/1/2024	50,000	53,791
4.11%, 9/15/2028	159,000	181,858			<u>7,565,782</u>
4.15%, 11/15/2030	100,000	115,629	SOFTWARE — 0.7%		
4.30%, 11/15/2032	55,000	65,190	Activision Blizzard, Inc.		
4.70%, 4/15/2025	315,000	361,214	4.50%, 6/15/2047	150,000	196,364
4.75%, 4/15/2029	150,000	178,950	Adobe, Inc.:		
5.00%, 4/15/2030	200,000	243,244	1.70%, 2/1/2023	20,000	20,579
Intel Corp.:			1.90%, 2/1/2025	30,000	31,707
2.35%, 5/11/2022	50,000	51,316	2.30%, 2/1/2030	30,000	32,414
2.45%, 11/15/2029	150,000	162,180	3.25%, 2/1/2025	25,000	27,591
2.88%, 5/11/2024	200,000	215,704	Autodesk, Inc.		
3.10%, 2/15/2060	150,000	161,991	3.50%, 6/15/2027	50,000	56,417
3.15%, 5/11/2027	200,000	224,934	Broadridge Financial Solutions, Inc.		
3.25%, 11/15/2049	150,000	168,406	2.90%, 12/1/2029	50,000	54,913
3.75%, 3/25/2027	300,000	348,069	Citrix Systems, Inc.		
4.10%, 5/19/2046	370,000	465,623	3.30%, 3/1/2030	100,000	110,527
4.10%, 5/11/2047	50,000	63,237			
4.75%, 3/25/2050	150,000	209,104			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Fidelity National Information Services, Inc.:			ServiceNow, Inc.		
3.00%, 8/15/2026	\$ 200,000	\$ 222,502	1.40%, 9/1/2030	\$ 65,000	\$ 63,400
3.75%, 5/21/2029	20,000	23,573	VMware, Inc.		
3.88%, 6/5/2024	7,000	7,703	3.90%, 8/21/2027	150,000	169,368
Fiserv, Inc.:					10,567,414
2.25%, 6/1/2027	50,000	53,393	TELECOMMUNICATIONS —		
2.65%, 6/1/2030	50,000	54,250	1.5%		
2.75%, 7/1/2024	100,000	107,405	America Movil SAB de CV:		
3.20%, 7/1/2026	275,000	307,898	2.88%, 5/7/2030	200,000	217,318
3.50%, 7/1/2029	65,000	74,662	3.13%, 7/16/2022	100,000	103,954
3.80%, 10/1/2023	150,000	163,529	4.38%, 7/16/2042	50,000	62,402
4.20%, 10/1/2028	65,000	77,536	4.38%, 4/22/2049	200,000	257,078
4.40%, 7/1/2049	60,000	79,973	6.13%, 3/30/2040	100,000	147,924
Intuit, Inc.:			AT&T, Inc.:		
0.95%, 7/15/2025	15,000	15,190	1.65%, 2/1/2028	30,000	30,663
1.65%, 7/15/2030	15,000	15,417	2.25%, 2/1/2032	125,000	126,625
Microsoft Corp.:			2.30%, 6/1/2027	550,000	586,019
2.00%, 8/8/2023	50,000	52,165	2.55%, 12/1/2033 (d)	350,000	358,753
2.40%, 2/6/2022	300,000	306,624	2.75%, 6/1/2031	350,000	373,996
2.40%, 8/8/2026	200,000	218,172	3.10%, 2/1/2043	150,000	152,514
2.53%, 6/1/2050	918,000	966,608	3.30%, 2/1/2052	90,000	89,297
2.65%, 11/3/2022	300,000	312,333	3.40%, 5/15/2025	250,000	277,790
2.68%, 6/1/2060	288,000	313,030	3.50%, 6/1/2041	100,000	107,391
2.88%, 2/6/2024	500,000	537,073	3.50%, 9/15/2053 (d)	650,000	653,607
3.13%, 11/3/2025	50,000	55,869	3.50%, 2/1/2061	100,000	98,756
3.30%, 2/6/2027	280,000	319,074	3.55%, 9/15/2055 (d)	429,000	430,866
3.45%, 8/8/2036	550,000	677,798	3.65%, 6/1/2051	100,000	104,654
3.63%, 12/15/2023	25,000	27,305	3.65%, 9/15/2059 (d)	694,000	699,691
3.70%, 8/8/2046	150,000	189,822	3.80%, 2/15/2027	150,000	172,511
3.95%, 8/8/2056	62,000	84,908	3.80%, 12/1/2057 (d)	471,000	491,974
4.10%, 2/6/2037	157,000	205,293	3.85%, 6/1/2060	45,000	47,409
4.20%, 11/3/2035	65,000	85,536	4.10%, 2/15/2028	184,000	216,099
Oracle Corp.:			4.13%, 2/17/2026	350,000	404,680
2.40%, 9/15/2023	200,000	210,382	4.45%, 4/1/2024	25,000	27,907
2.50%, 5/15/2022	50,000	51,324	4.50%, 5/15/2035	300,000	363,471
2.50%, 4/1/2025	600,000	644,742	4.55%, 3/9/2049	208,000	248,208
2.63%, 2/15/2023	235,000	246,153	4.65%, 6/1/2044	25,000	29,466
2.65%, 7/15/2026	45,000	49,316	4.75%, 5/15/2046	30,000	36,948
2.80%, 4/1/2027	250,000	275,975	4.85%, 3/1/2039	570,000	706,652
2.95%, 5/15/2025	10,000	10,959	Bell Canada, Inc.:		
2.95%, 4/1/2030	300,000	335,331	4.30%, 7/29/2049	55,000	71,782
3.60%, 4/1/2040	250,000	293,287	4.46%, 4/1/2048	30,000	39,942
3.60%, 4/1/2050	525,000	612,864	British Telecommunications PLC		
3.80%, 11/15/2037	180,000	216,360	5.13%, 12/4/2028	200,000	245,918
3.85%, 7/15/2036	150,000	181,464	Cisco Systems, Inc.:		
3.85%, 4/1/2060	250,000	306,000	3.00%, 6/15/2022	25,000	26,001
3.90%, 5/15/2035	5,000	6,113	3.50%, 6/15/2025	25,000	28,253
4.00%, 7/15/2046	180,000	220,608	3.63%, 3/4/2024	25,000	27,524
4.30%, 7/8/2034	200,000	252,970	5.50%, 1/15/2040	300,000	449,883
4.38%, 5/15/2055	10,000	13,142	Corning, Inc.:		
salesforce.com, Inc.:			4.38%, 11/15/2057	25,000	30,799
3.25%, 4/11/2023	275,000	293,023	5.35%, 11/15/2048	100,000	141,011
3.70%, 4/11/2028	25,000	29,480	5.75%, 8/15/2040	25,000	33,804

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Deutsche Telekom			4.27%, 1/15/2036	\$ 28,000	\$ 34,655
International Finance B.V.			4.33%, 9/21/2028	285,000	342,661
8.75%, 6/15/2030	\$ 250,000	\$ 394,702	4.40%, 11/1/2034	250,000	312,105
Juniper Networks, Inc.:			4.50%, 8/10/2033	250,000	315,345
1.20%, 12/10/2025	250,000	252,965	4.52%, 9/15/2048	25,000	32,374
2.00%, 12/10/2030	250,000	246,590	4.81%, 3/15/2039	100,000	130,560
3.75%, 8/15/2029	100,000	114,949	5.01%, 4/15/2049	15,000	20,779
Motorola Solutions, Inc.:			5.15%, 9/15/2023	300,000	338,133
4.00%, 9/1/2024	23,000	25,702	Vodafone Group PLC:		
4.60%, 2/23/2028	125,000	150,961	3.75%, 1/16/2024	520,000	568,474
4.60%, 5/23/2029	50,000	60,056	4.13%, 5/30/2025	50,000	57,178
Orange SA			4.38%, 5/30/2028 (b)	500,000	599,655
5.50%, 2/6/2044	50,000	73,143	4.38%, 2/19/2043	75,000	93,065
Rogers Communications, Inc.:			5.00%, 5/30/2038	250,000	326,845
3.00%, 3/15/2023	30,000	31,513	5.25%, 5/30/2048	225,000	312,395
3.70%, 11/15/2049	50,000	58,969			20,822,091
4.30%, 2/15/2048	40,000	51,005	TEXTILES — 0.0% (a)		
4.35%, 5/1/2049	155,000	200,460	Mohawk Industries, Inc.		
5.00%, 3/15/2044	50,000	68,570	3.63%, 5/15/2030	100,000	112,152
Telefonica Emisiones SA:			TOYS/GAMES/HOBBIES —		
4.67%, 3/6/2038	150,000	180,570	0.0% (a)		
5.21%, 3/8/2047	300,000	383,358	Hasbro, Inc.:		
5.52%, 3/1/2049	150,000	200,843	3.50%, 9/15/2027	30,000	33,053
7.05%, 6/20/2036	25,000	37,294	3.90%, 11/19/2029 (b)	100,000	113,527
Telefonica Europe B.V.					146,580
8.25%, 9/15/2030	25,000	37,960	TRANSPORTATION — 0.6%		
TELUS Corp.			Burlington Northern Santa		
4.60%, 11/16/2048	150,000	197,579	Fe LLC:		
T-Mobile USA, Inc.:			3.05%, 2/15/2051	15,000	17,034
2.05%, 2/15/2028 (d)	45,000	46,825	3.40%, 9/1/2024	100,000	109,748
2.25%, 11/15/2031 (d)	50,000	51,285	3.55%, 2/15/2050	250,000	306,495
2.55%, 2/15/2031 (d)	165,000	173,390	3.75%, 4/1/2024	25,000	27,379
3.00%, 2/15/2041 (d)	55,000	56,866	3.90%, 8/1/2046	100,000	127,282
3.30%, 2/15/2051 (d)	100,000	102,750	4.05%, 6/15/2048	155,000	203,642
3.50%, 4/15/2025 (d)	150,000	165,962	4.13%, 6/15/2047	150,000	197,742
3.60%, 11/15/2060 (d)	20,000	21,234	4.15%, 12/15/2048	30,000	39,937
3.75%, 4/15/2027 (d)	150,000	171,071	4.45%, 3/15/2043	50,000	66,794
3.88%, 4/15/2030 (d)	380,000	439,314	4.55%, 9/1/2044	50,000	67,997
4.38%, 4/15/2040 (d)	350,000	427,217	4.90%, 4/1/2044	125,000	176,675
4.50%, 4/15/2050 (d)	45,000	55,764	Canadian National Railway		
Verizon Communications,			Co.:		
Inc.:			2.45%, 5/1/2050	15,000	15,398
0.85%, 11/20/2025	200,000	201,636	2.75%, 3/1/2026	100,000	109,708
1.50%, 9/18/2030	60,000	58,916	2.95%, 11/21/2024	50,000	53,987
1.68%, 10/30/2030 (d)	55,000	54,645	3.20%, 8/2/2046	25,000	29,507
1.75%, 1/20/2031	200,000	199,256	3.65%, 2/3/2048	50,000	61,923
2.63%, 8/15/2026	50,000	54,761	Canadian Pacific Railway Co.:		
2.65%, 11/20/2040	200,000	202,058	2.05%, 3/5/2030	35,000	36,757
2.88%, 11/20/2050	200,000	201,304	4.00%, 6/1/2028	100,000	117,518
2.99%, 10/30/2056 (d)	837,000	842,457	4.80%, 9/15/2035	30,000	39,316
3.00%, 11/20/2060	175,000	176,402	CSX Corp.:		
3.15%, 3/22/2030	500,000	560,706	2.40%, 2/15/2030 (b)	50,000	54,007
3.38%, 2/15/2025	500,000	555,205	2.50%, 5/15/2051	60,000	59,699
3.88%, 2/8/2029	10,000	11,766	3.25%, 6/1/2027	50,000	56,480
4.00%, 3/22/2050	500,000	605,028			
4.02%, 12/3/2029	350,000	415,320			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.35%, 9/15/2049	\$ 65,000	\$ 74,757	3.75%, 11/15/2047	\$ 175,000	\$ 221,398
3.40%, 8/1/2024	25,000	27,322	5.30%, 4/1/2050	200,000	301,788
3.80%, 3/1/2028	50,000	58,203			<u>8,434,484</u>
3.80%, 11/1/2046	100,000	120,551	TRUCKING & LEASING —		
4.10%, 3/15/2044	75,000	93,527	0.0% (a)		
4.25%, 3/15/2029 (b)	95,000	115,196	GATX Corp.:		
4.30%, 3/1/2048	50,000	64,866	3.85%, 3/30/2027	50,000	56,444
4.50%, 3/15/2049	125,000	168,037	4.55%, 11/7/2028	50,000	60,291
4.65%, 3/1/2068	50,000	70,164	4.70%, 4/1/2029	25,000	30,472
FedEx Corp.:					<u>147,207</u>
3.40%, 1/14/2022	150,000	154,695	WATER — 0.0% (a)		
3.40%, 2/15/2028	50,000	57,070	American Water Capital		
3.80%, 5/15/2025	500,000	564,427	Corp.:		
3.90%, 2/1/2035	200,000	239,088	2.95%, 9/1/2027	121,000	133,396
4.00%, 1/15/2024	25,000	27,696	3.40%, 3/1/2025	25,000	27,672
4.05%, 2/15/2048	50,000	60,160	3.45%, 5/1/2050	50,000	59,155
4.55%, 4/1/2046	100,000	127,685	3.75%, 9/1/2028	100,000	116,790
4.75%, 11/15/2045 (b)	25,000	32,610	3.75%, 9/1/2047	100,000	122,292
4.95%, 10/17/2048	100,000	135,825	4.30%, 12/1/2042	25,000	32,696
5.25%, 5/15/2050	250,000	354,312	Essential Utilities, Inc.		
Kansas City Southern:			2.70%, 4/15/2030	60,000	65,084
2.88%, 11/15/2029	65,000	70,318			<u>557,085</u>
3.50%, 5/1/2050	25,000	27,862	TOTAL CORPORATE		
4.70%, 5/1/2048	50,000	63,559	BONDS & NOTES		
Norfolk Southern Corp.:			(Cost \$354,671,274)		<u>387,244,612</u>
2.90%, 6/15/2026	150,000	165,723	ASSET-BACKED		
3.00%, 4/1/2022	25,000	25,669	SECURITIES — 0.3%		
3.15%, 6/1/2027	50,000	55,559	ASSET-BACKED - OTHER		
3.16%, 5/15/2055	68,000	74,108	— 0.0% (a)		
3.40%, 11/1/2049	100,000	114,163	Ford Credit Floorplan Master		
3.94%, 11/1/2047	100,000	122,677	Owner Trust		
4.45%, 6/15/2045	19,000	24,669	Series 2020-1, Class A1,		
Ryder System, Inc.:			0.70%, 9/15/2025	350,000	351,683
Series MTN, 2.50%,			AUTOMOBILE — 0.2%		
9/1/2024 (b)	40,000	42,520	AmeriCredit Automobile		
Series MTN, 2.80%,			Receivables Trust		
3/1/2022	100,000	102,547	Series 2020-3, Class A3,		
Union Pacific Corp.:			0.53%, 6/18/2025	56,000	56,133
2.15%, 2/5/2027	250,000	265,745	CarMax Auto Owner Trust		
2.40%, 2/5/2030	500,000	538,256	Series 2020-2, Class A3,		
2.75%, 3/1/2026	50,000	54,636	1.70%, 11/15/2024	131,000	133,431
2.95%, 3/1/2022	350,000	360,766	CarMax Auto Owner Trust		
2.97%, 9/16/2062 (d)	110,000	115,321	2019-1		
3.25%, 2/5/2050	200,000	227,154	Series 2019-1, Class A4,		
3.50%, 6/8/2023	50,000	53,594	3.26%, 8/15/2024	213,000	224,965
3.80%, 10/1/2051	52,000	63,796	Drive Auto Receivables Trust:		
3.84%, 3/20/2060	130,000	160,256	Series 2018-4, Class D,		
4.05%, 3/1/2046	175,000	214,919	4.09%, 1/15/2026	100,000	103,748
4.10%, 9/15/2067	15,000	18,805	Series 2019-4, Class C,		
United Parcel Service, Inc.:			2.51%, 11/17/2025	50,000	51,096
2.35%, 5/16/2022	50,000	51,334	Ford Credit Auto Owner Trust		
2.40%, 11/15/2026	30,000	32,689	Series 2020-B, Class A3,		
2.45%, 10/1/2022	125,000	129,697	0.56%, 10/15/2024	189,000	189,834
2.50%, 4/1/2023 (b)	150,000	157,050			
3.05%, 11/15/2027	50,000	56,690			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Honda Auto Receivables Owner Trust Series 2019-4, Class A3, 1.83%, 1/18/2024	\$ 385,000	\$ 392,785	Series GMTN, 2.88%, 03/13/2023	\$ 100,000	\$ 105,733
Hyundai Auto Receivables Trust Series 2019-B, Class A3, Class A3, 1.94%, 2/15/2024	55,000	56,011			493,552
Mercedes-Benz Auto Receivables Trust Series 2019-1, Class A3, Class A3, 1.94%, 3/15/2024	100,000	101,714	CANADA — 0.4% Canada Government International Bond 1.63%, 1/22/2025	500,000	525,020
Santander Drive Auto Receivables Trust Series 2020-3, Class A3, 0.52%, 7/15/2024	111,000	111,221	Export Development Canada: 1.38%, 02/24/2023	250,000	256,335
Toyota Auto Receivables Owner Trust: Series 2020-D, Class A3, 0.35%, 1/15/2025	1,340,000	1,342,590	1.75%, 07/18/2022 (b)	150,000	153,632
Series 2020-D, Class A4, 0.47%, 1/15/2026	250,000	251,168	2.00%, 05/17/2022	50,000	51,253
Volkswagen Auto Lease Trust Series 2020-A, Class A3, 0.39%, 1/22/2024	100,000	99,999	2.50%, 01/24/2023	200,000	209,510
		<u>3,114,695</u>	Province of Alberta Canada: 1.30%, 07/22/2030	400,000	398,028
CREDIT CARD — 0.1%			2.20%, 07/26/2022	50,000	51,493
American Express Credit Account Master Trust: Series 2019-2, Class A, 2.67%, 11/15/2024	900,000	928,189	3.30%, 03/15/2028	650,000	749,541
Series 2019-1, Class A, 2.87%, 10/15/2024	100,000	103,170	Province of British Columbia Canada 2.25%, 6/2/2026 (b)	150,000	163,241
Citibank Credit Card Issuance Trust Series 2018-A7, Class A7, 3.96%, 10/13/2030	200,000	240,911	Province of Manitoba Canada: 2.13%, 06/22/2026	250,000	269,065
Synchrony Card Funding LLC Series 2019-A2, Class A, 2.34%, 6/15/2025	150,000	154,431	Series GX, 2.60%, 04/16/2024	100,000	107,100
		<u>1,426,701</u>	Province of New Brunswick Canada 3.63%, 2/24/2028	50,000	58,284
TOTAL ASSET-BACKED SECURITIES (Cost \$4,856,733)		<u>4,893,079</u>	Province of Ontario Canada: 2.00%, 10/02/2029	350,000	373,954
FOREIGN GOVERNMENT OBLIGATIONS — 3.7%			2.20%, 10/03/2022	250,000	258,430
AUSTRIA — 0.0% (a)			2.50%, 04/27/2026	350,000	383,894
Oesterreichische Kontrollbank AG: 0.38%, 09/17/2025	90,000	89,520	2.55%, 04/25/2022	750,000	772,455
1.50%, 02/12/2025	50,000	52,185	3.40%, 10/17/2023	350,000	379,711
1.63%, 09/17/2022	40,000	40,964	Province of Quebec Canada: 0.60%, 07/23/2025	250,000	250,732
2.63%, 01/31/2022	200,000	205,150	1.35%, 05/28/2030	300,000	304,806
			2.50%, 04/20/2026	250,000	274,107
			2.75%, 04/12/2027	200,000	223,358
			Series QO, 2.88%, 10/16/2024	200,000	218,628
					<u>6,432,577</u>
			CHILE — 0.1% Chile Government International Bond: 2.45%, 01/31/2031	200,000	214,238
			3.13%, 01/21/2026 (b)	50,000	55,508
			3.24%, 02/06/2028	200,000	226,834
			3.86%, 06/21/2047	300,000	366,471
					<u>863,051</u>
			COLOMBIA — 0.1% Colombia Government International Bond: 3.13%, 04/15/2031	250,000	265,775
			4.13%, 05/15/2051 (b)	200,000	222,676
			4.50%, 01/28/2026	250,000	283,348

See accompanying notes to financial statements.

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

December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.50%, 03/15/2029	\$ 250,000	\$ 289,655	5.35%, 02/11/2049	\$ 100,000	\$ 137,497
5.00%, 06/15/2045	200,000	244,692			852,295
5.20%, 05/15/2049	250,000	316,527			
5.63%, 02/26/2044	200,000	259,460			
		<u>1,882,133</u>			
FREE OF TAX — 0.0% (a)			ISRAEL — 0.1%		
Asian Development Bank:			Israel Government		
Series GMTN, 0.25%,			International Bond:		
10/06/2023	200,000	200,056	2.75%, 07/03/2030	200,000	220,942
Series GMTN, 0.75%,			2.88%, 03/16/2026	100,000	110,155
10/08/2030	200,000	194,924	3.25%, 01/17/2028	100,000	114,137
		<u>394,980</u>	3.88%, 07/03/2050	200,000	240,974
			4.00%, 06/30/2022	50,000	52,758
			4.13%, 01/17/2048	100,000	129,208
					<u>868,174</u>
GERMANY — 0.4%			ITALY — 0.0%		
FMS Wertmanagement			Republic of Italy Government		
2.75%, 1/30/2024	250,000	269,005	International Bond:		
Kreditanstalt fuer			1.25%, 02/17/2026 (b)	250,000	249,320
Wiederaufbau:			2.38%, 10/17/2024	250,000	263,015
0.01%, 06/29/2037	100,000	79,040	4.00%, 10/17/2049	200,000	221,120
0.25%, 10/19/2023 (b)	300,000	300,306	5.38%, 06/15/2033 (b)	50,000	64,242
0.38%, 07/18/2025	250,000	249,673			<u>797,697</u>
0.75%, 09/30/2030	500,000	488,425			
1.63%, 02/15/2023	500,000	515,100	JAPAN — 0.2%		
1.75%, 09/14/2029	250,000	266,950	Japan Bank for International		
2.00%, 05/02/2025	100,000	106,994	Cooperation:		
2.13%, 03/07/2022	250,000	255,748	0.38%, 09/15/2023	250,000	250,230
2.13%, 06/15/2022	250,000	257,045	0.63%, 07/15/2025	450,000	450,274
2.13%, 01/17/2023	100,000	103,935	1.75%, 10/17/2024	200,000	209,408
2.38%, 12/29/2022	250,000	260,847	2.50%, 06/01/2022	200,000	206,188
2.50%, 02/15/2022	500,000	512,985	2.50%, 05/23/2024	200,000	213,870
2.50%, 11/20/2024	300,000	325,302	2.75%, 11/16/2027 (b)	200,000	224,258
2.63%, 01/25/2022	50,000	51,302	2.88%, 07/21/2027	100,000	112,656
2.63%, 02/28/2024	250,000	268,577	3.25%, 07/20/2023	150,000	160,976
2.88%, 04/03/2028 (b)	290,000	333,715	3.25%, 07/20/2028	250,000	291,237
Landwirtschaftliche			3.38%, 10/31/2023	200,000	216,874
Rentenbank:			Series DTC, 2.38%,		
0.88%, 09/03/2030	200,000	196,778	04/20/2026	200,000	217,448
3.13%, 11/14/2023	100,000	108,240			<u>2,553,419</u>
Series 37, 2.50%,			MEXICO — 0.3%		
11/15/2027	50,000	55,874	Mexico Government		
Series 40, 0.50%,			International Bond:		
05/27/2025	90,000	90,276	2.66%, 05/24/2031	200,000	205,182
		<u>5,096,117</u>	3.25%, 04/16/2030	350,000	379,015
			3.75%, 01/11/2028	100,000	112,578
HUNGARY — 0.0% (a)			3.77%, 05/24/2061	200,000	209,042
Hungary Government			3.90%, 04/27/2025	500,000	556,670
International Bond			4.00%, 10/02/2023	80,000	87,592
5.38%, 3/25/2024	350,000	399,917	4.13%, 01/21/2026	125,000	143,646
			4.15%, 03/28/2027	200,000	231,354
INDONESIA — 0.1%			4.50%, 04/22/2029	250,000	293,455
Indonesia Government			4.50%, 01/31/2050	250,000	293,405
International Bond:			4.60%, 02/10/2048 (b)	200,000	234,934
2.95%, 01/11/2023	275,000	286,828	4.75%, 04/27/2032	200,000	241,050
4.45%, 04/15/2070	200,000	246,164	5.00%, 04/27/2051	200,000	249,474
4.75%, 02/11/2029	150,000	181,806	5.55%, 01/21/2045	450,000	592,308

See accompanying notes to financial statements.

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

December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
6.05%, 01/11/2040	\$ 30,000	\$ 40,324	SOUTH KOREA — 0.1%		
Series MTN, 4.75%, 03/08/2044	100,000	118,939	Export-Import Bank of Korea:		
		3,988,968	2.38%, 04/21/2027	\$ 25,000	\$ 26,605
			3.00%, 11/01/2022	250,000	261,770
			3.25%, 11/10/2025 (b)	150,000	167,991
PANAMA — 0.1%			Korea Development Bank:		
Panama Government			2.75%, 03/19/2023	200,000	210,240
International Bond:			3.00%, 01/13/2026	100,000	110,900
2.25%, 09/29/2032	200,000	206,190	Korea International Bank		
3.16%, 01/23/2030	200,000	222,052	3.50%, 9/20/2028	200,000	233,606
3.75%, 03/16/2025	150,000	166,147	Korea International Bond		
3.87%, 07/23/2060	200,000	235,772	1.00%, 9/16/2030 (b)	200,000	196,028
3.88%, 03/17/2028	200,000	229,610			1,207,140
4.50%, 05/15/2047	50,000	64,449	SUPRANATIONAL — 1.4%		
4.50%, 04/16/2050	200,000	257,330	African Development Bank:		
6.70%, 01/26/2036	50,000	74,314	0.75%, 04/03/2023	350,000	354,168
		1,455,864	3.00%, 09/20/2023	150,000	161,138
			Series GMTN, 1.63%, 09/16/2022	210,000	215,111
PERU — 0.1%			Asian Development Bank:		
Peruvian Government			0.63%, 04/29/2025	500,000	504,545
International Bond:			1.50%, 10/18/2024	200,000	208,752
2.39%, 01/23/2026 (b)	250,000	266,800	1.63%, 01/24/2023 (b)	500,000	514,645
2.78%, 01/23/2031	250,000	275,052	2.63%, 01/30/2024	200,000	214,422
2.78%, 12/01/2060	150,000	151,694	Series GMTN, 0.25%, 07/14/2023	275,000	275,212
2.84%, 06/20/2030	55,000	60,931	Series GMTN, 0.38%, 09/03/2025	250,000	249,320
3.23%, 07/28/2121	150,000	150,296	Series GMTN, 1.75%, 09/13/2022	250,000	256,530
4.13%, 08/25/2027	150,000	176,233	Series GMTN, 2.00%, 02/16/2022	150,000	153,069
5.63%, 11/18/2050	150,000	235,884	Series GMTN, 2.00%, 04/24/2026	100,000	107,751
6.55%, 03/14/2037	25,000	37,989	Series GMTN, 2.38%, 08/10/2027	50,000	55,241
		1,354,879	Series GMTN, 2.50%, 11/02/2027	100,000	111,524
			Series GMTN, 2.63%, 01/12/2027	50,000	55,707
PHILIPPINES — 0.2%			Series GMTN, 2.75%, 03/17/2023	85,000	89,735
Philippine Government			Series GMTN, 3.13%, 09/26/2028	50,000	58,534
International Bond:			Series MTN, 1.88%, 07/19/2022	400,000	410,400
1.65%, 06/10/2031	250,000	253,865	Asian Infrastructure		
2.46%, 05/05/2030	200,000	215,676	Investment Bank:		
2.65%, 12/10/2045	250,000	254,485	0.25%, 09/29/2023	165,000	165,081
2.95%, 05/05/2045	250,000	264,440	0.50%, 05/28/2025	200,000	200,388
3.70%, 03/01/2041 (b)	200,000	231,732	Corp. Andina de Fomento:		
3.70%, 02/02/2042	100,000	116,195	2.38%, 05/12/2023	150,000	155,009
3.95%, 01/20/2040	200,000	238,250	2.75%, 01/06/2023 (b)	100,000	103,662
4.20%, 01/21/2024	300,000	334,188	Council Of Europe		
5.00%, 01/13/2037 (b)	150,000	198,309	Development Bank:		
7.75%, 01/14/2031	100,000	154,457	1.75%, 09/26/2022	100,000	102,692
		2,261,597			
POLAND — 0.0% (a)					
Poland Government					
International Bond:					
3.00%, 03/17/2023	50,000	52,846			
3.25%, 04/06/2026	175,000	197,417			
4.00%, 01/22/2024	150,000	166,164			
5.00%, 03/23/2022	50,000	52,937			
		469,364			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.50%, 02/27/2024	\$ 30,000	\$ 32,084	International Bank for Reconstruction & Development:		
2.63%, 02/13/2023	60,000	63,040	0.25%, 11/24/2023	\$ 75,000	\$ 75,038
European Bank for Reconstruction & Development:			0.38%, 07/28/2025	250,000	249,438
Series GMTN, 0.25%, 07/10/2023 (b)	100,000	100,069	0.50%, 10/28/2025	250,000	250,618
Series GMTN, 0.50%, 11/25/2025 (b)	250,000	250,410	0.63%, 04/22/2025	550,000	554,994
Series GMTN, 1.50%, 02/13/2025	250,000	261,342	0.75%, 03/11/2025	500,000	507,280
Series GMTN, 1.88%, 02/23/2022	75,000	76,442	0.75%, 11/24/2027	390,000	390,253
European Investment Bank:			0.75%, 08/26/2030	170,000	165,755
0.25%, 09/15/2023	365,000	365,445	0.88%, 05/14/2030	250,000	247,260
0.38%, 12/15/2025 (b)	200,000	199,318	1.63%, 01/15/2025	350,000	367,398
0.63%, 07/25/2025	350,000	353,405	2.00%, 01/26/2022	300,000	305,844
0.75%, 09/23/2030 (b)	200,000	195,250	2.13%, 07/01/2022	200,000	205,812
1.38%, 05/15/2023	350,000	359,656	2.50%, 03/19/2024	350,000	374,871
1.63%, 03/14/2025 (b)	485,000	510,220	3.00%, 09/27/2023	350,000	376,439
1.88%, 02/10/2025 (b)	100,000	106,157	Series GDIF, 1.75%, 10/23/2029	250,000	266,410
2.00%, 12/15/2022	250,000	258,850	Series GDIF, 1.88%, 06/19/2023	300,000	312,216
2.13%, 04/13/2026 (b)	100,000	108,543	Series GDIF, 2.50%, 11/25/2024	300,000	325,005
2.25%, 03/15/2022 (b)	250,000	256,233	Series GDIF, 2.50%, 07/29/2025	200,000	218,616
2.38%, 06/15/2022	350,000	361,137	Series GDIF, 2.50%, 11/22/2027	250,000	279,275
2.38%, 05/24/2027 (b)	100,000	110,707	Series GMTN, 4.75%, 02/15/2035	25,000	35,660
2.50%, 03/15/2023 (b)	145,000	152,325	International Finance Corp.:		
2.50%, 10/15/2024 (b)	25,000	27,073	Series GMTN, 0.38%, 07/16/2025	250,000	249,415
2.63%, 03/15/2024 (b)	350,000	376,390	Series GMTN, 2.13%, 04/07/2026	100,000	108,453
Series GMTN, 2.88%, 08/15/2023	350,000	374,255	Series GMTN, 2.88%, 07/31/2023	150,000	160,175
Series GMTN, 3.13%, 12/14/2023	350,000	379,694	Nordic Investment Bank:		
Inter-American Development Bank:			0.38%, 09/11/2025	200,000	199,360
0.25%, 11/15/2023	150,000	150,039	2.13%, 02/01/2022	200,000	204,182
0.63%, 07/15/2025	500,000	504,225			<u>19,990,738</u>
0.88%, 04/03/2025	500,000	509,730	SWEDEN — 0.0% (a)		
2.00%, 07/23/2026	100,000	107,763	Svensk Exportkredit AB:		
2.25%, 06/18/2029	250,000	276,045	0.50%, 08/26/2025	350,000	348,968
2.38%, 07/07/2027	100,000	110,346	1.63%, 11/14/2022	200,000	205,156
2.50%, 01/18/2023	100,000	104,651	2.00%, 08/30/2022	200,000	205,740
2.63%, 01/16/2024	350,000	374,836			<u>759,864</u>
3.00%, 02/21/2024	100,000	108,448	URUGUAY — 0.1%		
3.13%, 09/18/2028	100,000	117,138	Uruguay Government International Bond:		
4.38%, 01/24/2044	75,000	111,866	4.38%, 10/27/2027	225,000	266,076
Series GMTN, 1.75%, 09/14/2022	350,000	359,268	4.38%, 01/23/2031	280,000	343,834
Series GMTN, 1.75%, 03/14/2025	250,000	263,942			
Series GMTN, 2.13%, 01/18/2022	350,000	357,136			
Series GMTN, 3.00%, 09/26/2022	100,000	104,857			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.10%, 06/18/2050	\$ 175,000	\$ 245,112	0.35%, 11/24/2023	\$ 100,000	\$ 100,036
		<u>855,022</u>	0.36%, 5/15/2024	250,000	250,080
TOTAL FOREIGN			0.38%, 4/20/2023	250,000	251,230
GOVERNMENT			0.38%, 5/5/2023	350,000	351,890
OBLIGATIONS			0.38%, 9/23/2025	230,000	229,643
(Cost \$50,200,544)		<u>52,977,348</u>	0.45%, 7/28/2023	150,000	150,030
			0.60%, 10/15/2025	110,000	110,000
U.S. GOVERNMENT			0.60%, 10/20/2025	150,000	150,227
AGENCY OBLIGATIONS			0.63%, 11/25/2025	175,000	175,637
— 29.3%			0.68%, 8/6/2025	100,000	100,240
Federal Farm Credit Banks:			0.70%, 8/19/2025	375,000	375,255
2.53%, 2/14/2022	500,000	512,750	0.75%, 7/21/2025	250,000	250,067
2.60%, 1/18/2022	150,000	153,705	0.75%, 6/23/2026	150,000	150,006
2.88%, 7/17/2023	100,000	106,506	0.77%, 7/15/2025	150,000	150,029
3.50%, 12/20/2023	50,000	54,767	1.50%, 2/12/2025	500,000	523,915
Federal Farm Credit Banks			2.00%, 10/1/2050	1,675,482	1,740,883
Funding Corp.:			2.00%, 12/1/2050	1,221,467	1,269,145
0.13%, 11/23/2022	150,000	149,967	2.00%, 1/1/2051	3,050,000	3,169,053
0.35%, 5/16/2024	250,000	249,667	2.22%, 7/13/2040	150,000	150,075
0.38%, 4/8/2022	250,000	250,725	2.38%, 1/13/2022	325,000	332,511
0.42%, 10/16/2023	150,000	149,919	2.50%, 10/1/2029	29,244	30,609
0.47%, 8/19/2024	100,000	100,118	2.50%, 1/1/2031	59,531	62,404
0.68%, 8/4/2025	100,000	99,984	2.50%, 5/1/2031	95,322	99,941
0.79%, 6/21/2027	125,000	124,908	2.50%, 6/1/2031	176,827	185,396
0.90%, 8/19/2027	100,000	99,934	2.50%, 10/1/2031	166,158	174,211
1.00%, 8/3/2027	100,000	99,932	2.50%, 12/1/2031	204,137	216,302
1.10%, 8/10/2029	150,000	149,787	2.50%, 12/1/2032	821,647	860,169
1.14%, 8/20/2029	150,000	149,562	2.50%, 2/1/2033	953,164	997,852
1.15%, 8/12/2030	100,000	99,522	2.50%, 9/1/2046	1,220,615	1,289,474
1.32%, 9/9/2030	100,000	99,808	2.50%, 7/1/2050	5,126,996	5,403,935
1.65%, 7/23/2035	100,000	99,073	2.50%, 10/1/2050	2,944,091	3,103,119
1.69%, 8/20/2035	100,000	99,315	3.00%, 10/1/2030	394,281	422,057
1.95%, 8/13/2040	100,000	98,405	3.00%, 12/1/2030	75,111	79,530
Federal Home Loan Bank:			3.00%, 5/1/2031	58,442	61,728
0.13%, 8/12/2022	190,000	189,979	3.00%, 12/1/2031	302,524	319,537
0.13%, 10/21/2022	165,000	164,990	3.00%, 2/1/2032	431,027	455,266
0.25%, 6/3/2022	250,000	250,390	3.00%, 5/1/2032	443,471	467,702
0.50%, 4/14/2025	205,000	206,318	3.00%, 7/1/2032	133,111	140,384
1.38%, 2/17/2023	750,000	769,342	3.00%, 1/1/2033	556,812	587,237
1.50%, 8/15/2024	190,000	198,651	3.00%, 4/1/2036	289,359	305,740
2.50%, 2/13/2024 (b)	220,000	235,710	3.00%, 6/1/2036	177,250	187,285
2.88%, 9/13/2024	50,000	54,751	3.00%, 2/1/2038	654,895	689,380
3.25%, 6/9/2028	500,000	589,810	3.00%, 1/1/2043	2,134,063	2,276,499
3.25%, 11/16/2028 (b)	280,000	333,810	3.00%, 7/1/2043	2,346,892	2,503,558
3.38%, 12/8/2023	50,000	54,618	3.00%, 6/1/2045	61,970	65,450
5.50%, 7/15/2036	135,000	208,119	3.00%, 8/1/2045	368,213	391,434
Federal Home Loan Mortgage			3.00%, 4/1/2046	249,824	264,043
Corp.:			3.00%, 6/1/2046	2,862,177	3,052,861
0.13%, 10/16/2023 (b)	190,000	189,742	3.00%, 8/1/2046	459,996	486,177
0.25%, 6/26/2023	500,000	501,090	3.00%, 9/1/2046	151,217	159,824
0.25%, 8/24/2023	215,000	215,357	3.00%, 10/1/2046	256,832	271,450
0.25%, 11/6/2023	150,000	150,201	3.00%, 11/1/2046	887,923	938,462
0.25%, 12/4/2023	875,000	876,015	3.00%, 12/1/2046	787,884	832,728
0.32%, 10/20/2022	250,000	250,210	3.00%, 1/1/2047	578,693	611,631
0.32%, 11/2/2023	150,000	150,134	3.00%, 2/1/2047	1,294,322	1,390,796

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00%, 4/1/2047	\$ 1,784,282	\$ 1,883,965	4.50%, 5/1/2042	\$ 584,178	\$ 653,835
3.00%, 9/1/2049	516,923	540,654	4.50%, 5/1/2044	155,638	173,684
3.00%, 12/1/2049	478,420	500,383	4.50%, 12/1/2045	379,239	423,224
3.00%, 2/1/2050	1,784,385	1,866,300	4.50%, 9/1/2046	287,566	322,297
3.00%, 4/1/2050	2,427,661	2,543,731	4.50%, 4/1/2047	187,748	204,653
3.00%, 5/1/2050	4,032,754	4,258,188	4.50%, 10/1/2047	279,572	304,744
3.50%, 4/1/2032	245,510	260,927	4.50%, 11/1/2047	234,012	255,082
3.50%, 6/1/2033	497,934	528,169	4.50%, 12/1/2047	122,806	133,863
3.50%, 9/1/2033	353,231	374,680	4.50%, 7/1/2048	729,459	790,188
3.50%, 11/1/2034	172,709	185,652	4.50%, 11/1/2048	435,407	471,657
3.50%, 3/1/2037	235,432	251,095	4.50%, 6/1/2049	562,101	611,297
3.50%, 4/1/2042	207,790	229,321	4.50%, 11/1/2049	1,150,909	1,251,640
3.50%, 12/1/2042	152,480	165,103	5.00%, 7/1/2041	115,009	131,439
3.50%, 8/1/2043	415,030	450,062	5.00%, 11/1/2048	460,821	510,570
3.50%, 5/1/2044	1,510,246	1,654,934	5.50%, 8/1/2038	347,739	405,718
3.50%, 11/1/2044	29,232	31,423	6.00%, 7/1/2040	128,507	151,118
3.50%, 1/1/2045	39,775	42,756	6.25%, 7/15/2032 (b)	460,000	712,223
3.50% 7/1/2045	234,238	251,959	2.75%, 6/19/2023	500,000	531,930
3.50%, 10/1/2045	38,768	41,616	Series 0000, 0.60%, 7/29/2024	150,000	150,045
3.50% 12/1/2045	459,686	493,959	Series 0000, 0.64%, 11/24/2025	175,000	175,213
3.50%, 1/1/2046	57,280	61,487	Series 0001, 0.60%, 11/12/2025	150,000	150,041
3.50%, 3/1/2046	117,754	125,054	Series K025, Class A2, 2.68%, 10/25/2022	125,000	128,597
3.50%, 4/1/2046	175,156	186,014	Series K028, Class A2, 3.11%, 2/25/2023	100,000	104,507
3.50%, 6/1/2046	200,843	213,293	Series K039, Class A2, 3.30%, 7/25/2024	400,000	436,580
3.50%, 8/1/2046	2,202,612	2,364,533	Series K040, Class A2, 3.24%, 9/25/2024	575,000	628,954
3.50%, 12/1/2046	642,025	681,824	Series K049, Class A2, 3.01%, 7/25/2025	200,000	220,039
3.50%, 2/1/2047	420,976	447,072	Series K054, Class A2, 2.75%, 1/25/2026	500,000	547,529
3.50%, 3/1/2047	415,355	440,287	Series K062, Class A2, 3.41%, 12/25/2026	400,000	457,515
3.50%, 4/1/2047	248,863	263,801	Series K085, Class A2, 4.06%, 10/25/2028 (c)	250,000	302,089
3.50%, 6/1/2047	249,704	264,693	Series K086, Class A2, 3.86%, 11/25/2028 (c)	160,001	192,188
3.50% 10/1/2047	440,166	466,589	Series K087, Class A2, Class A2, 3.77%, 12/25/2028	1,607,000	1,921,821
3.50%, 11/1/2047	142,541	151,097	Series K090, Class A2, 3.42%, 2/25/2029	163,934	192,745
3.50%, 12/1/2047	284,059	301,109	Series K092, Class A2, 3.30%, 4/25/2029	350,000	408,681
3.50%, 4/1/2049	443,487	467,968	Series K093, Class A2, 2.98%, 5/25/2029	100,000	114,295
3.50%, 7/1/2049	1,176,507	1,241,635	Series K094, Class A2, 2.90%, 6/25/2029	352,767	402,027
3.50%, 10/1/2049	119,468	126,082	Series K098, Class A2, 2.43%, 8/25/2029	100,000	110,405
3.50%, 3/1/2050	3,164,562	3,339,742	Series K099, Class A2, 2.60%, 9/25/2029	100,000	111,761
4.00%, 11/1/2033	387,613	411,780			
4.00%, 4/1/2042	24,140	26,656			
4.00%, 6/1/2042	65,618	72,436			
4.00%, 7/1/2042	1,247,201	1,377,208			
4.00%, 12/1/2044	28,063	30,531			
4.00%, 4/1/2045	22,687	24,736			
4.00%, 10/1/2045	51,985	56,680			
4.00%, 12/1/2045	91,325	99,572			
4.00%, 1/1/2046	368,505	401,768			
4.00%, 2/1/2046	142,864	155,759			
4.00%, 1/1/2047	428,655	465,940			
4.00%, 2/1/2047	189,024	205,465			
4.00%, 6/1/2047	354,028	380,400			
4.00%, 9/1/2047	435,671	468,125			
4.00%, 11/1/2047	341,312	366,737			
4.00%, 1/1/2048	883,559	949,375			
4.00%, 10/1/2048	1,957,520	2,087,862			
4.00%, 4/1/2049	157,660	168,476			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series K101, Class A2, 2.52%, 10/25/2029	\$ 200,000	\$ 222,580	2.50%, 7/1/2030	\$ 919,811	\$ 962,676
Series K109, Class A2, 1.56%, 4/25/2030	100,000	103,564	2.50%, 2/1/2031	92,188	96,615
Series K114, Class A2, 1.37%, 6/25/2030	85,000	86,579	2.50%, 10/1/2031	162,052	169,845
Series K115, Class A2, 1.38%, 6/25/2030	400,000	408,415	2.50%, 12/1/2031	288,419	302,289
Series K118, Class A2, 1.49%, 9/25/2030	750,000	771,875	2.50%, 1/1/2032	102,757	107,698
Series K121, Class A2, 1.55%, 10/25/2030	320,000	330,704	2.50%, 4/1/2032	1,005,605	1,053,966
Series K-1515, Class A2, 1.94%, 2/25/2035	293,000	304,056	2.50%, 10/1/2032	384,879	402,864
Series K157, Class A2, 3.99%, 5/25/2033 (c)	500,000	614,439	2.50%, 12/1/2032	805,406	843,042
Series K734, Class A2, 3.21%, 2/25/2026	350,000	388,685	2.50%, 1/1/2033	444,353	465,118
Series K735, Class A2, 2.86%, 5/25/2026	200,000	220,287	2.50% 8/1/2035	2,422,549	2,533,562
Series K736, Class A2, 2.28%, 7/25/2026	300,000	322,578	2.50%, 9/1/2035	5,729,114	5,991,653
Series USD, 0.13%, 7/25/2022	150,000	149,990	2.50%, 6/1/2040	538,780	569,157
Series USD, 0.38%, 7/21/2025	110,000	109,992	2.50%, 8/1/2040	288,100	304,343
Federal National Mortgage Association:			2.50%, 11/1/2049	2,850,582	2,998,342
0.25%, 5/22/2023	350,000	350,759	2.50%, 12/1/2049	1,418,299	1,491,816
0.25%, 7/10/2023	225,000	225,340	2.50%, 7/1/2050	2,252,066	2,373,593
0.25%, 11/27/2023	210,000	210,260	2.50%, 8/1/2050	5,276,917	5,561,674
0.38%, 8/25/2025	665,000	664,209	2.50%, 10/1/2050	2,952,190	3,111,498
0.50%, 6/17/2025	250,000	251,272	2.50%, 11/1/2050	3,616,150	3,811,288
0.50%, 11/7/2025	235,000	235,947	2.63%, 1/11/2022	250,000	256,395
0.63%, 4/22/2025 (b)	215,000	217,483	2.63%, 9/6/2024	250,000	272,007
0.65%, 12/10/2025	100,000	100,072	2.88%, 9/12/2023 (b)	500,000	536,135
0.65%, 12/17/2025	125,000	125,146	3.00%, 10/1/2028	55,192	58,139
0.70%, 7/30/2025	100,000	100,219	3.00%, 8/1/2029	29,348	31,064
0.75%, 10/8/2027	700,000	701,666	3.00%, 5/1/2030	170,318	179,355
0.88%, 12/18/2026	125,000	124,850	3.00%, 6/1/2030	33,051	34,983
0.88%, 8/5/2030	400,000	392,576	3.00%, 8/1/2030	489,099	519,655
1.63%, 1/7/2025	215,000	226,404	3.00%, 9/1/2030	31,456	33,295
2.00%, 1/5/2022	150,000	152,854	3.00%, 11/1/2030	66,559	70,449
2.00%, 10/5/2022	250,000	258,170	3.00% 12/1/2030	363,420	385,970
2.00%, 11/1/2031	106,669	111,533	3.00%, 4/1/2031	180,294	190,374
2.00%, 8/1/2035	1,419,457	1,484,346	3.00%, 12/1/2031	281,802	297,557
2.00% 11/1/2035	2,953,664	3,088,690	3.00% 2/1/2032	1,062,751	1,129,462
2.00%, 7/1/2050	1,146,323	1,191,088	3.00%, 5/1/2032	395,737	417,238
2.00%, 8/1/2050	1,939,126	2,014,851	3.00%, 8/1/2032	135,560	142,925
2.00%, 10/1/2050	4,941,711	5,134,689	3.00%, 10/1/2032	235,149	247,925
2.00%, 11/1/2050	4,966,719	5,160,674	3.00%, 2/1/2034	1,050,392	1,107,462
2.00%, 1/1/2051	3,050,000	3,169,105	3.00%, 7/1/2034	332,878	349,259
2.13%, 4/24/2026 (b)	200,000	217,820	3.00%, 6/1/2036	51,104	53,982
2.25%, 4/12/2022	210,000	215,662	3.00%, 8/1/2036	264,135	279,010
2.50%, 2/5/2024 (b)	250,000	267,590	3.00%, 9/1/2036	483,332	510,552
2.50%, 3/1/2029	164,045	171,665	3.00%, 10/1/2036	142,047	150,046
			3.00%, 12/1/2036	252,876	267,117
			3.00%, 11/1/2037	450,128	480,051
			3.00%, 6/1/2042	974,255	1,039,019
			3.00%, 6/1/2043	228,610	249,496
			3.00%, 7/1/2043	59,139	63,066
			3.00%, 2/1/2044	514,847	549,040
			3.00%, 1/1/2045	864,475	921,889
			3.00%, 5/1/2045	735,158	783,983
			3.00%, 9/1/2045	55,684	58,795
			3.00% 11/1/2045	390,239	412,040
			3.00%, 12/1/2045	70,719	74,669
			3.00%, 5/1/2046	513,404	542,494
			3.00%, 7/1/2046	568,566	600,782

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STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00%, 10/1/2046	\$ 357,700	\$ 377,968	3.50%, 6/1/2048	\$ 539,519	\$ 571,305
3.00%, 11/1/2046	749,696	792,175	3.50%, 11/1/2048	1,516,663	1,610,504
3.00% 12/1/2046	634,932	670,909	3.50%, 7/1/2049	600,839	634,160
3.00% 1/1/2047	1,765,044	1,865,056	3.50%, 8/1/2049	1,662,493	1,754,688
3.00%, 2/1/2047	559,083	590,762	3.50%, 6/1/2050	849,046	905,565
3.00%, 5/1/2047	592,223	622,592	4.00%, 3/1/2021	397	397
3.00%, 11/1/2047	367,075	385,898	4.00%, 3/1/2031	779,508	829,716
3.00%, 12/1/2049	3,500,172	3,671,265	4.00%, 10/1/2033	115,111	125,267
3.00%, 1/1/2050	2,804,306	2,932,954	4.00%, 10/1/2037	936,930	1,005,000
3.00%, 3/1/2050	2,773,860	2,906,766	4.00%, 1/1/2039	128,880	138,062
3.00%, 5/1/2050	2,730,771	2,861,612	4.00%, 2/1/2039	113,825	121,935
3.00%, 7/1/2050	2,317,254	2,428,282	4.00%, 12/1/2040	42,763	47,103
3.00%, 8/1/2050	950,413	995,951	4.00%, 2/1/2043	253,598	279,333
3.50%, 11/1/2025	23,282	24,720	4.00% 10/1/2043	592,461	654,043
3.50%, 1/1/2027	24,495	26,008	4.00%, 11/1/2043	181,973	199,798
3.50%, 5/1/2029	32,499	34,866	4.00%, 12/1/2043	183,774	201,775
3.50%, 10/1/2029	28,500	30,575	4.00% 10/1/2044	36,994	40,241
3.50%, 2/1/2031	270,691	287,269	4.00%, 1/1/2045	541,454	597,553
3.50%, 3/1/2032	203,060	215,781	4.00%, 3/1/2045	29,100	31,715
3.50%, 4/1/2032	294,811	313,280	4.00%, 5/1/2045	1,467,238	1,596,056
3.50%, 2/1/2033	569,600	605,272	4.00%, 7/1/2045	31,225	34,031
3.50%, 4/1/2033	182,328	193,393	4.00% 9/1/2045	150,151	163,644
3.50%, 12/1/2035	32,505	34,935	4.00% 12/1/2045	58,989	64,288
3.50%, 11/1/2037	240,575	257,425	4.00%, 4/1/2046	133,640	145,222
3.50%, 2/1/2037	348,068	372,447	4.00%, 7/1/2046	206,776	224,696
3.50%, 7/1/2037	162,035	172,733	4.00% 11/1/2046	1,429,955	1,565,096
3.50%, 4/1/2038	387,817	410,356	4.00%, 12/1/2046	439,840	477,957
3.50%, 2/1/2041	89,420	98,686	4.00% 4/1/2047	769,216	826,515
3.50%, 10/1/2044	25,913	27,850	4.00%, 7/1/2047	386,204	414,972
3.50% 1/1/2045	72,778	78,218	4.00%, 8/1/2047	348,482	374,441
3.50% 2/1/2045	2,899,519	3,138,928	4.00%, 9/1/2047	351,650	377,844
3.50%, 5/1/2045	29,470	31,626	4.00%, 12/1/2047	491,571	528,188
3.50% 8/1/2045	98,245	105,927	4.00%, 2/1/2048	1,091,589	1,172,901
3.50%, 11/1/2045	35,809	38,429	4.00%, 6/1/2048	861,097	918,441
3.50% 12/1/2045	504,234	541,124	4.00%, 7/1/2048	336,376	358,777
3.50%, 1/1/2046	366,346	393,147	4.00%, 9/1/2048	2,094,414	2,233,891
3.50% 2/1/2046	432,465	464,104	4.00%, 7/1/2049	1,514,495	1,618,331
3.50% 4/1/2046	262,091	278,308	4.00%, 9/1/2049	526,090	562,160
3.50% 5/1/2046	415,759	441,484	4.00%, 2/1/2050	1,812,192	1,936,438
3.50%, 6/1/2046	108,826	115,560	4.50%, 9/1/2039	321,050	359,276
3.50%, 7/1/2046	279,815	297,128	4.50%, 12/1/2040	63,458	70,924
3.50%, 8/1/2046	2,499,334	2,709,566	4.50%, 1/1/2042	50,699	56,668
3.50%, 1/1/2047	432,351	459,102	4.50% 9/1/2043	98,550	110,089
3.50% 2/1/2047	1,601,895	1,746,238	4.50%, 11/1/2043	49,043	54,692
3.50%, 3/1/2047	422,501	448,643	4.50%, 5/1/2044	144,122	160,847
3.50%, 4/1/2047	852,475	903,424	4.50%, 6/1/2044	48,387	54,002
3.50% 5/1/2047	3,066,562	3,262,826	4.50%, 2/1/2046	185,568	207,399
3.50%, 6/1/2047	375,370	397,805	4.50%, 3/1/2046	629,461	701,960
3.50% 7/1/2047	3,669,654	3,973,897	4.50%, 5/1/2046	475,000	531,556
3.50%, 9/1/2047	333,558	353,493	4.50%, 7/1/2046	187,546	207,481
3.50%, 10/1/2047	398,124	421,918	4.50%, 11/1/2047	631,615	688,173
3.50%, 11/1/2047	88,106	93,372	4.50%, 4/1/2048	290,896	315,066
3.50%, 12/1/2047	613,127	649,772	4.50% 8/1/2048	1,049,912	1,138,350
3.50%, 1/1/2048	183,429	194,392	4.50%, 12/1/2048	429,373	465,048
3.50%, 2/1/2048	242,275	261,466	4.50%, 1/1/2049	143,512	155,436

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.50%, 4/1/2049	\$ 212,050	\$ 230,555	Series 2020-M29,		
4.50%, 3/1/2050	1,697,746	1,845,905	Class A2, VRN, 1.49%,		
5.00%, 1/1/2039	434,898	496,943	5/25/2030 (c)	\$ 272,000	\$ 278,956
5.00%, 6/1/2040	192,949	219,048	Series 2020-M52,		
5.00%, 7/1/2041	30,793	34,959	Class A2, VRN, 1.32%,		
5.00%, 5/1/2042	38,892	44,153	10/25/2030 (c)	350,000	353,613
5.00%, 11/1/2044	498,666	566,117	Series 2020-M53,		
5.00%, 1/1/2045	38,190	43,151	Class A2, VRN, 1.68%,		
5.00%, 6/1/2048	542,246	600,686	11/25/2032 (c)	550,000	557,261
5.00%, 9/1/2048	532,240	589,601	Government National		
5.00%, 3/1/2050	717,894	796,977	Mortgage Association:		
5.50%, 2/1/2037	22,393	26,148	2.00%, 9/20/2050	990,258	1,036,163
5.50%, 4/1/2038	102,069	119,481	2.50%, 12/20/2046	642,896	686,584
5.50%, 9/1/2040	32,654	38,250	2.50%, 8/20/2050	3,303,317	3,498,255
5.50%, 9/1/2041	51,319	60,082	2.50%, 9/20/2050	1,980,909	2,097,808
5.50% 5/1/2044	598,767	699,486	2.50%, 10/20/2050	3,455,186	3,659,086
5.63%, 7/15/2037	80,000	127,055	3.00%, 1/20/2043	409,188	437,320
6.63%, 11/15/2030	365,000	552,511	3.00%, 5/20/2043	204,353	218,319
7.25%, 5/15/2030	75,000	116,340	3.00%, 12/20/2044	36,916	39,366
Series 0000, 0.56%,			3.00%, 3/20/2045	20,132	21,451
11/17/2025	350,000	350,091	3.00%, 4/20/2045	59,872	63,795
Series 0000, 0.77%,			3.00%, 6/20/2045	924,950	985,563
7/15/2025	250,000	250,047	3.00%, 7/20/2045	59,753	63,669
Series 2013-M12,			3.00%, 8/20/2045	54,976	58,579
Class APT, 2.41%,			3.00%, 2/20/2046	1,482,010	1,583,298
3/25/2023 (c)	26,201	27,190	3.00%, 3/20/2046	564,624	599,702
Series 2013-M3, Class A2,			3.00%, 4/20/2046	52,478	55,739
2.51%, 11/25/2022 (c) . .	112,103	114,645	3.00%, 5/20/2046	93,913	99,747
Series 2014-M13,			3.00%, 7/20/2046	60,378	64,129
Class A2, 3.02%,			3.00%, 8/20/2046	194,652	206,745
8/25/2024 (c)	693,942	748,921	3.00%, 9/20/2046	139,492	148,158
Series 2014-M3, Class A2,			3.00%, 10/20/2046	139,881	148,571
3.50%, 1/25/2024 (c) . . .	33,550	36,380	3.00%, 11/20/2046	251,806	267,450
Series 2015-M8, Class A2,			3.00%, 12/20/2046	989,630	1,051,111
2.90%, 1/25/2025 (c) . . .	250,000	271,026	3.00%, 2/20/2047	489,231	519,625
Series 2017-M12,			3.00%, 4/20/2047	699,716	740,858
Class A2, 3.08%,			3.00%, 6/20/2047	227,080	240,432
6/25/2027 (c)	400,000	454,195	3.00%, 7/20/2047	444,250	470,371
Series 2017-M13,			3.00%, 8/20/2047	221,496	234,519
Class A2, 2.94%,			3.00%, 10/20/2047	333,566	353,178
9/25/2027 (c)	330,000	372,952	3.00%, 1/20/2048	1,233,601	1,306,134
Series 2018-M2, Class A2,			3.00%, 2/20/2048	748,967	793,004
2.90%, 1/25/2028 (c) . . .	250,000	283,405	3.00%, 3/20/2048	1,309,666	1,386,671
Series 2020-M42,			3.00%, 11/20/2049	2,318,026	2,427,516
Class A2, 1.27%,			3.00%, 12/20/2049	1,411,342	1,478,005
7/25/2030	200,000	201,045	3.00%, 6/20/2050	3,694,472	3,876,407
Series 2020-M8, Class A2,			3.00%, 7/20/2050	4,283,590	4,494,536
1.82%, 2/25/2030	144,700	152,368	3.50%, 10/20/2042	325,420	355,131
TBA, 1.50%, 1/1/2036 (f) . .	3,000,000	3,086,160	3.50%, 1/20/2043	1,365,258	1,489,909
TBA, 1.50%, 1/1/2051 (f) . .	5,250,000	5,304,232	3.50%, 5/20/2043	49,134	53,471
TBA, 2.00%, 1/1/2036 (f) . .	5,250,000	5,488,612	3.50%, 9/20/2043	32,900	35,804
TBA, 2.00%, 1/1/2051 (f) . .	12,475,000	12,956,784	3.50%, 11/20/2043	258,313	281,114
TBA, 2.50%, 1/1/2036 (f) . .	1,350,000	1,408,009	3.50%, 6/20/2044	1,416,679	1,538,608
TBA, 2.50%, 1/1/2051 (f) . .	9,650,000	10,171,003	3.50%, 10/20/2044	31,740	34,471
TBA, 3.00%, 1/1/2051 (f) . .	5,000,000	5,236,700	3.50%, 12/20/2044	21,325	23,160
TBA, 3.50%, 1/1/2051 (f) . .	6,250,000	6,604,812	3.50%, 3/20/2045	19,264	20,869
TBA, 4.00%, 1/1/2051 (f) . .	8,350,000	8,914,126			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.50%, 4/20/2045	\$ 61,610	\$ 67,817	4.50%, 1/20/2044	\$ 96,178	\$ 107,710
3.50%, 6/20/2045	865,676	937,768	4.50%, 11/20/2044	28,842	32,220
3.50%, 10/20/2045	1,741,253	1,886,261	4.50%, 12/20/2044	23,416	26,159
3.50% 1/20/2046	1,404,105	1,521,037	4.50%, 4/20/2046	133,810	149,480
3.50%, 3/20/2046	141,694	153,108	4.50%, 6/20/2046	91,968	102,738
3.50%, 4/20/2046	76,134	82,267	4.50%, 7/20/2046	127,686	142,639
3.50%, 5/20/2046	78,339	84,649	4.50%, 4/20/2047	414,997	453,982
3.50%, 6/20/2046	1,211,867	1,309,485	4.50%, 8/20/2047	121,616	132,622
3.50%, 7/20/2046	193,314	208,886	4.50%, 11/20/2047	1,098,540	1,197,951
3.50%, 10/20/2046	376,662	407,003	4.50%, 12/20/2047	68,351	74,537
3.50%, 11/20/2046	243,420	263,027	4.50%, 11/20/2048	479,690	516,832
3.50%, 12/20/2046	810,179	875,440	4.50%, 7/20/2049	519,602	557,292
3.50%, 5/20/2047	612,868	656,555	5.00%, 6/15/2040	29,596	32,739
3.50%, 6/20/2047	424,839	455,123	5.00%, 10/15/2041	74,180	82,044
3.50%, 7/20/2047	331,718	355,363	5.00%, 3/20/2044	44,095	50,336
3.50%, 8/20/2047	531,752	569,656	5.00%, 12/20/2045	153,190	174,713
3.50%, 9/20/2047	220,972	236,724	5.00%, 1/20/2048	277,358	305,550
3.50%, 10/20/2047	215,242	230,584	5.00%, 5/20/2048	248,225	271,427
3.50%, 12/20/2047	1,015,507	1,087,894	5.00%, 9/20/2048	428,898	467,132
3.50%, 6/20/2048	315,424	337,553	5.00%, 3/20/2050	659,163	720,778
3.50%, 8/20/2048	235,501	252,023	5.50%, 10/20/2043	38,975	43,995
3.50%, 8/20/2049	981,283	1,038,170	5.50%, 5/20/2045	455,956	511,870
3.50%, 9/20/2049	1,098,889	1,162,593	TBA, 2.00%, 1/1/2051 (f) . .	3,500,000	3,658,305
3.50%, 12/20/2049	641,796	679,003	TBA, 2.50%, 1/1/2051 (f) . .	5,225,000	5,529,356
3.50%, 2/20/2050	1,157,236	1,224,323	TBA, 3.00%, 1/1/2051 (f) . .	2,000,000	2,091,020
3.50%, 7/20/2050	1,159,421	1,245,482	TBA, 3.50%, 1/1/2051 (f) . .	3,275,000	3,469,404
4.00%, 4/15/2040	37,552	41,327	TBA, 4.00%, 1/1/2051 (f) . .	2,500,000	2,665,430
4.00%, 2/20/2042	15,482	17,133	Iraq Government AID Bond		
4.00%, 7/20/2042	10,860	12,004	2.15%, 1/18/2022	200,000	203,646
4.00%, 7/15/2044	35,365	38,708	Tennessee Valley Authority:		
4.00%, 8/20/2044	21,162	23,363	0.75%, 5/15/2025	85,000	86,219
4.00%, 10/20/2044	191,960	211,925	2.88%, 9/15/2024	100,000	109,581
4.00%, 5/15/2045	23,784	26,001	3.50%, 12/15/2042	175,000	219,002
4.00%, 6/15/2045	55,744	60,941	4.25%, 9/15/2065	100,000	148,653
4.00%, 8/20/2045	21,118	23,101	5.25%, 9/15/2039	150,000	225,477
4.00%, 11/20/2045	262,819	287,502	Series A, 2.88%, 2/1/2027 . .	150,000	169,015
4.00%, 2/20/2046	200,765	219,620	TOTAL U.S. GOVERNMENT		
4.00%, 5/20/2046	208,985	228,612	AGENCY OBLIGATIONS		
4.00%, 6/20/2046	146,320	157,922	(Cost \$405,820,820)		414,514,325
4.00%, 1/20/2047	465,999	502,948	U.S. TREASURY		
4.00%, 3/20/2047	207,604	224,065	OBLIGATIONS — 36.4%		
4.00%, 4/20/2047	400,526	431,068	Treasury Bonds:		
4.00%, 5/20/2047	269,258	289,790	1.13%, 5/15/2040	2,850,000	2,705,719
4.00%, 7/20/2047	279,439	300,748	1.13%, 8/15/2040	6,500,000	6,155,703
4.00%, 8/20/2047	115,644	124,463	1.25%, 5/15/2050 (b)	1,500,000	1,361,484
4.00%, 1/20/2048	200,703	216,008	1.38%, 11/15/2040	7,750,000	7,665,234
4.00%, 6/20/2048	874,920	938,400	1.38%, 8/15/2050	2,600,000	2,435,062
4.00%, 8/20/2048	1,110,158	1,190,706	1.63%, 11/15/2050	3,250,000	3,237,305
4.00%, 10/20/2048	470,735	504,889	2.00%, 2/15/2050	1,300,000	1,412,734
4.00%, 11/20/2048	372,386	399,405	2.25%, 8/15/2046	1,425,000	1,627,617
4.00%, 4/20/2049	376,324	400,793	2.25%, 8/15/2049	2,000,000	2,290,312
4.00%, 6/20/2049	851,599	906,970	2.38%, 11/15/2049 (b)	2,500,000	2,938,672
4.00%, 7/20/2049	461,966	492,003	2.50%, 2/15/2045	1,840,000	2,194,775
4.00%, 1/20/2050	705,262	751,119	2.50%, 2/15/2046	2,400,000	2,868,375
4.00%, 3/20/2050	1,451,698	1,546,088	2.50%, 5/15/2046	1,850,000	2,211,328

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.75%, 8/15/2042	\$ 900,000	\$ 1,115,438	0.25%, 4/15/2023	\$ 1,500,000	\$ 1,503,750
2.75%, 11/15/2042.	1,500,000	1,857,891	0.25%, 6/15/2023	3,000,000	3,007,734
2.75%, 8/15/2047 (b)	1,700,000	2,132,703	0.25%, 11/15/2023 (b)	3,500,000	3,509,570
2.75%, 11/15/2047.	1,650,000	2,072,039	0.25%, 6/30/2025	3,000,000	2,992,266
2.88%, 5/15/2043	1,850,000	2,339,094	0.25%, 8/31/2025	5,000,000	4,983,203
2.88%, 8/15/2045 (b)	2,230,000	2,838,372	0.25%, 9/30/2025	5,000,000	4,980,469
2.88%, 11/15/2046 (b)	1,500,000	1,917,422	0.25%, 12/31/2025	6,000,000	6,004,687
2.88%, 5/15/2049	2,450,000	3,165,477	0.38%, 4/30/2025	4,000,000	4,014,688
3.00%, 5/15/2042	325,000	418,031	0.38%, 11/30/2025 (b)	3,000,000	3,004,219
3.00%, 11/15/2044.	1,925,000	2,492,273	0.38%, 7/31/2027	2,000,000	1,973,438
3.00%, 5/15/2045	1,875,000	2,433,398	0.38%, 9/30/2027	6,000,000	5,908,125
3.00%, 11/15/2045 (b)	1,900,000	2,473,266	0.50%, 3/31/2025 (b)	2,150,000	2,169,652
3.00%, 2/15/2047	2,200,000	2,878,562	0.50%, 6/30/2027	4,500,000	4,480,664
3.00%, 5/15/2047	1,050,000	1,375,828	0.50%, 8/31/2027	1,000,000	993,750
3.00%, 2/15/2048	1,700,000	2,232,578	0.50%, 10/31/2027	2,250,000	2,232,070
3.00%, 8/15/2048	2,950,000	3,882,937	0.63%, 11/30/2027 (b)	4,550,000	4,548,578
3.00%, 2/15/2049	2,650,000	3,497,172	0.63%, 12/31/2027	6,000,000	5,993,437
3.13%, 11/15/2041.	350,000	457,625	0.63%, 5/15/2030	3,900,000	3,813,469
3.13%, 2/15/2042	725,000	950,430	0.63%, 8/15/2030 (b)	3,250,000	3,169,258
3.13%, 2/15/2043	575,000	754,148	0.88%, 11/15/2030.	5,000,000	4,982,812
3.13%, 8/15/2044	2,500,000	3,298,047	1.13%, 2/28/2022	1,500,000	1,517,520
3.13%, 5/15/2048	2,375,000	3,189,551	1.13%, 2/28/2025	2,000,000	2,070,469
3.38%, 5/15/2044	1,900,000	2,598,844	1.13%, 2/28/2027	1,250,000	1,296,191
3.38%, 11/15/2048.	2,100,000	2,950,828	1.25%, 7/31/2023	250,000	257,090
3.50%, 2/15/2039	1,000,000	1,357,188	1.38%, 10/15/2022	2,500,000	2,555,469
3.63%, 8/15/2043	1,600,000	2,260,000	1.38%, 2/15/2023	2,000,000	2,052,500
3.63%, 2/15/2044	1,475,000	2,088,508	1.38%, 9/30/2023	550,000	568,434
3.75%, 11/15/2043.	1,425,000	2,051,332	1.38%, 1/31/2025	2,000,000	2,090,156
3.88%, 8/15/2040	750,000	1,074,727	1.38%, 8/31/2026	3,000,000	3,155,391
4.25%, 11/15/2040.	250,000	375,508	1.50%, 1/31/2022	450,000	456,680
4.38%, 2/15/2038 (b)	650,000	965,859	1.50%, 9/15/2022	3,000,000	3,069,727
4.38%, 11/15/2039.	1,250,000	1,889,453	1.50%, 3/31/2023 (b)	1,000,000	1,030,391
4.38%, 5/15/2040	575,000	872,563	1.50%, 10/31/2024	1,500,000	1,572,070
4.38%, 5/15/2041	300,000	459,891	1.50%, 11/30/2024.	1,500,000	1,572,891
4.50%, 2/15/2036 (b)	1,500,000	2,201,016	1.50%, 8/15/2026	1,650,000	1,746,809
4.50%, 5/15/2038	200,000	301,875	1.50%, 1/31/2027	2,000,000	2,119,688
4.50%, 8/15/2039	650,000	994,094	1.50%, 2/15/2030	5,850,000	6,190,031
4.63%, 2/15/2040	400,000	623,188	1.63%, 8/31/2022	1,150,000	1,178,436
4.75%, 2/15/2037	350,000	533,367	1.63%, 11/15/2022.	3,500,000	3,597,344
4.75%, 2/15/2041 (b)	650,000	1,038,375	1.63%, 12/15/2022 (b)	2,000,000	2,058,438
5.00%, 5/15/2037 (b)	300,000	470,016	1.63%, 4/30/2023 (b)	2,500,000	2,585,937
5.25%, 11/15/2028.	450,000	606,164	1.63%, 5/31/2023 (b)	1,250,000	1,294,434
6.50%, 11/15/2026 (b)	1,500,000	2,021,953	1.63%, 2/15/2026	1,925,000	2,047,117
Treasury Notes:			1.63%, 5/15/2026 (b)	1,000,000	1,064,609
0.13%, 6/30/2022	5,500,000	5,500,859	1.63%, 9/30/2026	1,250,000	1,332,520
0.13%, 7/31/2022	5,000,000	5,000,586	1.63%, 10/31/2026	1,250,000	1,333,008
0.13%, 8/31/2022	6,000,000	6,000,234	1.63%, 8/15/2029 (b)	2,250,000	2,407,148
0.13%, 9/30/2022	4,000,000	4,000,156	1.75%, 2/28/2022	300,000	305,660
0.13%, 10/31/2022	3,000,000	3,000,234	1.75%, 3/31/2022	250,000	255,059
0.13%, 11/30/2022 (b)	6,500,000	6,500,508	1.75%, 4/30/2022	300,000	306,492
0.13%, 12/31/2022	6,000,000	6,000,703	1.75%, 5/31/2022 (b)	1,000,000	1,022,852
0.13%, 5/15/2023	2,000,000	1,999,375	1.75%, 6/15/2022	1,500,000	1,535,273
0.13%, 7/15/2023	4,500,000	4,497,539	1.75%, 6/30/2022 (b)	3,750,000	3,840,820
0.13%, 10/15/2023	3,000,000	2,997,656	1.75%, 9/30/2022	1,750,000	1,799,287
0.13%, 12/15/2023	6,000,000	5,992,969	1.75%, 1/31/2023	2,925,000	3,023,262

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
1.75%, 5/15/2023	\$ 250,000	\$ 259,492	2.50%, 2/28/2026	\$ 2,500,000	\$ 2,770,703
1.75%, 6/30/2024 (b)	1,500,000	1,580,391	2.63%, 2/28/2023	4,000,000	4,214,063
1.75%, 12/31/2024 (b)	1,250,000	1,324,023	2.63%, 6/30/2023	1,600,000	1,698,500
1.75%, 11/15/2029	3,000,000	3,242,344	2.63%, 12/31/2023	3,000,000	3,219,844
1.88%, 2/28/2022	1,500,000	1,530,410	2.63%, 3/31/2025	1,000,000	1,098,594
1.88%, 3/31/2022 (b)	5,500,000	5,619,668	2.63%, 12/31/2025	3,250,000	3,614,355
1.88%, 4/30/2022 (b)	6,000,000	6,139,219	2.63%, 1/31/2026	2,250,000	2,505,762
1.88%, 5/31/2022	100,000	102,473	2.63%, 2/15/2029 (b)	3,100,000	3,558,703
1.88%, 7/31/2022	1,000,000	1,027,539	2.75%, 4/30/2023	3,250,000	3,446,523
1.88%, 8/31/2022	150,000	154,330	2.75%, 5/31/2023	1,500,000	1,593,867
1.88%, 9/30/2022	500,000	515,176	2.75%, 7/31/2023	1,000,000	1,066,875
1.88%, 8/31/2024	850,000	901,133	2.75%, 8/31/2023	3,750,000	4,008,105
1.88%, 6/30/2026	1,250,000	1,348,535	2.75%, 11/15/2023 (b)	1,500,000	1,611,563
1.88%, 7/31/2026	1,000,000	1,079,453	2.75%, 2/15/2024	7,100,000	7,670,219
2.00%, 7/31/2022	100,000	102,949	2.75%, 2/28/2025	1,000,000	1,102,266
2.00%, 10/31/2022	1,000,000	1,034,063	2.75%, 6/30/2025	2,750,000	3,049,707
2.00%, 11/30/2022	2,000,000	2,071,250	2.75%, 8/31/2025	2,500,000	2,779,883
2.00%, 2/15/2023	500,000	519,727	2.75%, 2/15/2028 (b)	2,750,000	3,153,047
2.00%, 5/31/2024	1,750,000	1,856,914	2.88%, 9/30/2023	2,000,000	2,148,437
2.00%, 6/30/2024	350,000	371,820	2.88%, 10/31/2023	2,000,000	2,153,125
2.00%, 2/15/2025	2,375,000	2,543,105	2.88%, 11/30/2023	3,000,000	3,236,250
2.00%, 8/15/2025 (b)	1,500,000	1,615,898	2.88%, 4/30/2025	1,250,000	1,388,672
2.00%, 11/15/2026	2,250,000	2,448,633	2.88%, 5/31/2025	3,900,000	4,339,359
2.13%, 6/30/2022 (b)	4,500,000	4,634,297	2.88%, 7/31/2025 (b)	4,000,000	4,464,688
2.13%, 12/31/2022 (b)	3,900,000	4,054,629	2.88%, 11/30/2025	1,500,000	1,684,219
2.13%, 11/30/2023	1,000,000	1,057,266	2.88%, 5/15/2028	4,000,000	4,633,750
2.13%, 3/31/2024	975,000	1,035,938	2.88%, 8/15/2028 (b)	3,250,000	3,775,078
2.13%, 7/31/2024	2,500,000	2,670,312	3.00%, 9/30/2025	2,500,000	2,813,281
2.13%, 9/30/2024	1,500,000	1,605,586	3.00%, 10/31/2025	2,750,000	3,099,766
2.13%, 11/30/2024	1,250,000	1,341,113	3.13%, 11/15/2028	3,250,000	3,847,695
2.13%, 5/15/2025	2,350,000	2,536,531			
2.13%, 5/31/2026	2,500,000	2,728,906	TOTAL U.S. TREASURY		
2.25%, 12/31/2023	1,750,000	1,859,102	OBLIGATIONS		
2.25%, 1/31/2024	1,000,000	1,063,750	(Cost \$489,999,517)		514,955,195
2.25%, 4/30/2024	1,000,000	1,068,125			
2.25%, 10/31/2024	1,250,000	1,345,703	MUNICIPAL BONDS & NOTES — 0.6%		
2.25%, 11/15/2024 (b)	3,000,000	3,232,031	CALIFORNIA — 0.2%		
2.25%, 12/31/2024	1,250,000	1,348,926	Bay Area Toll Authority		
2.25%, 11/15/2025 (b)	1,975,000	2,156,916	6.91%, 10/1/2050	25,000	46,144
2.25%, 3/31/2026	3,000,000	3,289,453	California, Bay Area Toll		
2.25%, 2/15/2027	3,000,000	3,315,937	Authority Revenue		
2.25%, 8/15/2027 (b)	2,000,000	2,217,500	2.57%, 4/1/2031	50,000	53,921
2.25%, 11/15/2027	500,000	555,156	California, State General		
2.38%, 3/15/2022 (b)	8,000,000	8,215,312	Obligation:		
2.38%, 1/31/2023	1,500,000	1,569,609	3.50%, 4/1/2028	250,000	291,697
2.38%, 2/29/2024	5,000,000	5,344,531	7.30%, 10/1/2039	125,000	206,329
2.38%, 8/15/2024	1,950,000	2,101,582	7.50%, 4/1/2034	100,000	166,666
2.38%, 5/15/2027 (b)	2,900,000	3,234,633	7.55%, 4/1/2039	100,000	175,580
2.38%, 5/15/2029	4,350,000	4,916,180	California, State University,		
2.50%, 2/15/2022	2,000,000	2,053,125	Revenue		
2.50%, 3/31/2023	1,250,000	1,316,016	Series B, 3.90%, 11/1/2047 . .	100,000	122,461
2.50%, 8/15/2023	2,500,000	2,653,906	City of San Francisco CA Public		
2.50%, 1/31/2024	2,000,000	2,142,656	Utilities Commission Water		
2.50%, 5/15/2024	5,000,000	5,387,109	Revenue		
2.50%, 1/31/2025	1,000,000	1,090,703	Series E, 2.83%, 11/1/2041 . .	100,000	104,734

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Los Angeles Community College District:			MASSACHUSETTS — 0.0% (a)		
1.61%, 8/1/2028	\$ 50,000	\$ 51,870	Commonwealth of Massachusetts		
1.81%, 8/1/2030	50,000	51,621	Series C, 2.51%, 7/1/2041 . . . \$	15,000	\$ 15,698
2.11%, 8/1/2032	50,000	52,107	Massachusetts School Building Authority:		
Los Angeles Department of Water & Power Power System Revenue			Series B, 3.40%, 10/15/2040 . .	20,000	21,515
5.72%, 7/1/2039	100,000	152,481	Series C, 2.95%, 5/15/2043 . .	100,000	103,853
Los Angeles, CA, Unified School District, General Obligation					<u>141,066</u>
5.75%, 7/1/2034	25,000	35,270	MISSOURI — 0.0% (a)		
Regents of the University of California Medical Center Pooled Revenue			Health & Educational Facilities Authority of the State of Missouri, Revenue:		
Series H, 6.55%, 5/15/2048 . .	50,000	81,149	3.23%, 5/15/2050	300,000	350,274
San Jose Redev. Agency Successor Agency			3.65%, 8/15/2057	100,000	126,380
Series A-T, 3.38%, 8/1/2034 . .	275,000	295,501			<u>476,654</u>
State of California			NEW JERSEY — 0.0% (a)		
7.60%, 11/1/2040	250,000	452,195	New Jersey Transportation Trust Fund Authority:		
University of California			4.08%, 6/15/2039	200,000	210,252
Series BG, 0.88%, 5/15/2025 .	15,000	15,215	4.13%, 6/15/2042	160,000	165,741
University of California, Revenue			New Jersey Turnpike Authority Revenue		
Series AX, 3.06%, 7/1/2025 . .	300,000	330,903	Series A, 7.10%, 1/1/2041 . . .	100,000	163,290
		<u>2,685,844</u>	Rutgers, State University of New Jersey, Revenue		
FLORIDA — 0.0% (a)			Series P, 3.92%, 5/1/2119 . . .	35,000	39,739
County of Miami-Dade FL					<u>579,022</u>
Aviation Revenue			NEW YORK — 0.1%		
Series C, 4.28%, 10/1/2041 . .	125,000	137,682	New York City Water & Sewer System		
State Board of Administration Finance Corp.:			5.44%, 6/15/2043	25,000	38,026
Series A, 1.26%, 7/1/2025 . . .	50,000	51,146	New York State Dormitory Authority		
Series A, 1.71%, 7/1/2027 . . .	50,000	51,900	Series B, 3.14%, 7/1/2043 . . .	100,000	105,335
Series A, 2.15%, 7/1/2030 . . .	50,000	52,611	New York, State Urban Development Corp., Revenue		
		<u>293,339</u>	Series B, 3.90%, 3/15/2033 . .	100,000	114,877
GEORGIA — 0.0% (a)			Port Authority of New York & New Jersey:		
Georgia, Municipal Electric Authority Revenue			4.46%, 10/1/2062	190,000	252,765
6.66%, 4/1/2057	162,000	250,394	5.65%, 11/1/2040	100,000	143,419
ILLINOIS — 0.1%			Port Authority of New York & New Jersey, Revenue:		
Chicago O'Hare International Airport			4.03%, 9/1/2048	125,000	152,174
Series C, 4.57%, 1/1/2054 . . .	50,000	63,403	Series 192, 4.81%,		
Chicago O'Hare International Airport, Revenue			10/15/2065	25,000	34,663
Series C, 4.47%, 1/1/2049 . . .	50,000	61,732	Series AAA, 1.09%, 7/1/2023 .	150,000	152,235
Sales Tax Securitization Corp.					<u>993,494</u>
3.59%, 1/1/2043	275,000	289,580	OHIO — 0.0% (a)		
State of Illinois:			American Municipal Power, Inc.		
5.10%, 6/1/2033	50,000	53,811	7.83%, 2/15/2041	150,000	243,771
6.63%, 2/1/2035	200,000	229,130			
7.35%, 7/1/2035	100,000	119,226			
		<u>816,882</u>			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
OREGON — 0.1%			BANK 2017-BNK8:		
Port of Morrow, OR, Oregon Transmission Facilities, Revenue 2.54%, 9/1/2040	\$ 750,000	\$ 782,917	Series 2017-BNK8, Class A4, 3.49%, 11/15/2050	\$ 90,000	\$ 103,058
PENNSYLVANIA — 0.0% (a)			Series 2017-BNK8, Class B, 3.93%, 11/15/2050 (c)	50,000	56,411
Commonwealth Financing Authority Series A, 4.14%, 6/1/2038	125,000	152,661	BANK 2018-BNK14 Series 2018-BN14, Class A4, 4.23%, 9/15/2060 (c)	143,329	171,166
University of Pittsburgh-of-the Commonwealth System of Higher Education 3.56%, 9/15/2119	100,000	113,178	BANK 2018-BNK15 Series 2018-BN15, Class A4, 4.41%, 11/15/2061 (c)	100,000	120,498
		<u>265,839</u>	BANK 2019-BNK18 Series 2019-BN18, Class A4, 3.58%, 5/15/2062	100,000	115,897
TEXAS — 0.1%			Bank 2019-BNK19 Series 2019-BN19, Class A3, 3.18%, 8/15/2061	100,000	112,940
City of San Antonio TX Electric & Gas Systems Revenue 2.91%, 2/1/2048	75,000	79,045	BANK 2019-BNK20 Series 2019-BN20, Class A3, 3.01%, 9/15/2062	50,000	55,867
Dallas Area Rapid Transit 5.02%, 12/1/2048	100,000	142,382	BANK 2019-BNK24 Series 2019-BN24, Class A3, 2.96%, 11/15/2062	200,000	223,275
Dallas/Fort Worth TX International Airport Revenue Series A, 2.99%, 11/1/2038	250,000	267,422	BANK 2020-BNK28 Series 2020-BN28, Class A4, 1.84%, 3/15/2063	93,750	95,852
Grand Parkway Transportation Corp. 3.24%, 10/1/2052	65,000	67,978	BANK 2020-BNK29 Series 2020-BN29, Class A4, 2.00%, 11/15/2053	500,000	517,578
Permanent University Fund - University of Texas System 3.38%, 7/1/2047	150,000	180,724	Barclays Commercial Mortgage Trust Series 2019-C3, Class A4, 3.58%, 5/15/2052	150,000	173,211
State of Texas 3.21%, 4/1/2044	50,000	54,629	BBCMS Mortgage Trust Series 2020-C8, Class A5, 2.04%, 10/15/2053	250,000	259,393
Texas, StateTransportation Commission General Obligation: 2.47%, 10/1/2044	150,000	150,820	BENCHMARK Mortgage Trust: Series 2018-B2, Class A5, 3.88%, 2/15/2051 (c)	130,000	151,185
2.56%, 4/1/2042	40,000	40,747	Series 2018-B3, Class A5, 4.03%, 4/10/2051	100,000	117,354
		<u>983,747</u>	Series 2018-B5, Class A4, 4.21%, 7/15/2051	100,000	119,336
VIRGINIA — 0.0% (a)			Series 2019-B10, Class A4, 3.72%, 3/15/2062	115,000	134,281
University of Virginia Series C, 4.18%, 9/1/2117	50,000	66,641	Series 2019-B12, Class A5, 3.12%, 8/15/2052	200,000	225,448
University of Virginia, Revenue 2.26%, 9/1/2050	150,000	148,497	Series 2020-B16, Class A5, 2.73%, 2/15/2053	750,000	823,902
		<u>215,138</u>	Series 2020-B18, Class A5, 1.93%, 7/15/2053	79,167	81,563
TOTAL MUNICIPAL BONDS & NOTES			CD Mortgage Trust Series 2019-CD8, Class A4, 2.91%, 8/15/2057	200,000	221,334
(Cost \$7,893,238)		<u>8,728,107</u>			
MORTGAGE-BACKED SECURITIES — 1.2%					
Banc of America Commercial Mortgage Trust 2015-UBS7 Series 2015-UBS7, Class A4, 3.71%, 9/15/2048	100,000	111,540			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
CFCRE Commercial Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054	\$ 300,000	\$ 340,310	CSAIL Commercial Mortgage Trust: Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (c)	\$ 250,000	\$ 283,174
Citigroup Commercial Mortgage Trust: Series 2015-GC33, Class A4, 3.78%, 9/10/2058	600,000	673,017	Series 2018-C14, Class A4, 4.42%, 11/15/2051 (c)	50,000	59,872
Series 2019-GC41, Class A5, 2.87%, 8/10/2056	100,000	110,625	Series 2019-C17, Class A5, 3.02%, 9/15/2052	200,000	222,223
Series 2019-GC43, Class A4, 3.04%, 11/10/2052	150,000	168,422	GS Mortgage Securities Trust Series 2019-GC42, Class A4, 3.00%, 9/1/2052	150,000	167,422
Citigroup Commercial Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046	75,000	78,787	GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.05%, 7/10/2046 (c)	80,000	86,521
Citigroup Commercial Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050	250,000	283,806	GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046	86,987	93,700
COMM 2014-CCRE16 Mortgage Trust: Series 2014-CR16, Class A4, 4.05%, 4/10/2047	100,000	110,159	GS Mortgage Securities Trust 2013-GCJ12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046	150,000	156,599
Series 2014-CR16, Class B, 4.58%, 4/10/2047	400,000	435,068	GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049	200,000	217,845
COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047	100,000	110,157	GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050	250,000	284,162
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048	50,000	55,917	GS Mortgage Securities Trust 2020-GSA2 Series 2020-GSA2, Class A5, 2.01%, 12/12/2053	500,000	514,065
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048	290,634	310,962	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046	60,000	65,304
COMM Mortgage Trust: Series 2013-CR8, Class A4, 3.33%, 6/10/2046	35,301	37,321	JPMBB Commercial Mortgage Securities Trust Series 2015-C29, Class A4, 3.61%, 5/15/2048	100,000	111,416
Series 2014-CR14, Class A3, 3.96%, 2/10/2047	400,000	435,253	JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (c)	50,000	54,691
Series 2018-COR3, Class A3, 4.23%, 5/10/2051	100,000	118,838	JPMBB Commercial Mortgage Securities Trust 2015-C30 Series 2015-C30, Class A5, 3.82%, 7/15/2048	200,000	225,785
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (c)	150,000	162,694	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048	100,000	113,193

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.74%, 3/15/2049 (c)	\$ 300,000	\$ 335,199	Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048.	\$ 91,374	\$ 100,715
JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050	500,000	568,620	Wells Fargo Commercial Mortgage Trust 2015-SG1 Series 2015-SG1, Class A4, 3.79%, 9/15/2048.	996,583	1,094,481
Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20, Class A4, 3.25%, 2/15/2048	200,000	216,970	Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050	300,000	332,132
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046.	300,000	312,571	Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050	250,000	286,372
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 Series 2017-C33, Class A5, 3.60%, 5/15/2050	420,000	478,340	Wells Fargo Commercial Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061	150,000	180,008
Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048	220,000	241,373	WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046	210,000	227,636
Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051	150,000	177,173	WFRBS Commercial Mortgage Trust 2014-C19 Series 2014-C19, Class A4, 3.83%, 3/15/2047	110,000	118,298
Morgan Stanley Capital I Trust 2019-H7 Series 2019-H7, Class A4, 3.26%, 7/15/2052.	200,000	225,753	WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047.	100,000	109,655
UBS Commercial Mortgage Trust: Series 2018-C8, Class A4, 3.98%, 2/15/2051	400,000	467,065	TOTAL		
Series 2019-C16, Class A4, 3.60%, 4/15/2052	100,000	115,263	MORTGAGE-BACKED SECURITIES		
UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046.	175,000	182,864	(Cost \$15,481,962)		<u>16,371,700</u>
Wells Fargo Commercial Mortgage Trust: Series 2019-C52, Class A5, 2.89%, 8/15/2052	200,000	221,661		Shares	
Series 2019-C53, Class A4, 3.04%, 10/15/2052.	100,000	111,863	SHORT-TERM INVESTMENTS — 7.8%		
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047	180,128	189,291	State Street Institutional Liquid Reserves Fund, Premier Class 0.10% (g) (h).	48,860,303	48,870,075
			State Street Navigator Securities Lending Portfolio II (i) (j)	60,700,873	60,700,873
			TOTAL SHORT-TERM INVESTMENTS		<u>109,570,948</u>
			(Cost \$109,570,826)		
			TOTAL INVESTMENTS — 106.7%		<u>1,509,255,314</u>
			(Cost \$1,438,494,935)		
			LIABILITIES IN EXCESS OF OTHER ASSETS — (6.7)%		<u>(94,247,694)</u>
			NET ASSETS — 100.0%		<u>\$ 1,415,007,620</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

- (a) Amount is less than 0.05% of net assets.
(b) All or a portion of the shares of the security are on loan at December 31, 2020.
(c) Variable Rate Security - Interest rate shown is rate in effect at December 31, 2020. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.
(d) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.9% of net assets as of December 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
(e) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of December 31, 2020. Maturity date shown is the final maturity.
(f) Security, or a portion of the security has been designated as collateral for TBA securities.
(g) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended December 31, 2020 are shown in the Affiliate Table below.
- (h) The rate shown is the annualized seven-day yield at December 31, 2020.
(i) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended December 31, 2020 are shown in the Affiliate Table below.
(j) Investment of cash collateral for securities loaned.

BKNT	Bank Notes
CMT	Constant Maturity Treasury
DMTN	Domestic Medium - Term Note
GDIF	Global Debt Issuance Facility
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 December 31, 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:				
Corporate Bonds & Notes	\$ —	\$ 387,244,612	\$—	\$ 387,244,612
Asset-Backed Securities	—	4,893,079	—	4,893,079
Foreign Government Obligations	—	52,977,348	—	52,977,348
U.S. Government Agency Obligations	—	414,514,325	—	414,514,325
U.S. Treasury Obligations	—	514,955,195	—	514,955,195
Municipal Bonds & Notes	—	8,728,107	—	8,728,107
Mortgage-Backed Securities	—	16,371,700	—	16,371,700
Short-Term Investments	109,570,948	—	—	109,570,948
TOTAL INVESTMENTS	<u>\$109,570,948</u>	<u>\$1,399,684,366</u>	<u>\$—</u>	<u>\$1,509,255,314</u>

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 12/31/20	Value at 12/31/20	Dividend Income
				from Shares Sold	Realized Gain (Loss)				
State Street Institutional Liquid Reserves Fund, Premier Class	20,860,756	\$20,862,842	\$416,953,583	\$388,931,871	\$(13,771)	\$(708)	48,860,303	\$ 48,870,075	\$ 58,895
State Street Navigator Securities Lending Portfolio II	30,806,743	30,806,743	370,403,975	340,509,845	—	—	60,700,873	60,700,873	154,289
Total		<u>\$51,669,585</u>	<u>\$787,357,558</u>	<u>\$729,441,716</u>	<u>\$(13,771)</u>	<u>\$(708)</u>		<u>\$109,570,948</u>	<u>\$213,184</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.5%					
ARGENTINA — 0.1%					
Adecoagro SA (a)	11,300	\$ 76,840	Bellevue Gold, Ltd. (a)	77,436	\$ 66,924
Banco BBVA Argentina SA ADR (a)(b)	12,500	40,125	Bendigo & Adelaide Bank, Ltd.	62,877	452,198
Banco Macro SA ADR (a)	4,800	74,736	BHP Group PLC	231,445	6,090,192
Central Puerto SAADR (b)	16,100	43,470	BHP Group, Ltd.	322,812	10,569,226
Despegar.com Corp. (a)	7,500	96,075	Bingo Industries, Ltd. (b)	47,497	89,429
Globant SA (a)	4,300	935,723	Blackmores, Ltd. (a)	2,362	137,700
Grupo Financiero Galicia SA ADR	13,600	118,864	BlueScope Steel, Ltd.	52,961	714,362
IRSA Propiedades Comerciales SAADR	13	119	Boral, Ltd.	140,160	535,365
Loma Negra Cia Industrial Argentina SAADR (b)	7,400	45,510	Brambles, Ltd.	168,216	1,375,921
Pampa Energia SAADR (a)	5,700	78,546	Bravura Solutions, Ltd. (b)	27,615	68,615
Telecom Argentina SAADR (b)	11,500	75,440	Breville Group, Ltd.	9,858	194,509
Transportadora de Gas del Sur SA Class B, ADR (a)	9,000	46,800	Brickworks, Ltd.	10,320	152,898
YPF SAADR (a)	23,000	108,100	BWP Trust REIT	46,487	158,553
		<u>1,740,348</u>	BWX, Ltd.	22,386	70,997
			carsales.com, Ltd.	28,203	435,475
AUSTRALIA — 5.1%			Cedar Woods Properties, Ltd..	15,633	75,395
Abacus Property Group REIT	62,204	137,759	Centuria Capital Group	43,479	88,238
Accent Group, Ltd.	61,268	109,211	Centuria Industrial REIT.	46,555	111,006
Adelaide Brighton, Ltd.	35,372	91,438	Centuria Office REIT	34,820	57,499
Afterpay, Ltd. (a)	23,593	2,148,254	Chalice Mining, Ltd. (a)	30,131	90,677
AGL Energy, Ltd.	70,641	651,396	Challenger, Ltd.	56,133	278,949
ALS, Ltd.	54,239	402,212	Champion Iron, Ltd. (a)	28,333	103,850
Altium, Ltd.	12,264	321,665	Charter Hall Group REIT	53,182	603,667
Alumina, Ltd.	253,572	359,052	Charter Hall Long Wale REIT	46,061	165,275
AMP, Ltd.	355,993	428,535	Charter Hall Retail REIT	66,012	186,943
Ampol, Ltd.	28,489	624,772	Charter Hall Social Infrastructure REIT	31,604	79,502
Ansell, Ltd.	13,737	368,674	CIMIC Group, Ltd. (a)(b)	10,985	206,574
APA Group Stapled Security	127,255	947,595	Cleanaway Waste Management, Ltd.	199,305	361,415
Appen, Ltd.	12,910	245,962	Ciinuvel Pharmaceuticals, Ltd.	6,455	111,176
ARB Corp., Ltd.	8,941	212,499	Coca-Cola Amatil, Ltd.	53,528	534,072
Aristocrat Leisure, Ltd.	61,422	1,469,285	Cochlear, Ltd.	7,021	1,023,956
ASX, Ltd.	21,327	1,184,903	Codan, Ltd.	10,768	92,896
Atlas Arteria, Ltd. Stapled Security	101,330	508,244	Coles Group, Ltd.	145,925	2,042,619
AUB Group, Ltd.	6,834	85,377	Collins Foods, Ltd.	10,417	77,489
Aurizon Holdings, Ltd.	206,710	622,080	Commonwealth Bank of Australia.	193,986	12,290,991
AusNet Services	192,422	260,587	Computershare, Ltd.	52,028	585,751
Austal, Ltd.	34,296	70,660	Cooper Energy, Ltd. (a)(b)	188,865	56,838
Australia & New Zealand Banking Group, Ltd.	310,793	5,443,993	Coronado Global Resources, Inc. CDI (c)	64,509	56,498
Australian Agricultural Co., Ltd. (a)	66,789	56,692	Corporate Travel Management, Ltd. (a)(b)	11,274	152,243
Australian Pharmaceutical Industries, Ltd.	85,600	81,245	Costa Group Holdings, Ltd.	49,359	155,399
Aventus Group REIT	55,052	116,398	Credit Corp. Group, Ltd.	8,972	205,620
Bank of Queensland, Ltd. (b)	48,559	290,022	Cromwell Property Group REIT (b)	125,374	84,168
Bapcor, Ltd.	41,995	252,114	Crown Resorts, Ltd.	39,227	291,495
Beach Energy, Ltd.	211,449	294,512	CSL, Ltd.	49,793	10,880,562
Bega Cheese, Ltd.	33,033	130,253	CSR, Ltd.	60,538	244,315
			Data#3, Ltd.	12,944	56,034
			De Grey Mining, Ltd. (a)	96,762	75,786
			Deterra Royalties, Ltd. (a)	45,185	167,362
			Dexus REIT	117,689	853,659

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dicker Data, Ltd.	13,173	\$ 106,224	Jupiter Mines, Ltd.	276,114	\$ 64,984
Domain Holdings Australia, Ltd.	51,929	179,919	Kogan.com, Ltd.	5,732	84,039
Domino's Pizza Enterprises, Ltd.	6,253	418,242	LendLease Corp., Ltd. Stapled Security	74,436	752,445
Downer EDI, Ltd.	72,645	298,781	Lifestyle Communities, Ltd. . .	8,230	81,225
Eagers Automotive, Ltd.	22,732	233,122	Link Administration Holdings, Ltd.	65,176	279,127
Elders, Ltd.	16,674	126,864	Lovisa Holdings, Ltd.	8,077	70,616
Electro Optic Systems Holdings, Ltd. (a)	13,777	62,829	Lynas Rare Earths, Ltd. (a) . .	127,163	390,539
Emeco Holdings, Ltd. (a)	91,638	80,612	Macquarie Group, Ltd.	37,634	4,021,498
EML Payments, Ltd. (a)(b) . . .	43,295	139,648	Magellan Financial Group, Ltd.	14,421	597,127
Evolution Mining, Ltd.	174,635	672,438	Mayne Pharma Group, Ltd. (a)	178,522	47,526
Flight Centre Travel Group, Ltd. (a)	12,845	157,103	McMillan Shakespeare, Ltd. . .	6,570	62,814
Fortescue Metals Group, Ltd. . .	185,569	3,355,044	Medibank Pvt, Ltd.	311,539	723,601
Freedom Foods Group, Ltd. (a)(b)(d)	11,132	19,392	Megaport, Ltd. (a)	11,378	125,113
G8 Education, Ltd.	123,292	112,263	Mesoblast, Ltd. (a)(b)	43,560	75,629
GDI Property Group REIT	67,675	63,188	Metcash, Ltd. (b)	105,905	276,219
Genworth Mortgage Insurance Australia, Ltd.	30,544	56,331	Mineral Resources, Ltd.	18,826	544,039
Glencore PLC (a)	1,119,506	3,565,618	Mirvac Group REIT	441,625	899,659
Gold Road Resources, Ltd. (a)	85,928	87,856	Monadolphous Group, Ltd. . . .	8,112	84,317
Goodman Group REIT	181,847	2,653,494	Nanosonics, Ltd. (a)(b)	34,472	213,601
GPT Group REIT	219,399	761,847	National Australia Bank, Ltd. . .	360,534	6,287,458
GrainCorp, Ltd. Class A	34,811	112,551	National Storage REIT.	127,043	187,243
Growthpoint Properties Australia, Ltd. REIT	24,433	65,799	nearmap, Ltd. (a)	42,091	72,105
GUD Holdings, Ltd.	7,926	71,803	Netwealth Group, Ltd.	8,601	105,793
GWA Group, Ltd.	32,088	86,415	New Hope Corp., Ltd. (b)	83,313	90,968
Hansen Technologies, Ltd.	29,249	84,186	Newcrest Mining, Ltd.	89,427	1,778,984
Harvey Norman Holdings, Ltd.	71,585	259,069	NEXTDC, Ltd. (a)	47,436	447,667
Healius, Ltd.	80,610	232,016	nib holdings, Ltd.	47,734	219,899
Home Consortium, Ltd. REIT . . .	14,306	44,157	Nick Scali, Ltd.	7,545	56,183
HT&E, Ltd. (b)	31,864	45,488	Nickel Mines, Ltd.	109,119	93,043
HUB24, Ltd.	4,938	81,314	Nine Entertainment Co. Holdings, Ltd.	149,876	268,312
IDP Education, Ltd.	16,362	250,621	Northern Star Resources, Ltd.	82,424	807,116
IGO, Ltd.	64,093	315,538	NRW Holdings, Ltd.	47,497	107,021
Iluka Resources, Ltd.	45,185	226,287	Nufarm, Ltd. (a)	23,020	72,830
Incitec Pivot, Ltd. (a)	194,066	341,432	OceanaGold Corp. (a)	84,900	163,936
Ingenia Communities Group REIT	29,597	112,366	Oil Search, Ltd.	220,107	630,127
Inghams Group, Ltd. (b)	49,503	119,181	Omni Bridgeway, Ltd.	22,796	75,639
Insurance Australia Group, Ltd.	267,353	969,624	oOh!media, Ltd.	54,746	70,126
Integral Diagnostics, Ltd.	37,623	125,998	Orica, Ltd.	46,295	541,212
Integrated Research, Ltd.	33,401	68,559	Origin Energy, Ltd.	199,358	732,253
InvoCare, Ltd. (b)	12,775	112,872	Orocobre, Ltd. (a)	47,432	163,606
IOOF Holdings, Ltd. (b)	96,661	262,551	Orora, Ltd.	103,568	215,779
IPH, Ltd.	26,936	133,649	OZ Minerals, Ltd.	56,350	820,949
IRESS, Ltd.	22,953	187,921	Pact Group Holdings, Ltd.	44,824	91,659
Irongate Group REIT	126,513	123,982	Pandal Group, Ltd.	26,280	132,422
JB Hi-Fi, Ltd.	11,901	446,497	Perenti Global, Ltd.	51,384	54,321
Jumbo Interactive, Ltd.	3,849	41,759	Perpetual, Ltd.	7,306	195,966
			Perseus Mining, Ltd. (a)	156,849	157,342
			Pilbara Minerals, Ltd. (a)	499,501	335,333
			Pinnacle Investment Management Group, Ltd.	9,944	54,480

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Platinum Asset Management, Ltd.	48,574	\$ 152,927	Temple & Webster Group, Ltd. (a)	8,580	\$ 73,292
PointsBet Holdings, Ltd. (a) . .	14,832	135,854	TPG TELECOM, Ltd. (a)	37,112	206,763
PolyNovo, Ltd. (a)(b)	74,443	222,883	Transurban Group Stapled Security	299,840	3,160,536
Premier Investments, Ltd. . . .	8,796	159,573	Treasury Wine Estates, Ltd. . .	82,679	599,713
Pro Medicus, Ltd.	6,177	162,823	Tyro Payments, Ltd. (a)	16,236	39,966
Qantas Airways, Ltd. (a)	97,964	366,631	United Malt Grp, Ltd.	28,650	90,642
QBE Insurance Group, Ltd. . . .	157,028	1,033,586	Vicinity Centres REIT	400,599	496,141
Qube Holdings, Ltd.	191,242	433,861	Viva Energy Group, Ltd. (c) . .	81,264	119,771
Ramelius Resources, Ltd.	75,907	98,697	Vocus Group, Ltd. (a)	56,908	177,409
Ramsay Health Care, Ltd.	20,378	977,761	Washington H Soul Pattinson & Co., Ltd.	13,134	304,958
REA Group, Ltd.	5,482	629,706	Waypoint REIT	75,398	158,834
Redbubble, Ltd. (a)	20,611	87,793	Webjet, Ltd. (b)	34,421	134,664
Regis Resources, Ltd.	53,537	154,506	Wesfarmers, Ltd.	124,248	4,832,150
Resolute Mining, Ltd. (a)	168,285	103,236	West African Resources, Ltd. (a)	90,277	72,797
Rio Tinto PLC	122,954	9,193,532	Western Areas, Ltd. (b)	34,077	69,157
Rio Tinto, Ltd.	40,221	3,532,890	Westgold Resources, Ltd. (a) .	42,610	86,803
Rural Funds Group REIT (b) . . .	71,949	143,240	Westpac Banking Corp.	398,442	5,955,458
Sandfire Resources, Ltd.	16,700	68,943	Whitehaven Coal, Ltd. (b) . . .	130,725	165,938
Santos, Ltd.	208,435	1,008,460	WiseTech Global, Ltd.	17,429	413,560
Saracen Mineral Holdings, Ltd. (a)	119,802	439,115	Woodside Petroleum, Ltd.	105,737	1,855,402
Scentre Group REIT	592,592	1,271,221	Woolworths Group, Ltd.	137,422	4,168,500
SeaLink Travel Group, Ltd.	11,966	61,773	Worley, Ltd.	42,656	378,199
SEEK, Ltd.	37,869	833,693	Zip Co., Ltd. (a)(b)	45,025	183,793
Select Harvests, Ltd.	15,885	63,985			
Service Stream, Ltd.	39,978	55,682			
Seven Group Holdings, Ltd. (b)	16,554	298,270			168,030,283
Shopping Centres Australasia Property Group REIT	111,477	216,774	AUSTRIA — 0.2%		
Sigma Healthcare, Ltd. (a)	183,261	86,969	Agrana Beteiligungs AG	607	11,972
Silver Lake Resources, Ltd. (a)	111,938	154,615	ams AG (a)	29,317	642,092
SmartGroup Corp., Ltd.	8,607	45,362	ANDRITZ AG	7,538	345,682
SolGold PLC (a)	80,170	35,507	AT&S Austria Technologie & Systemtechnik AG	4,273	136,457
Sonic Healthcare, Ltd.	50,037	1,241,346	BAWAG Group AG (c)	7,283	338,622
South32, Ltd. (e)	10,757	20,495	CA Immobilien Anlagen AG . . .	8,392	321,903
South32, Ltd. (e)	531,183	1,012,422	DO & Co. AG (a)(b)	757	61,872
Southern Cross Media Group, Ltd. (a)	24,760	42,798	Erste Group Bank AG	30,614	934,196
Spark Infrastructure Group Stapled Security	184,015	299,610	EVN AG	5,757	125,946
St Barbara, Ltd.	97,413	177,398	FACC AG (a)(b)	6,220	64,613
Star Entertainment Group, Ltd.	100,013	284,004	IMMOFINANZ AG (a)	10,275	213,346
Steadfast Group, Ltd.	89,418	275,308	Lenzing AG (a)(b)	1,374	139,200
Stockland REIT	257,159	829,466	Oesterreichische Post AG (b) .	4,115	144,502
Suncorp Group, Ltd.	140,226	1,053,921	OMV AG	16,138	651,606
Super Retail Group, Ltd.	16,371	133,022	Palfinger AG	2,748	87,084
Sydney Airport Stapled Security (a)	143,443	709,509	Porr AG (a)(b)	3,398	53,633
Tabcorp Holdings, Ltd.	255,124	767,779	Raiffeisen Bank International AG (a)	15,326	312,785
Tassal Group, Ltd. (b)	26,291	68,166	S IMMO AG	4,849	100,624
Technology One, Ltd.	23,020	145,660	S&T AG (a)	4,086	96,489
Telstra Corp., Ltd.	444,899	1,023,053	Schoeller-Bleckmann Oilfield Equipment AG	1,349	51,333
			Semperit AG Holding (a)	1,065	31,665
			Telekom Austria AG	20,116	155,800
			UNIQA Insurance Group AG . . .	23,821	186,536
			Verbund AG	7,050	602,528

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Vienna Insurance Group AG Wiener Versicherung Gruppe.	5,462	\$ 139,007	X-Fab Silicon Foundries SE (a)(c)	6,093	\$ 36,679
Voestalpine AG	12,016	430,774	Xior Student Housing NV REIT	1,800	108,137
Wienerberger AG	12,817	408,993			21,049,260
Zumtobel Group AG	2,928	21,854			
		<u>6,811,114</u>	BRAZIL — 1.7%		
BELGIUM — 0.7%			AES Tiete Energia SA	22,400	71,286
Ackermans & van Haaren NV	2,428	365,406	Aliansce Sonae Shopping Centers SA (a)	14,000	78,622
Aedifica SA REIT	4,316	519,107	Alliar Medicos A Frente SA	15,100	32,269
Ageas SA/NV	20,657	1,101,479	Alpargatas SA Preference Shares	24,400	197,297
AGFA-Gevaert NV (a)	20,285	96,797	Alupar Investimento SA	19,900	103,787
Anheuser-Busch InBev SA	81,925	5,714,644	Ambev SA	529,867	1,596,477
Barco NV	7,104	154,893	Ambipar Participacoes e Empreendimentos S/A (a)	11,000	55,951
Befimmo SA REIT	2,488	110,504	Anima Holding SA (a)	24,663	170,934
Bekaert SA	3,753	124,718	Arcos Dorados Holdings, Inc. Class A (b)	13,353	67,166
Biocartis Group NV (a)(c)	10,226	58,181	Arezzo Industria e Comercio SA	6,200	81,382
bpost SA (a)	10,354	107,557	Atacadao SA	42,300	157,906
Cie d'Entreprises CFE (a)	691	70,681	Azul SA Preference Shares (a)	33,500	253,465
Cofinimmo SA REIT	3,365	501,480	B2W Cia Digital (a)	24,994	363,828
D'ieteren SA	2,263	187,731	B3 SA - Brasil Bolsa Balcao	229,401	2,737,337
Econocom Group SA	27,987	84,753	Banco ABC Brasil SA Preference Shares	16,392	49,452
Elia Group SA	4,133	493,051	Banco Bradesco SA Preference Shares	494,257	2,582,522
Etablissements Franz Colruyt NV	5,733	339,998	Banco Bradesco SA	147,446	686,957
Euronav NV	18,225	147,175	Banco BTG Pactual SA	32,064	580,266
Fagron	6,352	147,668	Banco do Brasil SA	95,100	710,385
Galapagos NV (a)	5,280	519,928	Banco do Estado do Rio Grande do Sul SA Class B, Preference Shares	21,600	60,589
Gimv NV	1,974	120,764	Banco Inter SA	10,112	191,661
Groupe Bruxelles Lambert SA	12,246	1,236,446	Banco Pan SA Preference Shares	45,500	83,481
Invest Offices & Warehouses NV REIT	5,463	150,730	Banco Santander Brasil SA	49,000	422,908
Ion Beam Applications (b)	4,121	61,515	BB Seguridade Participacoes SA	82,400	470,046
KBC Ancora (a)	4,469	191,272	BK Brasil Operacao e Assessoria a Restaurantes SA	31,656	66,430
KBC Group NV (a)	26,668	1,869,025	BR Malls Participacoes SA (a)	83,682	159,496
Kinopolis Group NV (a)	1,145	48,683	BR Properties SA	23,500	44,790
Melexis NV	2,091	204,420	Bradespar SA Preference Shares	25,900	317,679
Mithra Pharmaceuticals SA (a)(b)	1,371	33,046	BRF SA (a)	65,800	279,202
Montea CVA REIT	1,589	181,007	C&A Modas Ltda	18,000	44,669
Ontex Group NV (a)(b)	6,500	87,484	Camil Alimentos SA	18,200	38,788
Orange Belgium SA	3,420	91,223	CCR SA	137,300	356,057
Proximus SADP	15,537	308,157	Centrais Eletricas Brasileiras SA	37,100	261,918
Recticel SA	8,030	105,325			
Retail Estates NV REIT	1,506	108,902			
Sioen Industries NV (a)	717	19,388			
Sofina SA	1,948	660,223			
Solvay SA	8,805	1,043,723			
Telenet Group Holding NV	5,514	236,673			
Tessengerlo Group SA (a)	2,269	90,644			
UCB SA	14,429	1,491,461			
Umicore SA	23,323	1,121,213			
Van de Velde NV	621	17,400			
Warehouses De Pauw CVA REIT	16,773	579,969			

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STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Centrais Eletricas Brasileiras SA Class B, Preference Shares	33,200	\$ 236,495	Gol Linhas Aereas Inteligentes SA Preference Shares (a)	22,500	\$ 108,034
Cia Brasileira de Distribuicao	18,500	267,303	Grendene SA	42,700	68,890
Cia de Locacao das Americas	35,200	198,628	Grupo De Mona Soma SA (a)	32,800	84,554
Cia de Saneamento Basico do Estado de Sao Paulo	38,600	330,250	Grupo SBF SA (a)	10,267	58,745
Cia de Saneamento de Minas Gerais-COPASA	25,800	81,460	Guararapes Confecoes SA	16,300	46,789
Cia de Saneamento do Parana Preference Shares	41,300	40,551	Hapvida Participacoes e Investimentos SA (c)	126,000	370,174
Cia de Saneamento do Parana	20,500	102,614	Hypera SA	46,500	306,616
Cia Energetica de Minas Gerais Preference Shares	110,840	310,698	Iguatemi Empresa de Shopping Centers SA	12,000	85,826
Cia Energetica de Sao Paulo Class B, Preference Shares	20,200	112,663	Instituto Hermes Pardini SA	9,200	40,012
Cia Energetica do Ceara Class A, Preference Shares	1,500	17,327	lochpe Maxion SA	18,100	54,012
Cia Ferro Ligas da Bahia - FERBASA Preference Shares	4,400	16,188	IRB Brasil Resseguros SA	101,593	159,992
Cia Hering	15,100	49,915	Itau Unibanco Holding SA Preference Shares	538,503	3,279,206
Cia Paranaense de Energia Preference Shares	12,300	177,460	Itausa SA Preference Shares	483,965	1,092,932
Cia Siderurgica Nacional SA	78,400	480,736	Jereissati Participacoes SA	3,700	18,727
Cielo SA	130,139	100,219	JHSF Participacoes SA	32,024	48,151
Cogna Educacao	209,663	186,889	Klabin SA	78,628	400,694
Construtora Tenda SA	10,700	62,191	Light SA (a)	25,900	121,168
Cosan Logistica SA (a)	19,600	69,846	Linx SA	15,100	108,900
Cosan SA	18,100	263,893	Localiza Rent a Car SA	66,566	883,625
CPFL Energia SA	24,500	153,532	Locaweb Servicos de Internet SA (c)	8,700	134,783
CVC Brasil Operadora e Agencia de Viagens SA (a)	17,266	68,410	LOG Commercial Properties e Participacoes SA	7,400	48,738
Cyrela Brazil Realty SA Empreendimentos e Participacoes	31,900	181,050	Lojas Americanas SA Preference Shares	101,027	511,340
Duratex SA	33,100	121,969	Lojas Quero Quero S/A	30,200	94,829
EcoRodovias Infraestrutura e Logistica SA (a)	28,500	73,360	Lojas Renner SA	87,671	734,896
EDP - Energias do Brasil SA	32,300	122,193	M Dias Branco SA	11,500	75,409
Embraer SA (a)	88,300	150,448	Magazine Luiza SA	328,452	1,577,698
Enauta Participacoes SA	8,500	19,392	Mahle-Metal Leve SA	4,100	16,552
Energisa SA	19,600	197,577	Marcopolo SA Preference Shares	86,300	47,684
Eneva SA (a)	20,100	240,308	Marfrig Global Foods SA (a)	43,200	120,679
Engie Brasil Energia SA	24,466	206,969	Marisa Lojas SA (a)	13,900	18,224
Equatorial Energia SA	101,700	453,462	Metalurgica Gerdau SA Preference Shares	76,900	166,704
Even Construtora e Incorporadora SA	11,100	25,687	Minerva SA	36,335	71,212
Ez Tec Empreendimentos e Participacoes SA	13,200	109,022	Movida Participacoes SA	19,000	75,536
Fleury SA	21,900	113,923	MRV Engenharia e Participacoes SA	33,400	121,853
Gerdau SA Preference Shares	120,700	568,156	Multiplan Empreendimentos Imobiliarios SA	36,014	163,145
			Natura & Co. Holding SA (a)	97,737	987,870
			Notre Dame Intermedica Participacoes SA	59,277	894,028
			Odontoprev SA	34,600	96,922
			Omega Geracao SA (a)	13,740	106,763
			Petro Rio SA (a)	10,800	145,942
			Petrobras Distribuidora SA	85,500	364,275
			Petroleo Brasileiro SA Preference Shares	529,900	2,891,180
			Petroleo Brasileiro SA	415,300	2,306,689

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Qualicorp Consultoria e Corretora de Seguros SA . . .	32,700	\$ 220,216	Allied Properties Real Estate Investment Trust	6,200	\$ 184,102
Raia Drogasil SA	118,800	572,706	AltaGas, Ltd. (b)	29,800	437,878
Randon SA Implementos e Participacoes Preference Shares	25,700	79,561	Altius Minerals Corp. (b)	8,500	91,338
Rumo SA (a)	143,871	532,917	Altus Group, Ltd.	4,200	162,000
Santos Brasil Participacoes SA	50,481	51,023	Andlauer Healthcare Group, Inc.	1,000	32,135
Sao Martinho SA	22,700	119,570	Aphria, Inc. (a)(b)	34,100	235,542
Ser Educacional SA (c)	6,200	18,645	ARC Resources, Ltd. (b)	37,700	177,551
SIMPAR SA (a)	16,600	113,358	Aritzia, Inc. (a)	9,000	182,190
SLC Agricola SA	13,200	69,759	Artis Real Estate Investment Trust	6,100	51,041
Smiles Fidelidade SA	6,600	29,797	Atco, Ltd. Class I.	9,900	283,557
Sul America SA	33,815	288,725	Atlas Corp. (b)	12,100	131,164
Suzano SA (a)	82,109	925,390	ATS Automation Tooling Systems, Inc. (a)	7,600	133,328
Tegma Gestao Logistica SA . . .	2,800	14,539	Aurinia Pharmaceuticals, Inc. (a)	11,400	157,130
Telefonica Brasil SA	49,985	447,480	Aurora Cannabis, Inc. (a)(b) . . .	19,641	163,418
TIM SA	97,600	275,276	B2Gold Corp.	114,000	638,006
TOTVS SA	52,600	290,838	Badger Daylighting, Ltd.	3,700	110,448
Transmissora Alianca de Energia Eletrica SA	23,300	149,511	Ballard Power Systems, Inc. (a)	18,100	423,091
Trisul SA	13,700	32,310	Bank of Montreal.	71,216	5,409,956
Tupy SA (a)	11,000	44,409	Bank of Nova Scotia	133,900	7,231,020
Ultrapar Participacoes SA . . .	86,600	395,804	Barrick Gold Corp. (e)	149,317	3,398,896
Unipar Carbocloro SA Preference Shares.	7,700	75,885	Barrick Gold Corp. (b)(e)	45,552	1,037,374
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A, Preference Shares	43,700	122,917	BCE, Inc. (b)	17,679	755,312
Vale SA	409,106	6,887,744	Birchcliff Energy, Ltd.	43,800	60,852
Via Varejo S/A (a)	141,980	441,723	BlackBerry, Ltd. (a)	66,400	439,887
Vivara Participacoes SA	13,600	77,135	Boardwalk Real Estate Investment Trust	2,300	60,912
WEG SA	94,670	1,380,445	Bombardier, Inc. Class B (a)(b)	226,700	85,413
Wheaton Precious Metals Corp.	50,156	2,092,852	Boralex, Inc. Class A	8,800	326,305
Wiz Solucoes e Corretagem de Seguros SA	25,800	39,935	Boyd Group Services, Inc.	2,300	396,380
Yara International ASA	18,959	788,302	Brookfield Asset Management, Inc. Class A	144,425	5,965,183
YDUQS Participacoes SA . . .	29,600	187,600	Brookfield Infrastructure Corp. Class A	4,100	296,687
		<u>55,162,157</u>	CAE, Inc.	30,500	844,376
CANADA — 6.1%			Calibre Mining Corp. (a)	23,200	44,069
Absolute Software Corp. (b) . . .	4,400	52,323	Cameco Corp.	42,100	563,426
Advantage Oil & Gas, Ltd. (a)(b)	20,000	26,845	Canaccord Genuity Group, Inc. (b)	20,300	177,824
Aecon Group, Inc.	6,200	79,617	Canacol Energy, Ltd. (b)	13,000	38,265
Ag Growth International, Inc. (b)	2,000	46,797	Canada Goose Holdings, Inc. (a)(b)	6,300	187,121
Agnico Eagle Mines, Ltd.	27,180	1,911,347	Canadian Apartment Properties REIT	8,900	349,224
Air Canada (a)	15,200	271,667	Canadian Imperial Bank of Commerce	48,900	4,173,005
Alamos Gold, Inc. Class A	41,742	364,341	Canadian National Railway Co.	78,400	8,611,692
Algonquin Power & Utilities Corp. (b)	64,227	1,056,166	Canadian Natural Resources, Ltd.	129,400	3,107,022
Alimentation Couche-Tard, Inc. Class B	94,100	3,204,127			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Canadian Pacific Railway, Ltd. (b)	14,900	\$ 5,163,891	Enerflex, Ltd. (b)	8,500	\$ 43,768
Canadian Tire Corp., Ltd. Class A (b)	6,300	827,456	Enerplus Corp. (b)	23,700	74,039
Canadian Utilities, Ltd. Class A	13,800	336,768	Enghouse Systems, Ltd.	4,300	208,081
Canadian Western Bank (b)	9,300	208,922	Equinox Gold Corp. (a)	22,200	229,493
Canfor Corp. (a)	11,300	203,826	Equitable Group, Inc.	1,300	103,061
Canopy Growth Corp. (a)(b)	24,200	594,932	ERO Copper Corp. (a)	6,700	107,389
Capital Power Corp. (b)	11,200	307,516	Evertz Technologies, Ltd.	2,400	24,904
Cascades, Inc.	8,200	93,650	Exchange Income Corp.	2,400	69,024
CCL Industries, Inc. Class B	16,300	739,385	Extendicare, Inc. (b)	8,100	42,217
Celestica, Inc. (a)	15,400	124,143	Fairfax Financial Holdings, Ltd.	3,000	1,021,625
Genovus Energy, Inc. (b)	120,400	732,418	Fiera Capital Corp. (b)	7,200	60,358
Centerra Gold, Inc.	25,200	291,560	Finning International, Inc. (b)	17,300	367,048
CGI, Inc. (a)	25,800	2,045,166	First Capital Real Estate Investment Trust	11,400	121,248
Chorus Aviation, Inc.	7,200	20,911	First Majestic Silver Corp. (a)(b)	21,600	289,582
CI Financial Corp.	22,300	276,212	First National Financial Corp.	2,400	78,141
Cineplex, Inc. (b)	6,000	43,658	FirstService Corp.	4,500	615,377
Cogeco Communications, Inc.	1,700	130,582	Fortis, Inc.	51,874	2,117,306
Cogeco, Inc.	500	32,174	Fortuna Silver Mines, Inc. (a)	21,600	177,344
Colliers International Group, Inc.	3,300	293,425	Franco-Nevada Corp.	20,915	2,620,121
Cominar Real Estate Investment Trust	9,500	60,475	Freehold Royalties, Ltd. (b)	8,800	35,987
Computer Modelling Group, Ltd.	15,200	58,223	GDI Integrated Facility Services, Inc. (a)	1,400	48,868
Constellation Software, Inc.	2,200	2,854,336	Genworth MI Canada, Inc.	4,100	139,703
Corby Spirit and Wine, Ltd.	1,300	17,245	George Weston, Ltd.	8,327	621,453
Corus Entertainment, Inc. Class B (b)	27,200	91,378	Gfl Environmental, Inc.	20,200	588,400
Crescent Point Energy Corp.	56,400	131,482	Gibson Energy, Inc.	16,600	267,893
Crombie Real Estate Investment Trust	10,200	114,890	Gildan Activewear, Inc.	21,100	589,442
Cronos Group, Inc. (a)(b)	21,100	146,408	goeasy, Ltd.	2,100	159,313
CT Real Estate Investment Trust	8,000	98,399	Gran Colombia Gold Corp.	5,100	32,265
Descartes Systems Group, Inc. (a)	9,000	525,942	Granite Real Estate Investment Trust	2,900	177,323
Docebo, Inc. (a)	1,900	123,411	Great Canadian Gaming Corp. (a)(b)	5,600	191,121
Dollarama, Inc.	32,300	1,315,325	Great-West Lifeco, Inc.	30,100	717,060
Dream Industrial Real Estate Investment Trust	14,100	145,538	H&R Real Estate Investment Trust	15,000	156,476
Dream Office Real Estate Investment Trust	3,000	46,625	HLS Therapeutics, Inc.	1,900	26,845
DREAM Unlimited Corp. Class A	4,365	72,807	Home Capital Group, Inc. (a)(b)	5,400	125,887
Dundee Precious Metals, Inc.	20,800	149,388	Hudbay Minerals, Inc.	25,000	174,843
Dye & Durham, Ltd.	4,200	166,549	Husky Energy, Inc. (b)	37,455	185,217
ECN Capital Corp.	24,800	125,947	Hydro One, Ltd. (c)	36,000	809,576
Element Fleet Management Corp. (b)	46,600	489,410	iA Financial Corp., Inc.	11,400	493,761
Emera, Inc.	26,700	1,133,807	IAMGOLD Corp. (a)	48,500	177,783
Empire Co., Ltd. Class A	18,200	497,000	IGM Financial, Inc. (b)	9,600	260,044
Enbridge, Inc.	223,900	7,154,607	Imperial Oil, Ltd. (b)	27,400	519,611
Endeavour Silver Corp. (a)(b)	40,100	202,389	Innergex Renewable Energy, Inc. (b)	13,000	279,286
			Intact Financial Corp.	16,000	1,892,873
			Inter Pipeline, Ltd.	47,800	445,358
			Interfor Corp. (a)	7,200	134,336
			InterRent Real Estate Investment Trust	7,112	76,423

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Intertape Polymer Group, Inc. (b)	8,100	\$ 153,480	Organigram Holdings, Inc. (a)(b)	14,100	\$ 18,704
Ivanhoe Mines, Ltd. Class A (a)	67,900	365,615	Orla Mining, Ltd. (a)	14,600	78,615
Jamieson Wellness, Inc.	5,900	167,321	Osisko Gold Royalties, Ltd. (b)	12,833	162,477
Keyera Corp. (b)	23,300	413,694	Osisko Mining, Inc. (a)	28,700	83,352
Killam Apartment Real Estate Investment Trust	9,200	123,557	Pan American Silver Corp.	23,000	792,543
Kinaxis, Inc. (a)	3,200	452,973	Parex Resources, Inc. (a)	15,200	209,030
Kinross Gold Corp.	137,000	1,004,380	Park Lawn Corp. (b)	3,100	67,986
Kirkland Lake Gold, Ltd.	28,640	1,182,468	Parkland Corp. (b)	15,800	500,912
Knight Therapeutics, Inc. (a)(b)	11,900	49,973	Pason Systems, Inc. (b)	21,600	133,601
Labrador Iron Ore Royalty Corp.	6,800	174,057	Pembina Pipeline Corp. (b)	59,848	1,413,991
Largo Resources, Ltd. (a)(b)	27,000	29,246	Peyto Exploration & Development Corp. (b)	27,200	62,342
Lassonde Industries, Inc. Class A (b)	300	40,745	Power Corp. of Canada	60,953	1,398,474
Laurentian Bank of Canada (b)	4,600	112,653	PrairieSky Royalty, Ltd. (b)	22,494	178,151
Lightspeed POS, Inc. (a)	7,100	500,678	Premier Gold Mines, Ltd. (a)(b)	61,100	144,357
Linamar Corp.	4,800	254,016	Premium Brands Holdings Corp.	3,800	300,451
Lithium Americas Corp. (a)	23,000	288,493	Pretium Resources, Inc. (a)	23,800	272,560
Loblaw Cos., Ltd.	19,500	961,378	Quebecor, Inc. Class B	18,800	483,429
Lundin Gold, Inc. (a)	7,200	61,771	Real Matters, Inc. (a)	11,000	165,863
MAG Silver Corp. (a)(b)	8,500	173,870	Recipe Unlimited Corp.	1,800	23,666
Magna International, Inc.	31,100	2,199,703	Restaurant Brands International, Inc.	31,546	1,927,178
Manulife Financial Corp.	212,500	3,777,963	Richelieu Hardware, Ltd.	5,700	147,824
Maple Leaf Foods, Inc.	8,600	190,496	RioCan Real Estate Investment Trust	16,100	211,676
Martinrea International, Inc.	8,400	97,978	Ritchie Bros Auctioneers, Inc.	11,900	826,462
Maverix Metals, Inc.	11,300	62,177	Rogers Communications, Inc. Class B	38,800	1,804,779
MEG Energy Corp. (a)(b)	28,700	100,247	Rogers Sugar, Inc.	17,400	76,620
Methanex Corp. (b)	6,900	316,783	Roxgold, Inc. (a)	34,500	43,599
Metro, Inc.	27,457	1,224,143	Royal Bank of Canada	157,000	12,889,035
Minto Apartment Real Estate Investment Trust	1,600	25,582	Russel Metals, Inc. (b)	6,600	117,754
Morguard North American Residential Real Estate Investment Trust	5,100	63,850	Sabina Gold & Silver Corp. (a)	54,400	140,484
Morneau Shepell, Inc.	7,100	172,930	Sandstorm Gold, Ltd. (a)	26,400	188,986
MTY Food Group, Inc. (b)	2,100	95,522	Saputo, Inc.	29,200	816,637
Mullen Group, Ltd. (b)	9,800	83,846	Savaria Corp. (b)	7,800	88,531
National Bank of Canada	37,500	2,108,713	Seabridge Gold, Inc. (a)	5,500	115,612
New Gold, Inc. (a)	68,900	151,429	Seven Generations Energy, Ltd. Class A (a)	30,100	156,170
New Pacific Metals Corp. (a)	9,100	57,357	Shaw Communications, Inc. Class B	51,008	894,442
NexGen Energy, Ltd. (a)	68,300	188,173	Shopify, Inc. Class A (a)	11,900	13,425,516
NFI Group, Inc. (b)	6,000	113,454	Sienna Senior Living, Inc. (b)	7,100	78,802
Norbord, Inc.	5,200	224,327	Sierra Wireless, Inc. (a)	7,300	106,119
North West Co., Inc. (b)	5,900	150,232	Silvercorp Metals, Inc. (b)	18,500	123,575
Northland Power, Inc.	20,700	742,048	SilverCrest Metals, Inc. (a)(b)	11,200	124,747
NorthWest Healthcare Properties Real Estate Investment Trust	10,300	101,868	Slate Grocery REIT	2,100	18,577
Novagold Resources, Inc. (a)	26,200	253,363	Sleep Country Canada Holdings, Inc. (c)	3,500	72,720
Nutrien, Ltd. (b)	62,418	3,000,375	SmartCentres Real Estate Investment Trust	7,700	139,495
Onex Corp.	8,900	510,388	SNC-Lavalin Group, Inc. (b)	18,700	318,957
Open Text Corp.	29,600	1,343,849			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Spin Master Corp. (a)(c)	3,200	\$ 72,867	CAYMAN ISLANDS — 0.0%		
Sprott, Inc. (b)	2,970	86,163	(f)		
SSR Mining, Inc. (a)	23,304	467,543	China Online Education		
Stantec, Inc. (b)	12,400	401,783	Group ADR (a)(b)	900	\$ 24,399
Stelco Holdings, Inc.	3,300	58,877	Endeavour Mining Corp. (a)	15,665	364,205
Stella-Jones, Inc.	6,300	228,857			<u>388,604</u>
Summit Industrial Income			CHILE — 0.2%		
REIT	7,200	77,143	AES Gener SA	335,410	55,611
Sun Life Financial, Inc.	64,100	2,847,771	Aguas Andinas SA Class A	278,415	89,732
Suncor Energy, Inc.	167,164	2,801,375	Antofagasta PLC	42,897	844,681
SunOpta, Inc. (a)	7,200	84,038	Banco de Chile	4,839,872	494,205
Superior Plus Corp. (b)	18,700	178,780	Banco de Credito e		
TC Energy Corp. (b)	103,036	4,185,332	Inversiones SA	5,544	217,624
Teck Resources, Ltd. Class B	51,700	937,418	Banco Santander Chile	7,022,340	337,033
TELUS Corp.	45,826	906,808	CAP SA	8,595	115,467
Teranga Gold Corp. (a)	14,700	157,615	Cencosud SA	146,425	260,700
TFI International, Inc.	10,200	524,651	Cencosud Shopping SA	54,486	87,308
Thomson Reuters Corp.	19,530	1,597,045	Cia Cervecerias Unidas SA	15,736	116,209
Timbercreek Financial Corp.			Cia Sud Americana de		
(b)	17,500	118,819	Vapores SA (a)	1,190,230	48,028
TMX Group, Ltd.	6,500	648,673	Colbun SA	840,183	148,407
Topicus.com, Inc. (a)	4,091	15,455	Embotelladora Andina SA		
Torex Gold Resources, Inc.			Class B, Preference		
(a)	9,100	136,357	Shares	37,793	97,288
Toromont Industries, Ltd.	9,000	630,141	Empresa Nacional de		
Toronto-Dominion Bank	199,057	11,237,190	Telecomunicaciones SA	16,078	99,772
Tourmaline Oil Corp.	27,400	369,061	Empresas CMPC SA	119,779	315,252
TransAlta Corp.	29,400	223,154	Empresas COPEC SA	41,519	421,326
TransAlta Renewables, Inc.			Enel Americas SA	3,645,404	595,219
(b)	12,500	213,501	Enel Chile SA	2,837,875	220,479
Transcontinental, Inc. Class A			Engie Energia Chile SA	71,134	87,103
(b)	7,500	120,742	Falabella SA	77,203	285,776
Tricon Residential, Inc.	19,900	178,538	Forus SA	37,877	64,506
Trillium Therapeutics, Inc.			Grupo Security SA	204,548	37,982
(a)(b)	9,100	133,786	Inversiones Aguas		
Trisura Group, Ltd. (a)	900	62,922	Metropolitanas SA	41,746	34,647
Uranium Participation Corp.			Inversiones La Construccion		
(a)	12,500	48,175	SA	3,247	21,479
Vermilion Energy, Inc.	16,600	74,009	Itau CorpBanca	13,434,953	45,193
Victoria Gold Corp. (a)	3,000	28,705	Lundin Mining Corp.	70,300	623,540
Wallbridge Mining Co., Ltd.			Parque Arauco SA	67,993	111,296
(a)(b)	46,500	28,469	Ripley Corp. SA	96,292	29,951
Well Health Technologies			SMU SA	287,875	43,353
Corp. (a)	11,700	73,929	Sociedad Quimica y Minera		
Wesdome Gold Mines, Ltd.			de Chile SA Class B,		
(a)	14,700	122,538	Preference Shares	12,176	592,948
West Fraser Timber Co., Ltd.			SONDA SA	96,773	59,448
(b)	6,000	385,149	Vina Concha y Toro SA	42,844	74,394
Westshore Terminals					<u>6,675,957</u>
Investment Corp. (b)	4,200	51,396	CHINA — 10.9%		
Whitecap Resources, Inc. (b)	42,000	160,220	111, Inc. ADR (a)	4,800	33,360
Winpak, Ltd.	3,500	117,637	21Vianet Group, Inc. ADR (a)	14,400	499,536
WPT Industrial Real Estate			360 DigiTech, Inc. ADR (a)	10,000	117,900
Investment Trust	5,700	82,365	360 Security Technology, Inc.		
WSP Global, Inc. (b)	12,400	1,173,717	Class A	27,600	66,741
Yamana Gold, Inc.	114,200	651,675	3SBio, Inc. (a)(c)	135,500	123,550
		<u>197,965,153</u>			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
51job, Inc. ADR (a)	3,100	\$ 217,000	Bank of China, Ltd. Class H	8,629,000	\$ 2,949,096
AAC Technologies Holdings, Inc.	74,000	414,194	Bank of Communications Co., Ltd. Class A	200,000	137,917
AECC Aviation Power Co., Ltd. Class A	35,700	326,137	Bank of Communications Co., Ltd. Class H	1,112,000	587,992
Agile Group Holdings, Ltd.	166,000	220,938	Bank of Hangzhou Co., Ltd. Class A	58,900	135,268
Agricultural Bank of China, Ltd. Class A	405,600	196,037	Bank of Jiangsu Co., Ltd. Class A	156,780	131,763
Agricultural Bank of China, Ltd. Class H	2,926,000	1,071,705	Bank of Nanjing Co., Ltd. Class A	46,000	57,211
Aier Eye Hospital Group Co., Ltd. Class A	22,580	260,290	Bank of Ningbo Co., Ltd. Class A	33,300	181,143
Air China, Ltd. Class A	43,000	49,575	Bank of Shanghai Co., Ltd. Class A	66,800	80,613
Air China, Ltd. Class H	186,000	146,327	Baoshan Iron & Steel Co., Ltd. Class A	100,700	92,227
Airtac International Group	16,000	512,492	Baozun, Inc. ADR (a)(b)	6,500	223,275
AK Medical Holdings, Ltd. (c)	34,000	59,021	BeiGene, Ltd. ADR (a)(b)	5,100	1,317,789
Alibaba Group Holding, Ltd. ADR (a)	209,100	48,663,843	Beijing Capital International Airport Co., Ltd. Class H	160,000	133,508
Alibaba Health Information Technology, Ltd. (a)	441,500	1,303,914	Beijing Enterprises Holdings, Ltd.	58,000	189,248
A-Living Smart City Services Co., Ltd. (c)	52,750	234,026	Beijing Enterprises Urban Resources Group, Ltd. (a)	196,000	56,117
Aluminum Corp. of China, Ltd. Class A (a)	84,600	47,270	Beijing Enterprises Water Group, Ltd. (a)	662,000	266,376
Aluminum Corp. of China, Ltd. Class H (a)	462,000	163,258	Beijing Jingneng Clean Energy Co., Ltd. Class H	138,000	45,206
Anhui Conch Cement Co., Ltd. Class A	22,500	178,777	Beijing New Building Materials PLC Class A	10,400	64,113
Anhui Conch Cement Co., Ltd. Class H	139,500	873,466	Beijing Oriental Yuhong Waterproof Technology Co., Ltd. Class A	13,200	78,834
Anhui Gujing Distillery Co., Ltd. Class A	2,100	87,922	Beijing Shunxin Agriculture Co., Ltd. Class A	10,900	121,707
Anhui Gujing Distillery Co., Ltd. Class B	9,900	137,880	Beijing Tiantan Biological Products Corp., Ltd. Class A	12,600	80,876
ANTA Sports Products, Ltd.	120,000	1,902,023	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	70,200	61,160
Asia Cement China Holdings Corp.	42,500	38,752	BEST, Inc. ADR (a)(b)	26,700	54,468
Asymchem Laboratories Tianjin Co., Ltd. Class A	5,600	257,853	BGI Genomics Co., Ltd. Class A	2,500	49,472
Autobio Diagnostics Co., Ltd. Class A	2,800	62,571	Bilibili, Inc. ADR (a)(b)	13,000	1,114,360
Autohome, Inc. ADR	6,900	687,378	BOC Hong Kong Holdings, Ltd.	395,500	1,198,663
AVIC Jonhon Optronic Technology Co., Ltd. Class A	7,100	85,561	BOE Technology Group Co., Ltd. Class A	220,700	203,828
AVIC Shenyang Aircraft Co., Ltd. Class A	13,900	167,271	Bosideng International Holdings, Ltd. (b)	324,000	165,053
AVIC Xi'an Aircraft Industry Group Co., Ltd. Class A	17,000	95,982	Bright Scholar Education Holdings, Ltd. ADR	1,500	8,640
AviChina Industry & Technology Co., Ltd. Class H	321,000	223,967	Brilliance China Automotive Holdings, Ltd.	310,000	282,260
Baidu, Inc. ADR (a)	30,200	6,530,448	Budweiser Brewing Co. APAC, Ltd. (c)	183,400	605,511
Bank of Beijing Co., Ltd. Class A	187,700	139,836	BYD Co., Ltd. Class A	11,600	346,930
Bank of Chengdu Co., Ltd. Class A	77,900	127,942			
Bank of China, Ltd. Class A	145,400	71,171			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
BYD Co., Ltd. Class H (b)	68,500	\$ 1,795,134	China Everbright Bank Co., Ltd. Class A	257,500	\$ 158,147
BYD Electronic International Co., Ltd. (b)	72,000	377,000	China Everbright Bank Co., Ltd. Class H	267,300	101,696
C&D International Investment Group, Ltd.	30,000	46,429	China Everbright Environment Group, Ltd.	361,518	204,215
C&D Property Management Group Co., Ltd. (a).	30,000	11,994	China Everbright, Ltd.	90,000	120,482
Caitong Securities Co., Ltd. Class A	23,200	45,174	China Evergrande Group (b)	193,000	370,874
CanSino Biologics, Inc. Class H (a)(c)	6,000	136,577	China Feihe, Ltd. (c)	109,000	255,285
Central China Real Estate, Ltd.	89,000	41,321	China Film Co., Ltd. Class A	32,200	61,757
Centre Testing International Group Co., Ltd. Class A	42,800	180,314	China Fortune Land Development Co., Ltd. Class A	21,320	42,432
CGN Power Co., Ltd. Class H (c)	1,191,600	256,643	China Galaxy Securities Co., Ltd. Class A	27,500	52,954
Changchun High & New Technology Industry Group, Inc. Class A	3,200	221,116	China Galaxy Securities Co., Ltd. Class H	366,800	229,905
Changjiang Securities Co., Ltd. Class A	35,800	46,288	China Gas Holdings, Ltd.	290,200	1,152,738
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	4,600	141,965	China Greatwall Technology Group Co., Ltd. Class A	33,600	98,214
Chaozhou Three-Circle Group Co., Ltd. Class A	24,900	142,770	China Harmony Auto Holding, Ltd. (b)	85,500	40,689
China Aoyuan Group, Ltd.	128,000	124,470	China Hongqiao Group, Ltd.	206,000	188,629
China Avionics Systems Co., Ltd. Class A	35,100	106,165	China Huarong Asset Management Co., Ltd. Class H (c)	1,024,000	113,575
China Bohai Bank Co., Ltd. Class H (a)(c)	260,000	170,006	China International Capital Corp., Ltd. Class H (a)(c)	136,000	368,333
China Cinda Asset Management Co., Ltd. Class H	1,059,592	200,881	China Jinmao Holdings Group, Ltd.	754,000	347,154
China CITIC Bank Corp., Ltd. Class H	912,000	386,966	China Jushi Co., Ltd. Class A	22,500	69,128
China Common Rich Renewable Energy Investment, Ltd. (a)(d)	68,000	—	China Kepei Education Group, Ltd.	64,000	44,571
China Communications Construction Co., Ltd. Class H	386,000	166,769	China Lesso Group Holdings, Ltd.	102,000	159,699
China Communications Services Corp., Ltd. Class H	250,000	110,268	China Life Insurance Co., Ltd. Class A	15,100	89,229
China Conch Venture Holdings, Ltd.	189,500	921,368	China Life Insurance Co., Ltd. Class H	850,000	1,874,553
China Construction Bank Corp. Class A	52,100	50,363	China Literature, Ltd. (a)(b)(c)	32,600	255,835
China Construction Bank Corp. Class H	10,692,000	8,121,885	China Logistics Property Holdings Co., Ltd. (a)(b)(c)	141,000	82,558
China East Education Holdings, Ltd. (b)(c)	43,000	103,371	China Longyuan Power Group Corp., Ltd. Class H	511,000	512,064
China Eastern Airlines Corp., Ltd. Class A	60,800	43,799	China Maple Leaf Educational Systems, Ltd. (b)	136,000	35,781
China Education Group Holdings, Ltd.	64,000	123,314	China Medical System Holdings, Ltd.	144,000	160,828
			China Meidong Auto Holdings, Ltd.	60,000	243,750
			China Mengniu Dairy Co., Ltd. (a)	296,000	1,786,571
			China Merchants Bank Co., Ltd. Class A	133,600	903,807
			China Merchants Bank Co., Ltd. Class H	426,000	2,692,082

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Merchants Energy Shipping Co., Ltd. Class A	51,000	\$ 44,354	China Resources Beer Holdings Co., Ltd.	162,721	\$ 1,498,388
China Merchants Port Holdings Co., Ltd.	158,151	193,562	China Resources Cement Holdings, Ltd.	276,000	308,255
China Merchants Securities Co., Ltd. Class A	40,300	144,783	China Resources Gas Group, Ltd.	94,000	500,074
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	32,300	66,075	China Resources Land, Ltd.	343,333	1,416,929
China Minsheng Banking Corp., Ltd. Class A	200,000	160,082	China Resources Medical Holdings Co., Ltd.	86,000	73,868
China Minsheng Banking Corp., Ltd. Class H	639,600	364,597	China Resources Pharmaceutical Group, Ltd. (c)	177,000	90,853
China Mobile, Ltd.	668,000	3,807,863	China Resources Power Holdings Co., Ltd.	222,055	239,128
China Molybdenum Co., Ltd. Class A	95,900	92,259	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	17,300	66,413
China Molybdenum Co., Ltd. Class H	354,000	231,013	China SCE Group Holdings, Ltd.	147,000	60,667
China National Building Material Co., Ltd. Class H	396,000	475,985	China Shenhua Energy Co., Ltd. Class A	23,900	66,256
China National Nuclear Power Co., Ltd. Class A	70,800	53,618	China Shenhua Energy Co., Ltd. Class H	363,000	683,506
China National Software & Service Co., Ltd. Class A	8,900	107,896	China Shipbuilding Industry Co., Ltd. Class A (a)	124,200	80,102
China New Higher Education Group, Ltd. (c)	79,000	49,108	China South City Holdings, Ltd.	476,000	70,597
China Northern Rare Earth Group High-Tech Co., Ltd. Class A (a)	23,500	47,350	China South Publishing & Media Group Co., Ltd. Class A	41,182	60,410
China Oilfield Services, Ltd. Class H	186,000	157,362	China Southern Airlines Co., Ltd. Class A (a)	56,500	51,833
China Oriental Group Co., Ltd.	192,000	51,009	China Southern Airlines Co., Ltd. Class H (a)(b)	192,000	114,400
China Overseas Grand Oceans Group, Ltd.	121,000	64,917	China Spacesat Co., Ltd. Class A	18,400	91,141
China Overseas Land & Investment, Ltd.	407,500	886,069	China State Construction Engineering Corp., Ltd. Class A	227,800	174,269
China Overseas Property Holdings, Ltd.	105,000	54,708	China State Construction International Holdings, Ltd.	230,750	131,537
China Pacific Insurance Group Co., Ltd. Class A	40,300	238,203	China Suntien Green Energy Corp., Ltd. Class H	177,000	54,329
China Pacific Insurance Group Co., Ltd. Class H	330,000	1,291,681	China Taiping Insurance Holdings Co., Ltd.	168,200	303,260
China Petroleum & Chemical Corp. Class A	119,800	74,314	China Telecom Corp., Ltd. Class H	1,410,000	390,967
China Petroleum & Chemical Corp. Class H	2,614,000	1,169,816	China Tobacco International HK Co., Ltd. (b)	23,000	44,079
China Power International Development, Ltd.	606,000	129,737	China Tourism Group Duty Free Corp., Ltd. Class A	12,500	543,453
China Railway Construction Corp., Ltd. Class A	49,900	60,679	China Tower Corp., Ltd. Class H (c)	5,062,000	744,234
China Railway Construction Corp., Ltd. Class H	177,000	96,788	China Traditional Chinese Medicine Holdings Co., Ltd.	238,000	117,867
China Railway Group, Ltd. Class A	110,500	89,636	China TransInfo Technology Co., Ltd. Class A	19,700	57,978
China Railway Group, Ltd. Class H	423,000	186,573			

See accompanying notes to financial statements.

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STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Unicom Hong Kong, Ltd.	626,000	\$ 359,267	Dali Foods Group Co., Ltd. (c)	266,000	\$ 151,974
China United Network Communications, Ltd. Class A	174,400	119,727	Daqin Railway Co., Ltd. Class A	79,300	78,853
China Vanke Co., Ltd. Class A	59,600	263,293	Daqo New Energy Corp. ADR (a)	5,500	315,480
China Vanke Co., Ltd. Class H	246,600	850,745	DaShenLin Pharmaceutical Group Co., Ltd. Class A	4,200	50,652
China Yangtze Power Co., Ltd. Class A	134,800	397,554	Dongfang Electric Corp., Ltd. Class A	54,100	83,024
China Yuchai International, Ltd.	2,300	37,582	Dongfeng Motor Group Co., Ltd. Class H	278,000	324,113
China Yuhua Education Corp., Ltd. (c)	132,000	114,911	Dongyue Group, Ltd.	106,000	84,074
China Zhongwang Holdings, Ltd. (a)(b)	231,200	43,533	DouYu International Holdings, Ltd. ADR (a)	10,400	115,024
Chinasoft International, Ltd.	224,000	249,889	East Money Information Co., Ltd. Class A	55,420	264,447
Chongqing Brewery Co., Ltd. Class A	7,200	131,872	E-House China Enterprise Holdings, Ltd.	45,000	41,263
Chongqing Changan Automobile Co., Ltd. Class A (a)	25,000	84,197	ENN Energy Holdings, Ltd.	89,200	1,309,151
Chongqing Rural Commercial Bank Co., Ltd. Class H	257,000	104,738	ESR Cayman, Ltd. (a)(c)	181,000	648,942
Chongqing Zhifei Biological Products Co., Ltd. Class A	10,200	232,225	Eve Energy Co., Ltd. Class A	13,306	166,923
CIFI Holdings Group Co., Ltd.	323,802	274,364	Ever Sunshine Lifestyle Services Group, Ltd.	80,000	175,603
CITIC Securities Co., Ltd. Class A	68,200	308,633	Everbright Securities Co., Ltd. Class A	35,500	101,200
CITIC Securities Co., Ltd. Class H	291,000	656,020	Fanhua, Inc. ADR (b)	4,800	57,792
CITIC Telecom International Holdings, Ltd.	132,000	41,538	Far East Horizon, Ltd.	238,000	245,248
CITIC, Ltd.	622,000	440,398	FIH Mobile, Ltd. (a)(b)	297,000	36,388
CNOOC, Ltd.	1,959,000	1,814,018	Financial Street Holdings Co., Ltd. Class A	118,527	117,676
COFCO Meat Holdings, Ltd.	220,000	76,323	FinVolution Group ADR (b)	18,700	49,929
Contemporary Amperex Technology Co., Ltd. Class A	14,300	772,840	Focus Media Information Technology Co., Ltd. Class A	72,000	109,386
COSCO SHIPPING Holdings Co., Ltd. Class A (a)	62,000	116,525	Foshan Haitian Flavouring & Food Co., Ltd. Class A	17,256	532,662
COSCO SHIPPING Holdings Co., Ltd. Class H (a)	280,500	336,433	Fosun International, Ltd.	260,500	409,202
COSCO SHIPPING Ports, Ltd.	192,581	133,870	Founder Securities Co., Ltd. Class A (a)	44,900	71,670
Country Garden Holdings Co., Ltd.	847,115	1,171,169	Foxconn Industrial Internet Co., Ltd. Class A	33,000	69,539
Country Garden Services Holdings Co., Ltd.	154,000	1,041,715	Fu Shou Yuan International Group, Ltd.	81,000	76,050
CRRC Corp., Ltd. Class A	109,400	89,417	Fufeng Group, Ltd.	138,000	51,613
CRRC Corp., Ltd. Class H	344,350	118,575	Futu Holdings, Ltd. ADR (a)(b)	3,600	164,700
CSC Financial Co., Ltd. Class A	18,700	120,893	Fuyao Glass Industry Group Co., Ltd. Class A	12,300	90,972
CSPC Pharmaceutical Group, Ltd.	977,280	999,482	Fuyao Glass Industry Group Co., Ltd. Class H (c)	52,800	290,086
CStone Pharmaceuticals (a)(c)	54,500	70,850	Ganfeng Lithium Co., Ltd. Class A	6,100	95,021
			G-bits Network Technology Xiamen Co., Ltd. Class A	1,600	104,916
			GDS Holdings, Ltd. ADR (a)	10,000	936,400
			Geely Automobile Holdings, Ltd.	641,000	2,190,718

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)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Gemdale Corp. Class A	24,500	\$ 50,911	Guangzhou Tinci Materials Technology Co., Ltd.		
Gemdale Properties & Investment Corp., Ltd.	432,000	61,843	Class A	7,900	\$ 126,222
Genertec Universal Medical Group Co., Ltd. (c)	93,000	69,445	Guosen Securities Co., Ltd. Class A	26,700	56,058
Genetron Holdings, Ltd. ADR (a)	1,900	26,600	Guotai Junan Securities Co., Ltd. Class A	35,300	95,250
Genscript Biotech Corp. (a)(b)	94,000	136,748	Haidilao International Holding, Ltd. (c)	81,000	623,651
GF Securities Co., Ltd. Class A	32,100	80,440	Haier Smart Home Co., Ltd. Class A	40,800	183,443
GF Securities Co., Ltd. Class H	178,200	251,884	Haier Smart Home Co., Ltd. Class H (a)(b)	211,200	765,390
Giant Network Group Co., Ltd. Class A	26,300	70,561	Hainan Meilan International Airport Co., Ltd. Class H (a)	25,000	132,515
Gigadevice Semiconductor Beijing, Inc. Class A	2,520	76,609	Haitian International Holdings, Ltd.	76,000	262,682
Glodon Co., Ltd. Class A	9,200	111,505	Haitong Securities Co., Ltd. Class A	61,800	122,332
GoerTek, Inc. Class A	28,300	162,569	Haitong Securities Co., Ltd. Class H	354,800	317,102
GOME Retail Holdings, Ltd. (a)(b)	972,000	116,582	Hangzhou First Applied Material Co., Ltd. Class A	9,400	123,565
Great Wall Motor Co., Ltd. Class A	14,400	83,807	Hangzhou Hikvision Digital Technology Co., Ltd. Class A	45,800	341,985
Great Wall Motor Co., Ltd. Class H	411,000	1,409,958	Hangzhou Robam Appliances Co., Ltd. Class A	18,900	118,637
Greenland Holdings Corp., Ltd. Class A	49,700	44,600	Hangzhou Steam Turbine Co., Ltd. Class B	113,200	167,307
Greentown China Holdings, Ltd. (b)	90,000	131,625	Hangzhou Tigermed Consulting Co., Ltd. Class A	7,900	196,520
Greentown Service Group Co., Ltd.	134,000	165,386	Hangzhou Tigermed Consulting Co., Ltd. Class H (a)(c)	13,200	305,577
GreenTree Hospitality Group, Ltd. ADR	2,500	33,500	Hansoh Pharmaceutical Group Co., Ltd. (a)(c)	144,000	698,285
GSX Techedu, Inc. ADR (a)(b)	8,500	439,535	Health & Happiness H&H International Holdings, Ltd.	22,500	83,281
Guangdong Haid Group Co., Ltd. Class A	8,600	86,706	Hebei Construction Group Corp., Ltd. Class H	100,000	54,554
Guangdong HEC Technology Holding Co., Ltd. Class A (a)	43,700	33,834	Hefei Meiya Optoelectronic Technology, Inc. Class A	12,200	83,153
Guangdong Investment, Ltd.	316,000	568,925	Henan Shuanghui Investment & Development Co., Ltd. Class A	13,300	96,096
Guanghui Energy Co., Ltd. Class A (a)	204,300	88,995	Hengan International Group Co., Ltd.	65,000	460,223
Guangzhou Automobile Group Co., Ltd. Class H	316,800	352,188	Hengli Petrochemical Co., Ltd. Class A	31,800	136,908
Guangzhou Haige Communications Group, Inc. Co. Class A	51,100	85,184	HengTen Networks Group, Ltd. (a)(b)	2,024,000	69,173
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	6,600	130,158	Hengyi Petrochemical Co., Ltd. Class A	49,790	98,099
Guangzhou R&F Properties Co., Ltd. Class H	180,400	231,961	Hithink RoyalFlush Information Network Co., Ltd. Class A	3,600	68,701
Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	8,307	147,084			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hope Education Group Co., Ltd. (c)	186,000	\$ 51,814	Inner Mongolia Yitai Coal Co., Ltd. Class B	174,300	\$ 97,608
Hopson Development Holdings, Ltd.	70,000	178,389	InnoCare Pharma, Ltd. (a)(c)	28,000	48,678
Hua Hong Semiconductor, Ltd. (a)(b)(c)	47,000	266,706	Innovent Biologics, Inc. (a)(c)	110,500	1,169,293
Huadong Medicine Co., Ltd. Class A	11,260	46,034	Inspur Electronic Information Industry Co., Ltd. Class A	7,900	32,686
Hualan Biological Engineering, Inc. Class A	28,860	187,642	Intco Medical Technology Co., Ltd. Class A	5,000	129,413
Huami Corp. ADR (a)(b)	5,700	67,545	iQIYI, Inc. ADR (a)(b)	30,800	538,384
Huaneng Power International, Inc. Class H	478,000	174,460	Jafron Biomedical Co., Ltd. Class A	9,500	99,173
Huangshan Tourism Development Co., Ltd. Class B	20,400	15,178	Jason Furniture Hangzhou Co., Ltd. Class A	4,100	44,498
Huatai Securities Co., Ltd. Class A	34,600	95,918	JD Health International, Inc. (a)(c)	24,150	467,187
Huatai Securities Co., Ltd. Class H (c)	181,200	285,102	JD.com, Inc. ADR (a)	95,500	8,394,450
Huaxi Securities Co., Ltd. Class A	50,700	97,394	Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	54,700	62,138
Huaxia Bank Co., Ltd. Class A	91,800	88,315	Jiangsu Expressway Co., Ltd. Class H	158,000	176,668
Huayu Automotive Systems Co., Ltd. Class A	18,000	79,850	Jiangsu Hengli Hydraulic Co., Ltd. Class A	13,468	234,257
Huazhu Group, Ltd. ADR	18,100	815,043	Jiangsu Hengrui Medicine Co., Ltd. Class A	34,004	583,391
Hubei Biocause Pharmaceutical Co., Ltd. Class A	70,600	52,923	Jiangsu King's Luck Brewery JSC, Ltd. Class A	7,700	68,008
Hundsun Technologies, Inc. Class A	5,720	92,360	Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	11,900	432,266
HUYA, Inc. ADR (a)(b)	7,500	149,475	Jiangxi Copper Co., Ltd. Class H	121,000	190,071
iClick Interactive Asia Group, Ltd. ADR (a)	5,700	48,678	Jiangxi Zhengbang Technology Co., Ltd. Class A	25,800	67,671
Ifflytek Co., Ltd. Class A	11,900	74,862	Jiayuan International Group, Ltd.	111,815	44,271
Industrial & Commercial Bank of China, Ltd. Class A	345,400	265,298	Jinke Properties Group Co., Ltd. Class A	41,500	45,290
Industrial & Commercial Bank of China, Ltd. Class H	6,807,000	4,415,769	JinkoSolar Holding Co., Ltd. ADR (a)	4,000	247,480
Industrial Bank Co., Ltd. Class A	134,400	431,750	Jinxin Fertility Group, Ltd. (c)	140,000	285,278
Industrial Securities Co., Ltd. Class A	42,900	57,318	Jinyu Bio-Technology Co., Ltd. Class A	37,500	120,581
INESA Intelligent Tech, Inc. Class B	112,900	50,692	Jiumaojiu International Holdings, Ltd. (a)(c)	32,000	97,397
Inner Mongolia BaoTou Steel Union Co., Ltd. Class A (a)	292,000	52,587	Jointown Pharmaceutical Group Co., Ltd. Class A (a)	34,900	97,555
Inner Mongolia Eerduosi Resources Co., Ltd. Class B	87,500	84,962	Jonjee Hi-Tech Industrial And Commercial Holding Co., Ltd. Class A	5,170	53,040
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	219,500	167,244	JOYY, Inc. ADR	6,800	543,864
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	34,200	233,575	Kaisa Group Holdings, Ltd. (a)	292,000	144,233
			Kama Co., Ltd. Class B (a)	67,100	25,766
			KE Holdings, Inc. ADR (a)	10,600	652,324
			Kerry Logistics Network, Ltd.	59,000	129,355
			Kingboard Holdings, Ltd.	88,000	371,119

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kingdee International Software Group Co., Ltd. (a)	261,000	\$ 1,063,678	Meinian Onehealth Healthcare Holdings Co., Ltd. Class A (a)	24,000	\$ 41,855
Kingfa Sci & Tech Co., Ltd. Class A	16,800	44,323	Meitu, Inc. (a)(c)	176,500	32,779
Kingsoft Cloud Holdings, Ltd. ADR (a)(b)	6,700	291,785	Meituan Class B (a)	395,800	15,038,037
Kingsoft Corp., Ltd.	88,000	567,460	Metallurgical Corp. of China, Ltd. Class A	116,300	48,871
Konka Group Co., Ltd. Class B	8,900	2,835	Microport Scientific Corp.	97,233	526,051
Koolearn Technology Holding, Ltd. (a)(b)(c)	21,500	77,362	Minth Group, Ltd.	78,000	411,434
Kunlun Energy Co., Ltd.	416,000	359,460	MMG, Ltd. (a)	212,000	92,140
Kweichow Moutai Co., Ltd. Class A	8,500	2,614,116	Momo, Inc. ADR	17,200	240,112
KWG Group Holdings, Ltd.	202,000	275,626	Muyuan Foods Co., Ltd. Class A	24,017	285,025
KWG Living Group Holdings, Ltd. (a)	67,000	54,437	NanJi E-Commerce Co., Ltd. Class A	28,100	59,170
Lee & Man Paper Manufacturing, Ltd.	156,000	127,756	Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	26,130	141,295
Lenovo Group, Ltd.	868,000	819,433	Nanjing Securities Co., Ltd. Class A	23,900	45,139
Lens Technology Co., Ltd. Class A	26,800	126,272	NARI Technology Co., Ltd. Class A	23,700	96,928
Lepu Medical Technology Beijing Co., Ltd. Class A	9,700	40,582	NAURA Technology Group Co., Ltd. Class A	4,000	111,282
LexinFintech Holdings, Ltd. ADR (a)(b)	10,600	71,020	NetEase, Inc. ADR	46,000	4,405,420
Li Ning Co., Ltd.	239,000	1,642,887	New China Life Insurance Co., Ltd. Class A	11,300	100,831
Liaoning Cheng Da Co., Ltd. Class A	26,500	99,202	New China Life Insurance Co., Ltd. Class H	95,100	371,012
Lifetech Scientific Corp. (a)	376,000	215,790	New Hope Liuhe Co., Ltd. Class A	42,400	146,192
Lingyi iTech Guangdong Co. Class A	50,400	93,017	New Oriental Education & Technology Group, Inc. ADR (a)	16,900	3,140,189
Logan Group Co., Ltd.	129,000	211,289	Nexteer Automotive Group, Ltd.	84,000	90,242
Lomon Billions Group Co., Ltd. Class A	11,000	52,099	Ninestar Corp. Class A	16,800	69,122
Longfor Group Holdings, Ltd. (c)	201,500	1,179,814	NIO, Inc. ADR (a)	141,500	6,896,710
LONGi Green Energy Technology Co., Ltd. Class A	24,200	343,445	Niu Technologies ADR (a)	3,100	86,955
Lonking Holdings, Ltd.	174,000	53,857	Noah Holdings, Ltd. ADR (a)	4,500	215,145
Lu Thai Textile Co., Ltd. Class B	49,300	24,860	Oceanwide Holdings Co., Ltd. Class A	115,300	58,212
Lufax Holding, Ltd. ADR (a)	24,300	345,060	Offcn Education Technology Co., Ltd. Class A	10,500	56,778
Luxshare Precision Industry Co., Ltd. Class A	51,868	448,051	Offshore Oil Engineering Co., Ltd. Class A	92,400	63,860
Luye Pharma Group, Ltd. (b)(c)	154,500	71,931	OneSmart International Education Group, Ltd. ADR (a)(b)	6,800	25,840
Luzhou Laojiao Co., Ltd. Class A	9,000	313,306	Oppein Home Group, Inc. Class A	6,300	130,429
Mango Excellent Media Co., Ltd. Class A	9,700	108,248	Orient Securities Co., Ltd. Class A	32,600	58,359
Maoyan Entertainment (a)(b)(c)	41,600	65,669	Oriental Pearl Group Co., Ltd. Class A	58,423	80,396
Maxscend Microelectronics Co., Ltd. Class A	1,000	87,821	Ovctek China, Inc. Class A	3,300	41,612

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)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
People's Insurance Co. Group of China, Ltd. Class H	953,000	\$ 302,350	SDIC Capital Co., Ltd. Class A	22,600	\$ 48,111
Perfect World Co., Ltd. Class A	10,650	48,360	SDIC Power Holdings Co., Ltd. Class A	41,600	55,324
PetroChina Co., Ltd. Class A	124,800	79,721	Seazen Group, Ltd. (a)	230,000	191,324
PetroChina Co., Ltd. Class H	2,534,000	784,333	Seazen Holdings Co., Ltd. Class A	13,900	74,521
Pharmaron Beijing Co., Ltd. Class H (c)	13,800	233,149	Semiconductor Manufacturing International Corp. (a)	337,800	962,797
PICC Property & Casualty Co., Ltd. Class H	735,700	556,957	SF Holding Co., Ltd. Class A	24,400	331,373
Pinduoduo, Inc. ADR (a)	42,100	7,479,907	SG Micro Corp. Class A	1,000	40,606
Ping An Bank Co., Ltd. Class A	125,600	373,901	Shaanxi Coal Industry Co., Ltd. Class A	42,400	60,957
Ping An Healthcare and Technology Co., Ltd. (a)(b)(c)	55,200	669,190	Shandong Buchang Pharmaceuticals Co., Ltd. Class A	33,800	120,026
Ping An Insurance Group Co. of China, Ltd. Class A	70,190	939,734	Shandong Gold Mining Co., Ltd. Class A	16,800	61,080
Ping An Insurance Group Co. of China, Ltd. Class H	662,500	8,116,935	Shandong Gold Mining Co., Ltd. Class H (c)	59,000	136,203
Poly Developments and Holdings Group Co., Ltd. Class A	64,800	157,795	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	10,500	60,285
Poly Property Group Co., Ltd.	182,000	53,282	Shandong Linglong Tyre Co., Ltd. Class A	25,208	136,465
Poly Property Services Co., Ltd. Class H	8,000	63,040	Shandong Sinocera Functional Material Co., Ltd. Class A	17,000	118,041
Postal Savings Bank of China Co., Ltd. Class A	72,400	53,269	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	260,000	587,476
Postal Savings Bank of China Co., Ltd. Class H (c)	1,060,000	598,773	Shanghai Baosight Software Co., Ltd. Class A	21,401	227,231
Power Construction Corp. of China, Ltd. Class A	142,200	84,926	Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	100,625	45,382
Powerlong Commercial Management Holdings, Ltd. (b)	16,000	51,175	Shanghai Diesel Engine Co., Ltd. Class B	32,500	14,105
Prosus NV	53,796	5,816,040	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	10,900	90,584
Puxin, Ltd. ADR (a)	4,200	24,444	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H (b)	66,000	315,366
Q Technology Group Co., Ltd. (b)	28,000	47,450	Shanghai Fudan Microelectronics Group Co., Ltd. Class H (a)	28,000	50,556
Qudian, Inc. ADR (a)(b)	26,300	36,294	Shanghai Greencourt Investment Group Co., Ltd. Class B (a)	257,441	70,796
Qutoutiao, Inc. ADR (a)(b)	5,100	8,109	Shanghai Haixin Group Co. Class B	42,000	14,406
Redco Properties Group, Ltd. (b)(c)	108,000	40,393	Shanghai Highly Group Co., Ltd. Class B	24,100	12,411
Rongsheng Petro Chemical Co., Ltd. Class A	28,600	121,547	Shanghai Industrial Urban Development Group, Ltd.	63,600	6,726
Ronshine China Holdings, Ltd. (b)	54,500	38,096	Shanghai International Airport Co., Ltd. Class A	5,200	60,559
SAIC Motor Corp., Ltd. Class A	43,800	164,773			
Sanan Optoelectronics Co., Ltd. Class A	21,300	88,555			
Sangfor Technologies, Inc. Class A	2,500	95,438			
Sany Heavy Equipment International Holdings Co., Ltd.	85,000	63,581			
Sany Heavy Industry Co., Ltd. Class A	51,700	278,369			

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)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shanghai Jinjiang International Industrial Investment Co., Ltd. Class B	15,200	\$ 10,169	Shougang Fushan Resources Group, Ltd.	244,000	\$ 57,272
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	154,704	120,979	Shui On Land, Ltd. (b)	328,000	45,686
Shanghai M&G Stationery, Inc. Class A	6,100	83,153	Sichuan Chuantou Energy Co., Ltd. Class A	76,700	118,651
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	100,900	177,756	Sihuan Pharmaceutical Holdings Group, Ltd.	326,000	34,476
Shanghai Pudong Development Bank Co., Ltd. Class A	188,000	280,120	Silergy Corp.	8,000	686,170
Shanghai Putailai New Energy Technology Co., Ltd. Class A	7,200	124,558	SINA Corp. (a)	6,300	266,994
Shanghai RAAS Blood Products Co., Ltd. Class A	110,000	125,295	Sinolink Securities Co., Ltd. Class A	19,600	49,086
Shanxi Coking Coal Energy Group Co, Ltd. Class A	129,480	112,407	Sino-Ocean Group Holding, Ltd.	296,000	59,171
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	68,800	68,835	Sinopec Engineering Group Co., Ltd. Class H (b)	140,500	60,521
Shanxi Meijin Energy Co., Ltd. Class A (a)	34,400	35,371	Sinopec Shanghai Petrochemical Co., Ltd. Class A	133,200	70,530
Shanxi Xinghuaacun Fen Wine Factory Co., Ltd. Class A	6,400	369,707	Sinopharm Group Co., Ltd. Class H	144,800	352,203
Shenergy Co., Ltd. Class A	156,400	125,666	Sinotruk Hong Kong, Ltd.	87,000	222,161
Shengyi Technology Co., Ltd. Class A	31,700	137,405	SITC International Holdings Co., Ltd.	144,000	310,886
Shennan Circuits Co., Ltd. Class A	4,760	79,174	Smoore International Holdings, Ltd. (a)(c)	45,000	347,344
Shenwan Hongyuan Group Co., Ltd. Class A	106,000	86,149	SOHO China, Ltd. (a)(b)	353,000	105,165
Shenzhen Energy Group Co., Ltd. Class A	52,200	48,933	Sohu.com, Ltd. ADR (a)	8,000	127,520
Shenzhen Goodix Technology Co., Ltd. Class A	2,627	62,899	Songcheng Performance Development Co., Ltd. Class A	32,040	87,391
Shenzhen Inovance Technology Co., Ltd. Class A	20,500	294,406	So-Young International, Inc. ADR (a)(b)	2,500	27,775
Shenzhen International Holdings, Ltd.	118,746	191,737	Spring Airlines Co., Ltd. Class A	11,700	99,825
Shenzhen Investment, Ltd.	376,301	129,092	Sun Art Retail Group, Ltd. (b)	251,500	255,592
Shenzhen Kangtai Biological Products Co., Ltd. Class A	4,100	110,126	Sunac China Holdings, Ltd.	285,000	1,053,057
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	6,600	432,777	Suncity Group Holdings, Ltd. (a)	400,000	35,595
Shenzhen Overseas Chinese Town Co., Ltd. Class A	50,300	54,894	Sungrow Power Supply Co., Ltd. Class A	9,400	104,582
Shenzhen Sunway Communication Co., Ltd. Class A	5,900	32,585	Suning.com Co., Ltd. Class A	50,500	59,932
Shenzhou International Group Holdings, Ltd.	94,700	1,856,420	Sunny Optical Technology Group Co., Ltd.	78,900	1,726,798
Shoucheng Holdings, Ltd.	176,000	49,936	Sunwoda Electronic Co., Ltd. Class A	18,900	89,341
			Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	11,100	44,423
			Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	54,900	79,350
			TAL Education Group ADR (a)	42,200	3,017,722
			TBEA Co., Ltd. Class A	113,000	176,545
			TCL Electronics Holdings, Ltd.	73,000	54,699
			TCL Technology Group Corp Class A	139,900	152,462

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tencent Holdings, Ltd.	634,900	\$ 46,181,394	Weichai Power Co., Ltd.		
Tencent Music Entertainment Group ADR (a)	42,900	825,396	Class H	198,000	\$ 397,335
Tianjin Zhonghuan Semiconductor Co., Ltd. Class A	15,600	61,232	Weifu High-Technology Group Co., Ltd. Class A	52,900	188,828
Tianli Education International Holdings, Ltd.	105,000	110,500	Weihai Guangwei Composites Co., Ltd. Class A	10,200	139,812
Tianneng Power International, Ltd. (b)	62,000	149,526	Weimob, Inc. (a)(b)(c)	113,000	203,153
Times Neighborhood Holdings, Ltd.	42,000	39,325	Wens Foodstuffs Group Co., Ltd. Class A	34,560	96,977
Tingyi Cayman Islands Holding Corp.	262,000	447,375	Will Semiconductor Co., Ltd. Class A	5,600	199,204
Tong Ren Tang Technologies Co., Ltd. Class H.	51,000	31,900	Wilmar International, Ltd.	210,500	740,608
Tongcheng-Elong Holdings, Ltd. (a)(b)	87,200	168,690	Wingtech Technology Co., Ltd. Class A	8,000	121,909
Tongdao Liepin Group (a)	19,400	46,737	Wuchan Zhongda Group Co., Ltd. Class A	175,700	118,185
Tongling Nonferrous Metals Group Co., Ltd. Class A	346,900	137,230	Wuhan Guide Infrared Co., Ltd. Class A	23,800	152,948
Tongwei Co., Ltd. Class A	37,800	223,659	Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	11,500	55,282
Topchoice Medical Corp. Class A (a)	2,000	85,127	Wuliangye Yibin Co., Ltd. Class A	25,100	1,127,571
Topsports International Holdings, Ltd. (c)	133,000	198,972	WUS Printed Circuit Kunshan Co., Ltd. Class A	12,400	35,864
Towngas China Co., Ltd.	94,027	42,443	WuXi AppTec Co., Ltd. Class A	17,500	362,895
Transfar Zhilian Co., Ltd. Class A	67,500	48,937	WuXi AppTec Co., Ltd. Class H (b)(c)	36,336	711,363
TravelSky Technology, Ltd. Class H	107,000	258,052	Wuxi Biologics Cayman, Inc. (a)(c)	333,000	4,414,891
Trip.com Group, Ltd. ADR (a)	53,100	1,791,063	Wuxi Lead Intelligent Equipment Co., Ltd. Class A	14,800	191,337
Tsingtao Brewery Co., Ltd. Class A	4,500	68,851	XCMG Construction Machinery Co., Ltd. Class A	112,400	92,908
Tsingtao Brewery Co., Ltd. Class H	46,000	481,722	XD, Inc. (a)	9,800	59,213
Unigroup Guoxin Microelectronics Co., Ltd. Class A	3,400	70,029	Xiabuxiabu Catering Management China Holdings Co., Ltd. (c)	40,500	92,346
Uni-President China Holdings, Ltd.	138,000	140,423	Xiamen C & D, Inc. Class A	72,000	90,988
Unisplendour Corp., Ltd. Class A	12,880	40,543	Xiaomi Corp. Class B (a)(c)	1,573,800	6,738,609
Uxin, Ltd. ADR (a)(b)	11,700	10,208	Xinhu Zhongbao Co., Ltd. Class A	172,300	82,216
Venustech Group, Inc. Class A	10,200	45,861	Xinjiang Goldwind Science & Technology Co., Ltd. Class H (b)	115,200	231,474
Vipshop Holdings, Ltd. ADR (a)	50,300	1,413,933	Xinyi Solar Holdings, Ltd.	501,966	1,310,937
VSTECS Holdings, Ltd.	136,000	111,552	XPeng, Inc. ADR (a)	19,100	818,053
Walvax Biotechnology Co., Ltd. Class A	21,900	129,985	Xtep International Holdings, Ltd.	134,500	67,130
Wanhua Chemical Group Co., Ltd. Class A	25,400	355,940	Yadea Group Holdings, Ltd. (c)	98,000	202,475
Want Want China Holdings, Ltd.	507,000	366,820	Yangzijiang Shipbuilding Holdings, Ltd.	370,300	267,572
Weibo Corp. ADR (a)(b)	6,310	258,647	Yanlord Land Group, Ltd.	52,900	44,829
Weichai Power Co., Ltd. Class A	32,500	78,991			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Yantai Jereh Oilfield Services Group Co., Ltd. Class A . . .	11,700	\$ 63,032	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	12,400	\$ 146,395
Yanzhou Coal Mining Co., Ltd. Class H	190,000	151,925	Zhengzhou Yutong Bus Co., Ltd. Class A	35,800	93,238
Yealink Network Technology Corp., Ltd. Class A	8,400	94,542	Zhenro Properties Group, Ltd.	120,000	72,274
YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H (b)(c)	22,000	25,053	Zheshang Securities Co., Ltd. Class A	21,700	51,105
Yifeng Pharmacy Chain Co., Ltd. Class A	5,320	73,855	ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(c)	41,400	193,282
Yihai International Holding, Ltd. (a)	49,000	726,736	Zhongjin Gold Corp., Ltd. Class A	37,500	50,853
Yonghui Superstores Co., Ltd. Class A	51,900	57,359	Zhongsheng Group Holdings, Ltd.	60,500	431,092
Yonyou Network Technology Co., Ltd. Class A	20,930	141,334	Zhou Hei Ya International Holdings Co., Ltd. (c)	61,000	64,825
Yuexiu Property Co., Ltd.	714,000	143,650	Zhuzhou CRRC Times Electric Co., Ltd. Class H	61,000	265,907
Yuexiu Transport Infrastructure, Ltd.	84,000	57,200	Zijin Mining Group Co., Ltd. Class A	106,600	152,435
Yum China Holdings, Inc.	44,400	2,534,796	Zijin Mining Group Co., Ltd. Class H	684,000	774,521
Yunda Holding Co., Ltd. Class A	18,850	45,553	Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A	87,400	133,186
Yunnan Baiyao Group Co., Ltd. Class A	6,900	120,653	Zoomlion Heavy Industry Science and Technology Co., Ltd. Class H	108,800	130,495
Yunnan Energy New Material Co., Ltd. Class A	5,400	117,847	ZTE Corp. Class A	25,000	129,490
Yuzhou Group Holdings Co., Ltd.	284,209	102,631	ZTE Corp. Class H (b)	73,400	184,592
Zai Lab, Ltd. ADR (a)	7,500	1,015,050	ZTO Express Cayman, Inc. ADR	45,700	1,332,612
Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	3,300	135,883			<u>355,540,603</u>
Zhaojin Mining Industry Co., Ltd. Class H	95,000	113,086	COLOMBIA — 0.1%		
Zhejiang Century Huatong Group Co., Ltd. Class A (a)	45,800	50,124	Bancolombia SA ADR	500	20,090
Zhejiang Chint Electrics Co., Ltd. Class A	13,200	79,566	Bancolombia SA	29,524	301,929
Zhejiang Dahua Technology Co., Ltd. Class A	18,400	56,333	Bancolombia SA Preference Shares	45,715	469,112
Zhejiang Dingli Machinery Co., Ltd. Class A	8,260	128,655	Cementos Argos SA	60,790	109,832
Zhejiang Expressway Co., Ltd. Class H	172,000	145,296	Corp. Financiera Colombiana SA (a)	8,653	81,964
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	27,000	140,514	Ecopetrol SA ADR	700	9,037
Zhejiang Huayou Cobalt Co., Ltd. Class A (a)	7,300	89,106	Ecopetrol SA	545,795	358,225
Zhejiang Longsheng Group Co., Ltd. Class A	21,100	44,235	Grupo Argos SA	29,927	121,615
Zhejiang NHU Co., Ltd. Class A	11,700	60,655	Grupo de Inversiones Suramericana SA	24,789	183,209
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	34,000	129,005	Interconexion Electrica SA ESP	50,157	376,856
			Millicom International Cellular SA SDR (a)	11,149	439,577
					<u>2,471,446</u>
			CZECH REPUBLIC — 0.0%		
			(f)		
			CEZ A/S	15,240	365,668
			Komerční banka A/S (a)	6,779	207,503

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Moneta Money Bank A/S (a)(c)	69,836	\$ 221,250	EGYPT — 0.0% (f)		
		794,421	Centamin PLC	118,072	\$ 199,650
DENMARK — 1.5%			Commercial International Bank Egypt SAE	137,796	518,509
ALK-Abello A/S (a)	686	281,910	Eastern Co SAE	112,565	93,315
Alm Brand A/S (a)	10,321	124,527	EISewedy Electric Co.	69,110	43,100
Ambu A/S Class B (b)	17,909	774,825			854,574
AP Moller - Maersk A/S Class A	524	1,089,603	FAEROE ISLANDS — 0.0%		
AP Moller - Maersk A/S Class B	699	1,562,079	(f)		
Bavarian Nordic A/S (a)	9,501	292,050	Bakkafrost P/F (a)	5,135	367,345
Better Collective A/S (a)	2,526	46,598	FINLAND — 0.8%		
Carlsberg AS Class B	11,288	1,809,494	Admicom Oyj	920	151,965
Chemometec A/S	1,244	118,194	Aktia Bank Oyj (a)	4,717	56,503
Chr. Hansen Holding A/S (a)	11,502	1,184,327	BasWare Oyj (a)	895	45,993
Coloplast A/S Class B	12,824	1,959,594	Cargotec Oyj Class B	4,285	177,315
D/S Norden A/S	2,858	51,490	Caverion Oyj (a)	10,069	71,579
Danske Bank A/S (a)	75,931	1,256,260	Citycon Oyj	6,474	62,816
Demant A/S (a)	11,770	465,499	Elisa Oyj	15,202	834,600
Dfds A/S (a)	3,593	162,537	Finnair Oyj (a)(b)	99,297	92,032
Drilling Co. of 1972 A/S (a)(b)	3,800	120,368	Fortum Oyj	47,470	1,144,214
DSV Panalpina A/S	22,683	3,803,182	F-Secure Oyj (a)	14,547	68,259
FLSmith & Co. A/S (a)	5,396	206,491	Huhtamaki Oyj	11,550	597,218
Genmab A/S (a)	7,168	2,902,077	Kemira Oyj	15,042	238,156
GN Store Nord A/S	13,685	1,095,970	Kesko Oyj Class B	32,844	845,519
H Lundbeck A/S	7,583	260,266	Kojamo Oyj	17,592	389,597
ISS A/S (a)	16,446	284,936	Kone Oyj Class B	37,246	3,028,738
Jyske Bank A/S (a)	5,905	226,260	Konecranes Oyj	6,562	231,073
Matas A/S (a)	12,409	176,237	Metsa Board Oyj	21,619	228,016
Netcompany Group A/S (a)(c)	4,168	426,495	Musti Group Oyj	3,125	93,831
Nilfisk Holding A/S (a)	3,415	73,874	Neles Oyj	10,362	137,624
NKT A/S (a)	5,931	264,402	Neste Oyj	46,731	3,382,633
NNIT A/S (c)	5,944	118,812	Nokia Oyj (a)(e)	615,185	2,371,788
Novo Nordisk A/S Class B	188,693	13,233,479	Nokia Oyj (a)(e)	12,368	47,532
Novozymes A/S Class B	22,807	1,310,273	Nokian Renkaat Oyj (b)	14,145	498,791
Orsted A/S (c)	20,730	4,237,323	Nordea Bank Abp (a)(e)	350,647	2,870,058
Pandora A/S	10,688	1,196,438	Nordea Bank Abp (a)(e)	4,394	35,871
Per Aarsleff Holding A/S	2,547	129,161	Oriola Oyj Class B	11,775	27,403
Ringkjoebing Landbobank A/S	2,894	263,545	Orion Oyj Class B	13,299	610,688
Rockwool International A/S Class B	896	335,512	Outokumpu Oyj (a)(b)	29,062	114,499
Royal Unibrew A/S	5,408	628,140	Outotec Oyj	68,183	682,002
Scandinavian Tobacco Group A/S Class A (c)	5,880	100,618	Revenio Group Oyj	3,977	244,763
Schouw & Co. A/S	1,823	184,592	Rovio Entertainment Oyj (b)(c)	4,628	35,731
SimCorp A/S	4,438	660,575	Sampo Oyj Class A	52,308	2,212,530
Spar Nord Bank A/S (a)	10,370	101,936	Sanoma Oyj	6,693	112,520
Sydbank A/S (a)	6,778	149,855	Stora Enso Oyj Class R	62,176	1,190,200
Topdanmark A/S	4,689	203,638	TietoEVRY Oyj	10,438	343,040
Tryg A/S (b)	16,308	514,961	Tokmanni Group Corp.	6,629	131,721
Vestas Wind Systems A/S	21,579	5,106,102	UPM-Kymmene Oyj	58,488	2,180,524
Zealand Pharma A/S (a)(b)	2,577	93,447	Uponor Oyj	8,507	189,023
		49,587,952	Valmet Oyj	16,786	479,780
			Wartsila OYJ Abp	54,143	539,910
			YIT Oyj	22,823	137,726
					26,933,781

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
FRANCE — 6.0%			Elis SA (a)	19,520	\$ 325,535
AB Science SA (a)	2,718	\$ 65,381	Engie SA (a)	201,783	3,091,082
ABC arbitrage	11,541	102,518	Eramet SA (a)	843	44,270
Accor SA (a)	22,237	805,359	EssilorLuxottica SA	31,167	4,864,040
Adevinta ASA (a)	24,487	411,837	Eurazeo SE (a)	5,311	360,654
Aeroports de Paris (a)	3,759	487,988	Eutelsat Communications SA	21,173	239,892
Air France-KLM (a)(b)	17,448	109,304	Faurecia SE (a)	8,933	458,075
Air Liquide SA	52,514	8,626,032	FFP	451	52,202
Airbus SE (a)	65,311	7,174,434	Fnac Darty SA (a)	1,790	115,421
Akka Technologies (a)	1,111	35,004	Gaztransport Et Technigaz SA	2,303	223,173
Albioma SA	2,408	138,476	Gecina SA REIT	4,900	757,218
ALD SA (c)	10,890	153,231	Getlink SE (a)	47,027	815,916
Alstom SA (a)	27,467	1,566,434	Hermes International	3,547	3,817,404
Alten SA (a)	3,006	340,766	ICADE REIT	3,187	245,276
Amundi SA (a)(c)	6,646	543,198	ID Logistics Group (a)	230	63,600
Arkema SA	7,381	844,401	Iliad SA	1,581	325,178
Atos SE (a)	11,588	1,060,268	Imerys SA	3,286	155,436
Aubay	681	28,622	Innate Pharma SA (a)	9,314	39,453
AXA SA	211,952	5,060,122	Interparfums SA (a)	1,411	74,150
Beneteau SA	8,515	98,611	Ipsen SA	3,887	322,928
BioMerieux	4,428	625,223	IPSOS	5,617	189,686
BNP Paribas SA (a)	125,008	6,593,062	JCDecaux SA (a)	11,798	268,932
Boiron SA	454	22,970	Kaufman & Broad SA	1,893	84,772
Bolloré SA	103,643	428,879	Kering SA	8,303	6,038,590
Bonduelle SCA	1,324	33,696	Klepierre SA REIT	20,369	458,325
Bouygues SA	26,630	1,096,422	Korian SA (a)	7,145	273,983
Bureau Veritas SA (a)	31,397	835,928	La Francaise des Jeux SAEM (c)	8,899	407,334
Capgemini SE	17,836	2,767,186	Lagardere SCA (a)	5,606	140,477
Carmila SA REIT	4,324	62,324	Legrand SA	29,562	2,640,452
Carrefour SA	67,633	1,161,015	LISI (a)	1,713	42,233
Casino Guichard Perrachon SA (a)(b)	4,904	151,147	LNA Sante SA	455	27,418
Collectis SA (a)	6,927	206,803	L'Oreal SA	27,875	10,600,286
CGG SA (a)	58,359	57,838	LVMH Moët Hennessy Louis Vuitton SE	30,665	19,169,049
Chargeurs SA	4,757	102,439	Maisons du Monde SA (a)(c)	4,452	81,436
Cie de Saint-Gobain (a)	57,243	2,626,488	Manitou BF SA	1,060	30,997
Cie des Alpes	1,015	23,671	McPhy Energy SA (a)	2,265	95,196
Cie Generale des Etablissements Michelin SCA	18,845	2,419,916	Mercialys SA REIT	4,163	36,776
Cie Plastic Omnium SA	6,153	212,454	Mersen SA (a)	1,410	42,699
CNP Assurances (a)	17,239	278,003	Metropole Television SA (a)	2,287	37,105
Coface SA (a)	8,251	82,884	Natixis SA (a)	98,026	334,512
Covivio REIT	6,407	590,690	Neoen SA (a)(c)	3,248	249,175
Credit Agricole SA (a)	127,299	1,607,409	Nexans SA (a)	3,423	248,152
Cromwell European Real Estate Investment Trust	117,300	68,891	Nexity SA	5,241	227,392
Danone SA	67,718	4,454,358	Novacyt SA (a)	7,667	91,933
Dassault Aviation SA (a)	263	288,649	Orange SA	220,881	2,630,700
Dassault Systemes SE	14,615	2,971,125	Orpea SA (a)	6,079	799,953
Derichebourg SA (a)	21,744	156,437	Pernod Ricard SA	23,392	4,487,817
Devoteam SA (a)	452	51,488	Peugeot SA (a)	64,449	1,764,021
Edenred	26,714	1,516,953	Pharmagest Interactive	412	56,157
Eiffage SA (a)	9,049	875,123	Publicis Groupe SA	23,740	1,183,959
Electricite de France SA (a)	72,529	1,144,339	Quadiant SA	3,126	60,164
Elior Group SA (b)(c)	8,872	59,921	Remy Cointreau SA	2,325	433,256
			Renault SA (a)	20,544	898,885

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Rexel SA (a)	25,189	\$ 397,424	BASF SE	100,649	\$ 7,970,208
Rubis SCA	10,138	471,117	Basler AG	379	33,388
Safran SA (a)	35,115	4,981,787	Bayer AG	107,656	6,343,096
Sanofi	125,404	12,075,575	Bayerische Motoren Werke AG.	36,548	3,230,003
Sartorius Stedim Biotech	3,226	1,149,416	Bayerische Motoren Werke AG Preference Shares	5,860	395,784
Schneider Electric SE	60,242	8,719,786	BayWa AG	2,500	101,096
SCOR SE (a)	16,947	547,832	Bechtle AG	3,501	764,203
SEB SA	2,333	425,327	Beiersdorf AG	11,021	1,273,499
Societe BIC SA	2,422	137,089	Bertrandt AG	1,559	75,538
Societe Generale SA (a)	88,189	1,836,736	bet-at-home.com AG	1,390	54,168
Sodexo SA	9,456	800,868	Bilfinger SE	5,632	178,202
SOITEC (a)	2,222	433,093	Borussia Dortmund GmbH & Co. KGaA (a)	6,662	44,343
Sopra Steria Group (a)	1,726	279,186	Brenntag AG	16,930	1,312,069
SPIE SA (a)	12,511	272,632	CANCOM SE	3,937	218,504
Suez SA	36,937	733,051	Carl Zeiss Meditec AG	4,761	634,378
Synergie SE (a)	232	9,084	CECONOMY AG (a)	13,285	92,084
Tarkett SA (a)	2,965	52,241	Cewe Stiftung & Co. KGaA	785	88,845
Teleperformance	6,529	2,167,296	Commerzbank AG (a)	118,952	766,433
Television Francaise 1 (a)	4,354	35,107	CompuGroup Medical SE & Co. KgaA	2,805	269,760
Thales SA	12,416	1,137,850	Continental AG	11,966	1,775,221
TOTAL SE	278,899	12,046,014	Corestate Capital Holding SA (a)(b)	2,251	40,212
Trigano SA	816	144,571	Covestro AG (c)	19,606	1,210,961
Ubisoft Entertainment SA (a)	10,766	1,038,539	CropEnergies AG	4,161	60,585
Unibail-Rodamco-Westfield (b)	34,100	134,198	CTS Eventim AG & Co. KGaA (a)	5,935	395,040
Unibail-Rodamco-Westfield REIT	13,176	1,041,126	Daimler AG	93,788	6,631,651
Valeo SA	24,461	966,116	Datagroup SE	430	26,359
Valneva SE (a)	6,910	65,524	Delivery Hero SE (a)(c)	14,079	2,187,748
Veolia Environnement SA	59,039	1,445,466	Dermapharm Holding SE	2,022	140,920
Verallia SASU (c)	3,512	124,831	Deutsche Bank AG (a)	213,584	2,338,648
Vicat SA	1,828	76,829	Deutsche Beteiligungs AG	1,870	75,734
Vilmorin & Cie SA	622	37,520	Deutsche Boerse AG	20,921	3,564,506
Vinci SA	57,042	5,678,418	Deutsche EuroShop AG (a)	5,377	121,383
Virbac SA (a)	438	127,548	Deutsche Lufthansa AG (a)	30,797	407,527
Vivendi SA	91,689	2,959,468	Deutsche Pfandbriefbank AG (a)(c)	12,164	130,898
Wendel SE	2,944	352,829	Deutsche Post AG	108,399	5,371,579
Worldline SA (a)(c)	26,063	2,522,450	Deutsche Telekom AG	365,238	6,683,194
		<u>197,172,386</u>	Deutsche Wohnen SE	37,185	1,987,795
GERMANY — 5.5%			Deutz AG (a)	12,501	78,008
Aareal Bank AG (a)	7,346	175,719	DIC Asset AG	5,992	98,682
Adesso SE	303	35,961	Draegerwerk AG & Co. KGaA	314	22,975
Adidas AG (a)	20,864	7,604,835	Draegerwerk AG & Co. KGaA Preference Shares	947	72,766
ADLER Group SA (a)(c)	8,987	318,885	Duerr AG	7,444	304,211
ADVA Optical Networking SE (a)	10,788	93,190	E.ON SE	248,165	2,752,214
AIXTRON SE (a)	11,637	203,112	Eckert & Ziegler Strahlen- und Medizintechnik AG	1,588	87,124
Allgeier SE	797	18,187	Elmos Semiconductor SE	932	31,303
Allianz SE	45,715	11,226,071	ElringKlinger AG (a)	2,938	56,941
alstria office REIT-AG	16,470	298,248	Encavis AG	9,179	239,781
Amadeus Fire AG (a)	685	100,911	Evonik Industries AG	22,498	734,432
Aroundtown SA	118,739	889,133			
AURELIUS Equity Opportunities SE & Co. KGaA (a)	1,948	41,472			
Aurubis AG	3,474	270,594			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Evotec SE (a)	15,941	\$ 590,600	Nemetschek SE	5,951	\$ 439,793
Exasol AG (a)	1,208	41,178	New Work SE	256	87,704
Flatex DEGIRO AG (a)	2,461	191,208	Nordex SE (a)	6,238	169,136
Fraport AG Frankfurt Airport Services Worldwide (a)	4,505	272,077	Norma Group SE	3,466	177,606
Freenet AG	13,196	277,630	OHB SE (a)	540	25,504
Fresenius Medical Care AG & Co. KGaA	23,725	1,979,759	OSRAM Licht AG (a)	3,992	254,185
Fresenius SE & Co. KGaA	45,816	2,121,241	PATRIZIA AG	4,758	152,818
Fuchs Petrolub SE Preference Shares	7,099	403,377	Pfeiffer Vacuum Technology AG	515	98,804
GEA Group AG	18,283	654,998	PNE AG	3,945	38,615
Gerresheimer AG	3,436	368,911	Porsche Automobil Holding SE Preference Shares	16,357	1,128,767
Grand City Properties SA	11,055	283,512	ProSiebenSat.1 Media SE (a)	21,077	354,724
GRENKE AG	2,516	119,506	Puma SE (a)	10,991	1,240,985
Hamborner REIT AG	13,269	146,231	Rational AG	556	518,044
Hamburger Hafen und Logistik AG	2,218	50,043	Rheinmetall AG	4,489	475,542
Hannover Rueck SE	6,441	1,026,879	RWE AG	70,984	3,002,490
HeidelbergCement AG	15,896	1,190,701	Salzgitter AG (a)	3,534	93,831
HelloFresh SE (a)	16,052	1,241,275	SAP SE	115,256	15,120,322
Henkel AG & Co. KGaA Preference Shares	19,523	2,204,804	Sartorius AG Preference Shares	3,898	1,638,765
Henkel AG & Co. KGaA	11,101	1,070,990	Scout24 AG (c)	11,494	942,957
HOCHTIEF AG	2,491	242,458	SGL Carbon SE (a)	6,303	27,725
Home24 SE (a)	2,725	74,686	Siemens AG	84,436	12,141,186
Hornbach Baumarkt AG	819	35,875	Siemens Energy AG (a)	43,104	1,582,197
Hornbach Holding AG & Co. KGaA	1,214	116,900	Siemens Healthineers AG (c)	29,450	1,512,688
HUGO BOSS AG	6,469	216,004	Siltronic AG	2,164	339,178
Hypoport AG (a)	368	231,887	Sirius Real Estate, Ltd.	127,528	162,819
Indus Holding AG	1,771	69,558	Sixt SE (a)	1,408	169,175
Infineon Technologies AG	143,105	5,496,267	Sixt SE Preference Shares	2,921	205,147
Jenoptik AG	5,308	163,144	SMA Solar Technology AG (a)	2,210	151,291
JOST Werke AG (a)(c)	3,047	160,684	Software AG	5,291	215,837
Jungheinrich AG Preference Shares	4,946	221,491	Softwareone Holding AG	8,988	266,402
K+S AG	20,821	198,403	Stabilus SA	3,524	248,790
KION Group AG	7,908	688,532	STO SE & Co. KGaA Preference Shares	608	96,263
Kloekner & Co. SE (a)	12,637	123,773	STRATEC SE	869	130,569
Knorr-Bremse AG	7,749	1,058,870	Stroer SE & Co. KGaA	2,915	288,899
Koenig & Bauer AG (a)	1,881	55,052	Suedzucker AG	6,464	92,298
Krones AG	2,176	175,854	Symrise AG	13,876	1,840,413
KWS SAA t SE & Co. KGaA	1,045	83,110	TAG Immobilien AG	17,690	560,595
LANXESS AG	9,037	693,951	Takkt AG (a)	5,349	69,767
LEG Immobilien AG	7,753	1,205,314	TeamViewer AG (a)(c)	16,093	863,039
LPKF Laser & Electronics AG	2,502	90,156	Telefonica Deutschland Holding AG	106,340	293,403
Medios AG (a)	1,048	47,957	Thyssenkrupp AG (a)	41,697	414,473
Merck KGaA	14,163	2,432,144	TUI AG	44,236	277,187
METRO AG	18,554	208,765	Uniper SE	21,708	750,078
MLP SE	12,808	84,625	United Internet AG	10,995	463,184
MorphoSys AG (a)	3,359	385,591	Varta AG (a)(b)	1,874	271,025
MTU Aero Engines AG	5,898	1,540,001	VERBIO Vereinigte BioEnergie AG	7,261	272,745
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	15,352	4,560,740	Volkswagen AG	3,719	774,020
Nagarro SE (a)	1,607	178,928	Volkswagen AG Preference Shares	20,425	3,809,129
			Vonovia SE	57,140	4,178,039
			Vossloh AG (a)	1,786	90,361

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wacker Chemie AG	1,482	\$ 211,703	China Water Affairs Group, Ltd.	126,000	\$ 98,475
Wacker Neuson SE (a)	5,915	126,725	China Youzan, Ltd. (a)	1,408,000	419,466
Washtec AG (a)	1,430	76,373	Chow Sang Sang Holdings International, Ltd.	60,000	68,095
Westwing Group AG (a)	1,239	50,202	Citychamp Watch & Jewellery Group, Ltd. (a)	286,000	63,073
Wuestenrot & Wuerttembergische AG	2,120	42,852	CK Asset Holdings, Ltd.	278,024	1,427,079
Zalando SE (a)(c)	16,640	1,853,970	CK Infrastructure Holdings, Ltd.	67,500	362,578
Zeal Network SE	1,460	82,263	CK Life Sciences Int'l Holdings, Inc.	310,000	35,183
zooplus AG (a)	679	141,068	CLP Holdings, Ltd.	175,500	1,622,852
		<u>178,929,627</u>	Comba Telecom Systems Holdings, Ltd. (b)	134,000	39,057
GHANA — 0.0% (f)			Cowell e Holdings, Inc.	50,000	37,659
Tullow Oil PLC (a)(b)	111,829	<u>45,217</u>	Dah Sing Banking Group, Ltd.	38,000	39,010
GREECE — 0.1%			Dah Sing Financial Holdings, Ltd.	13,200	37,197
Aegean Airlines SA (a)	8,153	51,374	Digital China Holdings, Ltd.	68,000	55,776
Alpha Bank AE (a)	126,379	147,549	Far East Consortium International, Ltd.	108,000	40,114
Athens Water Supply & Sewage Co. SA	4,435	37,280	First Pacific Co., Ltd.	386,000	122,961
Energiean PLC (a)	10,480	103,316	Fortune Real Estate Investment Trust	216,000	205,864
Eurobank Ergasias Services and Holdings SA Class A (a)	237,936	168,446	GCL-Poly Energy Holdings, Ltd. (a)(b)	1,419,000	225,097
FF Group (a)(d)	122	—	Glory Sun Financial Group, Ltd. (a)(b)	4,116,000	175,175
GEK Terna Holding Real Estate Construction SA (a)	9,885	95,307	Guotai Junan International Holdings, Ltd.	261,000	35,007
Hellenic Telecommunications Organization SA	24,475	394,693	Haitong International Securities Group, Ltd. (b)	379,000	91,404
Holding Co. ADMIE IPTO SA	31,100	100,649	Hang Lung Group, Ltd.	95,000	236,218
JUMBO SA	9,840	171,085	Hang Lung Properties, Ltd.	229,000	603,964
LAMDA Development SA (a)	12,062	104,785	Hang Seng Bank, Ltd.	83,200	1,434,621
Motor Oil Hellas Corinth Refineries SA	5,457	78,788	Henderson Land Development Co., Ltd.	156,466	610,419
Mytilineos SA	11,055	160,963	HK Electric Investments & HK Electric Investments, Ltd. Stapled Security	284,164	279,625
National Bank of Greece SA (a)	54,691	151,300	HKBN, Ltd.	64,000	99,048
OPAP SA	18,404	246,574	HKT Trust & HKT, Ltd. Stapled Security	411,000	533,240
Piraeus Bank SA (a)	26,546	42,224	Hong Kong & China Gas Co., Ltd.	1,139,430	1,701,684
Public Power Corp. SA (a)	11,042	100,383	Hong Kong Exchanges & Clearing, Ltd.	130,661	7,161,723
Sarantis SA	3,274	37,455	Hong Kong Television Network, Ltd. (a)	127,000	187,048
Terna Energy SA	8,992	145,229	Hongkong & Shanghai Hotels Ltd.	37,473	33,346
		<u>2,337,400</u>	Hongkong Land Holdings, Ltd.	125,600	518,728
HONG KONG — 1.8%			Huabao International Holdings, Ltd. (b)	73,000	100,549
AIA Group, Ltd.	1,308,800	16,035,389			
Alibaba Pictures Group, Ltd. (a)	1,680,000	208,000			
Apollo Future Mobility Group, Ltd. (a)(b)	1,040,000	103,278			
ASM Pacific Technology, Ltd.	31,900	420,871			
Bank of East Asia, Ltd.	141,140	301,435			
Cafe de Coral Holdings, Ltd.	26,000	55,998			
Champion REIT	192,000	112,171			
China Grand Pharmaceutical and Healthcare Holdings, Ltd. Class A	76,000	67,435			
China Huishan Dairy Holdings Co., Ltd. (a)(d)	66,000	—			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hutchison China MediTech, Ltd. ADR (a)	7,900	\$ 252,958	Stella International Holdings, Ltd.	45,500	\$ 52,871
Hutchison Port Holdings Trust Stapled Security	472,800	93,614	Sun Hung Kai Properties, Ltd.	144,000	1,857,142
Hutchison Telecommunications Hong Kong Holdings, Ltd.	346,000	51,763	SUNeVision Holdings, Ltd.	63,000	57,281
Hysan Development Co., Ltd.	67,000	245,833	Sunlight Real Estate Investment Trust	122,000	59,318
Jardine Matheson Holdings, Ltd.	23,600	1,321,600	Swire Pacific, Ltd. Class A	51,000	282,827
Jardine Strategic Holdings, Ltd.	23,900	594,632	Swire Properties, Ltd.	119,800	348,406
Johnson Electric Holdings, Ltd.	52,500	130,000	Techtronic Industries Co., Ltd.	149,000	2,125,318
K Wah International Holdings, Ltd.	113,000	54,359	Television Broadcasts, Ltd.	29,700	30,605
Kerry Properties, Ltd.	75,500	191,237	United Laboratories International Holdings, Ltd.	60,000	42,559
Kingboard Laminates Holdings, Ltd.	114,000	186,132	Value Partners Group, Ltd.	187,000	98,639
Lifestyle International Holdings, Ltd. (a)	41,000	32,519	Vinda International Holdings, Ltd.	38,000	103,652
Link REIT.	229,076	2,085,772	Vitasoy International Holdings, Ltd. (b)	74,000	288,218
Luk Fook Holdings International, Ltd.	35,000	84,410	VTech Holdings, Ltd.	15,300	118,689
Man Wah Holdings, Ltd.	163,600	354,888	WH Group, Ltd. (c)	1,027,000	860,927
Melco International Development, Ltd.	62,000	120,580	Wharf Holdings, Ltd.	247,000	664,180
Melco Resorts & Entertainment, Ltd. ADR.	26,330	488,421	Wharf Real Estate Investment Co., Ltd.	205,000	1,066,793
MTR Corp., Ltd.	165,381	924,607	Xinyi Glass Holdings, Ltd.	184,000	513,758
NetDragon Websoft Holdings, Ltd.	19,000	42,588	Yue Yuen Industrial Holdings, Ltd.	84,000	174,850
New World Development Co., Ltd.	164,581	766,248	Yuexiu Real Estate Investment Trust	123,000	59,962
Nine Dragons Paper Holdings, Ltd.	191,000	270,962			<u>57,055,120</u>
Nissin Foods Co., Ltd.	76,000	62,534	HUNGARY — 0.1%		
NWS Holdings, Ltd.	158,968	147,408	Magyar Telekom Telecommunications PLC	59,891	76,778
Pacific Basin Shipping, Ltd.	439,000	82,661	MOL Hungarian Oil & Gas PLC (a)	40,674	300,506
Pacific Textiles Holdings, Ltd.	85,000	55,798	OTP Bank Nyrt (a)	21,242	957,401
PAX Global Technology, Ltd.	81,000	71,871	Richter Gedeon Nyrt	13,084	328,402
PCCW, Ltd.	461,471	277,935			<u>1,663,087</u>
Pou Sheng International Holdings, Ltd. (a)	219,000	51,969	INDIA — 2.9%		
Power Assets Holdings, Ltd.	149,000	807,083	3M India, Ltd. (a)	304	86,666
Prosperity REIT	191,000	59,612	Aarti Industries, Ltd.	9,462	159,903
Realord Group Holdings, Ltd. (a)	46,000	26,518	Aavas Financiers, Ltd. (a)	1,169	27,127
Shanghai Industrial Holdings, Ltd.	53,000	72,454	ACC, Ltd.	8,159	180,633
Shangri-La Asia, Ltd. (a)	116,000	103,376	Adani Gas, Ltd.	29,500	151,643
Shimao Group Holdings, Ltd.	126,500	402,968	Adani Green Energy, Ltd. (a)	42,000	605,046
Shun Tak Holdings, Ltd.	122,000	37,290	Adani Ports & Special Economic Zone, Ltd.	50,750	335,995
Sino Biopharmaceutical, Ltd.	1,128,000	1,091,071	Adani Power, Ltd. (a)	82,554	56,266
Sino Land Co., Ltd. (b)	337,184	439,209	Aditya Birla Fashion and Retail, Ltd. (a)	76,383	173,114
Skyworth Group, Ltd. (a)	160,000	44,571	AIA Engineering, Ltd.	3,825	103,355
SSY Group, Ltd.	204,000	115,762	Alembic Pharmaceuticals, Ltd.	4,179	59,124
			Amara Raja Batteries, Ltd.	8,200	103,690
			Ambuja Cements, Ltd.	97,798	333,076

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Apollo Hospitals Enterprise, Ltd.	12,311	\$ 406,528	Divi's Laboratories, Ltd.	14,272	\$ 750,424
Apollo Tyres, Ltd.	31,067	75,682	Dixon Technologies India, Ltd.	624	114,851
Ashok Leyland, Ltd.	96,463	126,012	DLF, Ltd.	51,417	163,855
Asian Paints, Ltd.	41,361	1,564,888	Dr Lal PathLabs, Ltd. (c)	2,694	84,995
Astral Poly Technik, Ltd.	7,155	174,582	Dr Reddy's Laboratories, Ltd. . .	12,803	912,046
AstraZeneca Pharma India, Ltd.	1,288	81,425	Edelweiss Financial Services, Ltd. (a)	58,647	55,021
Atul, Ltd.	1,482	130,419	Eicher Motors, Ltd.	14,838	513,956
AU Small Finance Bank, Ltd. (a)(c)	13,987	163,210	EID Parry India, Ltd. (a)	2,695	12,675
Aurobindo Pharma, Ltd.	36,454	459,644	Emami, Ltd.	26,541	153,923
Avenue Supermarts, Ltd. (a)(c)	16,679	630,843	Escorts, Ltd.	5,547	95,685
Axis Bank, Ltd. (a)	242,026	2,055,155	Exide Industries, Ltd.	45,727	119,688
Bajaj Auto, Ltd.	7,793	367,324	FDC, Ltd.	15,213	69,145
Bajaj Electricals, Ltd. (a)	14,427	120,552	Federal Bank, Ltd. (a)	146,800	134,007
Bajaj Finance, Ltd.	29,232	2,118,442	Finolex Industries, Ltd.	9,992	88,348
Bajaj Finserv, Ltd.	4,919	599,587	Fortis Healthcare, Ltd. (a)	45,663	96,991
Balkrishna Industries, Ltd.	7,352	165,650	GAIL India, Ltd.	130,252	219,709
Balrampur Chini Mills, Ltd. (a) . .	31,845	74,963	GAIL India, Ltd. GDR.	1,422	14,106
Bandhan Bank, Ltd. (a)(c)	76,766	422,611	Galaxy Surfactants, Ltd.	4,286	117,266
BASF India, Ltd.	5,048	112,480	Gillette India, Ltd.	1,677	132,859
Bata India, Ltd.	10,694	231,194	Glenmark Pharmaceuticals, Ltd.	13,064	88,235
Bayer CropScience, Ltd.	1,002	74,629	GMR Infrastructure, Ltd. (a) . . .	229,459	83,220
Berger Paints India, Ltd.	33,671	349,970	Godrej Consumer Products, Ltd.	54,164	548,664
Bharat Forge, Ltd.	37,864	272,214	Godrej Properties, Ltd. (a)	4,954	97,100
Bharat Petroleum Corp., Ltd. . . .	66,472	346,700	Granules India, Ltd.	7,280	35,086
Bharti Airtel, Ltd.	227,983	1,590,351	Grasim Industries, Ltd.	30,235	383,940
Biocon, Ltd. (a)	45,189	287,829	Gujarat Gas, Ltd.	15,258	78,600
Blue Dart Express, Ltd. (a)	2,241	125,664	Gujarat State Petronet, Ltd. . . .	30,640	92,925
Blue Star, Ltd.	6,804	74,598	Gulf Oil Lubricants India, Ltd. . .	3,534	34,780
Britannia Industries, Ltd.	11,678	571,590	Havells India, Ltd.	33,992	426,206
Can Fin Homes, Ltd.	1,361	9,302	HCL Technologies, Ltd.	116,018	1,502,315
Carborundum Universal, Ltd.	16,876	93,656	HDFC Asset Management Co., Ltd. (c)	8,332	332,744
Castrol India, Ltd.	94,135	158,529	HDFC Life Insurance Co., Ltd. (a)(c)	75,535	699,346
CESC, Ltd.	14,732	123,856	HeidelbergCement India, Ltd. . .	37,912	117,652
Cholamandalam Financial Holdings, Ltd.	22,915	168,160	Hero MotoCorp, Ltd.	12,919	549,876
Cholamandalam Investment and Finance Co., Ltd.	42,942	227,823	Hindalco Industries, Ltd.	169,506	558,041
Cipla, Ltd.	42,779	480,058	Hindustan Petroleum Corp., Ltd.	57,590	171,743
City Union Bank, Ltd.	78,446	193,357	Hindustan Unilever, Ltd.	87,894	2,881,463
Coal India, Ltd.	124,991	231,704	Housing Development Finance Corp., Ltd.	188,457	6,599,316
Coforge, Ltd.	4,514	167,120	ICICI Bank, Ltd. ADR (a)	61,022	906,787
Colgate-Palmolive India, Ltd. . . .	13,194	282,642	ICICI Bank, Ltd. (a)	447,122	3,274,132
Container Corp. Of India, Ltd. . . .	18,212	99,525	ICICI Lombard General Insurance Co., Ltd. (a)(c)	27,038	562,777
Coromandel International, Ltd.	6,490	72,354	ICICI Prudential Life Insurance Co., Ltd. (a)(c)	36,972	252,417
Crompton Greaves Consumer Electricals, Ltd.	43,446	226,275	IDFC First Bank, Ltd. (a)	188,111	95,385
Cummins India, Ltd.	13,447	105,738	IDFC, Ltd. (a)	302,285	153,071
Dabur India, Ltd.	71,437	522,084	IIFL Finance, Ltd.	39,096	60,864
Dalmia Bharat, Ltd.	8,304	122,712	Indiabulls Housing Finance, Ltd.	26,026	78,469
DCB Bank, Ltd. (a)	34,567	56,415			
Deepak Nitrite, Ltd.	7,407	95,477			
Dhani Services, Ltd.	21,764	95,807			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
IndiaMart InterMesh, Ltd. (c)	1,265	\$ 110,926	Muthoot Finance, Ltd.	13,072	\$ 216,571
Indian Hotels Co., Ltd.	45,062	74,068	Natco Pharma, Ltd.	7,601	100,069
Indian Oil Corp., Ltd.	173,890	216,448	Navin Fluorine International, Ltd.	3,460	123,697
Indraprastha Gas, Ltd.	34,214	235,226	NESCO, Ltd.	5,149	38,691
Indus Towers, Ltd.	17,640	55,503	Nestle India, Ltd.	3,638	915,643
Info Edge India, Ltd.	7,609	495,471	NTPC, Ltd.	464,701	631,855
Infosys, Ltd. ADR	70,069	1,187,670	Oberoi Realty, Ltd. (a)	13,822	110,360
Infosys, Ltd.	297,264	5,109,031	Oil & Natural Gas Corp., Ltd.	232,372	295,921
Inox Leisure, Ltd. (a)	20,361	78,666	Orient Electric, Ltd.	13,712	42,168
InterGlobe Aviation, Ltd. (a)(c)	8,111	191,298	Page Industries, Ltd.	490	185,158
Ipca Laboratories, Ltd.	7,490	224,369	Persistent Systems, Ltd.	8,644	179,481
ITC, Ltd.	308,350	881,995	Petronet LNG, Ltd.	80,619	273,189
Jindal Steel & Power, Ltd. (a)	42,048	153,333	Phoenix Mills, Ltd. (a)	8,044	85,270
JK Cement, Ltd.	4,955	129,986	PI Industries, Ltd.	8,978	269,712
JSW Steel, Ltd.	110,971	588,059	Pidilite Industries, Ltd.	16,401	396,324
Jubilant Foodworks, Ltd.	8,600	328,517	Piramal Enterprises, Ltd.	8,320	162,677
Jubilant Life Sciences, Ltd.	6,773	78,318	Power Grid Corp. of India, Ltd.	225,125	584,938
Kajaria Ceramics, Ltd.	12,979	124,981	Prestige Estates Projects, Ltd.	13,088	47,664
Karur Vysya Bank, Ltd. (a)	19,609	12,278	Procter & Gamble Health, Ltd.	760	70,911
Kaveri Seed Co., Ltd.	10,556	75,124	PVR, Ltd.	4,230	76,429
KEI Industries, Ltd.	9,323	60,831	Rajesh Exports, Ltd.	10,314	69,245
Kotak Mahindra Bank, Ltd. (a)	60,198	1,644,112	Rallis India, Ltd.	37,687	145,064
L&T Finance Holdings, Ltd.	65,382	83,844	Ramco Cements Ltd	13,546	147,645
L&T Technology Services, Ltd. (c)	6,585	210,850	RBL Bank, Ltd. (c)	36,130	114,248
Lakshmi Machine Works, Ltd.	1,452	91,472	REC, Ltd.	149,512	273,989
Larsen & Toubro Infotech, Ltd. (c)	5,000	250,419	Redington India, Ltd.	45,228	81,830
Larsen & Toubro, Ltd. GDR	2,055	35,798	Reliance Industries, Ltd. GDR (c)	13,202	722,149
Larsen & Toubro, Ltd.	71,900	1,267,026	Reliance Industries, Ltd.	283,447	7,701,472
Laurus Labs, Ltd. (c)	24,755	119,646	Rhi Magnesita NV	3,069	147,083
LIC Housing Finance, Ltd.	27,542	136,169	Sanofi India, Ltd.	510	58,121
Lupin, Ltd.	24,227	323,894	SBI Life Insurance Co., Ltd. (a)(c)	43,448	537,693
Mahanagar Gas, Ltd.	3,649	52,996	Shree Cement, Ltd.	1,165	382,870
Mahindra & Mahindra Financial Services, Ltd. (a)	54,532	130,532	Shriram Transport Finance Co., Ltd.	27,135	388,638
Mahindra & Mahindra, Ltd. GDR	3,302	32,095	Siemens, Ltd.	6,614	142,617
Mahindra & Mahindra, Ltd.	83,627	824,739	Sobha, Ltd.	12,486	70,857
Manappuram Finance, Ltd.	37,333	84,560	Spandana Spoorty Financial, Ltd. (a)	5,000	51,367
Marico, Ltd.	62,219	342,868	SpiceJet, Ltd. (a)	6,570	8,538
Maruti Suzuki India, Ltd.	14,654	1,534,160	SRF, Ltd.	3,081	235,032
Max Financial Services, Ltd. (a)	15,780	145,787	State Bank of India (a)	182,304	686,002
Metropolis Healthcare, Ltd. (a)	2,766	74,246	State Bank of India GDR (a)	1,020	38,199
Mindspace Business Parks REIT (a)(c)	37,000	161,976	Strides Pharma Science, Ltd.	5,713	68,665
Mindtree, Ltd.	3,800	86,349	Sun Pharma Advanced Research Co., Ltd. (a)	8,505	22,552
Motherson Sumi Systems, Ltd.	136,106	307,725	Sun Pharmaceutical Industries, Ltd.	84,827	687,683
Mphasis, Ltd.	6,599	139,079	Sundaram Finance, Ltd.	6,637	163,887
MRF, Ltd.	206	213,564	Sundram Fasteners, Ltd.	23,040	164,032
Multi Commodity Exchange of India, Ltd.	5,986	141,786	Sunteck Realty, Ltd.	14,806	70,507
			Supreme Industries, Ltd.	6,899	153,894

See accompanying notes to financial statements.

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December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Symphony, Ltd.	3,877	\$ 54,530	Bank Negara Indonesia Persero Tbk PT.	1,007,600	\$ 442,842
Syngene International, Ltd. (a)(c)	13,475	117,954	Bank Rakyat Indonesia Persero Tbk PT.	6,036,300	1,791,557
Tata Chemicals, Ltd.	17,851	116,633	Bank Tabungan Negara Persero Tbk PT.	370,200	45,452
Tata Communications, Ltd.	6,812	102,617	Barito Pacific Tbk PT (a)	2,421,300	189,568
Tata Consultancy Services, Ltd.	101,071	3,959,914	Bukit Asam Tbk PT	469,600	93,920
Tata Consumer Products, Ltd.	64,574	521,329	Bumi Serpong Damai Tbk PT (a)	1,332,000	116,135
Tata Elxsi, Ltd.	3,720	93,438	Charoen Pokphand Indonesia Tbk PT.	936,200	434,783
Tata Motors, Ltd. ADR (a)	7,545	95,067	Ciputra Development Tbk PT	929,100	65,136
Tata Motors, Ltd. (a)	143,863	361,983	Gudang Garam Tbk PT (a)	43,700	127,523
Tata Power Co., Ltd.	115,538	119,622	Indah Kiat Pulp & Paper Corp. Tbk PT.	403,700	299,543
Tata Steel, Ltd.	71,361	628,617	Indocement Tunggal Prakarsa Tbk PT.	146,800	151,241
Tata Steel, Ltd. GDR	1,300	11,258	Indofood CBP Sukses Makmur Tbk PT	220,400	150,201
TeamLease Services, Ltd. (a)	1,645	59,127	Indofood Sukses Makmur Tbk PT	409,500	199,650
Tech Mahindra, Ltd.	67,709	901,829	Industri Jamu Dan Farmasi Sido Muncul Tbk PT	2,066,100	118,378
Timken India, Ltd.	6,375	116,009	Japfa Comfeed Indonesia Tbk PT	1,478,400	154,153
Titan Co., Ltd.	38,142	818,069	Jasa Marga Persero Tbk PT.	150,175	49,488
Torrent Pharmaceuticals, Ltd.	4,600	176,445	Kalbe Farma Tbk PT	1,941,600	204,524
Torrent Power, Ltd.	10,653	46,276	Lippo Karawaci Tbk PT (a)	12,717,700	193,707
Trent, Ltd.	19,692	185,311	Media Nusantara Citra Tbk PT (a)	419,700	34,054
Tube Investments of India, Ltd.	9,555	104,727	Mitra Adiperkasa Tbk PT (a)	2,793,900	157,095
TV18 Broadcast, Ltd. (a)	322,994	136,593	Pabrik Kertas Tjiwi Kimia Tbk PT	133,200	93,382
Ujjivan Financial Services, Ltd.	1,086	4,104	Pacific Strategic Financial Tbk PT (a)	1,897,100	105,995
UltraTech Cement, Ltd.	11,784	852,849	Pakuwon Jati Tbk PT (a)	1,357,000	49,258
United Spirits, Ltd. (a)	25,960	205,445	Perusahaan Gas Negara Tbk PT	2,224,000	261,973
UPL, Ltd.	50,727	323,763	Semen Indonesia Persero Tbk PT	425,300	376,111
Varun Beverages, Ltd.	5,485	68,766	Summarecon Agung Tbk PT (a)	864,100	49,509
Vedanta, Ltd.	166,866	368,593	Surya Citra Media Tbk PT (a)	511,200	83,320
Vedanta, Ltd. ADR	1,433	12,582	Telkom Indonesia Persero Tbk PT	5,471,700	1,289,062
Vinati Organics, Ltd.	4,690	77,551	Tower Bersama Infrastructure Tbk PT.	785,500	91,129
V-Mart Retail, Ltd. (a)	2,562	89,147	Unilever Indonesia Tbk PT.	744,500	389,472
Vodafone Idea, Ltd. (a)	693,861	101,134	United Tractors Tbk PT	219,300	415,187
Voltas, Ltd.	23,360	263,964	Wijaya Karya Persero Tbk PT.	1,310,600	185,163
Wipro, Ltd. ADR	7,834	44,262	XL Axiata Tbk PT	213,000	41,387
Wipro, Ltd.	108,008	570,953			
Wockhardt, Ltd. (a)	5,297	39,622			
Yes Bank, Ltd. (a)	1,088,539	265,924			
Zee Entertainment Enterprises, Ltd.	115,040	351,886			
		<u>93,553,962</u>			
INDONESIA — 0.4%			IRELAND — 0.4%		
Ace Hardware Indonesia Tbk PT	1,445,300	176,419	AerCap Holdings NV (a)	14,223	648,284
Adaro Energy Tbk PT	1,258,000	128,038	AIB Group PLC (a)(b)	54,869	112,854
AKR Corporindo Tbk PT	605,200	136,978			
Aneka Tambang Tbk	2,322,500	319,860			
Astra Agro Lestari Tbk PT	154,200	135,268			
Astra International Tbk PT	2,124,900	911,212			
Bank BTPN Syariah Tbk PT.	170,800	45,587			
Bank Central Asia Tbk PT	1,084,800	2,613,557			
Bank Mandiri Persero Tbk PT.	1,876,600	844,804			
					<u>13,761,621</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Teva Pharmaceutical Industries, Ltd. ADR (a) . . .	102,553	\$ 989,636	Ferrari NV	13,595	\$ 3,138,034
Teva Pharmaceutical Industries, Ltd. (a)	19,463	185,186	Fila SpA (a)	4,681	52,521
Tower Semiconductor, Ltd. (a)	9,194	238,727	FinecoBank Banca Fineco SpA (a)	65,740	1,077,845
UroGen Pharma, Ltd. (a)(b) . .	2,000	36,040	Gruppo MutuiOnline SpA	3,985	169,923
Wix.com, Ltd. (a)	6,300	1,574,748	GVS SpA (a)(c)	12,903	240,759
			Hera SpA	76,827	280,125
		<u>17,439,618</u>	Illimity Bank SpA (a)	8,543	93,971
ITALY — 1.4%			IMA Industria Macchine Automatiche SpA (a)	2,085	173,220
A2A SpA	163,163	260,428	Immobiliare Grande Distribuzione SIIQ SpA REIT	13,675	60,235
ACEA SpA	4,921	103,262	Infrastrutture Wireless Italiane SpA (c)	43,441	527,802
AMCO - Asset Management Co. SpA (a)(b)(d)	404	—	Interpump Group SpA	7,226	356,661
Amplifon SpA (a)	13,429	559,313	Intesa Sanpaolo SpA (a)	1,783,539	4,173,769
Anima Holding SpA (c)	29,819	141,635	Iren SpA	52,897	137,599
Arnoldo Mondadori Editore SpA (a)	41,346	76,389	Italgas SpA	45,346	288,512
Ascopiave SpA	16,517	73,461	Italmobiliare SpA	2,891	103,642
Assicurazioni Generali SpA . .	118,987	2,076,064	Juventus Football Club SpA (a)	49,118	48,956
ASTM SpA (a)	10,474	263,999	La Doria SpA	7,554	126,440
Atlantia SpA (a)	58,298	1,049,628	Leonardo SpA	37,958	274,481
Autogrill SpA (a)(b)	11,566	77,409	MARR SpA (a)	3,554	73,316
Azimut Holding SpA	9,951	216,359	Mediaset SpA (a)	40,137	102,443
Banca Farmafactoring SpA (a)(c)	13,422	81,127	Mediobanca Banca di Credito Finanziario SpA (a)	63,437	585,242
Banca Generali SpA (a)	6,505	216,808	Moncler SpA (a)	22,656	1,389,918
Banca Mediolanum SpA	11,786	102,387	Nexi SpA (a)(c)	49,673	993,103
Banca Monte dei Paschi di Siena SpA (a)(b)	25,614	32,688	Piaggio & C SpA	24,484	80,765
Banca Popolare di Sondrio SCPA (a)	56,342	151,662	Pirelli & C SpA (a)(b)(c)	44,955	243,836
Banco BPM SpA (a)	149,932	331,676	Poste Italiane SpA (c)	54,418	553,972
BPER Banca (a)	145,833	264,974	Prysmian SpA	26,199	932,182
Brembo SpA (a)	17,541	231,793	RAI Way SpA (c)	11,872	79,312
Brunello Cucinelli SpA (a) . . .	3,092	135,061	Recordati Industria Chimica e Farmaceutica SpA	10,680	592,350
Buzzi Unicem SpA (e)	3,778	60,648	Reply SpA	1,871	218,167
Buzzi Unicem SpA (b)(e)	8,867	211,560	Saipem SpA (b)	65,470	176,633
Carel Industries SpA (c)	5,036	118,183	Salvatore Ferragamo SpA (a) . .	6,814	132,229
Cerved Group SpA (a)	15,889	144,835	Saras SpA (a)(b)	44,370	32,275
CIR SpA-Compagnie Industriali (a)	81,273	43,754	Sesa SpA (a)	1,926	242,725
Credito Emiliano SpA (a)	7,794	42,055	Snam SpA	219,686	1,236,734
Credito Valtellinese SpA (a) . .	10,643	150,329	Societa Cattolica di Assicurazioni SC (a)(b) . . .	13,369	75,016
Danieli & C Officine Meccaniche SpA	3,347	39,314	Tamburi Investment Partners SpA	9,384	79,110
Davide Campari-Milano NV . . .	60,497	691,357	Technogym SpA (a)(c)	9,301	105,153
De' Longhi SpA	7,007	221,023	Telecom Italia SpA (b)(e)	901,836	416,439
DiaSorin SpA	2,622	545,706	Telecom Italia SpA (e)	844,429	437,871
doValue SpA (a)(c)	6,479	76,499	Terna Rete Elettrica Nazionale SpA	151,749	1,160,453
El.En. SpA (a)	2,722	88,425	Tinexta SpA (a)	5,449	140,010
Enav SpA (c)	23,366	102,865	UniCredit SpA (a)	229,231	2,145,077
Enel SpA	882,971	8,941,052	Unipol Gruppo SpA (a)	44,840	214,518
Eni SpA	274,370	2,869,610	Zignago Vetro SpA	3,618	60,559
ERG SpA	5,487	157,099			
Falck Renewables SpA	16,956	136,720			
					<u>44,911,060</u>

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
JAPAN — 16.2%			Asahi Group Holdings, Ltd.		
77 Bank, Ltd.	4,900	\$ 66,634	(b)	49,800	\$ 2,047,084
ABC-Mart, Inc.	2,900	161,228	Asahi Holdings, Inc.	3,200	113,594
Acom Co., Ltd.	36,100	154,197	Asahi Intecc Co., Ltd.	20,100	732,980
Activia Properties, Inc. REIT.	63	265,742	Asahi Kasei Corp.	138,500	1,414,579
Adastria Co., Ltd.	2,800	56,084	Asics Corp. (b)	15,700	301,090
ADEKA Corp.	7,500	130,830	ASKA Pharmaceutical Co., Ltd.	7,100	109,686
Advan Co., Ltd.	7,300	85,059	ASKUL Corp.	2,400	89,496
Advance Residence Investment Corp. REIT.	128	383,709	Astellas Pharma, Inc.	202,500	3,126,398
Advantest Corp.	21,500	1,609,715	Atom Corp.	8,300	69,940
Aeon Co., Ltd.	71,700	2,350,763	Autobacs Seven Co., Ltd.	6,500	89,840
Aeon Delight Co., Ltd.	2,000	52,032	Avex, Inc.	6,600	73,131
AEON Financial Service Co., Ltd.	10,500	125,701	Awa Bank, Ltd.	2,900	65,671
Aeon Mall Co., Ltd.	8,700	143,420	Axial Retailing, Inc.	2,100	102,107
AEON REIT Investment Corp.	136	173,878	Azbil Corp.	14,200	775,708
AGC, Inc. (b)	21,000	732,239	Bandai Namco Holdings, Inc.	21,900	1,893,355
Ai Holdings Corp.	4,100	82,401	Bank of Iwate, Ltd.	1,300	25,258
AI inside, Inc. (a)	100	71,093	Bank of Kyoto, Ltd. (b)	5,500	286,067
Aica Kogyo Co., Ltd.	4,600	158,836	Bank of Nagoya, Ltd.	3,700	91,456
Aichi Bank, Ltd.	2,200	62,604	Bank of Okinawa, Ltd.	2,300	61,017
Aichi Corp.	11,000	97,700	Bank of the Ryukyus, Ltd.	7,800	57,643
Aida Engineering, Ltd.	8,700	81,401	BASE, Inc. (a)	1,600	151,252
Aiful Corp. (a)	30,500	73,263	BayCurrent Consulting, Inc.	1,500	262,821
Ain Holdings, Inc.	3,000	185,094	Belc Co., Ltd.	1,500	90,658
Air Water, Inc.	20,000	355,271	Bell System24 Holdings, Inc.	3,500	54,816
Aisin Seiki Co., Ltd.	16,600	497,622	Belluna Co., Ltd.	8,800	96,656
Ajinomoto Co., Inc.	49,800	1,127,488	Benefit One, Inc.	7,400	218,606
Akatsuki, Inc.	1,100	44,055	Benesse Holdings, Inc.	6,600	128,682
Alfresa Holdings Corp.	19,200	351,289	BeNEXT Group, Inc. (b)	5,700	70,501
Alpen Co., Ltd.	6,500	148,830	Bengo4.com, Inc. (a)	1,400	138,854
Alps Alpine Co., Ltd.	23,600	310,415	Bic Camera, Inc.	9,400	104,247
Altech Corp.	1,300	26,417	BML, Inc.	3,000	93,128
Amada Co., Ltd.	31,200	342,386	Bridgestone Corp. (b)	58,700	1,923,975
Amano Corp.	4,900	117,131	Broadleaf Co., Ltd. (b)	12,400	81,910
Amuse, Inc.	2,700	67,471	BRONCO BILLY Co., Ltd. (b)	3,200	71,132
ANA Holdings, Inc. (a)	18,700	412,416	Brother Industries, Ltd.	24,900	512,736
Anest Iwata Corp.	7,800	79,930	Bunka Shutter Co., Ltd.	10,500	98,954
AnGes, Inc. (a)(b)	16,700	201,380	Calbee, Inc.	8,900	268,090
Anicom Holdings, Inc.	7,200	75,107	Canon Marketing Japan, Inc. (b)	4,800	109,441
Anritsu Corp.	16,200	361,517	Canon, Inc. (b)	107,900	2,067,182
Aomori Bank, Ltd. (b)	2,800	65,142	Capcom Co., Ltd.	9,600	622,984
Aozora Bank, Ltd. (b)	11,600	213,810	Casio Computer Co., Ltd.	20,100	367,171
Arata Corp.	1,900	90,174	Cawachi, Ltd.	5,300	150,871
Arcland Sakamoto Co., Ltd.	7,200	119,320	Central Glass Co., Ltd.	3,300	71,788
Arcland Service Holdings Co., Ltd. (b)	4,100	85,816	Central Japan Railway Co.	15,700	2,218,635
Arcs Co., Ltd.	3,700	83,106	Central Security Patrols Co., Ltd. (b)	1,400	48,613
Argo Graphics, Inc.	2,900	90,866	Change, Inc. (a)(b)	2,400	81,941
Ariake Japan Co., Ltd.	2,000	143,736	Chiba Bank, Ltd.	52,500	288,828
ARTERIA Networks Corp.	5,200	75,297	Chiyoda Co., Ltd.	5,100	45,198
Aruhi Corp.	3,000	52,564	Chiyoda Corp. (a)(b)	14,600	40,019
As One Corp.	1,300	222,238	Chofu Seisakusho Co., Ltd.	3,100	62,513
Asahi Co., Ltd.	5,300	83,367	Chubu Electric Power Co., Inc.	73,800	888,502

See accompanying notes to financial statements.

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SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chubu Shiryo Co., Ltd.	6,500	\$ 88,014	Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	2,400	\$ 55,999
Chudenko Corp.	3,000	64,071	Daio Paper Corp.	9,400	182,455
Chugai Pharmaceutical Co., Ltd.	74,600	3,976,210	Daiseki Co., Ltd.	2,800	82,038
Chugoku Bank, Ltd.	11,600	92,917	Daishi Hokuetsu Financial Group, Inc.	3,500	75,258
Chugoku Electric Power Co., Inc.	35,700	418,047	Daito Trust Construction Co., Ltd.	7,100	662,928
Chugoku Marine Paints, Ltd.	8,400	84,533	Daiwa House Industry Co., Ltd.	63,400	1,881,521
Chukyo Bank, Ltd.	3,500	66,139	Daiwa House REIT Investment Corp.	206	509,189
CI Takiron Corp.	12,200	81,534	Daiwa Industries, Ltd.	6,600	67,250
Citizen Watch Co., Ltd.	23,300	66,349	Daiwa Office Investment Corp. REIT	32	203,322
CKD Corp.	5,700	121,900	Daiwa Securities Group, Inc.	150,300	684,207
Coca-Cola Bottlers Japan Holdings, Inc. (b)	10,700	166,752	Daiwa Securities Living Investments Corp. REIT	188	174,261
cocokara fine, Inc.	1,500	110,853	Daiwabo Holdings Co., Ltd.	1,700	151,155
COLOPL, Inc. (b)	4,900	48,504	DCM Holdings Co., Ltd.	9,000	102,775
Colowide Co., Ltd. (b)	5,200	82,247	Demae-Can Co., Ltd. (a)(b)	2,700	82,115
Comforia Residential REIT, Inc.	50	143,978	DeNA Co., Ltd.	10,300	183,464
Computer Engineering & Consulting, Ltd.	3,800	55,761	Denka Co., Ltd.	9,200	359,107
COMSYS Holdings Corp.	11,700	363,199	Denso Corp.	47,500	2,822,074
Comture Corp.	1,700	48,096	Dentsu Group, Inc. (b)	23,500	697,637
Concordia Financial Group, Ltd.	106,900	375,851	Denyo Co., Ltd.	4,200	87,462
CONEXIO Corp.	5,500	76,125	Descente, Ltd. (a)(b)	2,700	46,576
COOKPAD, Inc. (a)	26,600	80,126	Dexerials Corp.	9,400	122,820
Cosel Co., Ltd.	7,800	94,964	DIC Corp. (b)	8,100	204,295
Cosmo Energy Holdings Co., Ltd.	4,000	71,171	Digital Arts, Inc.	1,100	101,216
Cosmos Pharmaceutical Corp.	2,000	323,115	Digital Garage, Inc.	3,600	148,366
CRE Logistics REIT, Inc.	40	60,865	Dip Corp.	2,900	77,328
Create Restaurants Holdings, Inc. (a)(b)	9,100	54,647	Disco Corp.	3,100	1,043,392
Create SD Holdings Co., Ltd.	2,400	90,077	DKK Co., Ltd.	2,400	62,229
Credit Saison Co., Ltd.	12,900	148,185	DMG Mori Co., Ltd. (b)	11,600	176,284
Curves Holdings Co., Ltd. (b)	4,300	32,111	Doshisha Co., Ltd.	4,900	92,404
CyberAgent, Inc.	10,800	743,745	Dowa Holdings Co., Ltd.	4,400	159,175
CYBERDYNE, Inc. (a)(b)	11,000	77,350	DTS Corp.	3,400	70,012
Cybozu, Inc. (b)	7,400	184,848	Duskin Co., Ltd.	3,800	105,743
Dai Nippon Printing Co., Ltd. (b)	24,800	445,581	DyDo Group Holdings, Inc.	1,000	51,915
Daibiru Corp.	5,000	63,248	Earth Corp. (b)	1,200	67,645
Daicel Corp.	24,500	178,687	East Japan Railway Co.	32,600	2,173,965
Dai-Dan Co., Ltd.	1,100	31,707	Ebara Corp.	10,300	336,200
Daido Steel Co., Ltd.	4,200	175,127	EDION Corp.	7,600	77,145
Daifuku Co., Ltd.	11,000	1,359,485	eGuarantee, Inc.	5,300	115,451
Daihen Corp.	2,300	111,831	Ehime Bank, Ltd.	6,900	66,430
Daiho Corp.	2,700	95,191	Eiken Chemical Co., Ltd.	3,800	75,636
Daiichi Jitsugyo Co., Ltd.	2,400	95,540	Eisai Co., Ltd.	27,500	1,963,582
Dai-ichi Life Holdings, Inc.	120,800	1,815,890	Eizo Corp.	1,600	56,410
Daiichi Sankyo Co., Ltd.	186,500	6,385,563	Elan Corp.	4,000	58,075
Daiichikoshu Co., Ltd.	3,500	120,853	Elecom Co., Ltd.	1,800	92,925
Daiken Corp.	4,000	67,877	Electric Power Development Co., Ltd.	12,800	176,171
Daikin Industries, Ltd.	27,300	6,060,497	EM Systems Co., Ltd.	15,200	139,420
Daikokutenbussan Co., Ltd.	2,200	146,390	ENEOS HoldingS, Inc.	327,600	1,175,292
			Enigmo, Inc.	2,600	31,277

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
en-japan, Inc.	2,300	\$ 68,836	Futaba Corp.	6,000	\$ 51,838
Enplas Corp. (b)	2,200	83,103	Fuyo General Lease Co., Ltd..	2,900	191,564
eRex Co., Ltd. (b)	3,000	60,381	Gakken Holdings Co., Ltd.	2,400	40,680
ES-Con Japan, Ltd. (b)	8,700	68,761	Genky DrugStores Co., Ltd.	3,300	129,769
ESPEC Corp.	4,100	82,044	Geo Holdings Corp.	5,700	66,747
euglena Co., Ltd. (a)	8,100	60,724	Giken, Ltd. (b).	2,200	90,881
Ezaki Glico Co., Ltd. (b)	3,900	171,306	Global One Real Estate Investment Corp. REIT.	91	92,282
FAN Communications, Inc. (b)	14,400	58,440	Glory, Ltd.	4,000	80,624
Fancl Corp.	9,300	370,667	GLP J-REIT	451	710,277
FANUC Corp.	21,000	5,158,216	GMO GlobalSign Holdings KK (b)	500	42,859
Fast Retailing Co., Ltd.	6,400	5,732,074	GMO internet, Inc.	6,900	197,888
FCC Co., Ltd.	3,600	62,171	GMO Payment Gateway, Inc.	4,400	589,820
Feed One Co., Ltd. (b)	10,340	87,131	GNI Group, Ltd. (a)	3,600	63,042
Ferrotec Holdings Corp.	3,800	64,741	Godo Steel, Ltd.	3,600	67,680
Financial Products Group Co., Ltd.	7,200	35,078	Goldcrest Co., Ltd.	3,600	56,034
Foster Electric Co., Ltd.	3,100	38,223	Goldwin, Inc.	2,000	131,919
FP Corp.	4,400	184,745	Grace Technology, Inc.	1,300	87,133
France Bed Holdings Co., Ltd.	7,600	66,324	Gree, Inc.	15,200	89,070
Freee KK (a)	3,000	293,477	GS Yuasa Corp.	6,000	172,250
Frontier Real Estate Investment Corp. REIT (b)	42	162,313	GungHo Online Entertainment, Inc. (a)(b)	3,200	71,535
Fuji Co., Ltd. (b)	4,000	75,742	Gunma Bank, Ltd.	44,800	137,986
Fuji Corp.	7,600	199,707	Gunze, Ltd.	1,500	48,816
Fuji Electric Co., Ltd.	14,900	536,137	Gurunavi, Inc.	3,800	19,249
Fuji Kyuko Co., Ltd. (b)	2,700	125,919	H.U. Group Holdings, Inc.	4,100	110,358
Fuji Media Holdings, Inc.	5,100	54,337	H2O Retailing Corp.	7,900	53,409
Fuji Oil Holdings, Inc.	9,500	271,166	Hachijuni Bank, Ltd.	28,400	94,350
Fuji Seal International, Inc.	3,900	76,115	Hakuhodo DY Holdings, Inc.	23,800	326,185
Fuji Soft, Inc.	2,700	134,941	Hamakyorex Co., Ltd.	2,200	62,455
Fujicco Co., Ltd.	4,500	87,258	Hamamatsu Photonics KK	15,200	868,613
FUJIFILM Holdings Corp.	39,100	2,059,429	Hankyu Hanshin Holdings, Inc.	24,900	827,226
Fujikura, Ltd. (a)	39,500	181,728	Hankyu Hanshin REIT, Inc.	94	116,174
Fujimi, Inc.	2,900	109,967	Hanwa Co., Ltd.	3,500	93,801
Fujimori Kogyo Co., Ltd.	2,700	124,742	Harmonic Drive Systems, Inc.	3,900	348,278
Fujio Food Group, Inc. (b)	4,800	58,393	Haseko Corp.	27,700	317,392
Fujitec Co., Ltd.	5,700	122,949	Hazama Ando Corp.	19,400	135,290
Fujitsu General, Ltd.	6,400	173,258	HEALIOS KK (a)(b)	3,200	60,966
Fujitsu, Ltd.	21,500	3,103,855	Heiwa Corp.	5,300	73,049
Fujiya Co., Ltd.	3,600	81,941	Heiwa Real Estate Co., Ltd.	2,900	104,770
Fukuda Corp. (b)	1,800	98,155	Heiwa Real Estate REIT, Inc.	115	143,242
Fukui Computer Holdings, Inc.	3,000	116,519	Heiwado Co., Ltd.	3,000	64,361
Fukuoka Financial Group, Inc.	17,600	312,468	Hibiya Engineering, Ltd.	4,100	75,332
Fukuoka REIT Corp.	76	112,625	Hiday Hidaka Corp. (b)	3,500	58,783
Fukushima Galilei Co., Ltd.	2,400	104,257	Hikari Tsushin, Inc.	2,200	515,240
Fukuyama Transporting Co., Ltd.	3,000	126,253	Hino Motors, Ltd.	29,300	249,452
FULLCAST Holdings Co., Ltd. (b)	3,600	55,929	Hioki EE Corp.	2,100	85,021
Funai Soken Holdings, Inc.	3,000	73,253	Hirata Corp.	1,100	82,251
Furukawa Co., Ltd.	5,200	61,698	Hirogin Holdings, Inc.	29,200	164,037
Furukawa Electric Co., Ltd.	6,100	164,368	Hirose Electric Co., Ltd.	3,300	500,218
Fuso Chemical Co., Ltd.	3,100	111,545	HIS Co., Ltd. (a)	3,700	57,268
			Hisamitsu Pharmaceutical Co., Inc.	5,400	320,616
			Hitachi Capital Corp.	5,300	127,873

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hitachi Construction Machinery Co., Ltd.	11,500	\$ 326,360	Invincible Investment Corp. REIT	527	\$ 169,210
Hitachi Metals, Ltd.	22,200	336,725	IR Japan Holdings, Ltd.	1,100	175,582
Hitachi Transport System, Ltd.	4,800	142,728	Iriso Electronics Co., Ltd.	1,500	64,797
Hitachi Zosen Corp.	16,500	91,094	Iseki & Co., Ltd. (a)(b)	5,100	68,316
Hitachi, Ltd.	106,100	4,177,408	Isetan Mitsukoshi Holdings, Ltd.	36,600	216,243
Hochiki Corp.	5,300	65,451	Isuzu Motors, Ltd.	56,300	534,399
Hodogaya Chemical Co., Ltd.	2,200	108,247	Ito En, Ltd.	5,500	347,862
Hogy Medical Co., Ltd.	2,100	68,241	Itochu Advance Logistics Investment Corp. REIT.	64	82,383
Hokkaido Electric Power Co., Inc.	31,100	112,959	ITOCHU Corp.	147,600	4,237,362
Hokkoku Bank, Ltd.	1,900	48,197	Itochu Enex Co., Ltd.	5,600	55,054
Hokuetsu Corp.	13,800	54,802	Itochu Techno-Solutions Corp.	9,500	339,072
Hokuhoku Financial Group, Inc.	15,100	143,183	Itoham Yonekyu Holdings, Inc.	15,500	101,036
Hokuriku Electric Power Co.	11,800	76,804	Itokuro, Inc. (a)	4,800	59,788
Hokuto Corp.	6,300	127,349	Iwatani Corp.	3,800	234,084
Honda Motor Co., Ltd.	180,500	5,030,643	Iyo Bank, Ltd.	28,400	177,973
Horiba, Ltd.	3,300	193,375	Izumi Co., Ltd.	3,200	115,763
Hoshino Resorts REIT, Inc. (b)	28	136,413	J Front Retailing Co., Ltd.	21,300	168,139
Hoshizaki Corp. (b)	5,600	513,652	JAC Recruitment Co., Ltd. (b)	3,700	67,804
Hosiden Corp.	7,100	68,287	Jaccs Co., Ltd.	3,300	58,428
Hosokawa Micron Corp.	2,600	160,163	JAFCO Group Co., Ltd.	3,600	179,573
House Foods Group, Inc.	6,600	250,588	Japan Airlines Co., Ltd. (a)	15,200	293,709
Hoya Corp.	41,600	5,749,741	Japan Airport Terminal Co., Ltd.	5,200	314,785
Hulic Co., Ltd.	32,400	355,554	Japan Aviation Electronics Industry, Ltd.	5,700	87,174
Hulic Reit, Inc.	121	180,366	Japan Best Rescue System Co., Ltd.	2,200	19,178
Hyakugo Bank, Ltd.	22,900	66,097	Japan Elevator Service Holdings Co., Ltd.	5,600	142,326
Hyakujushi Bank, Ltd.	4,200	60,450	Japan Excellent, Inc. REIT (b)	102	126,358
Ibiden Co., Ltd.	12,100	564,303	Japan Exchange Group, Inc.	54,400	1,389,968
IBJ Leasing Co., Ltd.	2,800	84,207	Japan Hotel REIT Investment Corp.	485	248,971
Ichibanya Co., Ltd.	1,500	74,822	Japan Lifeline Co., Ltd.	4,500	70,914
Ichigo Office REIT Investment Corp.	122	87,915	Japan Logistics Fund, Inc. REIT	78	230,045
Ichigo, Inc.	17,400	52,245	Japan Material Co., Ltd.	5,700	78,065
Icom, Inc. (b)	3,400	89,639	Japan Petroleum Exploration Co., Ltd.	2,300	41,792
Idec Corp.	3,800	67,023	Japan Post Bank Co., Ltd.	41,400	339,637
Idemitsu Kosan Co., Ltd.	20,677	454,616	Japan Post Holdings Co., Ltd.	172,000	1,337,417
IHI Corp.	14,400	285,503	Japan Post Insurance Co., Ltd.	23,000	470,493
Iida Group Holdings Co., Ltd.	16,000	322,960	Japan Prime Realty Investment Corp. REIT (b)	87	288,188
Inaba Denki Sangyo Co., Ltd.	5,300	129,670	Japan Pulp & Paper Co., Ltd.	2,000	70,318
Inabata & Co., Ltd.	5,700	79,611	Japan Real Estate Investment Corp. REIT	143	825,493
Inageya Co., Ltd.	2,600	45,883	Japan Retail Fund Investment Corp. REIT	267	485,149
Industrial & Infrastructure Fund Investment Corp. REIT	200	369,025	Japan Steel Works, Ltd.	6,400	190,615
Ines Corp.	6,800	91,944			
Infocom Corp.	2,800	91,937			
Infomart Corp.	20,800	198,239			
Information Services International-Dentsu, Ltd.	2,000	60,536			
Inpex Corp.	118,100	635,998			
Insource Co., Ltd.	3,200	52,783			
Internet Initiative Japan, Inc.	6,000	118,088			
Invesco Office J-Reit, Inc.	835	122,203			

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Japan Tobacco, Inc. (b)	131,500	\$ 2,677,253	Kenedix Office Investment Corp. REIT	44	\$ 298,320
Japan Wool Textile Co., Ltd.	5,100	49,298	Kenedix Residential Next Investment Corp. REIT	73	133,987
JCR Pharmaceuticals Co., Ltd.	6,200	146,345	Kenedix Retail REIT Corp.	49	119,362
JCU Corp.	3,500	134,752	Kenedix, Inc. (b)	23,800	172,429
Jeol, Ltd.	3,000	141,363	Kewpie Corp.	12,200	268,236
JFE Holdings, Inc. (a)	50,200	480,387	Key Coffee, Inc.	8,000	166,129
JGC Holdings Corp.	20,200	188,608	Keyence Corp.	20,100	11,291,588
JINS Holdings, Inc.	1,200	78,803	KH Neochem Co., Ltd.	3,300	87,290
JM Holdings Co., Ltd.	4,100	91,217	Kikkoman Corp.	15,900	1,104,199
JMDC, Inc. (a)	1,600	90,503	Kinden Corp.	11,400	185,390
J-Oil Mills, Inc.	1,800	61,630	Kintetsu Group Holdings Co., Ltd.	18,600	814,296
Joshin Denki Co., Ltd.	3,500	92,310	Kintetsu World Express, Inc.	3,700	87,729
Joyful Honda Co., Ltd. (b)	6,400	91,743	Kirin Holdings Co., Ltd.	90,100	2,124,107
JSR Corp.	21,100	587,354	Kisoji Co., Ltd.	6,300	146,509
JTEKT Corp.	23,200	179,991	Kissei Pharmaceutical Co., Ltd.	3,200	69,334
JTOWER, Inc. (a)	900	93,273	Kiyo Bank, Ltd.	5,000	71,432
Juroku Bank, Ltd.	3,000	54,540	Kobayashi Pharmaceutical Co., Ltd.	5,300	647,324
Justsystems Corp. (b)	4,000	277,786	Kobe Bussan Co., Ltd. (b)	12,600	388,087
Kadokawa Dwango	4,800	174,110	Kobe Steel, Ltd. (a)	35,800	191,058
Kagome Co., Ltd. (b)	8,700	306,727	Koei Tecmo Holdings Co., Ltd.	4,300	262,386
Kajima Corp.	45,900	614,401	Kohnan Shoji Co., Ltd.	3,300	102,760
Kakaku.com, Inc.	14,400	394,712	Koito Manufacturing Co., Ltd.	10,800	734,331
Kaken Pharmaceutical Co., Ltd.	3,100	119,652	Kokuyo Co., Ltd. (b)	8,000	108,247
Kamakura Shinsho, Ltd. (b)	2,000	22,142	Komatsu, Ltd.	95,900	2,617,059
Kameda Seika Co., Ltd.	1,600	75,084	KOMEDA Holdings Co., Ltd.	4,200	75,868
Kamigumi Co., Ltd.	10,700	195,148	Komeri Co., Ltd.	5,500	155,339
Kanamoto Co., Ltd.	3,000	64,391	Konami Holdings Corp.	9,500	533,682
Kandenko Co., Ltd.	8,400	71,027	Konica Minolta, Inc.	49,200	187,755
Kaneka Corp.	5,200	181,820	Konishi Co., Ltd.	5,200	84,262
Kanematsu Corp.	6,200	77,226	Konoike Transport Co., Ltd.	4,700	46,524
Kanematsu Electronics, Ltd.	1,000	40,196	Kose Corp.	3,600	613,686
Kansai Electric Power Co., Inc.	81,000	763,908	Koshidaka Holdings Co., Ltd. (b)	4,300	18,492
Kansai Mirai Financial Group, Inc.	8,100	39,149	Kotobuki Spirits Co., Ltd. (b)	1,400	72,681
Kansai Paint Co., Ltd.	18,100	556,613	K's Holdings Corp.	17,300	240,620
Kanto Denka Kogyo Co., Ltd.	9,100	69,807	Kubota Corp.	113,600	2,476,765
Kao Corp.	53,500	4,129,934	Kumagai Gumi Co., Ltd.	3,200	80,523
Kappa Create Co., Ltd. (a)(b)	7,600	106,368	Kumiai Chemical Industry Co., Ltd.	7,900	71,084
Katakura Industries Co., Ltd.	5,600	72,139	Kura Sushi, Inc.	1,100	66,696
Katitas Co., Ltd.	5,500	177,127	Kurabo Industries, Ltd.	1,400	24,638
Kato Sangyo Co., Ltd.	2,100	71,088	Kuraray Co., Ltd. (b)	39,900	423,946
Kawasaki Heavy Industries, Ltd. (a)	15,500	348,898	Kureha Corp.	1,200	84,498
Kawasaki Kisen Kaisha, Ltd. (a)(b)	6,700	137,057	Kurita Water Industries, Ltd.	10,800	412,669
KDDI Corp.	178,700	5,306,738	Kusuri no Aoki Holdings Co., Ltd.	1,400	121,904
Keihan Holdings Co., Ltd.	10,000	478,958	KYB Corp. (a)	1,600	36,651
Keihanshin Building Co., Ltd. (b)	6,200	111,756	Kyocera Corp.	35,200	2,156,765
Keikyu Corp.	24,800	424,923	Kyokuto Kaihatsu Kogyo Co., Ltd.	5,800	78,760
Keio Corp.	11,800	914,330	KYORIN Holdings, Inc.	6,100	114,680
Keisei Electric Railway Co., Ltd.	15,800	534,089			
Keiyo Co., Ltd.	15,400	109,334			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kyoritsu Maintenance Co., Ltd.	3,100	\$ 115,299	McDonald's Holdings Co. Japan, Ltd. (b).	7,300	\$ 353,528
Kyowa Exeo Corp.	10,400	293,128	MCJ Co., Ltd.	5,700	61,171
Kyowa Kirin Co., Ltd.	29,100	793,137	MCUBS MidCity Investment Corp. REIT	131	119,143
Kyudenko Corp.	3,500	112,887	Mebuki Financial Group, Inc.	86,200	169,486
Kyushu Electric Power Co., Inc.	40,500	348,336	Media Do Co., Ltd.	800	57,417
Kyushu Financial Group, Inc.	37,800	154,869	Medical Data Vision Co., Ltd.	10,000	274,686
Kyushu Railway Co.	16,100	346,966	Medipal Holdings Corp.	18,600	349,138
LaSalle Logiport REIT	226	364,244	Medley, Inc. (a)(b).	4,300	189,084
Lasertec Corp.	8,200	961,809	MedPeer, Inc. (a)	1,400	110,649
Lawson, Inc.	5,400	251,315	Megachips Corp.	1,800	49,077
LEC, Inc.	7,500	94,145	Megmilk Snow Brand Co., Ltd.	3,800	81,230
Leopalace21 Corp. (a)(b).	27,000	31,905	Meidensha Corp.	4,000	89,961
Life Corp.	1,600	55,247	MEIJI Holdings Co., Ltd.	12,400	871,945
Lifenet Insurance Co. (a)	3,600	56,243	Meitec Corp.	2,300	119,405
LIFULL Co., Ltd.	11,100	39,672	Menicon Co., Ltd.	3,000	181,607
Lintec Corp.	3,800	83,843	Mercari, Inc. (a)	8,900	394,377
Lion Corp. (b)	22,900	554,063	METAWATER Co., Ltd.	4,200	94,459
Lixil Corp.	29,600	640,480	Micronics Japan Co., Ltd. (b)	8,600	108,120
M&A Capital Partners Co., Ltd. (a).	1,300	74,541	Mie Kotsu Group Holdings, Inc.	19,400	93,012
M3, Inc.	48,300	4,557,963	Milbon Co., Ltd.	3,900	248,177
Mabuchi Motor Co., Ltd.	4,900	213,332	Mimasu Semiconductor Industry Co., Ltd.	4,300	107,536
Macnica Fuji Electronics Holdings, Inc.	5,800	113,759	MINEBEA MITSUMI, Inc.	39,400	781,551
Maeda Corp.	19,500	173,195	Ministop Co., Ltd.	11,400	155,467
Maeda Kosen Co., Ltd. (b)	1,800	47,247	Mirai Corp. REIT	175	65,173
Maeda Road Construction Co., Ltd.	3,500	58,647	Mirait Holdings Corp.	6,900	118,158
Makino Milling Machine Co., Ltd.	2,000	72,158	Miroku Jyoho Service Co., Ltd. (b)	2,500	50,705
Makita Corp.	24,900	1,246,869	MISUMI Group, Inc.	32,800	1,075,384
Mandom Corp.	3,500	57,562	Mitsubishi Chemical Holdings Corp.	139,300	842,182
Mani, Inc.	7,200	195,822	Mitsubishi Corp.	146,500	3,605,564
Mars Group Holdings Corp.	3,900	58,701	Mitsubishi Electric Corp.	199,300	3,005,570
Marubeni Corp.	179,300	1,191,513	Mitsubishi Estate Co., Ltd.	129,600	2,079,977
Marudai Food Co., Ltd. (b)	4,400	72,108	Mitsubishi Estate Logistics REIT Investment Corp.	37	154,099
Maruha Nichiro Corp.	6,800	146,215	Mitsubishi Gas Chemical Co., Inc.	16,900	387,778
Marui Group Co., Ltd.	19,800	347,500	Mitsubishi Heavy Industries, Ltd.	34,800	1,063,769
Maruichi Steel Tube, Ltd.	5,100	112,823	Mitsubishi Logistics Corp.	6,900	206,509
Maruwa Co., Ltd.	1,000	112,257	Mitsubishi Materials Corp.	11,800	248,012
Maruwa Unyu Kikan Co., Ltd. (b)	5,400	115,118	Mitsubishi Motors Corp. (a)	64,600	135,776
Maruzen Showa Unyu Co., Ltd.	2,600	87,636	Mitsubishi Pencil Co., Ltd. (b)	5,800	77,300
Marvelous, Inc.	9,200	78,861	Mitsubishi Shokuhin Co., Ltd.	1,300	36,037
Matsui Securities Co., Ltd.	13,000	101,990	Mitsubishi UFJ Financial Group, Inc.	1,352,900	5,976,635
Matsumotokiyoshi Holdings Co., Ltd.	8,200	349,460	Mitsubishi UFJ Lease & Finance Co., Ltd.	40,900	196,092
Matsuya Co., Ltd. (b)	8,800	63,755	Mitsuboshi Belting, Ltd.	4,200	69,115
Matsuyafoods Holdings Co., Ltd. (b)	2,200	71,810	Mitsui & Co., Ltd.	178,800	3,272,242
Max Co., Ltd.	4,200	58,538	Mitsui Chemicals, Inc.	21,400	627,004
Maxell Holdings, Ltd. (a)	4,900	61,033	Mitsui Fudosan Co., Ltd.	99,300	2,076,024
Mazda Motor Corp.	60,700	406,842			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mitsui Fudosan Logistics Park, Inc. REIT	59	\$ 298,872	NHK Spring Co., Ltd.	28,100	\$ 192,695
Mitsui High-Tec, Inc.	2,100	78,817	Nichias Corp.	6,300	149,621
Mitsui Mining & Smelting Co., Ltd.	6,000	219,962	Nichiban Co., Ltd.	4,600	73,559
Mitsui OSK Lines, Ltd.	10,800	329,507	Nichicon Corp.	5,100	64,463
Mitsui-Soko Holdings Co., Ltd.	2,000	44,593	Nichiden Corp. (b)	3,800	82,371
Mitsuuroko Group Holdings Co., Ltd.	3,800	49,062	Nichiha Corp.	2,600	81,844
Miura Co., Ltd.	9,100	507,686	Nichi-iko Pharmaceutical Co., Ltd.	6,000	56,603
Mixi, Inc.	3,900	96,740	Nichirei Corp.	11,400	320,099
Miyazaki Bank, Ltd.	3,100	66,177	Nidec Corp.	49,000	6,160,298
Mizuho Financial Group, Inc.	264,320	3,347,362	Nifco, Inc.	9,900	387,869
Mizuno Corp.	3,400	66,192	Nihon Chouzai Co., Ltd. (b)	4,000	57,804
Mochida Pharmaceutical Co., Ltd.	3,500	133,057	Nihon Kohden Corp.	8,800	327,299
Monex Group, Inc.	16,800	62,810	Nihon M&A Center, Inc.	17,300	1,156,182
Money Forward, Inc. (a)	4,400	209,463	Nihon Nohyaku Co., Ltd.	15,600	76,153
Monogatari Corp.	700	85,157	Nihon Parkerizing Co., Ltd.	12,300	127,354
MonotaRO Co., Ltd.	12,900	655,964	Nihon Trim Co., Ltd.	1,800	72,614
Mori Hills REIT Investment Corp.	153	210,876	Nihon Unisys, Ltd.	6,600	258,259
Mori Trust Hotel Reit, Inc.	98	109,253	Nikkiso Co., Ltd. (b)	4,200	40,843
Mori Trust Sogo Reit, Inc.	90	115,938	Nikkon Holdings Co., Ltd.	4,900	98,100
Morinaga & Co., Ltd.	3,400	127,774	Nikon Corp.	33,200	209,339
Morinaga Milk Industry Co., Ltd.	3,200	157,451	Nintendo Co., Ltd.	12,300	7,842,598
Morita Holdings Corp.	4,400	74,750	Nippon Corp.	3,900	60,854
MOS Food Services, Inc.	3,100	87,585	Nippo Corp.	4,300	117,657
MS&AD Insurance Group Holdings, Inc.	47,600	1,448,124	Nippon Accommodations Fund, Inc. REIT	39	219,090
MTI, Ltd.	10,500	83,597	Nippon Building Fund, Inc. REIT	159	920,936
Murata Manufacturing Co., Ltd.	63,600	5,741,217	Nippon Ceramic Co., Ltd.	2,800	78,675
Musashi Seimitsu Industry Co., Ltd.	4,900	77,644	Nippon Densetsu Kogyo Co., Ltd.	3,100	64,045
Musashino Bank, Ltd.	2,300	33,304	Nippon Electric Glass Co., Ltd. (b)	7,500	163,882
Nabtesco Corp. (b)	11,600	507,841	Nippon Express Co., Ltd.	8,000	536,975
Nachi-Fujikoshi Corp.	1,200	49,746	Nippon Gas Co., Ltd.	3,800	203,535
Nagaiben Co., Ltd.	3,300	94,322	Nippon Kanzai Co., Ltd.	4,000	80,314
Nagase & Co., Ltd.	8,100	118,152	Nippon Kayaku Co., Ltd.	13,800	127,781
Nagoya Railroad Co., Ltd.	23,000	606,383	Nippon Koei Co., Ltd.	2,400	65,925
Nakanishi, Inc.	7,600	166,730	Nippon Light Metal Holdings Co., Ltd.	14,500	268,526
Nankai Electric Railway Co., Ltd.	10,900	276,393	Nippon Paint Holdings Co., Ltd.	16,000	1,755,824
Nanto Bank, Ltd.	3,100	52,305	Nippon Paper Industries Co., Ltd.	10,500	121,430
NEC Capital Solutions, Ltd.	3,800	69,563	Nippon Parking Development Co., Ltd.	44,800	66,824
NEC Corp.	28,000	1,502,446	Nippon Prologis REIT, Inc.	222	692,372
NEC Networks & System Integration Corp.	6,000	103,676	NIPPON REIT Investment Corp. (b)	38	136,365
NET One Systems Co., Ltd.	8,300	292,624	Nippon Road Co., Ltd.	1,200	89,496
Nexon Co., Ltd.	54,600	1,681,709	Nippon Sanso Holdings Corp.	15,500	287,646
Nextage Co., Ltd.	6,800	87,071	Nippon Seiki Co., Ltd.	4,600	51,995
NGK Insulators, Ltd.	27,500	424,040	Nippon Sharyo, Ltd. (a)	2,900	67,862
NGK Spark Plug Co., Ltd.	14,900	254,431	Nippon Shinyaku Co., Ltd. (b)	4,400	288,518
NH Foods, Ltd.	9,500	417,744	Nippon Shokubai Co., Ltd.	3,200	179,147
			Nippon Signal Co., Ltd.	6,300	57,420
			Nippon Soda Co., Ltd.	2,900	86,091

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Nippon Steel Corp. (a)	86,200	\$ 1,108,757	OBIC Business Consultants		
Nippon Steel Trading Corp.	1,600	57,882	Co., Ltd.	2,000	\$ 138,118
Nippon Suisan Kaisha, Ltd.	35,600	146,889	Obic Co., Ltd.	7,500	1,505,884
Nippon Telegraph & Telephone Corp.	141,100	3,615,478	Odakyu Electric Railway Co., Ltd.	32,300	1,013,628
Nippon Television Holdings, Inc.	5,700	62,054	Ogaki Kyoritsu Bank, Ltd.	3,000	60,904
Nippon Yusen KK	17,500	407,138	Ohsho Food Service Corp.	1,200	67,296
Nipro Corp.	16,000	188,135	Oiles Corp.	4,900	76,980
Nishimatsu Construction Co., Ltd.	4,300	88,045	Oisix ra daichi, Inc. (a)	2,400	72,643
Nishimatsuya Chain Co., Ltd. (b)	9,000	129,101	Oita Bank, Ltd.	2,700	53,218
Nishi-Nippon Financial Holdings, Inc.	11,300	72,126	Oji Holdings Corp.	89,200	507,147
Nishi-Nippon Railroad Co., Ltd.	7,200	212,349	Okabe Co., Ltd. (b)	8,900	66,721
Nishio Rent All Co., Ltd.	2,900	60,671	Okamoto Industries, Inc.	1,900	72,783
Nissan Chemical Corp.	14,100	882,232	Okamura Corp.	6,100	54,533
Nissan Motor Co., Ltd. (a)	250,600	1,359,252	Okasan Securities Group, Inc.	15,600	56,661
Nissan Shatai Co., Ltd.	6,700	55,549	Oki Electric Industry Co., Ltd.	5,300	46,765
Nissei ASB Machine Co., Ltd.	1,400	79,868	Okinawa Electric Power Co., Inc.	4,935	66,249
Nissha Co., Ltd. (b)	4,100	59,488	OKUMA Corp.	2,300	128,539
Nisshin Oillio Group, Ltd.	2,200	64,671	Okumura Corp.	2,700	66,712
Nisshin Seifun Group, Inc.	20,600	327,421	Okuwa Co., Ltd.	6,200	78,067
Nisshinbo Holdings, Inc. (b)	12,900	93,959	Olympus Corp.	126,800	2,771,313
Nissin Electric Co., Ltd.	5,200	61,496	Omron Corp.	20,000	1,782,169
Nissin Foods Holdings Co., Ltd.	7,500	642,162	One REIT, Inc.	31	78,697
Nitori Holdings Co., Ltd.	8,600	1,800,881	Ono Pharmaceutical Co., Ltd.	40,700	1,225,198
Nitta Corp.	1,700	36,718	Open House Co., Ltd.	6,200	227,595
Nitto Boseki Co., Ltd.	2,300	101,361	Optex Group Co., Ltd.	4,700	85,856
Nitto Denko Corp.	17,000	1,519,783	Optim Corp. (a)	1,800	48,955
Nitto Kogyo Corp.	3,700	73,215	Optorun Co., Ltd. (b)	2,400	49,025
Nittoku Co., Ltd.	2,600	104,635	Oracle Corp.	4,100	534,118
Noevir Holdings Co., Ltd.	1,400	61,969	Organo Corp.	1,500	89,060
NOF Corp.	7,300	369,790	Orient Corp.	55,000	61,795
Nohmi Bosai, Ltd.	1,800	39,227	Oriental Land Co., Ltd.	22,200	3,663,984
Nojima Corp.	5,400	147,965	ORIX Corp.	142,900	2,193,085
NOK Corp.	14,600	156,825	Orix JREIT, Inc.	270	445,881
Nomura Co., Ltd.	5,300	43,737	Osaka Gas Co., Ltd.	41,100	840,750
Nomura Holdings, Inc.	352,200	1,859,160	Osaka Soda Co., Ltd.	2,700	71,184
Nomura Real Estate Holdings, Inc.	11,300	249,871	OSG Corp.	6,600	125,997
Nomura Real Estate Master Fund, Inc. REIT.	517	739,108	Otsuka Corp.	10,700	564,822
Nomura Research Institute, Ltd.	34,800	1,245,445	Otsuka Holdings Co., Ltd.	42,800	1,831,473
Noritz Corp.	6,800	106,105	Outsourcing, Inc.	12,200	163,187
North Pacific Bank, Ltd.	27,700	58,488	Oyo Corp.	6,900	81,868
NS Solutions Corp.	3,800	111,889	Pacific Industrial Co., Ltd.	3,700	38,489
NSD Co., Ltd.	9,100	196,023	Pack Corp.	2,300	62,977
NSK, Ltd.	38,700	335,854	PAL GROUP Holdings Co., Ltd.	4,400	52,035
NTN Corp. (a)	36,100	92,658	PALTAC Corp.	2,900	157,577
NTT Data Corp.	73,300	1,001,756	Pan Pacific International Holdings Corp.	44,800	1,036,199
Obayashi Corp.	66,300	571,524	Panasonic Corp.	239,800	2,765,092
			Paramount Bed Holdings Co., Ltd.	1,800	82,028
			Park24 Co., Ltd. (a)	10,500	182,144
			Pasona Group, Inc.	4,800	96,330
			Penta-Ocean Construction Co., Ltd.	27,600	237,118

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PeptiDream, Inc. (a)	12,400	\$ 629,338	Sakai Chemical Industry Co., Ltd.	3,000	\$ 57,213
Persol Holdings Co., Ltd.	21,200	382,132	Sakai Moving Service Co., Ltd.	1,200	60,671
Pharma Foods International Co., Ltd. (b)	2,400	47,235	Sakata INX Corp. (b)	6,900	77,391
Pigeon Corp. (b)	12,300	506,916	Sakata Seed Corp.	2,600	90,029
Pilot Corp. (b)	2,400	67,319	SAMTY Co., Ltd.	4,100	71,282
Piolax, Inc.	2,400	36,821	Samty Residential Investment Corp. REIT	80	84,304
PKSHA Technology, Inc. (a)(b)	1,700	42,234	San ju San Financial Group, Inc.	5,200	63,461
Plenus Co., Ltd.	4,100	69,296	San-A Co., Ltd.	1,500	63,417
Pola Orbis Holdings, Inc. (b)	9,700	196,734	San-Ai Oil Co., Ltd.	7,300	78,978
Premier Investment Corp. REIT	142	175,360	SanBio Co., Ltd. (a)(b)	2,600	33,669
Pressance Corp. (b)	4,300	73,968	Sangetsu Corp.	5,700	85,628
Prestige International, Inc.	8,800	77,734	San-In Godo Bank, Ltd.	12,800	60,997
Prima Meat Packers, Ltd.	3,400	107,686	Sanken Electric Co., Ltd.	3,300	143,034
Proto Corp.	3,000	30,248	Sanki Engineering Co., Ltd.	7,100	83,416
Raito Kogyo Co., Ltd.	9,300	163,400	Sankyo Co., Ltd.	3,800	102,688
Raiznext Corp.	6,900	81,935	Sankyu, Inc.	4,900	184,856
Raksul, Inc. (a)	2,100	90,411	Sanrio Co., Ltd. (b)	4,400	60,090
Rakus Co., Ltd.	9,600	222,415	Sansan, Inc. (a)	1,400	92,208
Rakuten, Inc. (a)(b)	95,700	921,360	Sanshin Electronics Co., Ltd. (b)	5,100	102,153
Raysum Co., Ltd.	6,800	62,240	Santen Pharmaceutical Co., Ltd.	42,200	684,634
Recruit Holdings Co., Ltd.	150,200	6,286,156	Sanwa Holdings Corp.	17,000	197,918
Relia, Inc.	5,700	70,612	Sanyo Chemical Industries, Ltd.	1,300	69,379
Relo Group, Inc.	10,800	261,305	Sanyo Denki Co., Ltd.	1,500	80,633
Renasas Electronics Corp. (a)	81,800	854,881	Sapporo Holdings, Ltd. (b)	6,900	133,061
Rengo Co., Ltd.	21,800	182,432	Sato Holdings Corp.	2,600	56,032
RENOVA, Inc. (a)	3,700	141,915	Sawai Pharmaceutical Co., Ltd.	4,200	190,382
Resona Holdings, Inc.	219,900	767,611	SBI Holdings, Inc.	28,500	675,476
Resorttrust, Inc.	7,400	105,648	SBS Holdings, Inc.	4,500	113,846
Restar Holdings Corp.	4,300	92,501	SCREEN Holdings Co., Ltd. (b)	3,900	287,084
Retail Partners Co., Ltd.	8,600	121,530	SCSK Corp.	5,300	302,872
Ricoh Co., Ltd.	71,600	469,497	Secom Co., Ltd.	23,000	2,120,112
Ricoh Leasing Co., Ltd.	1,200	35,682	Sega Sammy Holdings, Inc.	18,200	286,807
Riken Keiki Co., Ltd.	3,700	110,020	Seibu Holdings, Inc.	22,700	222,284
Riken Vitamin Co., Ltd.	4,400	58,002	Seiko Epson Corp.	29,000	430,035
Ringer Hut Co., Ltd.	4,000	87,249	Seino Holdings Co., Ltd.	12,900	181,796
Rinnai Corp.	4,200	487,346	Seiren Co., Ltd. (b)	6,100	92,228
Riso Kagaku Corp.	1,800	24,286	Sekisui Chemical Co., Ltd.	39,200	741,894
Riso Kyoiku Co., Ltd.	12,100	35,745	Sekisui House Reit, Inc.	478	347,232
Rock Field Co., Ltd. (b)	6,900	104,792	Sekisui House, Ltd.	67,300	1,368,880
Rohm Co., Ltd.	10,000	967,601	Sekisui Jushi Corp.	3,600	76,013
Rohto Pharmaceutical Co., Ltd.	9,600	284,062	Senko Group Holdings Co., Ltd.	8,900	86,720
Rorze Corp.	1,000	64,604	Senshu Ikeda Holdings, Inc.	18,200	26,089
Round One Corp.	4,900	43,995	Seria Co., Ltd.	4,900	179,873
Royal Holdings Co., Ltd. (a)(b)	2,800	49,901	Seven & i Holdings Co., Ltd.	82,000	2,906,078
Ryohin Keikaku Co., Ltd.	31,200	636,118	Seven Bank, Ltd.	72,000	152,027
Ryosan Co., Ltd.	2,800	50,606	SG Holdings Co., Ltd.	34,600	942,372
Ryoyo Electro Corp. (b)	4,900	150,923	Sharp Corp. (b)	22,200	336,295
S Foods, Inc.	1,500	48,889			
Saibu Gas Co., Ltd.	2,400	72,294			
Saizeriya Co., Ltd.	2,700	49,897			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shibaura Machine Co., Ltd.	1,700	\$ 38,810	Star Asia Investment Corp.		
Shibuya Corp.	1,200	41,145	REIT	164	\$ 80,058
SHIFT, Inc. (a)	1,300	180,183	Star Micronics Co., Ltd. (b)	4,800	76,897
Shiga Bank, Ltd.	4,200	85,835	Starts Corp., Inc.	2,800	77,726
Shikoku Bank, Ltd.	8,000	52,690	Starts Proceed Investment		
Shikoku Chemicals Corp.	6,600	76,711	Corp. REIT	62	120,943
Shikoku Electric Power Co.,			Starzen Co., Ltd.	1,700	69,732
Inc.	16,700	108,697	Stella Chemifa Corp.	2,900	93,113
Shima Seiki Manufacturing,			Strike Co., Ltd.	1,300	64,468
Ltd.	2,400	40,610	Studio Alice Co., Ltd.	4,800	89,635
Shimadzu Corp.	24,100	936,036	Subaru Corp.	65,700	1,312,473
Shimamura Co., Ltd.	2,300	241,484	Sugi Holdings Co., Ltd.	3,500	233,910
Shimano, Inc.	8,100	1,889,568	SUMCO Corp.	28,000	613,725
Shimizu Corp.	59,500	432,224	Sumitomo Bakelite Co., Ltd.	3,700	127,222
Shin-Etsu Chemical Co., Ltd.	38,800	6,779,524	Sumitomo Chemical Co., Ltd.	163,600	657,601
Shin-Etsu Polymer Co., Ltd.	10,100	92,249	Sumitomo Corp.	133,300	1,763,002
Shinko Electric Industries Co.,			Sumitomo Dainippon Pharma		
Ltd.	6,100	139,435	Co., Ltd.	24,100	355,507
Shinsei Bank, Ltd. (b)	14,900	183,427	Sumitomo Electric Industries,		
Shionogi & Co., Ltd.	28,300	1,544,583	Ltd.	83,900	1,110,459
Ship Healthcare Holdings,			Sumitomo Forestry Co., Ltd.	14,000	292,082
Inc.	3,700	205,705	Sumitomo Heavy Industries,		
Shiseido Co., Ltd.	43,400	2,999,684	Ltd.	11,900	293,451
Shizuoka Bank, Ltd.	39,800	291,431	Sumitomo Metal Mining Co.,		
Shizuoka Gas Co., Ltd.	8,100	81,122	Ltd.	25,300	1,122,076
SHO-BOND Holdings Co.,			Sumitomo Mitsui Construction		
Ltd.	4,400	213,512	Co., Ltd.	14,000	58,037
Shochiku Co., Ltd.	900	123,260	Sumitomo Mitsui Financial		
Shoei Co., Ltd.	3,200	128,471	Group, Inc.	144,700	4,468,048
Shoei Foods Corp. (b)	2,300	79,975	Sumitomo Mitsui Trust		
Showa Denko KK (b)	14,600	310,680	Holdings, Inc.	37,600	1,157,007
Showa Sangyo Co., Ltd.	2,400	70,783	Sumitomo Osaka Cement		
Sinko Industries, Ltd.	3,500	60,139	Co., Ltd.	2,900	84,687
Sintokogio, Ltd.	7,900	58,918	Sumitomo Realty &		
SKY Perfect JSAT Holdings,			Development Co., Ltd.	33,600	1,035,223
Inc.	14,300	70,361	Sumitomo Rubber Industries,		
Skylark Holdings Co., Ltd.			Ltd. (b)	21,500	184,711
(a)(b)	21,100	326,376	Sumitomo Seika Chemicals		
SMC Corp.	6,400	3,902,174	Co., Ltd.	2,400	95,423
SMS Co., Ltd.	7,400	283,113	Sumitomo Warehouse Co.,		
Sodick Co., Ltd.	9,700	82,771	Ltd.	5,100	65,204
Softbank Corp.	318,700	3,991,274	Sun Frontier Fudousan Co.,		
SoftBank Group Corp.	172,900	13,494,389	Ltd.	5,800	50,110
Sohgo Security Services Co.,			Sundrug Co., Ltd.	7,400	295,298
Ltd.	8,000	414,548	Suntory Beverage & Food,		
Sojitz Corp.	127,800	284,701	Ltd.	14,400	509,080
Solasto Corp.	6,300	97,510	Suruga Bank, Ltd. (b)	13,500	44,196
Sompo Holdings, Inc.	35,900	1,451,021	Sushiro Global Holdings, Ltd.	10,700	409,366
Sony Corp.	139,200	13,866,744	Suzuken Co., Ltd.	8,200	296,247
Sosei Group Corp. (a)	6,100	106,349	Suzuki Motor Corp.	40,400	1,871,207
SOSiLA Logistics REIT, Inc.	112	136,793	Systemex Corp.	18,500	2,221,899
Sotetsu Holdings, Inc.	6,500	155,756	Systema Corp.	7,300	152,936
S-Pool, Inc.	7,200	52,442	T Hasegawa Co., Ltd.	4,000	84,072
Square Enix Holdings Co.,			T&D Holdings, Inc.	65,400	770,902
Ltd.	9,800	594,198	Tadano, Ltd.	8,800	75,262
St Marc Holdings Co., Ltd.	4,800	65,088	Taihei Dengyo Kaisha, Ltd.	3,100	70,560
Stanley Electric Co., Ltd.	13,000	418,664	Taiheiyo Cement Corp.	12,300	307,247

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Taikisha, Ltd.	3,300	\$ 86,555	Tokai Tokyo Financial Holdings, Inc.	20,900	\$ 61,741
Taisei Corp.	20,900	719,643	Token Corp.	1,100	87,152
Taisho Pharmaceutical Holdings Co., Ltd.	3,800	255,799	Tokio Marine Holdings, Inc.	69,700	3,583,395
Taiyo Holdings Co., Ltd.	1,600	94,687	Tokushu Tokai Paper Co., Ltd.	2,000	96,663
Taiyo Yuden Co., Ltd.	12,000	561,964	Tokuyama Corp.	5,100	114,453
Takamatsu Construction Group Co., Ltd.	1,300	25,749	Tokyo Century Corp.	5,200	411,991
Takara Bio, Inc.	5,600	150,136	Tokyo Dome Corp.	7,300	91,776
Takara Holdings, Inc.	17,700	220,982	Tokyo Electric Power Co. Holdings, Inc. (a)	146,300	385,429
Takara Leben Co., Ltd.	21,500	63,930	Tokyo Electron, Ltd.	16,400	6,099,666
Takara Leben Real Estate Investment Corp. REIT.	85	75,989	Tokyo Gas Co., Ltd.	42,700	985,973
Takasago International Corp.	2,900	66,682	Tokyo Kiraboshi Financial Group, Inc. (b)	5,600	59,989
Takasago Thermal Engineering Co., Ltd.	4,000	60,632	Tokyo Ohka Kogyo Co., Ltd.	3,400	238,752
Takashimaya Co., Ltd.	14,800	126,863	Tokyo Seimitsu Co., Ltd.	4,000	187,903
Takeda Pharmaceutical Co., Ltd.	174,338	6,340,638	Tokyo Steel Manufacturing Co., Ltd.	15,900	102,874
Takeuchi Manufacturing Co., Ltd.	3,500	82,411	Tokyo Tatemono Co., Ltd. (b)	22,600	309,739
Takuma Co., Ltd.	6,200	110,675	Tokyotokeiba Co., Ltd.	1,600	72,526
Tamron Co., Ltd.	2,900	51,290	Tokyu Corp.	57,600	714,665
Tamura Corp.	13,300	73,685	Tokyu Fudosan Holdings Corp.	65,300	347,862
Tanseisha Co., Ltd.	6,300	49,975	Tokyu REIT, Inc.	63	99,829
Tatsuta Electric Wire and Cable Co., Ltd.	19,100	138,933	TOMONY Holdings, Inc.	28,300	85,521
Tayca Corp. (b)	3,800	55,613	Tomy Co., Ltd.	8,100	71,393
TBS Holdings, Inc.	5,200	91,263	Tonami Holdings Co., Ltd.	1,700	98,300
TDK Corp.	14,000	2,107,221	Topcon Corp.	11,200	139,071
TechMatrix Corp.	3,200	66,545	Toppan Forms Co., Ltd.	4,000	40,951
TechnoPro Holdings, Inc.	3,700	306,407	Toppan Printing Co., Ltd.	28,300	398,823
Teijin, Ltd.	18,900	355,136	Topre Corp.	2,800	42,877
Teikoku Sen-I Co., Ltd. (b)	4,100	94,870	Toray Industries, Inc.	150,600	891,099
Tenma Corp.	3,800	75,157	Toridoll Holdings Corp. (b)	4,700	62,958
Terumo Corp.	70,500	2,944,414	Tosei Corp.	5,700	65,256
T-Gaia Corp.	1,700	31,861	Toshiba Corp.	41,500	1,159,645
THK Co., Ltd.	12,900	416,069	Toshiba TEC Corp.	2,300	82,982
TIS, Inc.	26,500	542,603	Tosoh Corp.	27,200	423,629
TKC Corp.	1,500	112,451	Totetsu Kogyo Co., Ltd.	2,900	76,654
Toagosei Co., Ltd.	9,600	112,602	TOTO, Ltd.	16,800	1,008,862
Tobu Railway Co., Ltd.	19,300	574,822	Towa Pharmaceutical Co., Ltd.	2,800	51,908
TOC Co., Ltd.	8,700	58,649	Toyo Construction Co., Ltd.	16,800	71,434
Tocalo Co., Ltd.	8,100	111,013	Toyo Gosei Co., Ltd.	500	57,146
Toda Corp.	27,100	179,275	Toyo Ink SC Holdings Co., Ltd. (b)	4,100	78,351
Toei Animation Co., Ltd.	700	54,850	Toyo Seikan Group Holdings, Ltd.	16,600	181,202
Toei Co., Ltd.	800	130,796	Toyo Suisan Kaisha, Ltd.	9,500	461,911
Toho Bank, Ltd.	30,200	60,842	Toyo Tire Corp. (b)	10,800	164,021
Toho Co., Ltd.	11,400	480,314	Toyobo Co., Ltd.	7,200	96,237
Toho Gas Co., Ltd.	7,600	502,765	Toyoda Gosei Co., Ltd.	7,100	205,962
Toho Holdings Co., Ltd.	3,900	68,485	Toyota Boshoku Corp.	8,800	142,767
Tohoku Electric Power Co., Inc.	43,700	359,775	Toyota Industries Corp.	16,600	1,316,810
Tokai Carbon Co., Ltd. (b)	21,000	262,386	Toyota Motor Corp.	233,888	18,025,539
TOKAI Holdings Corp.	8,800	87,450	Toyota Tsusho Corp.	22,800	919,773
Tokai Rika Co., Ltd.	4,700	79,437	Trancom Co., Ltd.	1,300	112,441

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Transcosmos, Inc.	2,100	\$ 52,986	Yamada Holdings Co., Ltd.	74,000	\$ 392,774
Trend Micro, Inc. (a)(b)	14,500	834,229	Yamagata Bank, Ltd.	5,300	52,720
Tri Chemical Laboratories, Inc.	500	80,633	Yamaguchi Financial Group, Inc.	16,300	91,726
Trusco Nakayama Corp. (b)	4,700	131,879	Yamaha Corp.	13,900	817,211
TS Tech Co., Ltd.	5,800	179,205	Yamaha Motor Co., Ltd.	28,600	582,831
Tsubaki Nakashima Co., Ltd.	4,800	52,163	YA-MAN, Ltd.	3,100	56,118
Tsubakimoto Chain Co.	2,700	70,792	Yamashin-Filter Corp.	8,400	91,774
Tsugami Corp.	4,400	66,440	Yamato Holdings Co., Ltd.	32,100	818,007
Tsukishima Kikai Co., Ltd.	5,200	70,210	Yamato Kogyo Co., Ltd.	7,700	205,468
Tsukui Holdings Corp.	17,600	93,246	Yamazaki Baking Co., Ltd. (b).	11,200	187,019
Tsumura & Co.	6,000	180,154	Yamazaki Corp.	8,300	83,044
Tsuruha Holdings, Inc.	4,300	611,400	Yaoko Co., Ltd.	1,700	118,388
Tsurumi Manufacturing Co., Ltd.	1,400	23,933	Yaskawa Electric Corp.	25,900	1,286,910
TV Asahi Holdings Corp.	1,900	31,138	Yellow Hat, Ltd.	4,700	76,387
UACJ Corp.	3,400	62,306	Yodogawa Steel Works, Ltd.	1,700	34,693
Ube Industries, Ltd.	10,800	195,822	Yokogawa Bridge Holdings Corp.	3,400	71,856
Ulvac, Inc.	7,900	337,823	Yokogawa Electric Corp.	28,100	559,033
Unicharm Corp.	44,200	2,094,304	Yokohama Reito Co., Ltd.	11,000	91,840
Union Tool Co.	2,400	71,945	Yokohama Rubber Co., Ltd. (b)	10,800	160,465
Unipres Corp.	3,300	31,004	Yokowo Co., Ltd.	1,700	51,126
United Arrows, Ltd.	2,300	33,995	Yomiuri Land Co., Ltd. (b)	2,600	151,601
United Super Markets Holdings, Inc.	5,500	60,197	Yonex Co., Ltd. (b)	14,000	81,224
United Urban Investment Corp. REIT	307	379,420	Yoshinoya Holdings Co., Ltd.	7,000	129,294
Universal Entertainment Corp. (a)	2,100	48,409	Yuasa Trading Co., Ltd.	3,200	102,746
Ushio, Inc.	13,700	178,075	Yumeshin Holdings Co., Ltd. (b)	8,100	54,683
USS Co., Ltd.	22,600	456,619	Z Holdings Corp.	297,500	1,799,206
UT Group Co., Ltd. (a)(b)	3,200	99,182	Zenoku Hoshio Co., Ltd.	4,700	215,095
UUUM Co., Ltd. (a)(b)	1,500	23,173	Zensho Holdings Co., Ltd.	8,400	218,777
Uzabase, Inc. (a)	2,500	86,687	Zeon Corp.	15,600	223,472
V Technology Co., Ltd.	900	51,257	ZIGExN Co., Ltd.	13,400	51,396
Valor Holdings Co., Ltd.	4,500	115,197	Zojirushi Corp.	5,000	89,302
Valqua, Ltd.	4,600	91,514	ZOZO, Inc.	11,100	274,046
ValueCommerce Co., Ltd.	1,500	46,346			530,495,361
V-Cube, Inc.	2,000	58,598	KAZAKHSTAN — 0.0% (f)		
Vector, Inc. (a)	3,200	30,932	KAZ Minerals PLC	24,443	220,522
Vision, Inc. (a)(b)	2,300	23,079	KUWAIT — 0.1%		
Vital KSK Holdings, Inc.	7,300	57,413	Agility Public Warehousing Co. KSC	100,000	222,222
VT Holdings Co., Ltd.	20,000	82,522	Boubyan Bank KSCP	100,000	186,719
Wacoal Holdings Corp.	7,800	156,839	Gulf Bank KSCP	163,000	117,347
Wacom Co., Ltd.	24,300	203,589	Humansoft Holding Co. KSC (a)	9,000	112,397
Wakita & Co., Ltd.	7,000	71,529	Kuwait Finance House KSCP	250,000	556,377
WATAMI Co., Ltd. (b)	10,500	88,581	Mabane Co. KPSC	59,000	127,426
WDB Holdings Co., Ltd.	2,600	66,533	Mobile Telecommunications Co. KSCP	231,000	460,178
Welcia Holdings Co., Ltd.	10,300	388,576	National Bank of Kuwait SAKP	280,000	773,176
West Holdings Corp.	1,700	78,130			2,555,842
West Japan Railway Co.	17,200	899,441			
World Co., Ltd.	3,100	37,622			
Xebio Holdings Co., Ltd.	7,300	58,191			
Yakult Honsha Co., Ltd.	14,100	710,155			
YAKUODO Holdings Co., Ltd.	3,100	74,193			
YAMABIKO Corp.	6,300	79,082			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
LIECHTENSTEIN — 0.0% (f)			Hong Leong Bank Bhd.	91,532	\$ 414,141
Liechtensteinische Landesbank AG	1,120	\$ 66,520	Hong Leong Financial Group Bhd	20,700	92,938
LUXEMBOURG — 0.1%			IGB Real Estate Investment Trust	237,700	101,639
APERAM SA	5,367	224,190	IHH Healthcare Bhd	234,400	320,497
ArcelorMittal SA (a)	81,377	1,879,859	IJM Corp. Bhd	331,300	142,486
B&S Group Sarl (c)	3,050	27,541	Inari Amertron Bhd	243,500	167,075
Eurofins Scientific SE (a)	14,720	1,236,071	IOI Corp. Bhd	232,200	252,260
Reinet Investments SCA	15,345	287,924	IOI Properties Group Bhd.	371,500	143,151
SES SA	39,514	373,048	Kossan Rubber Industries	136,600	152,815
Solutions 30 SE (a)	8,587	110,530	KPJ Healthcare Bhd	237,200	58,968
Tenaris SA	62,509	506,623	Kuala Lumpur Kepong Bhd	43,969	258,841
		<u>4,645,786</u>	Magnum Bhd	110,393	62,572
MACAU — 0.1%			Malayan Banking Bhd	420,264	883,886
Galaxy Entertainment Group, Ltd.	232,000	1,802,717	Malaysia Airports Holdings Bhd	115,224	169,578
MGM China Holdings, Ltd. (b)	81,600	140,177	Malaysian Pacific Industries Bhd	23,900	154,243
Sands China, Ltd.	261,200	1,147,025	Maxis Bhd	258,800	324,907
SJM Holdings, Ltd.	213,000	238,167	Mega First Corp. BHD	27,800	47,687
Wynn Macau, Ltd. (a)	164,400	276,055	MISC Bhd	127,400	217,586
		<u>3,604,141</u>	My EG Services Bhd	210,328	100,393
MALAYSIA — 0.5%			Nestle Malaysia Bhd	10,500	362,573
AirAsia Group Bhd (a)	140,400	30,890	Pavilion Real Estate Investment Trust	207,000	77,191
Alliance Bank Malaysia Bhd (a)	140,600	101,714	Pentamaster Corp. Bhd	53,300	66,915
AMMB Holdings Bhd	132,400	120,139	Petronas Chemicals Group Bhd	256,400	473,599
Axiata Group Bhd	293,811	273,177	Petronas Dagangan Bhd	50,900	270,792
Axis Real Estate Investment Trust	123,300	62,225	Petronas Gas Bhd.	108,200	462,120
Berjaya Sports Toto Bhd	115,544	62,906	PPB Group Bhd	90,280	415,658
Bermaz Auto Bhd	173,300	62,470	Press Metal Aluminium Holdings Bhd	136,100	283,873
BIMB Holdings Bhd.	57,400	60,789	Public Bank Bhd	311,000	1,592,691
British American Tobacco Malaysia Bhd	23,500	82,257	QL Resources Bhd	92,550	133,447
Bursa Malaysia Bhd	56,000	115,550	RHB Bank Bhd	242,459	328,503
Carlsberg Brewery Malaysia Bhd Class B	11,200	64,708	Scientex Bhd	24,800	78,176
CIMB Group Holdings Bhd	730,248	780,626	Serba Dinamik Holdings Bhd	144,900	63,399
Dialog Group Bhd	421,900	361,853	Sime Darby Bhd	290,635	166,903
DiGi.Com Bhd	429,800	442,355	Sime Darby Plantation Bhd	213,335	264,647
DRB-Hicom Bhd	92,900	48,038	Sime Darby Property Bhd.	142,535	23,564
FGV Holdings Bhd	175,400	55,814	SKP Resources Bhd	271,300	145,008
Focus Dynamics Group Bhd (a)	1,083,800	175,132	SP Setia Bhd Group	134,214	33,032
Fraser & Neave Holdings Bhd	17,600	140,362	Sunway Real Estate Investment Trust	264,700	98,707
Frontken Corp. Bhd.	61,900	54,629	Supermax Corp. Bhd (a)	387,360	578,753
Gamuda Bhd	187,959	181,768	Telekom Malaysia Bhd.	91,003	122,393
Genting Bhd	190,200	210,887	Tenaga Nasional Bhd	289,200	749,152
Genting Malaysia Bhd	259,500	173,538	TIME dotCom Bhd	41,100	135,484
Genting Plantations Bhd	24,900	60,973	Top Glove Corp. Bhd	588,400	895,216
Globetronics Technology Bhd	140,900	94,576	ViTrox Corp. Bhd	35,300	129,002
HAP Seng Consolidated Bhd	66,200	141,534	VS Industry Bhd	222,000	142,941
Hartalega Holdings Bhd	198,300	598,474	Westports Holdings Bhd.	92,500	98,881
			Yinson Holdings Bhd	43,900	62,753
					<u>16,878,420</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MALTA — 0.0% (f)			Grupo Financiero Inbursa		
Kambi Group PLC (a)	4,950	\$ 233,861	SAB de CV Series O (a)	293,600	\$ 295,582
Kindred Group PLC SDR (a)	24,605	241,360	Grupo Herdez SAB de CV	50,857	133,284
		<u>475,221</u>	Grupo Mexico SAB de CV		
			Class B	350,200	1,478,448
MEXICO — 0.6%			Grupo Rotoptas SAB de CV		
Alfa SAB de CV Class A	366,800	264,715	(b)	35,677	48,971
Alpek SAB de CV	82,700	72,301	Grupo Televisa SAB		
Alsea SAB de CV (a)	104,100	135,261	Series CPO (a)(b)	292,400	480,448
America Movil SAB de CV			Industrias Penoles SAB de		
Series L	3,787,500	2,754,304	CV (a)	17,920	302,883
Arca Continental SAB de CV	54,500	261,703	Infraestructura Energetica		
Axtel SAB de CV (a)(b)	176,300	55,123	Nova SAB de CV (a)	67,000	260,831
Banco del Bajío SA (a)(c)	139,700	191,263	Kimberly-Clark de Mexico		
Becele SAB de CV	73,300	183,714	SAB de CV Class A	195,500	333,495
Bolsa Mexicana de Valores			La Comer SAB de CV	67,600	153,958
SAB de CV	72,200	170,884	Macquarie Mexico Real		
Cemex SAB de CV			Estate Management SA de		
Series CPO (a)	1,737,664	895,627	CV REIT (c)	141,200	199,553
Coca-Cola Femsa SAB de			Megacable Holdings SAB de		
CV	62,500	287,038	CV	45,900	167,424
Concentradora Fibra Danhos			Nemak SAB de CV (c)	177,600	51,697
SA de CV REIT	46,300	56,511	Orbia Advance Corp. SAB de		
Controladora Nemak SAB de			CV	151,257	354,885
CV (a)	568,000	74,686	PLA Administradora Industrial		
Controladora Vuela Cia de			S de RL de CV REIT	130,200	200,474
Aviacion SAB de CV			Prologis Property Mexico SA		
Class A (a)	91,600	113,871	de CV REIT	65,714	147,222
Corp. Inmobiliaria Vesta SAB			Promotora y Operadora de		
de CV	92,700	180,464	Infraestructura SAB de CV	28,660	252,619
Fibra Uno Administracion SA			Qualitas Controladora SAB de		
de CV REIT	400,800	452,586	CV	21,100	113,455
Fomento Economico			Regional SAB de CV (a)(b)	27,900	128,960
Mexicano SAB de CV	218,200	1,646,342	Telesites SAB de CV (a)	193,400	208,876
Fresnillo PLC	19,000	293,354	Wal-Mart de Mexico SAB de		
Genomma Lab Internacional			CV	588,000	1,651,966
SAB de CV Class B (a)	135,200	127,835			<u>19,245,536</u>
Gentera SAB de CV (a)(b)	169,400	82,721	MONGOLIA — 0.0% (f)		
Gruma SAB de CV Class B	27,050	321,646	Turquoise Hill Resources, Ltd.		
Grupo Aeroportuario del			(a)(b)		
Centro Norte SAB de CV				10,370	128,852
(a)	42,900	276,426	NETHERLANDS — 2.6%		
Grupo Aeroportuario del			Aalberts NV		
Pacifico SAB de CV				10,304	459,668
Class B (a)	46,600	519,521	ABN AMRO Bank NV (a)(c)		
Grupo Aeroportuario del				45,622	447,683
Sureste SAB de CV			Accell Group NV (a)		
Class B (a)	26,795	442,722		2,918	92,293
Grupo Bimbo SAB de CV			Adyen NV (a)(c)		
Class A	189,900	412,099		1,990	4,638,416
Grupo Carso SAB de CV			Aegon NV		
Series A1 (a)	56,300	187,558		192,989	763,886
Grupo Cementos de			Akzo Nobel NV		
Chihuahua SAB de CV	23,900	143,960		21,442	2,305,038
Grupo Comercial Chedraui			Alfen Beheer B.V. (a)(c)		
SA de CV	58,995	85,152		1,409	142,401
Grupo Financiero Banorte			Altice Europe NV (a)		
SAB de CV Series O (a)	288,400	1,591,118		64,514	420,571
			AMG Advanced Metallurgical		
			Group NV		
				2,837	84,906
			Arcadis NV (a)		
				7,491	247,838
			Argenx SE (a)		
				4,940	1,462,729
			ASM International NV		
				4,934	1,086,357
			ASML Holding NV		
				46,982	22,853,091
			ASR Nederland NV		
				15,207	611,224
			Basic-Fit NV (a)(c)		
				5,317	195,168

See accompanying notes to financial statements.

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STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
BE Semiconductor Industries NV	8,196	\$ 497,199	NEW ZEALAND — 0.3%		
Boskalis Westminster (a)	9,394	259,075	a2 Milk Co., Ltd. (a)(b)	75,568	\$ 656,716
Brack Capital Properties NV (a)	593	55,167	Air New Zealand, Ltd. (a)	39,625	51,354
Brunel International NV (a)	2,457	21,946	Argosy Property, Ltd.	76,135	87,159
CM.com NV (a)	1,086	41,192	Auckland International Airport, Ltd. (a)	127,848	697,743
Corbion NV	6,390	360,823	Chorus, Ltd.	59,266	337,532
Eurocommercial Properties NV REIT (a)	4,112	77,380	Contact Energy, Ltd.	91,772	588,736
Euronext NV (c)	5,985	660,164	Fisher & Paykel Healthcare Corp., Ltd.	58,694	1,393,301
EXOR NV	11,774	953,970	Fletcher Building, Ltd. (a)	76,946	326,866
Flow Traders (c)	3,614	119,657	Genesis Energy, Ltd.	47,419	123,764
ForFarmers NV	3,364	21,980	Goodman Property Trust REIT	102,558	172,051
Fugro NV (a)	9,893	91,995	Infratil, Ltd.	90,787	477,176
Heineken Holding NV	12,314	1,160,896	Kiwi Property Group, Ltd.	146,941	129,073
Heineken NV (b)	28,404	3,170,234	Mercury NZ, Ltd.	63,013	296,262
IMCD NV	5,621	716,987	Meridian Energy, Ltd.	133,930	715,507
ING Groep NV (a)	427,438	3,996,180	Oceania Healthcare, Ltd.	172,788	180,391
Intertrust NV (a)(c)	9,351	158,807	Precinct Properties New Zealand, Ltd.	115,966	146,952
JDE Peet's NV (a)	8,065	364,620	Pushpay Holdings, Ltd. (a)	141,424	184,304
Just Eat Takeaway (a)(c)	5,995	676,896	Restaurant Brands New Zealand, Ltd. (a)	2,885	23,992
Just Eat Takeaway.com NV (a)(b)(c)	7,858	888,394	Ryman Healthcare, Ltd.	49,434	540,650
Koninklijke Ahold Delhaize NV	120,619	3,410,652	SKYCITY Entertainment Group, Ltd.	116,799	269,946
Koninklijke BAM Groep NV (a)	23,957	49,978	Spark New Zealand, Ltd.	218,520	739,472
Koninklijke DSM NV	18,887	3,253,774	Summerset Group Holdings, Ltd.	23,526	212,581
Koninklijke KPN NV	394,302	1,199,849	Synlait Milk, Ltd. (a)	12,214	45,993
Koninklijke Philips NV (a)	100,123	5,363,290	Xero, Ltd. (a)	13,170	1,492,078
Koninklijke Vopak NV	7,280	382,931	Z Energy, Ltd. (a)	93,478	215,373
NIBC Holding NV (c)	2,669	22,860			10,104,972
NN Group NV	31,586	1,373,130	NORWAY — 0.5%		
NSI NV REIT	1,655	66,419	Aker ASA Class A	2,711	177,315
OCI NV (a)	10,908	209,807	Atea ASA	13,837	195,872
Pharming Group NV (a)(b)	79,859	124,289	Austevoll Seafood ASA	8,295	84,966
PostNL NV (a)	48,688	166,206	Bonheur ASA	2,172	61,391
Randstad NV (a)	12,734	829,516	Borregaard ASA	15,205	251,820
Royal Dutch Shell PLC Class A	449,421	7,972,849	BW Offshore, Ltd.	10,003	44,069
Royal Dutch Shell PLC Class B	406,130	6,991,674	Crayon Group Holding ASA (a)(c)	3,516	51,660
SBM Offshore NV	17,495	333,184	DNB ASA (a)	103,144	2,023,860
Shop Apotheke Europe NV (a)(c)	1,829	331,653	DNO ASA (a)	50,331	40,373
SIF Holding NV (a)	5,076	102,726	Elkem ASA (c)	23,786	78,843
Signify NV (a)(c)	13,354	564,195	Entra ASA (c)	18,031	408,975
Sligro Food Group NV (a)	2,866	59,403	Equinor ASA	105,496	1,786,000
TKH Group NV	4,233	204,789	Europris ASA (c)	25,386	151,510
TomTom NV (a)	6,283	64,883	Fjordkraft Holding ASA (c)	8,055	78,744
Van Lanschot Kempen NV ADR (a)	3,795	97,511	Frontline, Ltd.	14,558	92,327
Vastned Retail NV REIT	2,401	68,009	Gjensidige Forsikring ASA	21,505	480,738
Wereldhave NV REIT (b)	3,096	40,760	Golden Ocean Group, Ltd.	7,871	36,772
Wolters Kluwer NV	29,918	2,528,022	Grieg Seafood ASA (b)	5,761	57,193
		85,917,190	Hexagon Composites ASA (a)	10,297	65,785

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hexagon Purus Holding A/S			Southern Copper Corp.	9,500	\$ 618,640
(a)	1,169	\$ 6,813			2,250,263
Kongsberg Gruppen ASA	9,862	202,954	PHILIPPINES — 0.2%		
Leroy Seafood Group ASA	32,404	229,199	Aboitiz Equity Ventures, Inc.	180,220	177,317
Mowi ASA	47,447	1,058,448	Aboitiz Power Corp.	208,000	114,994
NEL ASA (a)	151,274	511,670	Alliance Global Group, Inc.	450,900	99,525
Nordic Semiconductor ASA			Ayala Corp.	25,640	441,540
(a)	15,525	250,229	Ayala Land, Inc.	1,138,900	969,963
Norsk Hydro ASA	146,294	681,069	Bank of the Philippine Islands	68,567	116,150
Norway Royal Salmon ASA	1,201	30,102	BDO Unibank, Inc.	193,893	431,201
Norwegian Finans Holding			Globe Telecom, Inc.	2,995	126,602
ASA (a)	13,593	116,133	GT Capital Holdings, Inc.	6,657	81,092
Ocean Yield ASA (b)	29,146	90,380	International Container		
Orkla ASA	81,075	823,822	Terminal Services, Inc.	76,460	196,629
Pexip Holding ASA (a)	7,600	58,318	JG Summit Holdings, Inc.	262,930	392,012
Protector Forsikring ASA (a)	9,425	65,608	Jollibee Foods Corp.	33,510	136,207
Salmar ASA	5,837	343,323	Manila Electric Co.	24,040	146,172
Sbanken ASA (a)(c)	8,291	66,720	Megaworld Corp.	1,020,000	86,658
Scatec ASA (c)	12,661	504,846	Metro Pacific Investments		
Schibsted ASA Class A (a)	8,161	349,146	Corp.	974,000	86,806
Schibsted ASA Class B (a)	12,003	448,328	Metropolitan Bank & Trust		
Selvaag Bolig ASA	6,732	45,525	Co.	134,886	137,769
SpareBank 1 Nord Norge	9,611	83,740	PLDT, Inc.	6,380	178,021
SpareBank 1 Oestlandet	3,686	42,104	Puregold Price Club, Inc.	185,180	158,097
SpareBank 1 SMN	20,154	229,741	Robinsons Land Corp.	196,244	86,632
SpareBank 1 SR-Bank ASA			Security Bank Corp.	5,920	16,519
(a)	19,475	206,988	SM Investments Corp.	23,315	509,280
Stolt-Nielsen, Ltd.	2,737	35,164	SM Prime Holdings, Inc.	982,300	787,501
Storebrand ASA (a)	73,126	548,320	Universal Robina Corp.	80,890	256,868
Telenor ASA	76,117	1,297,073			5,733,555
TGS Nopec Geophysical Co.			POLAND — 0.2%		
ASA	12,760	197,765	Alior Bank SA (a)(b)	13,668	62,251
Tomra Systems ASA	12,076	596,046	Allegro.eu SA (a)(c)	15,000	340,982
Veidekke ASA	9,726	125,864	Asseco Poland SA	9,061	165,608
Wallenius Wilhelmsen ASA			Bank Handlowy w Warszawie		
(a)	67,834	183,807	SA (a)	3,382	31,905
XXL ASA (a)(c)	14,987	33,801	Bank Millennium SA (a)	64,815	56,883
		15,631,259	Bank Polska Kasa Opieki SA		
PAKISTAN — 0.0% (f)			(a)	18,766	307,730
Bank Alfalah, Ltd.	325,000	71,854	Budimex SA	1,486	122,637
Habib Bank, Ltd.	53,000	43,873	CCC SA (a)	4,227	99,288
MCB Bank, Ltd.	39,200	45,450	CD Projekt SA (a)	6,967	513,643
Millat Tractors, Ltd.	5,850	40,053	Ciech SA (a)	2,728	23,575
Oil & Gas Development Co.,			Cyfrowy Polsat SA	29,396	238,892
Ltd.	90,100	58,509	Dino Polska SA (a)(c)	5,007	388,896
Pakistan Oilfields, Ltd.	24,150	59,757	Enea SA (a)	20,497	35,950
Pakistan State Oil Co., Ltd.			Eurocash SA (a)	11,605	43,760
(a)	58,500	78,817	Grupa Azoty SA (a)	4,145	30,537
		398,313	Grupa Lotos SA	9,571	106,473
PERU — 0.1%			Jastrzebska Spolka Weglowa		
Cia de Minas Buenaventura			SA (a)	9,529	66,365
SAA ADR (a)	24,300	296,217	KGHM Polska Miedz SA (a)	23,461	1,152,271
Credicorp, Ltd.	7,600	1,246,552	KRUK SA (a)	1,586	60,443
Hochschild Mining PLC	31,281	88,854	LPP SA (a)	134	297,958
			mBank SA (a)	1,535	73,825

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)

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Neuca SA	233	\$ 40,709	Qatar National Bank QPSC	470,757	\$ 2,305,300
Orange Polska SA (a)	67,940	120,162	Qatar Navigation QSC	38,565	75,128
PGE Polska Grupa Energetyczna SA (a)	87,117	151,975	Vodafone Qatar QSC	240,260	88,357
Polski Koncern Naftowy ORLEN SA	30,999	480,210			<u>6,076,898</u>
Polskie Gornictwo Naftowe i Gazownictwo SA	177,063	263,361	ROMANIA — 0.0% (f)		
Powszechna Kasa Oszczednosci Bank Polski SA (a)	90,597	698,322	NEPI Rockcastle PLC	38,089	242,452
Powszechny Zaklad Ubezpieczen SA (a)	61,741	536,215	RUSSIA — 0.8%		
Santander Bank Polska SA (a)	3,603	179,570	Alrosa PJSC (a)	223,022	297,847
Tauron Polska Energia SA (a)	97,650	71,337	Evraz PLC	52,083	335,755
TEN Square Games SA	370	54,716	Gazprom PJSC ADR	67,115	375,441
Warsaw Stock Exchange	2,825	34,649	Gazprom PJSC ADR	56,669	317,346
		<u>6,851,098</u>	Gazprom PJSC	1,077,160	3,096,869
			Inter Rao Use PJSC (a)	5,356,000	385,455
PORTUGAL — 0.1%			LSR Group PJSC GDR	26,652	60,900
Banco Comercial Portugues SA Class R (a)(b)	944,985	142,448	LUKOIL PJSC ADR	4,389	299,330
CTT-Correios de Portugal SA (a)	13,428	38,610	LUKOIL PJSC	42,233	2,959,446
EDP - Energias de Portugal SA	298,335	1,882,083	Magnit PJSC GDR	33,455	588,808
Galp Energia SGPS SA	47,674	510,634	Mail.Ru Group, Ltd. GDR (a)	10,000	263,000
Jeronimo Martins SGPS SA	26,225	443,451	Mechel PJSC ADR (a)	9,600	19,680
Navigator Co. SA	27,308	83,465	MMC Norilsk Nickel PJSC	7,188	2,308,070
NOS SGPS SA	43,721	152,888	Mobile TeleSystems PJSC ADR	38,700	346,365
REN - Redes Energeticas Nacionais SGPS SA	43,185	124,964	Mobile TeleSystems PJSC	31,200	139,181
Sonae SGPS SA	99,350	80,412	Moscow Exchange MICEX (a)	132,585	285,446
		<u>3,458,955</u>	Novatek PJSC GDR	9,820	1,604,588
			Novolipetskiy Steel PJSC (a)	113,250	320,070
QATAR — 0.2%			PhosAgro PJSC GDR	11,644	158,824
Al Meera Consumer Goods Co. QSC	25,614	145,692	Polymetal International PLC	22,125	509,456
Barwa Real Estate Co.	230,600	215,400	Polyus PJSC (a)	2,617	539,857
Commercial Bank PQSC	254,403	307,436	Polyus PJSC GDR	1,062	107,050
Doha Bank QPSC (a)	98,027	63,727	Rosneft Oil Co. PJSC	120,780	713,843
Gulf International Services QSC (a)	149,047	70,205	Rostelecom PJSC (a)	100,000	130,847
Industries Qatar QSC	215,487	643,324	Sberbank of Russia PJSC ADR	26,760	388,555
Masraf Al Rayan QSC	321,190	399,613	Sberbank of Russia PJSC	1,093,160	4,005,404
Mesaieed Petrochemical Holding Co.	504,113	283,416	Severstal PAO	18,520	330,416
Ooredoo QSC	58,320	120,452	Sistema PJSC FC GDR	40,100	300,750
Qatar Aluminium Manufacturing Co.	379,745	100,855	Surgutneftegas PJSC Preference Shares	802,100	452,537
Qatar Electricity & Water Co. QSC	64,414	315,790	Surgutneftegas PJSC	888,900	432,405
Qatar Fuel QSC	33,948	174,169	Tatneft PJSC ADR	3,048	123,444
Qatar Insurance Co. SAQ	269,557	174,868	Tatneft PJSC	129,220	898,337
Qatar International Islamic Bank QSC	40,744	101,295	TCS Group Holding PLC GDR	12,425	408,782
Qatar Islamic Bank SAQ	104,670	491,871	VTB Bank PJSC	437,390,000	223,069
			X5 Retail Group NV GDR	12,063	435,716
			Yandex NV Class A (a)	32,230	2,242,563
					<u>26,405,452</u>
			SAUDI ARABIA — 0.7%		
			Abdullah Al Othaim Markets Co.	1,991	65,171
			Advanced Petrochemical Co.	8,106	144,765

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Al Hammadi Co. for Development and Investment (a)	20,250	\$ 155,993	Riyad Bank	157,995	\$ 850,703
Al Rajhi Bank	127,833	2,507,866	Sahara International Petrochemical Co.	26,583	122,726
Al Rajhi Co. for Co-operative Insurance (a)	4,209	90,763	Samba Financial Group	86,844	707,187
Aldrees Petroleum and Transport Services Co.	5,468	94,593	Saudi Airlines Catering Co.	4,009	82,390
Alinma Bank (a)	81,229	350,327	Saudi Arabian Fertilizer Co.	25,578	549,522
Almarai Co. JSC	20,087	293,948	Saudi Arabian Mining Co. (a)	41,436	447,318
Alujain Holding (a)	7,396	92,756	Saudi Arabian Oil Co. (c)	230,178	2,147,412
Arab National Bank	43,104	230,939	Saudi Basic Industries Corp.	87,926	2,376,505
Arabian Cement Co.	9,227	90,632	Saudi British Bank	64,706	426,360
Arriyadh Development Co.	18,294	83,775	Saudi Cement Co.	5,941	97,391
Aseer Trading Tourism & Manufacturing Co. (a)	26,480	115,756	Saudi Ceramic Co. (a)	1,873	23,939
Bank AlBilad	27,799	210,071	Saudi Chemical Co. Holding (a)	16,716	155,727
Bank Al-Jazira	22,911	83,422	Saudi Co. For Hardware CJSC	5,311	82,392
Banque Saudi Fransi	52,979	446,246	Saudi Electricity Co.	89,964	510,778
Bupa Arabia for Cooperative Insurance Co. (a)	9,718	316,542	Saudi Industrial Investment Group	16,632	121,473
City Cement Co.	6,348	43,317	Saudi Kayan Petrochemical Co. (a)	124,148	473,216
Co. for Cooperative Insurance (a)	5,049	107,262	Saudi Pharmaceutical Industries & Medical Appliances Corp.	10,157	106,129
Dallah Healthcare Co.	7,407	95,263	Saudi Public Transport Co. (a)	5,953	28,467
Dar Al Arkan Real Estate Development Co. (a)	39,088	90,229	Saudi Real Estate Co. (a)	15,161	61,103
Dur Hospitality Co.	12,960	98,972	Saudi Research & Marketing Group (a)	4,483	93,804
Eastern Province Cement Co.	9,470	103,873	Saudi Telecom Co.	63,988	1,807,956
Emaar Economic City (a)	34,732	85,265	Saudia Dairy & Foodstuff Co.	534	24,909
Etihad Etisalat Co. (a)	32,700	249,721	Savola Group	18,971	214,913
Fawaz Abdulaziz Al Hokair & Co. (a)	11,570	67,232	Seera Group Holding (a)	14,011	70,884
Herfy Food Services Co.	2,033	32,297	Southern Province Cement Co.	6,007	134,980
Jarir Marketing Co.	4,275	197,592	United Electronics Co.	5,677	130,894
Leejam Sports Co. JSC	3,769	77,659	United International Transportation Co.	1,592	16,125
Maharah Human Resources Co.	2,209	44,456	Yamama Cement Co.	14,880	117,204
Middle East Healthcare Co. (a)	11,802	110,262	Yanbu Cement Co.	10,069	108,833
Mobile Telecommunications Co. (a)	51,843	187,937	Yanbu National Petrochemical Co.	21,130	359,902
Mouwasat Medical Services Co.	4,245	156,149			22,143,800
Najran Cement Co.	15,550	75,603	SINGAPORE — 0.7%		
National Agriculture Development Co (a)	20,791	165,149	Accordia Golf Trust	66,300	1,089
National Commercial Bank	157,343	1,818,109	AEM Holdings, Ltd.	28,400	74,135
National Gas & Industrialization Co.	2,926	23,788	AIMS APAC REIT	50,300	47,573
National Industrialization Co. (a)	71,502	260,728	ARA LOGOS Logistics Trust REIT	133,200	60,470
National Medical Care Co.	5,781	82,286	Ascendas India Trust.	79,100	82,592
Northern Region Cement Co.	17,439	56,525	Ascendas Real Estate Investment Trust	347,074	782,568
Qassim Cement Co.	1,837	39,662	Ascott Residence Trust	167,317	136,725
Rabigh Refining & Petrochemical Co. (a)	13,507	49,757	BOC Aviation, Ltd. (c)	21,300	184,051
			BW LPG, Ltd. (c)	11,460	78,970
			CapitaLand Integrated Commercial Trust REIT	506,288	827,437

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Foschini Group, Ltd. (a)	34,541	\$ 240,585	Tiger Brands, Ltd.	17,906	\$ 253,777
Gold Fields, Ltd.	96,518	903,956	Transaction Capital, Ltd.	44,692	75,730
Growthpoint Properties, Ltd. REIT	324,240	277,471	Truworths International, Ltd.	45,425	113,959
Harmony Gold Mining Co., Ltd. (a)	55,446	270,270	Vodacom Group, Ltd.	66,959	567,035
Impala Platinum Holdings, Ltd.	86,178	1,184,535	Vukile Property Fund, Ltd. REIT	94,716	51,586
Imperial Logistics, Ltd.	47,957	121,943	Wilson Bayly Holmes-Ovcon, Ltd. (a)	5,617	34,852
Investec PLC	72,538	185,719	Woolworths Holdings, Ltd.	107,437	289,205
Investec Property Fund, Ltd. REIT	58,715	36,415			<u>36,353,107</u>
Investec, Ltd.	34,578	86,252	SOUTH KOREA — 4.2%		
JSE, Ltd.	20,858	159,750	ABLBio, Inc. (a)	2,537	72,633
KAP Industrial Holdings, Ltd. (a)	705,488	151,772	Ace Technologies Corp. (a)	3,286	82,127
Kumba Iron Ore, Ltd.	6,528	276,790	AfreecaTV Co., Ltd.	572	31,857
Liberty Holdings, Ltd.	15,761	66,504	Ahnlab, Inc.	2,297	161,126
Life Healthcare Group Holdings, Ltd. (a)	124,734	142,832	Alteogen, Inc. (a)	1,964	324,893
Momentum Metropolitan Holdings.	83,371	89,451	Amicogen, Inc. (a)	3,467	122,556
Motus Holdings, Ltd.	19,611	74,766	Amorepacific Corp. (a)	3,822	724,783
Mr. Price Group, Ltd.	36,746	426,905	AMOREPACIFIC Group (a)	2,522	127,458
MTN Group, Ltd. (b)	183,058	750,116	Ananti, Inc. (a)	6,092	45,257
MultiChoice Group, Ltd.	46,114	420,681	Asiana Airlines, Inc. (a)	32,507	125,982
Naspers, Ltd. Class N	46,971	9,655,137	BGF retail Co., Ltd. (a)	795	99,165
Nedbank Group, Ltd.	39,239	345,888	BH Co., Ltd.	730	14,751
Netcare, Ltd.	112,609	95,829	Binex Co., Ltd. (a)	5,433	132,787
Ninety One, Ltd.	17,289	51,789	BNK Financial Group, Inc.	27,622	144,429
Northam Platinum, Ltd. (a)	36,449	519,933	Boditech Med, Inc.	1,505	32,835
Oceana Group, Ltd.	11,307	49,458	Boryung Pharmaceutical Co., Ltd.	2,543	44,596
Old Mutual, Ltd. (e)	156,832	126,950	Bukwang Pharmaceutical Co., Ltd.	3,983	103,031
Old Mutual, Ltd. (b)(e)	315,585	257,366	Cellivory Therapeutics, Inc. (a)	574	99,445
Pick n Pay Stores, Ltd.	29,885	102,256	Celltrion Healthcare Co., Ltd. (a)	8,072	1,211,209
PSG Group, Ltd.	17,508	71,373	Celltrion Pharm, Inc. (a)	1,773	389,430
Rand Merchant Investment Holdings, Ltd.	71,980	157,056	Celltrion, Inc. (a)	10,484	3,464,748
Redefine Properties, Ltd. REIT	565,715	128,250	Chabiotech Co., Ltd. (a)	3,560	65,707
Remgro, Ltd.	57,126	374,131	Cheil Worldwide, Inc. (a)	7,506	142,340
Resilient REIT, Ltd.	34,728	100,008	Chong Kun Dang Pharmaceutical Corp.	637	132,818
Reunert, Ltd.	15,137	37,305	Chunbo Co., Ltd.	931	156,324
Royal Bafokeng Platinum, Ltd. (a)	14,538	64,709	CJ CGV Co., Ltd. (a)	2,246	52,103
Sanlam, Ltd.	207,751	830,933	CJ CheilJedang Corp. (a)	942	330,389
Santam, Ltd.	4,350	75,452	CJ Corp. (a)	1,354	114,796
Sappi, Ltd. (a)	57,092	127,564	CJ ENM Co., Ltd. (a)	1,018	130,729
Sasol, Ltd. (a)	69,231	631,239	CJ Logistics Corp. (a)	1,096	166,978
Shoprite Holdings, Ltd.	51,341	489,336	CMG Pharmaceutical Co., Ltd. (a)	11,128	59,210
Sibanye Stillwater, Ltd.	245,232	1,001,714	Com2uSCorp	2,104	308,540
SPAR Group, Ltd.	20,791	268,282	Cosmax, Inc.	682	62,468
Standard Bank Group, Ltd.	136,794	1,183,476	Coway Co., Ltd. (a)	6,030	403,554
Steinhoff International Holdings NV (a)(b)	418,971	29,664	CrystalGenomics, Inc. (a)	7,875	129,764
Super Group, Ltd. (a)	99,955	159,302	CS Wind Corp.	1,417	230,884
Telkom SA SOC, Ltd.	39,144	81,839	Daejoo Electronic Materials Co., Ltd. (a)	1,149	49,131
			Daelim Industrial Co., Ltd.	2,706	206,755

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Daesang Corp.	4,987	\$ 119,591	Hana Financial Group, Inc.	32,382	\$ 1,028,426
Daewoo Engineering & Construction Co., Ltd. (a)	24,328	111,641	Hana Tour Service, Inc.	978	50,417
Daewoo Shipbuilding & Marine Engineering Co., Ltd. (a)	3,568	89,997	Hanall Biopharma Co., Ltd. (a)	2,599	89,720
Daewoong Co., Ltd. (a)	2,154	99,739	Hankook Shell Oil Co., Ltd.	332	79,004
Daewoong Pharmaceutical Co., Ltd.	429	65,162	Hankook Tire & Technology Co., Ltd. (a)	8,351	302,890
Daou Technology, Inc.	6,450	130,033	Hanmi Pharm Co., Ltd. (a)	628	211,877
DB HiTek Co., Ltd.	3,213	150,845	Hanon Systems	20,102	300,707
DB Insurance Co., Ltd. (a)	5,525	222,516	Hansol Chemical Co., Ltd. (a)	1,234	223,217
DGB Financial Group, Inc. (a)	15,300	95,634	Hansol Paper Co., Ltd.	6,147	78,372
DIO Corp. (a)	4,286	124,875	Hanssem Co., Ltd. (a)	2,499	240,399
Dong-A Socio Holdings Co., Ltd. (a)	363	40,935	Hanwha Aerospace Co., Ltd. (a)	4,757	124,804
Dong-A ST Co., Ltd. (a)	542	44,206	Hanwha Corp. (a)	3,640	94,828
Dongjin Semichem Co., Ltd. (a)	5,592	187,893	Hanwha Life Insurance Co., Ltd. (a)	31,079	69,808
DongKook Pharmaceutical Co., Ltd. (a)	4,240	114,167	Hanwha Solutions Corp. (a)	13,246	584,078
Dongsuh Cos., Inc. (a)	2,706	84,570	HDC Hyundai Development Co-Engineering & Construction Class E (a)	3,261	78,350
Doosan Bobcat, Inc. (a)	4,079	111,334	Helixmith Co., Ltd. (a)	3,206	97,393
Doosan Fuel Cell Co., Ltd. (a)	2,353	115,885	Hite Jinro Co., Ltd.	2,855	83,708
Doosan Heavy Industries & Construction Co., Ltd. (a)	20,537	255,224	HLB Life Science Co., Ltd. (a)	4,660	116,682
Doosan Infracore Co., Ltd. (a)	12,565	91,609	HLB, Inc. (a)	4,748	404,299
DoubleUGames Co., Ltd. (a)	843	46,717	HMM Co., Ltd. (a)	32,104	412,272
Douzone Bizon Co., Ltd. (a)	2,524	241,642	Hotel Shilla Co., Ltd. (a)	3,574	270,773
Ecopro BM Co., Ltd.	744	116,500	Huchems Fine Chemical Corp. (a)	1,984	46,847
Ecopro Co., Ltd.	3,500	160,131	Hugel, Inc. (a)	1,296	224,053
E-MART, Inc. (a)	2,133	297,477	Hyosung Chemical Corp. (a)	809	116,550
Enzychem Lifesciences Corp. (a)	1,168	113,327	Hyosung Corp. (a)	858	60,344
Eo Technics Co., Ltd. (a)	1,483	159,727	Hyosung TNC Co., Ltd. (a)	279	54,192
Eubiologics Co., Ltd. (a)	2,973	58,294	Hyundai Autoever Corp.	571	64,916
Eugene Technology Co., Ltd.	1,603	49,213	Hyundai Bioscience Co., Ltd. (a)	4,204	113,005
F&F Co., Ltd. (a)	610	47,394	Hyundai Department Store Co., Ltd. (a)	1,309	86,038
Feelux Co., Ltd. (a)	7,699	29,023	Hyundai Elevator Co., Ltd. (a)	2,938	107,372
Fila Holdings Corp. (a)	5,207	209,469	Hyundai Engineering & Construction Co., Ltd. (a)	7,969	274,730
Foosung Co., Ltd. (a)	13,563	147,329	Hyundai Glovis Co., Ltd. (a)	2,005	339,612
GemVax & Kael Co., Ltd. (a)	2,866	63,056	Hyundai Heavy Industries Holdings Co., Ltd. (a)	1,006	262,544
Geneonlifescience, Inc. (a)	4,103	81,395	Hyundai Home Shopping Network Corp. (a)	629	47,191
Genexine, Inc. (a)	2,807	321,191	Hyundai Marine & Fire Insurance Co., Ltd. (a)	5,728	119,960
Grand Korea Leisure Co., Ltd.	3,328	51,162	Hyundai Mipo Dockyard Co., Ltd. (a)	2,168	95,797
Green Cross Corp.	529	197,712	Hyundai Mobis Co., Ltd. (a)	7,597	1,786,830
Green Cross Holdings Corp. (a)	5,248	200,490	Hyundai Motor Co. (a)	16,831	2,974,825
GS Engineering & Construction Corp. (a)	5,552	193,193	Hyundai Motor Co. Preference Shares (a)(e)	3,845	317,143
GS Holdings Corp. (a)	5,913	204,394	Hyundai Motor Co. Preference Shares (a)(e)	2,761	224,936
GS Home Shopping, Inc. (a)	344	44,017			
GS Retail Co., Ltd. (a)	3,570	113,216			
G-treeBNT Co., Ltd. (a)	2,091	56,207			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hyundai Rotem Co., Ltd. (a)	7,810	\$ 123,660	LG Chem, Ltd. (a)	5,136	\$ 3,895,852
Hyundai Steel Co. (a)	8,186	298,413	LG Chem, Ltd. Preference Shares (a)	786	276,037
Hyundai Wia Corp. (a)	1,507	74,219	LG Corp. (a)	11,329	912,536
Ijin Materials Co., Ltd.	2,086	97,742	LG Display Co., Ltd.	25,728	439,339
Ilyang Pharmaceutical Co., Ltd. (a)	1,234	74,747	LG Electronics, Inc.	11,472	1,425,684
Industrial Bank of Korea.	28,125	228,873	LG Hausys, Ltd.	1,772	127,236
Innocean Worldwide, Inc. (a)	814	44,660	LG Household & Health Care, Ltd. (a)	1,001	1,492,792
IS Dongseo Co., Ltd. (a)	3,285	161,483	LG Household & Health Care, Ltd. Preference Shares (a)	184	121,617
JB Financial Group Co., Ltd. (a)	11,582	60,133	LG Innotek Co., Ltd. (a)	1,707	286,779
JYP Entertainment Corp. (a)	4,449	157,269	LG International Corp. (a)	14,247	323,944
Kakao Corp.	6,223	2,231,298	LG Uplus Corp. (a)	23,441	253,550
Kangwon Land, Inc. (a)	11,437	247,417	Lock&Lock Co., Ltd. (a)	10,907	101,911
KB Financial Group, Inc.	44,995	1,797,646	Lotte Chemical Corp. (a)	1,831	465,209
KCC Corp.	576	104,722	Lotte Corp. (a)	2,576	83,709
KEPCO Plant Service & Engineering Co., Ltd. (a)	2,035	55,638	LOTTE Fine Chemical Co., Ltd. (a)	1,634	83,031
Kia Motors Corp. (a)	28,418	1,632,407	LOTTE Reit Co., Ltd.	9,193	45,275
KIWOOM Securities Co., Ltd.	2,328	271,096	Lotte Shopping Co., Ltd. (a)	983	92,753
KMW Co., Ltd. (a)	2,663	197,831	Lotte Tour Development Co., Ltd. (a)	3,330	45,982
Koentec Co., Ltd.	12,880	111,809	LS Corp. (a)	1,645	108,122
Koh Young Technology, Inc. (a)	1,079	104,294	LS Electric Co., Ltd. (a)	1,393	80,915
Kolmar BNH Co., Ltd. (a)	790	37,744	Mando Corp. (a)	5,035	272,538
Kolmar Korea Co., Ltd. (a)	1,275	59,742	Mcnex Co., Ltd.	1,909	70,997
Kolon Industries, Inc. (a)	1,620	61,218	Medipost Co., Ltd. (a)	1,600	50,962
Komipharm International Co., Ltd. (a)	4,676	57,896	MedPacto, Inc. (a)	1,028	111,383
Korea Aerospace Industries, Ltd. (a)	7,786	184,920	Medy-Tox, Inc.	541	87,154
Korea Electric Power Corp.	30,559	770,797	MegaStudyEdu Co., Ltd.	453	16,263
Korea Gas Corp. (a)	2,420	68,837	Meritz Fire & Marine Insurance Co., Ltd. (a)	4,627	62,187
Korea Investment Holdings Co., Ltd. (a)	3,949	287,187	Meritz Securities Co., Ltd. (a)	69,541	234,620
Korea Petrochemical Ind Co., Ltd. (a)	507	107,346	Mezzion Pharma Co., Ltd. (a)	617	99,851
Korea Real Estate Investment & Trust Co., Ltd. (a)	40,468	75,251	Mirae Asset Daewoo Co., Ltd. (a)	47,797	415,358
Korea Shipbuilding & Offshore Engineering Co., Ltd. (a)	3,817	381,243	Mirae Asset Maps Asia Pacific Real Estate 1 Investment	27,768	102,120
Korea United Pharm, Inc. (a)	955	58,374	Naturecell Co., Ltd. (a)	12,479	117,748
Korea Zinc Co., Ltd. (a)	874	323,033	NAVER Corp. (a)	13,402	3,608,658
Korean Air Lines Co., Ltd. (a)	9,253	231,687	NCSOFT Corp. (a)	1,796	1,539,240
Korean Reinsurance Co. (a)	8,166	59,311	NEPES Corp. (a)	1,564	61,189
KT&G Corp. (a)	12,586	962,806	Netmarble Corp. (a)(c)	2,574	311,591
Kuk-il Paper Manufacturing Co., Ltd. (a)	9,131	43,709	NH Investment & Securities Co., Ltd. (a)	14,985	155,878
Kumho Petrochemical Co., Ltd. (a)	1,926	257,084	NHN Corp. (a)	885	60,776
Kwang Dong Pharmaceutical Co., Ltd. (a)	12,503	117,975	NHN KCP Corp. (a)	1,369	86,327
L&C Bio Co., Ltd.	1,326	42,113	NICE Information Service Co., Ltd. (a)	10,100	230,581
L&F Co., Ltd. (a)	3,082	202,856	NKMax Co., Ltd. (a)	9,231	178,451
LEENO Industrial, Inc.	896	111,350	NongShim Co., Ltd. (a)	521	143,883
LegoChem Biosciences, Inc. (a)	2,417	155,971	OCI Co., Ltd. (a)	1,629	139,461
			Orion Corp/Republic of Korea (a)	2,349	268,136
			Oscotec, Inc. (a)	4,726	285,396
			Osstem Implant Co., Ltd. (a)	1,153	54,131

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ottogi Corp. (a)	114	\$ 60,552	Silicon Works Co., Ltd. (a)	1,216	\$ 65,149
Pan Ocean Co., Ltd. (a)	24,680	114,051	SillaJen, Inc. (a)(d)	6,523	54,493
Paradise Co., Ltd. (a)	4,113	57,930	SK Biopharmaceuticals Co., Ltd. (a)	1,500	233,361
Partron Co., Ltd.	11,769	121,341	SK Chemicals Co., Ltd. (a)	823	297,365
Pearl Abyss Corp. (a)	605	144,971	SK Discovery Co., Ltd. (a)	2,244	135,718
Pharmicell Co., Ltd. (a)	11,563	184,148	SK Holdings Co., Ltd.	4,028	891,774
PI Advanced Materials Co., Ltd. (a)	1,584	53,952	SK Hynix, Inc.	60,699	6,621,404
Poongsan Corp. (a)	1,946	50,070	SK Innovation Co., Ltd. (a)	5,989	1,047,510
POSCO	8,414	2,106,792	SK Materials Co., Ltd.	429	141,302
POSCO Chemtech Co., Ltd.	2,247	215,123	SK Networks Co., Ltd. (a)	13,470	60,201
Posco International Corp. (a)	6,646	89,017	SK Telecom Co., Ltd.	4,637	1,015,931
RFHIC Corp. (a)	1,181	48,542	SKC Co., Ltd.	1,867	161,556
S&S Tech Corp. (a)	1,616	64,711	SM Entertainment Co., Ltd. (a)	1,656	45,352
S&T Motiv Co., Ltd.	938	42,656	S-Oil Corp. (a)	4,845	308,639
S-1 Corp. (a)	1,546	120,970	Solid, Inc. (a)	4,788	49,365
Sam Chun Dang Pharm Co., Ltd. (a)	2,749	207,763	Solus Advanced Materials Co., Ltd. (a)	1,317	60,073
SAM KANG M&T Co., Ltd. (a)	5,577	110,123	Soulbrain Co., Ltd. (a)	458	114,806
Samsung Biologics Co., Ltd. (a)(c)	1,767	1,343,590	Soulbrain Holdings Co., Ltd. (a)	567	23,540
Samsung C&T Corp. (a)	9,098	1,155,780	ST Pharm Co., Ltd. (a)	2,098	200,472
Samsung Card Co., Ltd. (a)	3,804	113,808	Suheung Co., Ltd. (a)	2,578	121,033
Samsung Electro-Mechanics Co., Ltd. (a)	6,047	990,855	Taeyoung Engineering & Construction Co., Ltd. (a)	1,805	19,607
Samsung Electronics Co., Ltd. Preference Shares.	91,589	6,205,422	Telcon RF Pharmaceutical, Inc. (a)	8,430	47,027
Samsung Electronics Co., Ltd.	526,697	39,273,181	Tesna, Inc. (a)	1,124	58,150
Samsung Engineering Co., Ltd. (a)	16,699	203,684	Tokai Carbon Korea Co., Ltd.	499	57,557
Samsung Fire & Marine Insurance Co., Ltd. (a)	3,633	627,071	TY Holdings Co., Ltd. (a)	1,741	44,394
Samsung Heavy Industries Co., Ltd. (a)	51,399	333,102	Unison Co., Ltd. (a)	11,442	51,612
Samsung Life Insurance Co., Ltd. (a)	8,580	624,761	Value Added Technology Co., Ltd. (a)	3,331	68,840
Samsung SDI Co., Ltd.	5,984	3,459,405	Vieworks Co., Ltd.	3,440	96,110
Samsung SDS Co., Ltd. (a)	4,063	667,629	Webzen, Inc. (a)	4,173	132,915
Samsung Securities Co., Ltd. (a)	7,238	269,518	WONIK IPS Co., Ltd. (a)	5,486	223,470
Samwha Capacitor Co., Ltd. (a)	848	51,444	Woori Financial Group, Inc.	65,986	591,037
Sangsangin Co., Ltd. (a)	7,698	45,495	YG Entertainment, Inc. (a)	2,609	107,357
Seegene, Inc.	2,072	368,127	Youngone Corp. (a)	2,057	60,027
Seojin System Co., Ltd. (a)	2,971	138,390	Yuhan Corp. (a)	5,675	392,334
Seoul Semiconductor Co., Ltd. (a)	9,084	171,846	Yungjin Pharmaceutical Co., Ltd. (a)	22,295	165,011
SFA Engineering Corp. (a)	1,624	57,706	Zinus, Inc. (a)	787	74,621
Shin Poong Pharmaceutical Co., Ltd. (a)	3,440	392,672			135,995,137
Shinhan Financial Group Co., Ltd.	48,958	1,444,448	SPAIN — 1.5%		
Shinsegae International, Inc. (a)	226	33,599	Acciona SA (b)	2,369	338,265
Shinsegae, Inc. (a)	786	173,292	Acerinox SA	17,523	193,691
Shinsung E&G Co., Ltd. (a)	13,547	42,899	ACS Actividades de Construccion y Servicios SA (b)	28,587	949,642
			Aedas Homes SA (a)(c)	1,963	50,679
			Aena SME SA (a)(c)	7,564	1,316,051
			Almirall SA	10,710	143,098
			Amadeus IT Group SA	48,907	3,564,080
			AmRest Holdings SE (a)	7,136	53,051

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Applus Services SA (a)	12,354	\$ 136,344	Red Electrica Corp. SA	49,670	\$ 1,019,479
Banco Bilbao Vizcaya Argentaria SA	723,878	3,573,803	Repsol SA	159,014	1,605,133
Banco de Sabadell SA	610,874	264,592	Sacyr SA	39,799	98,366
Banco Santander SA (a)	1,878,018	5,831,940	Siemens Gamesa Renewable Energy SA	25,734	1,041,899
Bankia SA	125,411	222,344	Solaria Energia y Medio Ambiente SA (a)	9,631	278,574
Bankinter SA	68,461	370,578	Talgo SA (a)(c)	12,764	64,578
Befesa SA (c)	3,480	220,136	Tecnicas Reunidas SA (a)	2,480	32,832
CaixaBank SA	411,301	1,057,323	Telefonica SA	549,170	2,180,434
Cellnex Telecom SA (c)	33,942	2,039,940	Unicaja Banco SA (a)(b)(c)	73,212	64,049
Cia de Distribucion Integral Logista Holdings SA	5,693	110,476	Viscofan SA	4,119	292,561
CIE Automotive SA	7,659	206,728	Zardoya Otis SA	20,430	143,234
Construcciones y Auxiliar de Ferrocarriles SA (a)	1,714	82,314			48,300,514
Corp. Financiera Alba SA	1,589	75,727	SWEDEN — 2.4%		
Distribuidora Internacional de Alimentacion SA (a)(b)	401,966	56,314	Sinch AB (a)(c)	3,875	632,264
Ebro Foods SA	7,072	163,887	AAK AB	20,531	414,992
eDreams ODIGEO SA (a)(b)	11,015	55,999	AcadeMedia AB (c)	15,147	156,772
Enagas SA	25,422	558,803	Adapteo Oyj (a)	6,042	70,113
Ence Energia y Celulosa SA (a)	12,316	51,160	AddTech AB Class B	27,760	368,441
Endesa SA (b)	34,077	931,881	AF POYRY AB (a)	10,381	317,527
Euskaltel SA (c)	8,122	86,955	Alfa Laval AB (a)	33,959	935,753
Faes Farma SA	22,047	94,145	Alimak Group AB (c)	6,075	96,904
Ferrovial SA	53,454	1,478,122	Ambea AB (a)(c)	7,348	58,247
Fluidra SA	4,447	113,992	Arjo AB Class B	22,985	175,902
Fomento de Construcciones y Contratas SA	9,168	98,714	Assa Abloy AB Class B	109,834	2,708,219
Gestamp Automocion SA (c)	33,976	164,040	Atlas Copco AB Class A	73,048	3,745,550
Global Dominion Access SA (c)	10,388	47,791	Atlas Copco AB Class B	42,761	1,917,660
Grifols SA	34,322	1,002,833	Atrium Ljungberg AB Class B	4,091	86,079
Grupo Catalana Occidente SA	3,630	129,469	Attendo AB (a)(c)	18,258	98,665
Iberdrola SA	654,906	9,375,329	Avanza Bank Holding AB	15,667	444,492
Indra Sistemas SA (a)	12,047	102,886	Axfood AB	10,865	253,747
Industria de Diseno Textil SA	118,422	3,773,072	Bactiguard Holding AB (a)	1,927	33,554
Inmobiliaria Colonial Socimi SA REIT	30,167	296,209	Beijer Ref AB	7,727	354,146
Lar Espana Real Estate Socimi SA REIT	11,653	66,585	Betsson AB	15,247	136,828
Liberbank SA (a)	179,722	55,415	BHG Group AB (a)	8,600	187,235
Mapfre SA	127,893	249,278	Bilia AB Class A (a)	10,517	129,853
Mediaset Espana Comunicacion SA (a)	14,887	77,596	BillerudKorsnas AB	19,089	338,312
Melia Hotels International SA (a)	10,443	73,087	BioArctic AB (a)(c)	3,632	42,191
Merlin Properties Socimi SA REIT	38,387	365,414	BioGaia AB Class B	1,663	108,740
Naturgy Energy Group SA	35,641	826,818	Biotage AB (a)	5,013	84,847
Neinor Homes SA (a)(c)	7,187	95,851	Boliden AB	29,217	1,036,686
Pharma Mar SA (b)	1,592	138,300	Bonava AB Class B (a)	9,858	94,468
Prosegur Cash SA (c)	40,918	40,052	BoneSupport Holding AB (a)(c)	5,159	48,747
Prosegur Cia de Seguridad SA	36,398	108,576	Boozt AB (a)(c)	10,974	249,611
			Bravida Holding AB (c)	21,892	291,892
			Bufab AB (a)	6,983	165,295
			Bure Equity AB	4,779	170,850
			Calliditas Therapeutics AB Class B (a)	2,965	50,400
			Camurus AB (a)	6,510	147,757
			Cantargia AB (a)	9,258	72,147
			Castellum AB	24,829	630,963
			Catena AB	4,150	194,550
			Cellavision AB (a)	1,868	69,829

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CELLINK AB Class B (a)	2,364	\$ 67,501	Kinnevik AB Class B	25,865	\$ 1,308,596
Cibus Nordic Real Estate AB	6,949	141,814	Klovern AB Class B (b)	52,490	99,323
Clas Ohlson AB Class B (a)	7,371	70,366	KNOW IT AB (a)	2,060	78,135
Cloetta AB Class B	28,896	86,274	Kungsleden AB	20,343	223,183
Collector AB (a)(b)	28,130	83,062	L E Lundbergforetagen AB		
Coor Service Management			Class B (a)	9,305	499,209
Holding AB (a)(c)	8,780	77,402	LeoVegas AB (c)	19,551	83,084
Creades AB Class A	482	55,345	Lifco AB Class B	4,519	434,151
Dios Fastigheter AB	9,118	85,267	Lime Technologies AB	946	46,940
Dometic Group AB (a)(c)	31,601	419,228	Lindab International AB	8,991	186,552
Duni AB (a)	3,551	46,611	Loomis AB	7,725	212,771
Dustin Group AB (c)	10,657	83,049	Lundin Energy AB	20,366	551,274
Electrolux AB Class B	24,891	579,953	Mekonomen AB (a)	8,779	97,383
Electrolux Professional AB			MIPS AB	4,306	270,025
Class B (a)	18,389	104,299	Modern Times Group MTG AB		
Elekta AB Class B	40,390	543,202	Class B (a)	8,909	159,141
Embracer Group AB (a)	24,874	595,458	Munters Group AB (a)(c)	17,152	173,346
Epiroc AB Class A	71,076	1,295,155	Mycronic AB (b)	7,989	238,720
Epiroc AB Class B	42,734	723,286	NCC AB Class B	8,969	163,816
EQT AB (b)	26,107	668,844	Nibe Industrier AB Class B	33,633	1,104,507
Essity AB Class B	66,689	2,147,840	Nobia AB (a)	16,815	134,826
Evolution Gaming Group AB			Nobina AB (a)(c)	12,721	107,344
(c)	20,390	2,072,629	Nolato AB Class B (a)	2,162	219,029
Fabege AB	27,030	425,730	Nordic Entertainment Group		
Fastighets AB Balder Class B			AB Class B (a)	7,214	402,840
(a)	10,485	547,579	Nyfosa AB (a)	17,984	179,456
Fingerprint Cards AB Class B			Oncopeptides AB (a)(c)	5,199	107,429
(a)	31,312	66,379	Pandox AB (a)	10,139	179,260
Fortnox AB	5,233	294,703	Paradox Interactive AB	5,166	161,034
GARO AB (a)	603	46,624	Peab AB Class B (a)	20,077	219,165
Getinge AB Class B	25,065	586,296	Platzer Fastigheter Holding		
Granges AB (a)(b)	14,369	175,314	AB Class B	6,400	83,696
Hansa Biopharma AB (a)	5,880	172,121	PowerCell Sweden AB (a)	3,453	136,732
Hennes & Mauritz AB Class B			Ratos AB Class B	39,105	183,227
(a)	88,035	1,843,766	Recipharm AB Class B (a)	8,507	227,266
Hexagon AB Class B	30,841	2,815,761	Resurs Holding AB (a)(c)	13,518	74,071
Hexpol AB	28,637	306,854	Saab AB Class B (a)(b)	8,711	254,036
HMS Networks AB (a)	2,574	81,490	Sagax AB Class D	13,000	50,733
Holmen AB Class B	10,293	493,309	Samhallsbyggnadsbolaget i		
Hufvudstaden AB Class A	11,937	197,968	Norden AB (b)	99,213	346,232
Husqvarna AB Class B	46,569	603,905	Samhallsbyggnadsbolaget i		
ICA Gruppen AB	10,413	520,995	Norden AB Class D (b)	13,235	48,508
Industrivarden AB Class A (a)	11,533	385,063	Sandvik AB (a)	122,808	3,010,180
Industrivarden AB Class C (a)	19,084	616,958	SAS AB (a)	395,212	87,824
Indutrade AB (a)	27,780	596,019	Scandi Standard AB (a)	10,379	86,949
Instalco AB	3,853	117,759	Scandic Hotels Group AB		
Intrum AB (b)	6,544	172,753	(a)(b)(c)	16,583	70,269
Investment AB Latour			Sdiptech AB Class B (a)	2,220	62,173
Class B	15,329	372,747	Securitas AB Class B	34,062	550,588
Investment AB Oresund	2,989	45,276	Sedana Medical AB (a)	1,478	61,729
Investor AB Class B	49,913	3,641,728	Skandinaviska Enskilda		
INVISIO Communications AB	4,200	127,853	Banken AB Class A (a)	177,043	1,821,619
Inwido AB (a)	4,681	68,683	Skanska AB Class B	36,029	919,968
JM AB	6,004	212,451	SKF AB Class B	41,727	1,084,260
John Mattson			SkiStar AB (a)	6,323	82,227
Fastighetsforetagen AB (a)	3,703	61,232	SSAB AB Class A (a)	51,377	183,298
Karo Pharma AB (a)	17,994	115,029	SSAB AB Class B (a)	67,591	215,467

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)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Stillfront Group AB (a)	32,010	\$ 389,769	Chocoladefabriken Lindt & Spruengli AG (e)	11	\$ 1,100,062
Storytel AB (a)	6,381	209,785	Cie Financiere Richemont SA.	57,202	5,182,121
Svenska Cellulosa AB SCA Class B (a)	65,345	1,140,199	Clariant AG	23,053	490,817
Svenska Handelsbanken AB Class A (a)	170,490	1,714,750	Coca-Cola HBC AG.	21,946	713,078
Svolder AB Class B	2,235	53,177	Coltene Holding AG.	945	91,940
Sweco AB Class B	20,625	379,221	Comet Holding AG	901	202,023
Swedbank AB Class A (a)	99,238	1,741,503	Conzzeta AG	173	212,935
Swedish Match AB	17,774	1,380,358	Credit Suisse Group AG.	268,229	3,459,257
Swedish Orphan Biovitrum AB (a)	19,916	402,804	Daetwyler Holding AG	907	263,702
Tele2 AB Class B	54,723	723,639	DKSH Holding AG.	3,979	299,567
Telefonaktiebolaget LM Ericsson Class B.	319,845	3,802,676	dormakaba Holding AG	337	191,575
Telia Co. AB	262,117	1,083,889	Dufry AG (a).	6,992	439,635
Thule Group AB (a)(c)	11,458	429,158	EFG International AG	8,065	52,918
Tobii AB (a)	20,023	137,996	Emmi AG	221	227,888
Trelleborg AB Class B (a).	26,581	590,685	EMS-Chemie Holding AG.	875	844,363
Troax Group AB	7,112	166,444	Flughafen Zurich AG (a).	2,056	363,077
Vitrolife AB (a)	6,363	167,200	Forbo Holding AG	111	190,619
Volvo AB Class B (a).	160,408	3,785,313	Galenica AG (c)	4,895	326,721
Wallenstam AB Class B	16,601	263,997	GAM Holding AG (a)	19,107	46,776
Wihlborgs Fastigheter AB.	15,160	342,240	Geberit AG.	4,046	2,536,674
Xvivo Perfusion AB (a).	4,152	158,748	Georg Fischer AG	468	603,564
		<u>79,124,300</u>	Givaudan SA	1,012	4,270,332
SWITZERLAND — 5.7%			Gurit Holding AG.	85	238,475
ABB, Ltd.	201,951	5,645,352	Helvetia Holding AG	4,067	429,728
Adecco Group AG	16,576	1,109,380	Huber + Suhner AG.	1,498	118,457
Alcon, Inc. (a)	53,881	3,586,581	Idorsia, Ltd. (a)	11,587	334,521
Allreal Holding AG.	1,506	346,706	Implenia AG	1,966	53,468
ALSO Holding AG	662	189,474	Inficon Holding AG	220	201,097
APG SGA SA (a)	139	31,041	Interroll Holding AG	79	240,856
Arbonia AG (a)	6,222	99,670	Intershop Holding AG	132	91,838
Aryzta AG (a)	102,583	79,147	IWG PLC (a)	79,365	372,331
Ascom Holding AG (a)	3,750	55,574	Julius Baer Group, Ltd.	24,525	1,414,984
Autoneum Holding AG (a)	289	52,834	Kardex Holding AG	794	173,899
Bachem Holding AG Class B	593	265,322	Komax Holding AG (a).	565	112,687
Baloise Holding AG	4,955	882,869	Kuehne + Nagel International AG.	5,917	1,344,119
Banque Cantonale Vaudoise	3,190	347,528	LafargeHolcim, Ltd. (e)	49,049	2,697,848
Barry Callebaut AG	323	768,813	LafargeHolcim, Ltd. (e)	8,321	454,589
Basilea Pharmaceutica AG (a)	1,356	81,533	Landis+Gyr Group AG	2,261	177,514
Belimo Holding AG	57	495,232	LEM Holding SA	58	113,382
Bell Food Group AG	199	53,693	Leonteq AG	942	37,352
BKW AG	2,176	244,198	Logitech International SA.	17,932	1,742,992
Bobst Group SA (b)	1,422	85,984	Lonza Group AG	8,160	5,250,759
Bossard Holding AG Class A	975	196,776	Medacta Group SA (a)(c)	1,306	129,425
Bucher Industries AG.	786	360,656	Medartis Holding AG (a)(c)	425	22,357
Burckhardt Compression Holding AG (b)	438	152,119	Mediclinic International PLC.	45,822	176,634
Burkhalter Holding AG	433	32,379	Metall Zug AG Class B.	20	33,939
Cembra Money Bank AG	3,472	421,063	Meyer Burger Technology AG (a)	231,890	88,354
Chocoladefabriken Lindt & Spruengli AG (e)	116	1,132,507	Mobilezone Holding AG	8,564	97,658
			Mobimo Holding AG	680	220,012
			Molecular Partners AG (a)	1,967	46,174
			Nestle SA.	321,711	37,945,120
			Novartis AG	243,310	23,024,924
			OC Oerlikon Corp. AG	21,006	217,439

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Orior AG	1,109	\$ 94,597	Advanced Wireless Semiconductor Co.	14,000	\$ 67,265
Partners Group Holding AG	2,046	2,407,195	Advantech Co., Ltd.	41,514	517,115
PSP Swiss Property AG	4,929	659,653	Alchip Technologies, Ltd.	8,000	176,810
Relief Therapeutics Holding, Inc. (a)	195,898	59,615	AmTRAN Technology Co., Ltd. (a)	189,000	84,081
Rieter Holding AG	687	75,155	AP Memory Technology Corp.	4,000	60,574
Roche Holding AG	76,988	26,912,486	Apex International Co., Ltd.	15,000	36,622
Schindler Holding AG (e)	4,462	1,204,404	Arcadyan Technology Corp.	25,487	85,084
Schindler Holding AG (e)	2,151	580,121	Ardentec Corp.	43,000	59,148
Schweiter Technologies AG	124	204,808	ASE Technology Holding Co., Ltd.	346,325	1,002,072
Sensirion Holding AG (a)(c)	883	57,238	Asia Cement Corp.	233,000	358,232
SFS Group AG	1,739	206,567	Asia Optical Co., Inc.	27,000	71,012
SGS SA	664	2,005,634	Asia Pacific Telecom Co., Ltd. (a)	276,000	99,210
Siegfried Holding AG	400	294,813	Asia Vital Components Co., Ltd.	29,000	68,222
SIG Combibloc Group AG	34,715	806,659	ASMedia Technology, Inc.	4,000	223,503
Sika AG	15,537	4,250,067	ASPEED Technology, Inc.	3,000	183,109
Sonova Holding AG (a)	6,023	1,567,159	Asustek Computer, Inc.	77,000	686,472
St Galler Kantonalbank AG	309	145,070	AU Optronics Corp. (a)	922,000	459,392
Stadler Rail AG (b)	5,519	252,365	AURAS Technology Co., Ltd.	7,000	53,313
STMicroelectronics NV	70,571	2,614,591	BES Engineering Corp.	141,000	50,181
Straumann Holding AG	1,133	1,322,122	Bizlink Holding, Inc.	10,000	86,661
Sulzer AG	1,843	194,110	Brighton-Best International Taiwan, Inc.	68,000	66,674
Swatch Group AG (e)	3,093	845,025	Capital Securities Corp.	222,000	107,057
Swatch Group AG (e)	6,411	339,135	Career Technology MFG. Co., Ltd.	61,200	76,124
Swiss Life Holding AG	3,407	1,589,509	Casestek Holdings, Ltd.	17,000	52,819
Swiss Prime Site AG	8,120	798,267	Catcher Technology Co., Ltd.	71,000	520,535
Swiss Re AG	32,182	3,034,162	Cathay Financial Holding Co., Ltd.	844,523	1,269,880
Swisscom AG	2,851	1,538,788	Center Laboratories, Inc.	29,000	71,525
Swissquote Group Holding SA	832	80,852	Century Iron & Steel Industrial Co., Ltd.	13,000	49,505
Tecan Group AG	1,275	625,708	Chailease Holding Co., Ltd.	133,079	795,689
Temenos AG	7,083	990,795	Chang Hwa Commercial Bank, Ltd.	559,649	357,524
TX Group AG	274	21,946	Chang Wah Technology Co., Ltd.	62,000	131,952
u-blox Holding AG	976	64,978	Charoen Pokphand Enterprise	17,000	43,804
UBS Group AG	401,738	5,667,371	Cheng Loong Corp.	121,000	146,416
Valiant Holding AG	1,670	163,420	Cheng Shin Rubber Industry Co., Ltd.	207,000	324,520
Valora Holding AG (a)	403	79,237	Cheng Uei Precision Industry Co., Ltd.	59,000	98,900
VAT Group AG (c)	2,886	720,888	Chicony Electronics Co., Ltd.	62,491	191,712
Vetropack Holding AG (a)	2,150	145,206	Chilisin Electronics Corp.	24,000	95,665
Vifor Pharma AG	4,863	764,700	China Airlines, Ltd. (a)	434,000	186,124
Vontobel Holding AG	2,998	238,090	China Development Financial Holding Corp.	1,476,000	488,533
VZ Holding AG	1,500	137,282	China General Plastics Corp.	137,550	124,587
V-ZUG Holding AG (a)	233	23,275			
Ypsomed Holding AG (b)	343	57,506			
Zehnder Group AG	1,784	119,276			
Zur Rose Group AG (a)	1,188	380,343			
Zurich Insurance Group AG	16,488	6,966,761			
		<u>187,735,956</u>			
TAIWAN — 4.0%					
AcBel Polytech, Inc.	136,000	140,124			
Accton Technology Corp.	61,000	686,027			
Acer, Inc.	311,000	261,768			
A-DATA Technology Co., Ltd.	43,000	111,716			
Adimmune Corp. (a)	32,000	63,891			
Advanced Ceramic X Corp.	8,000	145,206			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Life Insurance Co., Ltd.	284,670	\$ 224,915	Far EasTone Telecommunications Co., Ltd.	163,000	\$ 355,029
China Man-Made Fiber Corp. (a)	267,000	106,427	Faraday Technology Corp.	37,000	67,026
China Petrochemical Development Corp.	297,000	123,142	Farglory Land Development Co., Ltd.	25,000	50,093
China Steel Chemical Corp.	20,000	77,230	Feng Hsin Steel Co., Ltd.	39,000	98,687
China Steel Corp.	1,273,000	1,121,316	Feng TAY Enterprise Co., Ltd.. . . .	46,560	330,583
Chin-Poon Industrial Co., Ltd.. . . .	91,000	102,666	Firich Enterprises Co., Ltd.	62,328	63,996
Chipbond Technology Corp.	67,000	158,332	First Financial Holding Co., Ltd.	1,107,563	841,571
ChipMOS Technologies, Inc.	67,000	81,908	FLEXium Interconnect, Inc.	34,000	146,416
Chong Hong Construction Co., Ltd.	18,000	51,249	Formosa Chemicals & Fibre Corp.	379,000	1,142,476
Chroma ATE, Inc.	38,000	227,205	Formosa Petrochemical Corp.	112,000	397,808
Chung Hung Steel Corp. (a)	220,000	123,318	Formosa Plastics Corp.	440,000	1,509,574
Chung Hwa Pulp Corp. (a)	235,000	102,036	Formosa Sumco Technology Corp.	8,000	38,437
Chung-Hsin Electric & Machinery Manufacturing Corp.	34,000	64,859	Formosa Taffeta Co., Ltd.	76,000	83,985
Chunghwa Precision Test Tech Co., Ltd.	3,000	81,572	Foxconn Technology Co., Ltd.. . . .	84,180	159,983
Chunghwa Telecom Co., Ltd.	408,000	1,582,746	Foxsemicon Integrated Technology, Inc.	19,000	142,003
Cleanaway Co., Ltd.	14,000	81,714	Fubon Financial Holding Co., Ltd.	714,000	1,187,967
Clevo Co.	43,000	46,064	Fulgent Sun International Holding Co., Ltd.	12,000	47,833
Compal Electronics, Inc.	446,000	328,571	Fusheng Precision Co., Ltd.	9,000	55,573
Compeq Manufacturing Co., Ltd.	109,000	168,749	General Interface Solution Holding, Ltd.	20,000	81,500
Coretronic Corp.	42,000	60,613	Genius Electronic Optical Co., Ltd.	8,396	169,426
CTBC Financial Holding Co., Ltd.	1,874,009	1,313,901	Getac Technology Corp.	34,000	59,171
CTCI Corp.	72,000	97,886	Giant Manufacturing Co., Ltd.. . . .	37,000	362,125
Cub Elecparts, Inc.	6,000	43,135	Gigabyte Technology Co., Ltd.	43,000	119,062
Delta Electronics, Inc.	221,630	2,074,478	Global Mixed Mode Technology, Inc.	7,000	39,736
E Ink Holdings, Inc.	75,000	122,251	Global Unichip Corp.	8,000	96,519
E.Sun Financial Holding Co., Ltd.	1,210,909	1,101,101	Globalwafers Co., Ltd.	23,000	579,543
Eclat Textile Co., Ltd.	19,182	288,433	Gold Circuit Electronics, Ltd. (a)	36,000	64,702
Egis Technology, Inc.	8,000	48,971	Goldsun Building Materials Co., Ltd.	90,715	80,713
Elan Microelectronics Corp.	24,000	114,029	Gourmet Master Co., Ltd.	10,000	50,182
Elite Material Co., Ltd.	30,000	167,628	Grand Pacific Petrochemical (a)	88,000	74,383
Elite Semiconductor Memory Technology, Inc.	103,000	237,173	Grape King Bio, Ltd.	19,000	120,026
eMemory Technology, Inc.	7,000	148,231	Great Wall Enterprise Co., Ltd.	52,000	94,014
Ennoconn Corp.	6,000	53,598	Greatek Electronics, Inc.	29,000	57,798
Epistar Corp. (a)	118,000	173,863	Gudeng Precision Industrial Co., Ltd.	5,000	48,580
Eternal Materials Co., Ltd.	79,000	102,764	Hannstar Board Corp.	33,000	50,913
Eva Airways Corp.	323,121	151,222	HannStar Display Corp. (a)	325,000	142,270
Evergreen Marine Corp. Taiwan, Ltd. (a)	369,683	535,486	Highwealth Construction Corp.	80,190	130,853
Everlight Electronics Co., Ltd.. . . .	90,000	135,170	Hiwin Technologies Corp.	25,805	353,122
Far Eastern Department Stores, Ltd.	83,000	70,895			
Far Eastern International Bank	187,005	72,212			
Far Eastern New Century Corp.	341,620	351,979			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Holtek Semiconductor, Inc.	33,000	\$ 85,266	Medtecs International Corp., Ltd.	45,200	\$ 34,200
Holy Stone Enterprise Co., Ltd.	18,000	74,632	Mega Financial Holding Co., Ltd.	1,162,601	1,233,024
Hon Hai Precision Industry Co., Ltd.	1,393,320	4,562,084	Merida Industry Co., Ltd.	22,000	184,782
Hota Industrial Manufacturing Co., Ltd.	25,000	92,978	Merry Electronics Co., Ltd.	15,000	78,208
Hotai Finance Co., Ltd.	18,000	51,634	Microbio Co., Ltd. (a)	32,000	77,443
Hotai Motor Co., Ltd.	36,000	823,831	Micro-Star International Co., Ltd.	72,000	339,526
HTC Corp. (a)	120,000	131,326	Mitac Holdings Corp.	76,160	79,960
Hua Nan Financial Holdings Co., Ltd.	1,019,476	662,162	momo.com, Inc.	5,000	113,353
Huaku Development Co., Ltd.	35,000	109,367	Motech Industries, Inc. (a)	37,000	45,562
Hung Sheng Construction, Ltd.	78,080	54,465	Namchow Holdings Co., Ltd.	43,000	71,927
IBF Financial Holdings Co., Ltd.	395,636	180,935	Nan Kang Rubber Tire Co., Ltd.	67,000	100,030
IEI Integration Corp.	41,000	79,525	Nan Ya Plastics Corp.	567,000	1,450,897
Innodisk Corp.	7,000	41,355	Nan Ya Printed Circuit Board Corp.	30,000	194,320
Innolux Corp. (a)	942,000	472,710	Nantex Industry Co., Ltd.	69,000	150,043
International CSRC Investment Holdings Co.	70,000	64,524	Nanya Technology Corp.	131,000	404,684
International Games System Co., Ltd.	5,000	134,885	Nien Made Enterprise Co., Ltd.	17,000	197,238
Inventec Corp.	291,000	248,559	Novatek Microelectronics Corp.	62,000	814,222
ITEQ Corp.	16,188	79,505	OBI Pharma, Inc. (a)	13,000	64,311
Jentech Precision Industrial Co., Ltd.	6,000	52,851	Oneness Biotech Co., Ltd. (a).	25,000	214,428
Jih Sun Financial Holdings Co., Ltd.	154,000	69,058	Pan-International Industrial Corp.	108,000	98,591
Kenda Rubber Industrial Co., Ltd.	56,000	69,656	Parade Technologies, Ltd.	7,000	276,532
King Slide Works Co., Ltd.	5,000	52,851	PChome Online, Inc.	17,000	54,452
King Yuan Electronics Co., Ltd.	119,000	147,172	Pegatron Corp.	211,000	505,385
King's Town Bank Co., Ltd.	72,000	99,423	PharmaEssentia Corp. (a)	20,386	68,055
Kinpo Electronics	141,000	60,971	Phison Electronics Corp.	13,000	153,837
Kinsus Interconnect Technology Corp.	28,000	80,618	Pixart Imaging, Inc.	12,000	81,999
KMC Kuei Meng International, Inc.	6,000	36,942	Pou Chen Corp.	235,000	262,617
Kung Long Batteries Industrial Co., Ltd.	19,000	95,345	Powertech Technology, Inc.	87,000	293,839
Land Mark Optoelectronics Corp.	8,000	80,433	Poya International Co., Ltd.	5,000	102,498
Largan Precision Co., Ltd.	11,000	1,250,801	President Chain Store Corp.	70,000	663,926
Lien Hwa Industrial Holdings Corp.	69,600	105,522	President Securities Corp.	83,000	54,353
Lite-On Technology Corp.	225,419	399,525	Primax Electronics, Ltd.	35,000	60,725
Longchen Paper & Packaging Co., Ltd.	75,000	62,060	Qisda Corp.	171,000	176,185
Lotes Co., Ltd.	8,000	135,099	Quanta Computer, Inc.	313,000	901,192
Macronix International	188,000	283,024	Radiant Opto-Electronics Corp.	45,000	182,575
Makalot Industrial Co., Ltd.	41,000	279,433	Radium Life Tech Co., Ltd.	184,000	78,910
MediaTek, Inc.	169,000	4,492,953	Realtek Semiconductor Corp.	53,000	736,583
Medigen Vaccine Biologics Corp. (a)	15,000	54,986	RichWave Technology Corp.	9,000	126,361
			Ruentex Development Co., Ltd.	116,041	168,912
			Ruentex Industries, Ltd.	47,400	117,581
			Run Long Construction Co., Ltd.	20,000	42,494
			Sanyang Motor Co., Ltd.	55,000	69,880
			SDI Corp.	35,000	122,322
			Sensortek Technology Corp.	2,000	48,402
			Sercomm Corp.	27,000	74,952

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shanghai Commercial & Savings Bank, Ltd.	343,649	\$ 502,668	Taiwan Semiconductor Manufacturing Co., Ltd. . . .	2,715,000	\$ 51,211,830
Shin Kong Financial Holding Co., Ltd.	1,193,988	374,369	Taiwan Styrene Monomer. . . .	154,000	103,313
Shin Zu Shing Co., Ltd.	18,742	88,380	Taiwan Surface Mounting Technology Corp.	30,000	137,732
Shining Building Business Co., Ltd. (a)	188,000	110,399	Taiwan TEA Corp. (a)	161,000	102,566
Shinkong Synthetic Fibers Corp.	122,000	61,873	Taiwan Union Technology Corp.	21,000	90,433
Sigurd Microelectronics Corp..	67,078	108,025	TCI Co., Ltd.	7,000	49,826
Simplo Technology Co., Ltd. . .	18,000	224,215	Teco Electric and Machinery Co., Ltd.	191,000	187,955
Sinbon Electronics Co., Ltd. . .	22,000	169,122	Test Research, Inc.	44,000	90,512
Sino-American Silicon Products, Inc.	51,000	322,176	Thinking Electronic Industrial Co., Ltd.	26,000	148,053
SinoPac Financial Holdings Co., Ltd.	1,182,281	481,782	Ton Yi Industrial Corp. (a). . . .	184,000	77,600
Sitronix Technology Corp. . . .	12,000	69,400	Tong Hsing Electronic Industries, Ltd.	13,599	85,665
Soft-World International Corp..	32,000	120,720	Tong Yang Industry Co., Ltd. . .	58,000	80,504
Solar Applied Materials Technology Co.	37,000	57,282	Topco Scientific Co., Ltd.	22,000	93,565
Sporton International, Inc. . . .	11,000	104,918	TPK Holding Co., Ltd. (a)	33,000	54,378
St Shine Optical Co., Ltd.	6,000	59,791	Transcend Information, Inc. . . .	21,000	48,580
Standard Foods Corp.	51,417	112,174	Tripod Technology Corp.	44,000	185,565
Sunny Friend Environmental Technology Co., Ltd.	8,000	66,339	TSEC Corp. (a)	40,000	59,435
Supreme Electronics Co., Ltd.	122,000	148,929	TSRC Corp.	58,000	48,096
Syncmold Enterprise Corp.	28,000	86,497	TTY Biopharm Co., Ltd.	22,000	53,712
Synnex Technology International Corp.	128,550	215,028	Tung Ho Steel Enterprise Corp.	68,000	88,334
System Corp.	16,000	49,939	TXC Corp.	39,000	103,961
TA Chen Stainless Pipe	208,420	232,171	U-Ming Marine Transport Corp.	67,000	87,988
Taichung Commercial Bank Co., Ltd.	240,356	92,813	Unimicron Technology Corp. . . .	129,000	401,260
TaiDoc Technology Corp.	5,000	32,298	Union Bank Of Taiwan	158,000	60,449
Taigen Biopharmaceuticals Holdings, Ltd. (a)	126,000	102,466	Uni-President Enterprises Corp.	515,880	1,239,302
TaiMed Biologics, Inc. (a)	15,000	44,896	Unitech Printed Circuit Board Corp.	61,000	48,196
Tainan Spinning Co., Ltd.	115,000	61,392	United Integrated Services Co., Ltd.	13,000	99,936
Taishin Financial Holding Co., Ltd.	1,102,330	519,819	United Microelectronics Corp..	1,312,000	2,201,609
Taiwan Business Bank	713,232	246,984	United Renewable Energy Co., Ltd. (a)	273,450	138,681
Taiwan Cement Corp.	528,504	812,562	UPC Technology Corp.	80,000	54,666
Taiwan Cogeneration Corp. . . .	134,000	184,561	USI Corp.	244,000	196,256
Taiwan Cooperative Financial Holding Co., Ltd.	1,015,182	735,246	Vanguard International Semiconductor Corp.	105,000	433,483
Taiwan Fertilizer Co., Ltd.	111,000	214,115	Visual Photonics Epitaxy Co., Ltd.	20,000	79,721
Taiwan Glass Industry Corp. (a)	109,000	75,646	Voltronic Power Technology Corp.	6,200	247,135
Taiwan High Speed Rail Corp.	226,000	254,972	Wafer Works Corp.	50,000	76,162
Taiwan Hon Chuan Enterprise Co., Ltd.	101,000	216,752	Wah Lee Industrial Corp.	18,000	48,687
Taiwan Mobile Co., Ltd.	200,000	703,965	Walsin Lihwa Corp.	328,000	225,297
Taiwan Paiho, Ltd.	32,000	84,276	Walsin Technology Corp.	34,000	278,917
Taiwan Secom Co., Ltd.	24,000	75,763	Wan Hai Lines, Ltd.	59,000	111,079
Taiwan Semiconductor Co., Ltd.	23,000	50,915	Win Semiconductors Corp.	36,000	443,306
			Winbond Electronics Corp.	403,000	416,654
			Wistron Corp.	302,842	334,120

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wistron NeWeb Corp.	36,000	\$ 99,552	Com7 PCL Class F	84,500	\$ 109,997
Wiwynn Corp.	8,000	200,441	CP ALL PCL (a)	636,800	1,238,104
WPG Holdings, Ltd.	160,480	245,021	Delta Electronics Thailand PCL	33,600	545,047
WT Microelectronics Co., Ltd.	37,000	53,068	Eastern Polymer Group PCL Class F	280,400	66,450
XinTec, Inc. (a)	17,000	111,022	Electricity Generating PCL	29,200	187,617
Xxentria Technology Materials Corp.	32,000	69,016	Energy Absolute PCL	170,713	280,628
Yageo Corp.	43,962	810,460	GFPT PCL	131,000	62,089
Yang Ming Marine Transport Corp. (a)	126,000	131,166	Global Power Synergy PCL Class F	74,500	183,390
YC INOX Co., Ltd.	86,531	87,923	Gulf Energy Development PCL	289,520	330,977
YFY, Inc.	119,000	124,726	Gunkul Engineering PCL	705,600	59,350
Yieh Phui Enterprise Co., Ltd. (a)	104,000	50,338	Hana Microelectronics PCL	82,100	108,928
Yuanta Financial Holding Co., Ltd.	1,056,142	772,429	Home Product Center PCL	591,100	270,296
Yulon Finance Corp.	22,000	78,689	Indorama Ventures PCL	175,900	217,233
Yulon Motor Co., Ltd. (a)	71,205	118,852	Intouch Holdings PCL Class F	294,500	552,925
Zhen Ding Technology Holding, Ltd.	55,000	223,148	IRPC PCL	971,500	120,627
		<u>131,854,861</u>	Jasmine International PCL	363,100	38,540
TANZANIA, UNITED			Kasikornbank PCL	270,600	1,029,653
REPUBLIC OF — 0.0% (f)			KCE Electronics PCL	77,000	106,659
AngloGold Ashanti, Ltd.	45,212	<u>1,054,277</u>	Krung Thai Bank PCL	364,900	135,193
THAILAND — 0.6%			Krungthai Card PCL	72,500	143,984
Advanced Info Service PCL	129,300	759,573	Land & Houses PCL	855,300	226,957
AEON Thana Sinsap Thailand PCL	10,400	70,467	Major Cineplex Group PCL	1,245	760
Airports of Thailand PCL	509,100	1,057,793	MBK PCL	114,100	47,986
Amata Corp. PCL	98,300	53,481	Minor International PCL (a)	367,650	315,988
AP Thailand PCL	621,274	150,342	MK Restaurants Group PCL	80,900	132,988
Asia Aviation PCL NVDR (a)(b)	705,600	55,581	Muangthai Capital PCL (a)	60,500	119,142
Asset World Corp. PCL (a)	914,400	139,174	Origin Property PCL Class F	286,100	72,098
B Grimm Power PCL	246,100	398,393	Osotspa PCL	84,700	100,362
Bangchak Corp. PCL	98,500	67,727	Plan B Media PCL Class F	267,000	55,699
Bangkok Bank PCL	49,296	195,802	PTG Energy PCL	109,300	58,006
Bangkok Chain Hospital PCL	162,000	73,538	PTT Exploration & Production PCL	145,100	475,837
Bangkok Commercial Asset Management PCL	166,700	121,854	PTT Global Chemical PCL	293,100	572,308
Bangkok Dusit Medical Services PCL Class F	992,500	689,052	PTT PCL	1,221,000	1,732,059
Bangkok Expressway & Metro PCL	782,100	216,670	Quality Houses PCL	981,000	75,965
Bangkok Land PCL	1,469,600	57,391	Ratch Group PCL	58,500	103,488
Banpu PCL	751,400	275,881	Ratchthani Leasing PCL	447,000	62,067
Berli Jucker PCL	104,700	121,439	Sansiri PCL	1,966,900	53,177
BTS Group Holdings PCL (b)	909,400	282,290	Siam Cement PCL	84,065	1,060,633
Bumrungrad Hospital PCL	69,400	277,971	Siam Commercial Bank PCL	191,100	558,119
Central Pattana PCL	219,400	349,678	Siamgas & Petrochemicals PCL (b)	242,200	80,841
Central Retail Corp. PCL (a)	184,325	189,185	Singha Estate PCL	705,600	37,682
CH Karnchang PCL (a)	146,300	81,061	Sino-Thai Engineering & Construction PCL	104,500	44,297
Charoen Pokphand Foods PCL	521,300	465,446	SPCG PCL	112,855	75,714
Chularat Hospital PCL Class F	887,900	72,905	Sri Trang Agro-Industry PCL	86,400	76,422
			Sri Trang Gloves Thailand PCL	84,500	214,353
			Srisawad Corp. PCL	84,900	186,321
			Supalai PCL	161,300	110,369
			Super Energy Corp. PCL (a)	3,551,400	113,797

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Thai Oil PCL	117,200	\$ 203,418	UNITED ARAB EMIRATES		
Thai Union Group PCL			— 0.1%		
Class F	244,000	110,761	Abu Dhabi Commercial Bank		
Thai Vegetable Oil PCL	83,600	94,176	PJSC	226,966	\$ 383,101
Thonburi Healthcare Group			Air Arabia PJSC	303,107	105,625
PCL	111,000	95,402	Aldar Properties PJSC	307,385	263,606
Tisco Financial Group PCL	54,200	160,104	Amanat Holdings PJSC	296,164	66,116
Total Access Communication			Dana Gas PJSC	290,758	56,519
PCL	45,600	50,608	Dubai Islamic Bank PJSC	117,687	147,704
TQM Corp. PCL	18,600	83,501	Emaar Malls PJSC (a)	267,179	133,111
True Corp. PCL (b)	1,001,312	114,970	Emaar Properties PJSC (a)	256,763	246,756
TTW PCL	175,800	72,761	Emirates NBD Bank PJSC	256,095	718,124
VGI PCL	744,300	165,207	Emirates Telecommunications		
Vinythai PCL	85,300	91,108	Group Co. PJSC	198,593	913,718
WHA Corp. PCL	459,200	46,594	First Abu Dhabi Bank PJSC	277,818	975,689
			National Central Cooling Co.		
		20,062,426	PJSC	146,926	106,000
TURKEY — 0.1%			Network International		
Akbank T.A.S. (a)	288,939	269,404	Holdings PLC (a)(c)	47,026	209,946
Anadolu Efes Biracilik Ve Malt			Union Properties PJSC (a)	971,470	74,054
Sanayii A/S	23,020	71,793			4,400,069
Aselsan Elektronik Sanayi Ve			UNITED KINGDOM — 8.0%		
Ticaret A/S	88,368	216,982	3i Group PLC	106,637	1,687,986
BIM Birlesik Magazalar A/S	41,200	418,513	888 Holdings PLC	47,272	184,486
Coca-Cola Icecek A/S (a)	7,067	62,564	A.G. Barr PLC (a)	16,160	114,647
Eldorado Gold Corp. (a)	21,500	284,698	AB Dynamics PLC (b)	2,636	76,029
Emlak Konut Gayrimenkul			Abcam PLC	20,974	444,391
Yatirim Ortakligi A/S REIT	158,361	45,596	Admiral Group PLC	20,613	818,821
Eregli Demir ve Celik			Advanced Medical Solutions		
Fabrikalari TAS	122,270	245,609	Group PLC	26,844	89,167
Ford Otomotiv Sanayi A/S	6,094	103,309	Aggreko PLC	23,169	198,260
Haci Omer Sabanci Holding			Airtel Africa PLC (c)	81,639	84,367
A/S	140,790	217,081	AJ Bell PLC	26,404	156,463
KOC Holding A/S	71,562	203,349	Alfa Financial Software		
Koza Altin Isletmeleri A/S (a)	8,941	116,326	Holdings PLC (c)	72,989	131,699
Migros Ticaret A/S (a)	17,677	101,793	Alliance Pharma PLC	64,517	77,256
Petkim Petrokimya Holding			Alpha FX Group PLC (a)	2,831	50,308
A/S (a)	532,531	356,812	Alternative Credit		
TAV Havalimanlari Holding			Investments	6,909	81,976
A/S	12,185	34,920	AO World PLC (a)	26,609	149,494
Tekfen Holding A/S	45,605	101,794	Ascental PLC (a)(b)	41,671	218,735
Turk Hava Yollari AO (a)	85,741	148,929	Ashmore Group PLC	44,564	262,673
Turkcell Iletisim Hizmetleri			Ashtead Group PLC	49,236	2,313,881
A/S	100,945	218,663	ASOS PLC (a)	7,567	494,739
Turkiye Garanti Bankasi A/S			Associated British Foods PLC		
(a)	190,042	265,151	(a)	38,076	1,178,366
Turkiye Is Bankasi A/S			Assura PLC REIT	349,406	366,812
Class C (a)	164,039	154,494	Aston Martin Lagonda Global		
Turkiye Petrol Rafinerileri AS			Holdings PLC (a)(b)(c)	7,558	207,558
(a)	12,883	187,200	AstraZeneca PLC	145,080	14,524,738
Turkiye Sise ve Cam			Auto Trader Group PLC (c)	104,018	847,437
Fabrikalari A/S	117,520	115,583	Avacta Group PLC (a)	27,428	42,742
Ulker Biskuvi Sanayi A/S (a)	14,252	44,372	Avast PLC (c)	67,633	496,924
Yapi ve Kredi Bankasi A/S (a)	273,794	113,459	AVEVA Group PLC	13,975	611,682
		4,098,394	Aviva PLC	430,408	1,913,301
			Avon Rubber PLC	3,300	142,771

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
B&M European Value Retail SA	98,679	\$ 696,298	ContourGlobal PLC (c)	21,412	\$ 62,929
Babcock International Group PLC (a)	22,867	87,491	ConvaTec Group PLC (c)	186,454	507,707
BAE Systems PLC	349,917	2,338,022	Countryside Properties PLC (c)	72,392	462,521
Balfour Beatty PLC (a)	75,884	280,277	Craneware PLC	1,700	53,448
Bank of Georgia Group PLC (a)	5,714	95,291	Cranswick PLC	5,588	268,876
Barclays PLC (a)	1,910,212	3,830,054	Crest Nicholson Holdings PLC (a)	28,002	124,707
Barratt Developments PLC (a)	109,826	1,005,848	Croda International PLC	15,011	1,353,451
Beazley PLC	65,010	324,003	Custodian Reit PLC	48,411	58,102
Bellway PLC	13,182	532,465	CVS Group PLC (a)	6,658	136,699
Berkeley Group Holdings PLC	13,558	878,840	Daily Mail & General Trust PLC Class A	14,271	145,333
Biffa PLC (a)(c)	23,119	72,528	DCC PLC	11,243	795,787
Big Yellow Group PLC REIT	17,821	267,234	Dechra Pharmaceuticals PLC	11,621	548,043
Blue Prism Group PLC (a)	8,409	197,708	Derwent London PLC REIT	11,011	465,994
BMO Commercial Property Trust REIT	74,028	80,954	Diageo PLC	258,918	10,186,042
Bodycote PLC	17,319	176,491	Dialog Semiconductor PLC (a)	8,298	453,738
boohoo Group PLC (a)	126,459	592,920	Diploma PLC	12,981	388,957
BP PLC	2,220,522	7,734,049	Direct Line Insurance Group PLC	145,841	635,950
Breedon Group PLC (a)	164,941	197,057	Dixons Carphone PLC (a)	108,249	171,350
Brewin Dolphin Holdings PLC	34,485	143,775	Domino's Pizza Group PLC	46,932	202,726
British American Tobacco PLC	254,210	9,410,089	Draper Esprit PLC (a)	10,261	92,573
British Land Co. PLC REIT	108,042	722,194	Drax Group PLC	42,422	217,458
Britvic PLC	27,252	302,487	DS Smith PLC (a)	150,427	770,275
BT Group PLC	971,919	1,757,026	Dunelm Group PLC (a)	10,330	171,283
Bunzl PLC	37,294	1,245,417	easyJet PLC	23,226	263,515
Burberry Group PLC (a)	43,208	1,056,935	Electrocomponents PLC	46,641	554,995
Cairn Energy PLC (a)	56,269	161,218	Elementis PLC (a)	57,380	90,201
Calisen PLC (a)	15,254	53,818	EMIS Group PLC	9,755	144,280
Capita PLC (a)	140,018	75,047	Empiric Student Property PLC REIT	78,997	80,881
Capital & Counties Properties PLC REIT	66,111	131,037	Entain PLC (a)	62,283	965,036
Central Asia Metals PLC	16,997	55,762	Equiniti Group PLC (a)(c)	29,179	44,034
Centrica PLC (a)	604,093	384,806	Ergomed PLC (a)	3,965	57,181
Ceres Power Holdings PLC (a)	7,916	142,834	Essentra PLC (a)	32,340	135,362
Cineworld Group PLC (b)	111,775	97,939	Eurasia Mining PLC (a)	194,764	89,853
Civitas Social Housing PLC REIT	94,438	135,288	Euromoney Institutional Investor PLC	11,681	170,212
CK Hutchison Holdings, Ltd.	293,024	2,044,481	Experian PLC	102,596	3,894,563
Clinigen Healthcare, Ltd.	11,720	108,139	Ferrexpo PLC	26,623	102,845
Clipper Logistics PLC	7,177	56,313	Fevertree Drinks PLC	10,675	368,744
Close Brothers Group PLC	15,457	292,002	Fiat Chrysler Automobiles NV (a)	119,337	2,140,577
CMC Markets PLC (c)	21,347	114,095	First Derivatives PLC (a)	2,570	112,418
CNH Industrial NV (a)	118,425	1,496,081	Firstgroup PLC (a)	94,834	95,929
Coats Group PLC (a)	149,632	137,655	FLEX LNG, Ltd.	7,577	66,461
Coca-Cola European Partners PLC (e)	11,300	563,079	Forterra PLC (a)(c)	29,434	98,173
Coca-Cola European Partners PLC (e)	11,838	571,409	Frasers Group PLC (a)	19,990	123,346
Compass Group PLC	196,218	3,655,840	Frontier Developments PLC (a)	5,571	234,550
Computacenter PLC	7,930	265,361	Funding Circle Holdings PLC (a)(c)	129,936	159,854
			Future PLC	10,516	249,835
			G4S PLC (a)	158,483	549,828

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Games Workshop Group PLC	3,212	\$ 491,752	John Wood Group PLC (a)	74,508	\$ 315,935
Gamesys Group PLC	8,539	133,065	Johnson Matthey PLC	22,794	755,587
GB Group PLC	19,091	244,784	Judges Scientific PLC	534	46,571
GCP Student Living PLC REIT	70,906	138,796	Jupiter Fund Management PLC	47,696	184,119
Genus PLC	6,735	386,301	Just Group PLC (a)	106,609	101,865
GlaxoSmithKline PLC	555,793	10,195,723	Kainos Group PLC	12,651	210,632
Go-Ahead Group PLC (a)	4,113	55,351	Keller Group PLC	10,427	99,487
GoCo. Group PLC	68,401	120,616	Kingfisher PLC (a)	225,528	833,604
Grafton Group PLC (a)	24,147	304,496	Lancashire Holdings, Ltd.	22,503	222,552
Grainger PLC	68,809	266,750	Land Securities Group PLC REIT	83,001	764,481
Great Portland Estates PLC REIT	31,129	284,246	Learning Technologies Group PLC	39,365	97,934
Greatland Gold PLC (a)	394,830	199,154	Legal & General Group PLC	653,851	2,379,246
Greggs PLC (a)	13,700	335,217	Liontrust Asset Management PLC	6,558	116,538
Halfords Group PLC	44,124	161,042	Lloyds Banking Group PLC (a)	7,798,502	3,884,561
Halma PLC	40,532	1,356,873	London Stock Exchange Group PLC	34,661	4,267,975
Hammerson PLC REIT	328,425	111,562	LondonMetric Property PLC REIT	115,109	360,327
Hargreaves Lansdown PLC	38,878	810,450	LXI REIT PLC	73,462	119,498
Hays PLC (a)	173,711	339,559	M&G PLC	306,058	828,155
Helical PLC	16,644	84,977	Man Group PLC	155,317	292,988
Hikma Pharmaceuticals PLC	20,922	720,131	Marks & Spencer Group PLC (a)	208,420	388,318
Hill & Smith Holdings PLC	6,431	123,951	Marshalls PLC (a)	18,096	184,904
Hiscox, Ltd. (a)	35,853	487,152	Marston's PLC (a)	55,445	57,298
HomeServe PLC	30,440	426,502	McCarthy & Stone PLC (a)(c)	54,789	89,723
Hotel Chocolat Group PLC (a)(b)	15,284	88,271	Meggitt PLC (a)	79,743	508,507
Howden Joinery Group PLC (a)	72,584	684,212	Melrose Industries PLC (a)	519,244	1,263,764
HSBC Holdings PLC (a)	2,253,995	11,672,736	Micro Focus International PLC ADR (a)	15,603	89,093
Hunting PLC	13,720	41,823	Micro Focus International PLC (a)	27,764	160,954
Ibstock PLC (a)(c)	43,773	123,620	Mitchells & Butlers PLC (a)	14,523	47,745
Ideagen PLC	16,804	64,317	Mitie Group PLC (a)	128,659	72,107
IG Design Group PLC	11,749	103,749	Mondi PLC (e)	36,709	862,834
IG Group Holdings PLC	44,995	530,181	Mondi PLC (e)	15,186	354,735
IMI PLC	28,799	458,623	Moneysupermarket.com Group PLC	48,525	172,859
Imperial Brands PLC	103,709	2,176,801	Morgan Advanced Materials PLC	31,654	134,568
Inchcape PLC (a)	42,033	369,736	Morgan Sindall Group PLC	4,942	103,494
Indivior PLC (a)	116,804	173,716	National Express Group PLC (a)	80,953	262,704
Informa PLC (a)	160,544	1,204,811	National Grid PLC	392,890	4,645,575
IntegraFin Holdings PLC	27,615	209,881	Natwest Group PLC (a)	519,043	1,189,486
InterContinental Hotels Group PLC (a)	19,301	1,237,386	NCC Group PLC	31,770	109,438
Intermediate Capital Group PLC	31,828	750,935	Next PLC (a)	14,801	1,433,655
Intertek Group PLC	17,500	1,351,093	Ninety One PLC	40,079	125,569
iomart Group PLC	15,727	68,794	Numis Corp. PLC	1,570	7,265
IP Group PLC (a)	109,619	148,195	Ocado Group PLC (a)	52,307	1,635,228
IQE PLC (a)	95,123	95,506	On the Beach Group PLC (c)	15,830	80,605
ITM Power PLC (a)	41,473	292,528	OSB Group PLC (a)	52,042	301,344
ITV PLC (a)	373,371	545,085			
J D Wetherspoon PLC (a)	7,825	119,372			
J Sainsbury PLC	194,911	600,807			
JD Sports Fashion PLC (a)	45,345	533,065			
JET2 PLC (a)	12,103	236,582			
John Laing Group PLC (c)	70,494	319,921			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Oxford Biomedica PLC (a)	16,489	\$ 232,158	Signature Aviation PLC (a)	142,333	\$ 752,955
Pagegroup PLC (a)	38,313	234,312	Smart Metering Systems PLC	13,920	135,289
Paragon Banking Group PLC	23,278	155,472	Smith & Nephew PLC	97,419	2,010,819
Pearson PLC	90,003	837,093	Smiths Group PLC	42,508	874,209
Pennon Group PLC	51,269	665,780	Softcat PLC	10,760	202,093
Persimmon PLC	35,152	1,329,571	Spectris PLC	11,660	449,151
Petrofac, Ltd. (a)(b)	14,738	27,822	Spirax-Sarco Engineering PLC	8,228	1,270,378
Petropavlovsk PLC (a)	278,657	123,796	Spire Healthcare Group PLC (c)	49,079	104,256
Pets at Home Group PLC	52,104	296,432	Spirent Communications PLC	65,382	235,947
Phoenix Group Holdings PLC	60,218	576,699	SSE PLC	113,930	2,336,048
Picton Property Income, Ltd. REIT	95,313	97,846	SSP Group PLC	55,605	252,199
Playtech PLC (a)	30,973	169,904	St James's Place PLC	62,142	962,851
Polypipe Group PLC (a)	19,986	163,099	St Modwen Properties PLC	17,643	96,468
Premier Foods PLC (a)	54,995	75,326	Stagecoach Group PLC	45,711	46,270
Primary Health Properties PLC REIT	142,846	298,362	Standard Chartered PLC (a)	293,981	1,872,252
Provident Financial PLC (a)	25,086	105,274	Standard Life Aberdeen PLC	245,982	945,857
Prudential PLC	285,859	5,263,467	Strix Group PLC	18,454	55,496
PZ Cussons PLC	23,269	73,157	Subsea 7 SA (a)	31,878	327,047
QinetiQ Group PLC	81,230	355,097	Synthomer PLC	31,538	193,826
Quilter PLC (c)	190,265	399,487	TalkTalk Telecom Group PLC	67,139	89,940
Rathbone Brothers PLC	4,610	97,045	Tate & Lyle PLC	56,841	524,000
RDI REIT PLC	50,651	65,775	Taylor Wimpey PLC (a)	389,488	882,736
Reckitt Benckiser Group PLC	77,938	6,969,670	TBC Bank Group PLC (a)	4,451	76,054
Redde Northgate PLC	40,263	146,400	Team17 Group PLC (a)	10,609	114,856
Redrow PLC (a)	29,155	227,762	Telecom Plus PLC	6,746	132,235
Regional REIT, Ltd. (c)	91,945	103,689	Tesco PLC	1,073,189	3,394,626
RELX PLC (e)	194,761	4,772,144	TORM PLC	8,442	62,446
RELX PLC (e)	16,922	414,719	TP ICAP PLC	50,423	164,181
Renishaw PLC (a)	3,793	298,647	Trainline PLC (a)(c)	60,301	382,468
Rentokil Initial PLC (a)	200,989	1,400,084	Travis Perkins PLC (a)	25,864	476,229
Restaurant Group PLC (a)(b)	51,115	44,858	Tritax Big Box REIT PLC	176,739	405,635
Restore PLC (a)	14,057	79,359	UK Commercial Property REIT, Ltd.	128,022	120,750
Rightmove PLC (a)	93,316	830,149	Ultra Electronics Holdings PLC	7,250	205,343
Rolls-Royce Holdings PLC (a)	949,122	1,443,359	Unilever PLC (e)	131,508	7,895,269
Rotork PLC	92,419	401,736	Unilever PLC (e)	159,011	9,643,262
Royal Mail PLC (a)	91,928	424,357	UNITE Group PLC REIT (a)	34,270	489,534
RSA Insurance Group PLC	118,669	1,098,841	United Utilities Group PLC	72,879	891,616
RWS Holdings PLC	28,394	208,039	Urban & Civic PLC	24,078	113,222
S4 Capital PLC (a)	28,600	195,474	Vectura Group PLC (a)	109,978	187,317
Sabre Insurance Group PLC (c)	20,082	75,902	Vesuvius PLC	33,163	243,207
Safestore Holdings PLC REIT	23,762	253,355	Victoria PLC (a)	5,835	52,244
Sage Group PLC	121,054	963,063	Victrex PLC	9,254	296,763
Sanne Group PLC	12,797	107,756	Virgin Money UK PLC (a)	176,467	324,443
Savills PLC (a)	14,803	193,143	Vistry Group PLC (a)	23,195	297,882
Schroders PLC	14,907	679,984	Vodafone Group PLC	2,988,954	4,941,304
Segro PLC REIT	136,115	1,763,126	Warehouse Reit PLC	28,238	46,320
Senior PLC (a)	31,367	38,268	Watkin Jones PLC	28,675	72,201
Serco Group PLC (a)	135,092	220,673	Weir Group PLC (a)	27,412	745,482
Serica Energy PLC	48,012	75,474	WH Smith PLC	13,541	279,499
Severn Trent PLC	25,433	795,785	Whitbread PLC (a)	23,462	994,212
Shaftesbury PLC REIT	21,049	163,718	William Hill PLC (a)	150,155	554,392

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wm Morrison Supermarkets PLC	263,892	\$ 639,749	POSCO Chemical Co., Ltd. (expiring 1/14/21) (a)	535	\$ 14,996
Workspace Group PLC REIT	11,884	124,923			30,456
WPP PLC	136,065	1,487,952			
		<u>260,254,222</u>			
UNITED STATES — 0.3%			SPAIN — 0.0% (f)		
Argonaut Gold, Inc. (a)	31,500	67,747	Faes Farma SA (expiring 1/25/21) (a)	22,047	4,483
Bausch Health Cos., Inc. (a)	36,700	760,790	Repsol SA (expiring 1/26/21) (a)	159,014	54,614
Brookfield Renewable Corp. Class A	12,900	751,926			59,097
BRP, Inc.	4,400	290,421	TOTAL RIGHTS		
Burford Capital, Ltd. (a)	18,434	179,160	(Cost \$60,284)		90,790
Carnival PLC	16,232	303,314			
Charlottes Web Holdings, Inc. (a)	10,700	35,191	WARRANTS — 0.0% (f)		
CyberArk Software, Ltd. (a)	4,383	708,249	BRAZIL — 0.0% (f)		
Diversified Gas & Oil PLC	66,708	103,041	CVC Brasil Operadora e Agencia de Viagens SA (expiring 1/29/21) (a)	1,766	3,264
Ferguson PLC	24,415	2,964,952			
Inmode, Ltd. (a)	2,000	94,960	SWITZERLAND — 0.0% (f)		
James Hardie Industries PLC CDI (a)	47,363	1,396,852	Cie Financiere Richemont SA (expiring 11/22/23) (a)	112,598	29,298
JBS SA	121,400	552,987			
Primo Water Corp. (b)	16,500	258,509	THAILAND — 0.0% (f)		
QIAGEN NV (a)	25,110	1,304,206	BTS Group Holdings PCL (expiring 2/16/21) (a)	61,990	21
Reliance Worldwide Corp., Ltd.	101,916	318,506	MBK PCL (expiring 11/15/23) (a)	4,564	1,432
Sims, Ltd.	17,809	184,834	Minor International PCL (expiring 12/31/21) (a)	2,000	25
Taro Pharmaceutical Industries, Ltd. (a)	2,400	176,208	Minor International PCL (expiring 9/30/21) (a)	2,000	25
TI Fluid Systems PLC (a)(c)	21,178	70,984	Srisawad Corp. PCL (expiring 8/29/25) (a)	3,396	1,145
Titan Cement International SA	4,292	72,155			2,648
Viemed Healthcare, Inc. (a)	3,200	24,992	TOTAL WARRANTS		
		<u>10,619,984</u>	(Cost \$0)		35,210
ZAMBIA — 0.0% (f)			SHORT-TERM INVESTMENTS — 5.7%		
First Quantum Minerals, Ltd.	64,300	1,153,261	State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.05% (g) (h)	142,930,230	142,930,230
TOTAL COMMON STOCKS			State Street Navigator Securities Lending Portfolio II (i) (j)	42,151,995	42,151,995
(Cost \$2,544,365,370)		<u>3,223,109,094</u>	TOTAL SHORT-TERM INVESTMENTS		<u>185,082,225</u>
			(Cost \$185,082,225)		185,082,225
RIGHTS — 0.0% (f)			TOTAL INVESTMENTS — 104.2%		
CHILE — 0.0% (f)			(Cost \$2,729,507,879)		<u>3,408,317,319</u>
AES Gener SA, (expiring 01/27/21) (a)	79,292	869	LIABILITIES IN EXCESS OF OTHER ASSETS — (4.2)%		<u>(137,354,942)</u>
CHINA — 0.0% (f)			NET ASSETS — 100.0%		<u>\$ 3,270,962,377</u>
Legend Holdings Corp. (expiring 1/28/21) Class H (a) (d)	4,638	—			
SINGAPORE — 0.0% (f)					
ARA Logos Logistics Trust (expiring 1/15/21) (a)	10,257	368			
SOUTH KOREA — 0.0% (f)					
CS Wind Corp.(expiring 1/29/21) (a)	311	15,460			

(a) Non-income producing security.
(b) All or a portion of the shares of the security are on loan at December 31, 2020.

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

- (c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 2.7% of net assets as of December 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (d) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of December 31, 2020, total aggregate fair value of this security is \$81,598, representing less than 0.05% of the Fund's net assets.
- (e) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (f) Amount is less than 0.05% of 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 December 31, 2020 are shown in the Affiliate Table below.
- (h) The rate shown is the annualized seven-day yield at December 31, 2020.
- (i) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended December 31, 2020 are shown in the Affiliate Table below.
- (j) Investment of cash collateral for securities loaned.
- ADR American Depositary Receipt
 CDI CREST Depository Interest
 GDR Global Depositary Receipt
 NVDR Non Voting Depositary Receipt
 REIT Real Estate Investment Trust
 SDR Swedish Depositary Receipt

At December 31, 2020, futures contracts were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Mini MSCI Emerging Markets (long)	355	03/19/2021	\$22,175,072	\$22,865,550	\$ 690,478
MSCI EAFE Index (long)	283	03/19/2021	29,662,145	30,150,820	488,675
S&P/TSX 60 Index Future (long)	16	03/18/2021	2,609,342	2,584,364	(24,978)
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$1,154,175</u>

During the period ended December 31, 2020, average notional value related to futures contracts was \$104,369,055.

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of December 31, 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	\$3,203,915,613	\$ 19,111,883	\$81,598	\$3,223,109,094
Rights	70,479	20,311	0(a)	90,790
Warrants	35,210	—	—	35,210
Short-Term Investments	185,082,225	—	—	185,082,225
TOTAL INVESTMENTS	<u>\$3,389,103,527</u>	<u>\$19,132,194</u>	<u>\$81,598</u>	<u>\$3,408,317,319</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	1,179,153	—	—	1,179,153
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 1,179,153</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 1,179,153</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$3,390,282,680</u>	<u>\$19,132,194</u>	<u>\$81,598</u>	<u>\$3,409,496,472</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	(24,978)	—	—	(24,978)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ (24,978)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (24,978)</u>

See accompanying notes to financial statements.

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

December 31, 2020

- (a) Fund held a Level 3 security that was valued at \$0 at December 31, 2020.
(b) Futures Contracts are valued at unrealized appreciation (depreciation).

Top Five Sectors as of December 31, 2020

Description	% of Net Assets
Banks	9.1%
Internet	5.9
Pharmaceuticals	5.5
Semiconductors	5.2
Insurance	4.0
TOTAL	29.7%

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

Affiliate Table

	Number of Shares Held		Value at 12/31/19	Cost of Purchases	Proceeds from		Realized Gain (Loss)	Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income
	at 12/31/19	at 12/31/19			Shares Sold	Shares Sold			at 12/31/20	at 12/31/20	
State Street Institutional Liquid Reserves Fund, Premier Class	118,930,112	\$118,942,005	\$ 105,997,375	\$ 224,948,056	\$8,578	\$98	—	\$ —	\$ 38,392		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	—	907,839,700	764,909,470	—	—	142,930,230	142,930,230	248,965		
State Street Navigator Securities Lending Portfolio II	25,878,290	25,878,290	236,826,093	220,552,388	—	—	42,151,995	42,151,995	536,737		
Total		<u>\$144,820,295</u>	<u>\$1,250,663,168</u>	<u>\$1,210,409,914</u>	<u>\$8,578</u>	<u>\$98</u>		<u>\$185,082,225</u>	<u>\$824,094</u>		

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.8%			American Axle & Manufacturing Holdings, Inc. (a)		
AEROSPACE & DEFENSE — 1.0%			19,550 \$ 163,047		
AAR Corp.	5,841	\$ 211,561	Cooper Tire & Rubber Co.	7,800	315,900
Aerojet Rocketdyne Holdings, Inc. (a)	11,279	596,095	Cooper-Standard Holdings, Inc. (a)	2,890	100,196
AeroVironment, Inc. (a)	3,300	286,770	Dana, Inc.	22,542	440,020
Astronics Corp. (a)	3,868	51,174	Dorman Products, Inc. (a)	4,127	358,306
Axon Enterprise, Inc. (a)	9,914	1,214,762	Fox Factory Holding Corp. (a)	6,449	681,724
BWX Technologies, Inc.	15,026	905,767	Gentex Corp.	39,023	1,324,050
Cubic Corp.	4,800	297,792	Gentherm, Inc. (a)	5,085	331,644
Curtiss-Wright Corp.	6,610	769,074	Goodyear Tire & Rubber Co.	35,800	390,578
Ducommun, Inc. (a)	1,800	96,660	LCI Industries.	3,819	495,248
HEICO Corp.	7,046	932,890	Lear Corp.	9,511	1,512,534
HEICO Corp. Class A	12,397	1,451,193	Modine Manufacturing Co. (a)	8,583	107,802
Hexcel Corp.	13,117	636,043	Motorcar Parts of America, Inc. (a)	3,300	64,746
Kaman Corp.	4,199	239,889	Patrick Industries, Inc.	3,428	234,304
Kratos Defense & Security Solutions, Inc. (a)	19,000	521,170	Standard Motor Products, Inc.	3,643	147,396
Maxar Technologies, Inc.	9,476	365,679	Stoneridge, Inc. (a)	4,482	135,491
Mercury Systems, Inc. (a)	8,600	757,316	Tenneco, Inc. Class A (a)	8,868	94,001
Moog, Inc. Class A	4,621	366,445	Visteon Corp. (a)	4,364	547,769
National Presto Industries, Inc.	890	78,703	Workhorse Group, Inc. (a) (b)	14,475	286,316
PAE, Inc. (a)	10,300	94,554	XPEL, Inc. (a) (b)	2,900	149,524
Park Aerospace Corp.	3,200	42,912			<u>8,356,945</u>
Parsons Corp. (a)	3,951	143,856	AUTOMOBILES — 0.2%		
Spirit AeroSystems Holdings, Inc. Class A	16,486	644,438	Harley-Davidson, Inc.	24,200	888,140
Triumph Group, Inc.	8,945	112,349	Thor Industries, Inc. (b)	8,434	784,278
Vectrus, Inc. (a)	1,900	94,468	Winnebago Industries, Inc.	4,800	287,712
Virgin Galactic Holdings, Inc. (a) (b)	10,300	244,419			<u>1,960,130</u>
		<u>11,155,979</u>	BANKS — 4.4%		
AIR FREIGHT & LOGISTICS — 0.3%			1st Constitution Bancorp	1,400	22,218
Air Transport Services Group, Inc. (a)	9,000	282,060	1st Source Corp.	2,820	113,646
Atlas Air Worldwide Holdings, Inc. (a)	3,935	214,615	ACNB Corp.	1,320	33,000
Echo Global Logistics, Inc. (a)	4,536	121,655	Allegiance Bancshares, Inc.	3,300	112,629
Forward Air Corp.	4,251	326,647	Altabancorp	2,741	76,529
Hub Group, Inc. Class A (a)	5,017	285,969	Amalgamated Bank Class A	2,200	30,228
Radiant Logistics, Inc. (a)	6,053	35,107	Amerant Bancorp, Inc. (a) (b)	3,700	56,240
XPO Logistics, Inc. (a) (b)	14,443	1,721,606	American National Bankshares, Inc.	1,700	44,557
		<u>2,987,659</u>	Ameris Bancorp	10,335	393,453
AIRLINES — 0.2%			Ames National Corp.	1,402	33,676
Allegiant Travel Co.	2,053	388,510	Arrow Financial Corp.	2,654	79,381
Copa Holdings SA Class A (b)	4,891	377,732	Associated Banc-Corp.	23,630	402,892
Hawaiian Holdings, Inc.	7,945	140,627	Atlantic Capital Bancshares, Inc. (a)	3,399	54,112
JetBlue Airways Corp. (a)	48,736	708,621	Atlantic Union Bankshares Corp.	12,107	398,805
Mesa Air Group, Inc. (a)	6,800	45,492	Auburn National Bancorp, Inc.	400	16,676
SkyWest, Inc.	7,603	306,477	Banc of California, Inc.	7,813	114,929
Spirit Airlines, Inc. (a)	15,190	371,395	BancFirst Corp.	3,252	190,892
		<u>2,338,854</u>	Bancorp, Inc. (a)	9,000	122,850
AUTO COMPONENTS — 0.8%			BancorpSouth Bank	15,355	421,341
Adient PLC (a)	13,700	476,349	Bank First Corp. (b)	1,100	71,302
			Bank of Commerce Holdings	2,729	27,017
			Bank of Hawaii Corp.	6,226	477,036

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bank of Marin Bancorp	2,344	\$ 80,493	Community Trust Bancorp, Inc.	2,703	\$ 100,146
Bank of NT Butterfield & Son, Ltd.	7,696	239,807	ConnectOne Bancorp, Inc.	6,434	127,329
Bank of Princeton	900	21,069	County Bancorp, Inc.	800	17,664
Bank OZK	19,257	602,166	CrossFirst Bankshares, Inc. (a)	8,323	89,472
Bank7 Corp.	500	7,100	Cullen/Frost Bankers, Inc.	8,856	772,509
BankFinancial Corp.	2,191	19,237	Customers Bancorp, Inc. (a)	5,602	101,844
BankUnited, Inc.	14,327	498,293	CVB Financial Corp.	20,100	391,950
Bankwell Financial Group, Inc.	1,000	19,550	Dime Community Bancshares, Inc.	5,000	78,850
Banner Corp.	5,300	246,927	Eagle Bancorp Montana, Inc.	1,000	21,220
Bar Harbor Bankshares	3,080	69,577	Eagle Bancorp, Inc.	5,600	231,280
Baycom Corp. (a)	1,820	27,609	East West Bancorp, Inc.	22,386	1,135,194
BCB Bancorp, Inc.	2,300	25,461	Eastern Bankshares, Inc. (a)	25,800	420,798
Berkshire Hills Bancorp, Inc.	7,916	135,522	Enterprise Bancorp, Inc.	1,978	50,538
BOK Financial Corp.	4,908	336,100	Enterprise Financial Services Corp.	4,147	144,938
Boston Private Financial Holdings, Inc.	11,765	99,414	Equity Bancshares, Inc. Class A (a)	2,300	49,657
Bridge Bancorp, Inc.	3,400	82,212	Esquire Financial Holdings, Inc. (a)	1,000	19,190
Brookline Bancorp, Inc.	13,551	163,154	Evans Bancorp, Inc.	800	22,032
Bryn Mawr Bank Corp.	3,405	104,176	Farmers & Merchants Bancorp, Inc.	1,624	37,352
Business First Bancshares, Inc. (b)	3,400	69,224	Farmers National Banc Corp.	4,566	60,591
Byline Bancorp, Inc.	4,900	75,705	FB Financial Corp.	5,483	190,425
C&F Financial Corp.	500	18,555	Fidelity D&D Bancorp, Inc. (b)	644	41,448
Cadence BanCorp	19,000	311,980	Financial Institutions, Inc.	2,780	62,550
California BanCorp (a)	1,200	18,672	First BanCorp.	33,100	305,182
Cambridge Bancorp	1,049	73,168	First Bancorp, Inc.	1,600	40,640
Camden National Corp.	2,602	93,100	First BanCorp.	4,914	166,241
Capital Bancorp, Inc. (a)	1,300	18,109	First Bancshares, Inc.	3,600	111,168
Capital City Bank Group, Inc.	2,300	56,534	First Bank	2,600	24,388
Capstar Financial Holdings, Inc.	2,600	38,350	First Busey Corp.	8,788	189,381
Carter Bankshares, Inc.	3,500	37,520	First Business Financial Services, Inc.	1,300	23,933
Cathay General Bancorp	11,754	378,361	First Capital, Inc. (b)	500	30,280
CB Financial Services, Inc.	800	16,008	First Choice Bancorp.	1,620	29,954
CBTX, Inc.	2,890	73,724	First Citizens BancShares, Inc. Class A	952	546,705
Central Pacific Financial Corp.	4,754	90,374	First Commonwealth Financial Corp.	16,706	182,764
Central Valley Community Bancorp.	1,700	25,313	First Community Bankshares, Inc.	3,500	75,530
Century Bancorp, Inc. Class A	436	33,729	First Community Corp.	1,100	18,689
Chemung Financial Corp.	604	20,506	First Financial Bancorp	14,891	261,039
ChoiceOne Financial Services, Inc.	1,200	36,972	First Financial Bankshares, Inc.	20,302	734,425
CIT Group, Inc.	15,459	554,978	First Financial Corp.	2,300	89,355
Citizens & Northern Corp.	2,200	43,648	First Foundation, Inc.	6,850	137,000
Citizens Holding Co.	700	14,665	First Guaranty Bancshares, Inc.	803	14,269
City Holding Co.	2,649	184,238	First Hawaiian, Inc.	20,300	478,674
Civista Bancshares, Inc.	2,600	45,578	First Horizon National Corp.	86,647	1,105,616
CNB Financial Corp.	2,600	55,354	First Internet Bancorp	1,500	43,110
Coastal Financial Corp. (a)	1,513	31,773	First Interstate BancSystem, Inc. Class A	6,182	252,040
Codorus Valley Bancorp, Inc.	1,438	24,388	First Merchants Corp.	8,320	311,251
Colony Bankcorp, Inc.	1,200	17,580	First Mid-Illinois Bancshares, Inc.	2,900	97,614
Columbia Banking System, Inc.	11,158	400,572			
Commerce Bancshares, Inc.	16,742	1,099,949			
Community Bank System, Inc.	8,239	513,372			
Community Bankers Trust Corp.	3,399	22,943			
Community Financial Corp.	800	21,184			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
First Midwest Bancorp, Inc.	17,507	\$ 278,711	Midland States Bancorp, Inc.	3,502	\$ 62,581
First Northwest Bancorp	1,402	21,871	MidWestOne Financial Group, Inc.	3,051	74,750
First of Long Island Corp.	3,950	70,508	MVB Financial Corp.	1,530	34,700
First Savings Financial Group, Inc.	300	19,500	National Bank Holdings Corp. Class A	5,148	168,648
First United Corp.	1,000	15,500	National Bankshares, Inc.	1,037	32,468
First Western Financial, Inc. (a)	900	17,613	NBT Bancorp, Inc.	7,400	237,540
Flushing Financial Corp.	5,100	84,864	Nicolet Bankshares, Inc. (a)	1,566	103,904
FNB Corp.	50,533	480,064	Northeast Bank (a)	1,300	29,276
FNCB Bancorp, Inc.	2,700	17,280	Northrim BanCorp, Inc.	1,000	33,950
Franklin Financial Services Corp.	700	18,921	Norwood Financial Corp.	950	24,862
Fulton Financial Corp.	24,492	311,538	Oak Valley Bancorp (b)	1,100	18,282
FVCBankcorp, Inc. (a)	1,900	27,930	OFG Bancorp.	8,800	163,152
German American Bancorp, Inc..	4,325	143,114	Ohio Valley Banc Corp.	700	16,520
Glacier Bancorp, Inc.	15,000	690,150	Old National Bancorp	25,461	421,634
Great Southern Bancorp, Inc.	1,868	91,345	Old Second Bancorp, Inc.	4,535	45,804
Great Western Bancorp, Inc.	9,611	200,870	Origin Bancorp, Inc.	3,800	105,526
Guaranty Bancshares, Inc.	1,150	34,443	Orrstown Financial Services, Inc.	1,800	29,790
Hancock Whitney Corp.	13,386	455,392	Pacific Premier Bancorp, Inc.	12,401	388,523
Hanmi Financial Corp.	5,300	60,102	PacWest Bancorp.	18,334	465,684
HarborOne Bancorp, Inc. (a)	9,263	100,596	Park National Corp. (b)	2,161	226,927
Hawthorn Bancshares, Inc.	936	20,498	Parke Bancorp, Inc.	1,562	24,367
HBT Financial, Inc.	1,400	21,210	Partners Bancorp (b).	1,500	9,750
Heartland Financial USA, Inc.	5,300	213,961	PCB Bancorp	1,930	19,512
Heritage Commerce Corp.	10,166	90,172	Peapack-Gladstone Financial Corp.	3,200	72,832
Heritage Financial Corp.	6,300	147,357	Penns Woods Bancorp, Inc.	1,070	27,831
Hilltop Holdings, Inc.	11,100	305,361	Peoples Bancorp of North Carolina, Inc.	730	16,805
Home BancShares, Inc.	23,814	463,897	Peoples Bancorp, Inc.	3,000	81,270
HomeTrust Bancshares, Inc.	2,709	52,311	Peoples Financial Services Corp.	1,139	41,870
Hope Bancorp, Inc.	20,421	222,793	Pinnacle Financial Partners, Inc..	11,639	749,552
Horizon Bancorp, Inc.	7,440	117,998	Plumas Bancorp.	700	16,450
Howard Bancorp, Inc. (a)	1,981	23,396	Popular, Inc.	13,110	738,355
Independent Bank Corp.	5,092	371,920	Preferred Bank.	2,377	119,967
Independent Bank Corp.	4,318	79,753	Premier Financial Bancorp, Inc.	2,039	27,098
Independent Bank Group, Inc.	5,772	360,865	Professional Holding Corp. Class A (a)	1,800	27,774
International Bancshares Corp.	8,250	308,880	Prosperity Bancshares, Inc.	14,109	978,600
Investar Holding Corp.	1,640	27,126	QCR Holdings, Inc.	2,620	103,726
Investors Bancorp, Inc.	35,714	377,140	RBB Bancorp	2,700	41,526
Lakeland Bancorp, Inc.	8,500	107,950	Red River Bancshares, Inc.	800	39,640
Lakeland Financial Corp.	4,328	231,894	Reliant Bancorp, Inc.	2,400	44,688
Landmark Bancorp, Inc.	630	14,396	Renasant Corp.	8,332	280,622
LCNB Corp.	1,900	27,911	Republic Bancorp, Inc. Class A	1,739	62,726
Level One Bancorp, Inc.	800	16,184	Republic First Bancorp, Inc. (a) (b)	7,000	19,950
Limestone Bancorp, Inc. (a)	800	10,048	Richmond Mutual Bancorporation, Inc.	1,900	25,954
Live Oak Bancshares, Inc.	4,890	232,079	S&T Bancorp, Inc.	6,761	167,943
Macatawa Bank Corp.	4,066	34,032	Salisbury Bancorp, Inc.	400	14,908
Mackinac Financial Corp.	1,400	17,864	Sandy Spring Bancorp, Inc.	7,036	226,489
MainStreet Bancshares, Inc. (a)	1,100	18,601	SB Financial Group, Inc.	1,100	20,108
Mercantile Bank Corp.	2,800	76,076			
Meridian Corp.	800	16,640			
Metrocity Bankshares, Inc.	2,800	40,376			
Metropolitan Bank Holding Corp. (a)	1,100	39,897			
Mid Penn Bancorp, Inc.	1,100	24,090			
Middlefield Banc Corp.	900	20,250			

See accompanying notes to financial statements.

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

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Seacoast Banking Corp. of Florida (a)	8,984	\$ 264,579	Keurig Dr. Pepper, Inc. (b)	71,300	\$ 2,281,600
Select Bancorp, Inc. (a)	2,428	22,993	MGP Ingredients, Inc. (b)	2,200	103,532
ServisFirst Bancshares, Inc.	7,500	302,175	National Beverage Corp. (b)	2,047	173,791
Shore Bancshares, Inc.	1,855	27,083	NewAge, Inc. (a)	15,300	40,239
Sierra Bancorp	2,500	59,800	Primo Water Corp.	24,200	379,456
Signature Bank	8,245	1,115,466			<u>4,833,527</u>
Silvergate Capital Corp. Class A (a)	2,726	202,569	BIOTECHNOLOGY — 6.9%		
Simmons First National Corp. Class A	16,786	362,410	89bio, Inc. (a)	1,500	36,555
SmartFinancial, Inc.	2,302	41,758	Abeona Therapeutics, Inc. (a)	10,786	16,934
South Plains Financial, Inc.	1,600	30,320	ACADIA Pharmaceuticals, Inc. (a)	17,509	936,031
South State Corp.	10,975	793,493	Acceleron Pharma, Inc. (a)	8,168	1,045,014
Southern First Bancshares, Inc. (a)	1,300	45,955	ADMA Biologics, Inc. (a) (b)	11,000	21,450
Southern National Bancorp of Virginia, Inc.	4,425	53,587	Adverum Biotechnologies, Inc. (a)	15,500	168,020
Southside Bancshares, Inc.	5,555	172,372	Aeglea BioTherapeutics, Inc. (a)	7,900	62,173
Spirit of Texas Bancshares, Inc.	2,149	36,103	Affimed NV (a)	14,800	86,136
Sterling Bancorp.	30,405	546,682	Agenus, Inc. (a)	27,400	87,132
Stock Yards Bancorp, Inc.	3,600	145,728	Agios Pharmaceuticals, Inc. (a)	9,604	416,141
Summit Financial Group, Inc.	1,900	41,952	Akebia Therapeutics, Inc. (a)	25,017	70,048
Synovus Financial Corp.	23,139	749,009	Akero Therapeutics, Inc. (a) (b)	2,200	56,760
TCF Financial Corp.	23,863	883,408	Akouos, Inc. (a)	2,300	45,609
Texas Capital Bancshares, Inc. (a)	7,864	467,908	Albireo Pharma, Inc. (a)	3,000	112,530
Tompkins Financial Corp.	2,542	179,465	Alector, Inc. (a)	8,035	121,570
Towne Bank	10,190	239,261	Aligos Therapeutics, Inc. (a)	1,800	49,770
TriCo Bancshares	4,572	161,300	Alkermes PLC (a)	24,762	494,002
TriState Capital Holdings, Inc. (a)	5,500	95,700	Allakos, Inc. (a) (b)	4,095	573,300
Triumph Bancorp, Inc. (a)	3,921	190,365	Allogene Therapeutics, Inc. (a) (b)	7,800	196,872
Trustmark Corp.	9,696	264,798	Allovir, Inc. (a)	3,100	119,164
UMB Financial Corp.	6,789	468,373	Alnylam Pharmaceuticals, Inc. (a)	18,422	2,394,307
Umpqua Holdings Corp.	34,587	523,647	ALX Oncology Holdings, Inc. (a)	1,700	146,540
United Bankshares, Inc.	19,381	627,944	Amicus Therapeutics, Inc. (a)	40,541	936,092
United Community Banks, Inc.	12,086	343,726	AnaptysBio, Inc. (a)	3,714	79,851
United Security Bancshares	2,100	14,805	Anavex Life Sciences Corp. (a) (b)	8,500	45,900
Unity Bancorp, Inc.	1,200	21,060	Anika Therapeutics, Inc. (a)	2,447	110,751
Univest Financial Corp.	5,040	103,723	Annexon, Inc. (a)	2,700	67,581
Valley National Bancorp.	62,442	608,810	Apellis Pharmaceuticals, Inc. (a) (b)	9,400	537,680
Veritex Holdings, Inc.	8,250	211,695	Applied Genetic Technologies Corp. (a)	3,500	14,315
Washington Trust Bancorp, Inc.	3,023	135,430	Applied Molecular Transport, Inc. (a)	2,500	76,925
Webster Financial Corp.	14,057	592,503	Applied Therapeutics, Inc. (a) (b)	2,241	49,324
WesBanco, Inc.	10,002	299,660	Aprea Therapeutics, Inc. (a) (b)	1,200	5,904
West Bancorporation, Inc.	2,800	54,040	Aptinyx, Inc. (a) (b)	5,900	20,414
Westamerica Bancorporation	3,985	220,331	Aravive, Inc. (a) (b)	1,800	10,152
Western Alliance Bancorp	15,518	930,304	Arcturus Therapeutics Holdings, Inc. (a) (b)	3,835	166,362
Wintrust Financial Corp.	8,928	545,412	Arcus Biosciences, Inc. (a)	7,395	191,974
		<u>47,179,401</u>	Arcutis Biotherapeutics, Inc. (a)	3,600	101,268
BEVERAGES — 0.5%			Ardelyx, Inc. (a)	12,900	83,463
Boston Beer Co., Inc. Class A (a)	1,373	1,365,160	Arena Pharmaceuticals, Inc. (a)	9,130	701,458
Celsius Holdings, Inc. (a)	5,400	271,674			
Coca-Cola Consolidated, Inc.	819	218,075			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Arrowhead Pharmaceuticals, Inc. (a)	15,900	\$ 1,220,007	Concert Pharmaceuticals, Inc. (a)	5,198	\$ 65,703
Assembly Biosciences, Inc. (a)	7,300	44,165	Constellation Pharmaceuticals, Inc. (a) (b)	5,365	154,512
Atara Biotherapeutics, Inc. (a)	11,500	225,745	Contra Aduro Biotech	2,090	272
Athenex, Inc. (a)	12,398	137,122	ContraFect Corp. (a) (b)	3,500	17,675
Athersys, Inc. (a) (b)	27,981	48,967	Corbus Pharmaceuticals Holdings, Inc. (a)	22,014	27,518
Atreca, Inc. Class A (a) (b)	5,000	80,750	Cortexyme, Inc. (a) (b)	2,749	76,367
AVEO Pharmaceuticals, Inc. (a)	3,100	17,887	Crinetics Pharmaceuticals, Inc. (a) (b)	4,400	62,084
Avid Bioservices, Inc. (a)	9,868	113,877	Cue Biopharma, Inc. (a)	5,185	64,864
Avidity Biosciences, Inc. (a) (b)	2,900	74,008	Cyclerion Therapeutics, Inc. (a)	3,740	11,444
Avrobio, Inc. (a) (b)	5,398	75,248	Cytokinetics, Inc. (a)	9,496	197,327
Axcella Health, Inc. (a) (b)	2,200	11,418	CytomX Therapeutics, Inc. (a)	7,275	47,651
Aziyo Biologics, Inc. Class A (a)	1,300	17,719	Deciphera Pharmaceuticals, Inc. (a)	5,900	336,713
Beam Therapeutics, Inc. (a) (b)	6,200	506,168	Denali Therapeutics, Inc. (a)	9,900	829,224
Beyondspring, Inc. (a)	2,400	29,280	Dermtech, Inc. (a) (b)	1,400	45,416
BioCryst Pharmaceuticals, Inc. (a) (b)	30,830	229,683	Dicerna Pharmaceuticals, Inc. (a)	9,600	211,488
Biohaven Pharmaceutical Holding Co., Ltd. (a)	7,500	642,825	Dyadic International, Inc. (a)	2,900	15,602
BioMarin Pharmaceutical, Inc. (a)	28,819	2,527,138	Dynavax Technologies Corp. (a) (b)	18,538	82,494
Bioxcel Therapeutics, Inc. (a)	2,212	102,194	Dyne Therapeutics, Inc. (a)	2,500	52,500
Black Diamond Therapeutics, Inc. (a)	3,200	102,560	Eagle Pharmaceuticals, Inc. (a)	1,746	81,311
Bluebird Bio, Inc. (a)	10,321	446,590	Editas Medicine, Inc. (a) (b)	9,839	689,812
Blueprint Medicines Corp. (a)	8,742	980,415	Eidos Therapeutics, Inc. (a)	1,889	248,555
BrainStorm Cell Therapeutics, Inc. (a) (b)	4,100	18,553	Eiger BioPharmaceuticals, Inc. (a)	5,375	66,059
Bridgebio Pharma, Inc. (a) (b)	11,500	817,765	Emergent BioSolutions, Inc. (a)	7,100	636,160
C4 Therapeutics, Inc. (a)	1,900	62,947	Enanta Pharmaceuticals, Inc. (a)	3,300	138,930
Cabaletta Bio, Inc. (a) (b)	3,100	38,688	Enochian Biosciences, Inc. (a) (b)	2,510	7,405
Calithera Biosciences, Inc. (a)	10,600	52,046	Epizyme, Inc. (a)	15,538	168,743
Calyxt, Inc. (a) (b)	1,300	5,486	Esperion Therapeutics, Inc. (a) (b)	4,500	117,000
CareDx, Inc. (a)	7,442	539,173	Evelo Biosciences, Inc. (a) (b)	4,735	57,246
CASI Pharmaceuticals, Inc. (a) (b)	10,700	31,565	Exact Sciences Corp. (a) (b)	23,749	3,146,505
Catabasis Pharmaceuticals, Inc. (a) (b)	2,700	5,778	Exelixis, Inc. (a)	48,785	979,115
Catalyst Biosciences, Inc. (a)	3,300	20,823	Excure, Inc. (a)	9,000	15,930
Catalyst Pharmaceuticals, Inc. (a)	16,947	56,603	Fate Therapeutics, Inc. (a)	11,260	1,023,872
Cellular Biomedicine Group, Inc. (a)	1,900	34,922	Fennec Pharmaceuticals, Inc. (a) (b)	3,300	24,585
CEL-SCI Corp. (a) (b)	5,895	68,736	FibroGen, Inc. (a) (b)	13,108	486,176
Centogene NV (a)	1,200	12,936	Five Prime Therapeutics, Inc. (a)	5,447	92,653
Checkmate Pharmaceuticals, Inc. (a)	700	10,213	Flexion Therapeutics, Inc. (a) (b)	7,600	87,704
Checkpoint Therapeutics, Inc. (a) (b)	7,275	19,279	Foghorn Therapeutics, Inc. (a)	1,300	26,351
ChemoCentryx, Inc. (a)	7,700	476,784	Forma Therapeutics Holdings, Inc. (a)	3,000	104,700
Chimerix, Inc. (a)	8,597	41,524	Fortress Biotech, Inc. (a) (b)	15,200	48,184
Chinook Therapeutics, Inc. (a)	2,090	33,147	Frequency Therapeutics, Inc. (a) (b)	4,400	155,144
Cidara Therapeutics, Inc. (a)	5,100	10,200	G1 Therapeutics, Inc. (a) (b)	5,961	107,238
Cidara Therapeutics, Inc. (a) (b)	14,480	69,504			
Clovis Oncology, Inc. (a) (b)	4,200	5,628			
Cohbar, Inc. (a)					
Coherus Biosciences, Inc. (a) (b)	10,217	177,571			

See accompanying notes to financial statements.

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Galectin Therapeutics, Inc.			La Jolla Pharmaceutical Co.		
(a) (b)	6,283	\$ 14,074	(a) (b)	3,645	\$ 14,143
Galera Therapeutics, Inc. (a) . . .	1,300	13,299	Lexicon Pharmaceuticals, Inc.		
Generation Bio Co. (a) (b)	2,000	56,700	(a) (b)	6,521	22,302
Genprex, Inc. (a) (b)	4,300	17,845	Ligand Pharmaceuticals, Inc.		
Geron Corp. (a) (b)	50,083	79,632	(a) (b)	2,105	209,342
Global Blood Therapeutics, Inc.			LogicBio Therapeutics, Inc. (a) . .	2,875	21,936
(a) (b)	9,281	401,960	MacroGenics, Inc. (a)	9,534	217,947
GlycoMimetics, Inc. (a)	5,291	19,894	Madrigal Pharmaceuticals, Inc.		
Gossamer Bio, Inc. (a)	9,900	95,733	(a) (b)	1,540	171,202
Gritstone Oncology, Inc. (a) (b) . .	5,300	20,882	Magenta Therapeutics, Inc.		
Halozyme Therapeutics, Inc.			(a) (b)	3,000	23,520
(a) (b)	20,952	894,860	MannKind Corp. (a)	39,000	122,070
Harpoon Therapeutics, Inc.			Marker Therapeutics, Inc. (a) (b).	4,870	7,062
(a) (b)	1,790	29,732	MediciNova, Inc. (a) (b)	7,500	39,450
Heron Therapeutics, Inc. (a) (b) .	13,417	283,971	MEI Pharma, Inc. (a)	19,114	50,461
Homology Medicines, Inc.			MeiraGTx Holdings PLC (a) (b) .	3,700	56,018
(a) (b)	6,900	77,901	Mersana Therapeutics, Inc. (a) . .	7,700	204,897
Hookipa Pharma, Inc. (a) (b) . . .	1,985	22,014	Metacrine, Inc. (a)	1,200	9,432
iBio, Inc. (a)	31,400	32,970	Minerva Neurosciences, Inc. (a) .	4,680	10,951
Ideaya Biosciences, Inc. (a)	2,600	36,400	Mirati Therapeutics, Inc. (a)	6,800	1,493,552
IGM Biosciences, Inc. (a) (b) . . .	1,200	105,948	Mirum Pharmaceuticals, Inc.		
Immunic, Inc. (a)	800	12,232	(a) (b)	797	13,916
ImmunoGen, Inc. (a)	32,176	207,535	Moderna, Inc. (a)	45,736	4,778,040
Immunovant, Inc. (a)	5,800	267,902	Molecular Templates, Inc. (a)	4,315	40,518
Inhibrx, Inc. (a)	1,400	46,158	Morphic Holding, Inc. (a) (b)	2,400	80,520
Inovio Pharmaceuticals, Inc.			Mustang Bio, Inc. (a) (b)	8,805	33,327
(a) (b)	22,911	202,762	Myriad Genetics, Inc. (a)	12,394	245,091
Inozyme Pharma, Inc. (a)	1,900	39,216	NantKwest, Inc. (a) (b)	5,500	73,315
Insmed, Inc. (a)	15,866	528,179	Natera, Inc. (a)	11,900	1,184,288
Intellia Therapeutics, Inc. (a) (b) .	7,800	424,320	Neoleukin Therapeutics, Inc.		
Intercept Pharmaceuticals, Inc.			(a) (b)	3,700	52,170
(a)	4,487	110,829	Neubase Therapeutics, Inc.		
Invitae Corp. (a) (b)	18,200	760,942	(a) (b)	2,600	18,174
Ionis Pharmaceuticals, Inc. (a) . . .	20,730	1,172,074	NeuroBo Pharmaceuticals, Inc.		
Iovance Biotherapeutics, Inc. (a).	21,900	1,016,160	(a)	700	3,675
Ironwood Pharmaceuticals, Inc.			Neurocrine Biosciences, Inc. (a) .	14,628	1,402,094
(a)	24,478	278,804	NextCure, Inc. (a) (b)	2,700	29,430
iTeos Therapeutics, Inc. (a)	2,000	67,640	Nkarta, Inc. (a)	2,800	172,116
IVERIC bio, Inc. (a)	14,000	96,740	Novavax, Inc. (a) (b)	9,723	1,084,212
Jounce Therapeutics, Inc. (a) . . .	2,500	17,500	Nurix Therapeutics, Inc. (a)	2,000	65,760
Kadmon Holdings, Inc. (a)	30,063	124,761	Nymox Pharmaceutical Corp.		
KalVista Pharmaceuticals, Inc.			(a) (b)	6,000	14,880
(a)	2,500	47,475	Oncocyte Corp. (a) (b)	10,385	24,820
Karuna Therapeutics, Inc. (a) . . .	2,450	248,895	Oncorus, Inc. (a)	1,200	38,796
Karyopharm Therapeutics, Inc.			OPKO Health, Inc. (a) (b)	60,718	239,836
(a) (b)	12,200	188,856	Organogenesis Holdings, Inc.		
Keros Therapeutics, Inc. (a)	2,247	158,503	(a)	4,198	31,611
Kezar Life Sciences, Inc. (a)	5,030	26,257	Orgenesis, Inc. (a)	2,700	12,150
Kindred Biosciences, Inc. (a)	5,800	24,998	ORIC Pharmaceuticals, Inc. (a) . . .	3,900	132,015
Kiniksa Pharmaceuticals Ltd.			Ovid therapeutics, Inc. (a) (b) . . .	12,400	28,644
Class A (a)	4,625	81,724	Oyster Point Pharma, Inc.		
Kodiak Sciences, Inc. (a) (b)	5,100	749,241	(a) (b)	900	16,938
Kronos Bio, Inc. (a)	2,500	74,675	Pandion Therapeutics, Inc. (a) . . .	1,100	16,335
Krystal Biotech, Inc. (a)	2,367	142,020	Passage Bio, Inc. (a) (b)	4,300	109,951
Kura Oncology, Inc. (a)	9,500	310,270	PhaseBio Pharmaceuticals, Inc.		
Kymera Therapeutics, Inc. (a) . . .	1,800	111,600	(a) (b)	2,496	8,387

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Pieris Pharmaceuticals, Inc. (a)	9,300	\$ 23,250	Taysha Gene Therapies, Inc. (a)	1,500	\$ 39,810
PMV Pharmaceuticals, Inc. (a)	2,400	147,624	TCR2 Therapeutics, Inc. (a)	4,400	136,092
Poseida Therapeutics, Inc. (a)	2,900	31,813	TG Therapeutics, Inc. (a)	18,130	943,123
Praxis Precision Medicines, Inc. (a)	1,900	104,538	Translate Bio, Inc. (a) (b)	11,900	219,317
Precigen, Inc. (a) (b)	11,541	117,718	Traverse Therapeutics, Inc. (a)	8,498	231,613
Precision BioSciences, Inc. (a) (b)	9,500	79,230	Turning Point Therapeutics, Inc. (a)	5,889	717,575
Prelude Therapeutics, Inc. (a)	1,600	114,480	Twist Bioscience Corp. (a) (b)	5,184	732,447
Prevail Therapeutics, Inc. (a)	2,400	55,368	Tyme Technologies, Inc. (a) (b)	9,400	11,468
Protagonist Therapeutics, Inc. (a)	5,502	110,920	Ultragenyx Pharmaceutical, Inc. (a) (b)	9,914	1,372,395
Protara Therapeutics, Inc. (a) (b)	700	16,947	United Therapeutics Corp. (a)	6,871	1,042,949
Prothena Corp. PLC (a)	5,000	60,050	UNITY Biotechnology, Inc. (a) (b)	5,590	29,292
PTC Therapeutics, Inc. (a)	9,700	591,991	UroGen Pharma, Ltd. (a) (b)	3,200	57,664
Puma Biotechnology, Inc. (a) (b)	6,407	65,736	Vanda Pharmaceuticals, Inc. (a)	9,351	122,872
Radius Health, Inc. (a) (b)	7,955	142,076	Vaxart, Inc. (a) (b)	9,100	51,961
Rapt Therapeutics, Inc. (a) (b)	2,400	47,400	Vaxcyte, Inc. (a)	3,200	85,024
REGENXBIO, Inc. (a)	5,000	226,800	VBI Vaccines, Inc. (a) (b)	31,406	86,366
Relay Therapeutics, Inc. (a)	5,600	232,736	Veracyte, Inc. (a) (b)	8,957	438,356
Replimenu Group, Inc. (a)	4,100	156,415	Verastem, Inc. (a)	34,800	74,124
REVOLUTION Medicines, Inc. (a)	5,842	231,285	Vericel Corp. (a)	6,873	212,238
Rhythm Pharmaceuticals, Inc. (a)	5,900	175,407	Viela Bio, Inc. (a) (b)	3,800	136,686
Rigel Pharmaceuticals, Inc. (a)	29,589	103,561	Viking Therapeutics, Inc. (a) (b)	13,214	74,395
Rocket Pharmaceuticals, Inc. (a)	5,200	285,168	Vir Biotechnology, Inc. (a) (b)	8,139	217,962
Rubius Therapeutics, Inc. (a) (b)	5,800	44,022	Voyager Therapeutics, Inc. (a)	4,300	30,745
Sage Therapeutics, Inc. (a)	8,074	698,482	vTv Therapeutics, Inc. Class A (a) (b)	1,500	2,790
Sangamo Therapeutics, Inc. (a)	17,765	277,223	X4 Pharmaceuticals, Inc. (a) (b)	2,408	15,483
Sarepta Therapeutics, Inc. (a) (b)	12,013	2,048,096	XBiotech, Inc. (a) (b)	2,275	35,604
Savara, Inc. (a)	5,445	6,262	Xencor, Inc. (a)	8,585	374,564
Scholar Rock Holding Corp. (a)	4,445	215,716	XOMA Corp. (a)	1,000	44,130
Seagen, Inc. (a)	20,242	3,545,184	Y-mAbs Therapeutics, Inc. (a)	4,400	217,844
Selecta Biosciences, Inc. (a)	10,300	31,209	Zentalis Pharmaceuticals, Inc. (a) (b)	4,400	228,536
Seres Therapeutics, Inc. (a) (b)	8,446	206,927	ZIOPHARM Oncology, Inc. (a) (b)	37,156	93,633
Shattuck Labs, Inc. (a)	2,300	120,543			<u>73,483,031</u>
Soleno Therapeutics, Inc. (a)	8,500	16,405	BUILDING PRODUCTS — 1.1%		
Solid Biosciences, Inc. (a) (b)	4,900	37,142	AAON, Inc.	6,400	426,432
Sorrento Therapeutics, Inc. (a) (b)	38,419	262,210	Advanced Drainage Systems, Inc.	8,800	735,504
Spectrum Pharmaceuticals, Inc. (a)	25,132	85,700	Alpha Pro Tech, Ltd. (a) (b)	1,900	21,185
Spero Therapeutics, Inc. (a) (b)	3,593	69,668	American Woodmark Corp. (a)	2,612	245,136
SpringWorks Therapeutics, Inc. (a) (b)	3,700	268,324	Apogee Enterprises, Inc.	4,509	142,845
Spruce Biosciences, Inc. (a)	1,200	29,172	Armstrong World Industries, Inc.	7,495	557,553
SQZ Biotechnologies Co. (a) (b)	800	23,184	AZEK Co., Inc. (a)	11,100	426,795
Stoke Therapeutics, Inc. (a) (b)	2,200	136,246	Builders FirstSource, Inc. (a)	20,300	828,443
Sutro Biopharma, Inc. (a)	4,900	106,379	Caesarstone, Ltd. (b)	3,527	45,463
Syndax Pharmaceuticals, Inc. (a)	4,700	104,528	Cornerstone Building Brands, Inc. (a)	7,628	70,788
Syros Pharmaceuticals, Inc. (a) (b)	7,200	78,120	CSW Industrials, Inc.	2,037	227,961
			Gibraltair Industries, Inc. (a)	5,000	359,700
			Griffon Corp.	7,600	154,888
			Insteel Industries, Inc.	3,087	68,748
			JELD-WEN Holding, Inc. (a)	10,409	263,972

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lennox International, Inc.	5,554	\$ 1,521,629	Pzena Investment Management, Inc. Class A	2,600	\$ 18,980
Masonite International Corp. (a)	3,793	373,004	Safeguard Scientifics, Inc. (a)	3,000	19,140
Owens Corning	16,976	1,286,102	Sculptor Capital Management, Inc.	2,985	45,372
PGT Innovations, Inc. (a)	9,954	202,464	SEI Investments Co.	17,887	1,027,966
Quanex Building Products Corp.	5,750	127,478	Siebert Financial Corp. (a) (b)	1,320	5,544
Resideo Technologies, Inc. (a)	21,977	467,231	Silvercrest Asset Management Group, Inc. Class A	1,504	20,891
Simpson Manufacturing Co., Inc.	6,800	635,460	StepStone Group, Inc. Class A (a)	3,400	135,320
Trex Co., Inc. (a)	18,388	1,539,443	Stifel Financial Corp.	15,673	790,860
UFP Industries, Inc.	9,309	517,115	StoneX Group, Inc. (a)	2,803	162,294
		<u>11,245,339</u>	Tradeweb Markets, Inc. Class A	13,200	824,340
CAPITAL MARKETS — 2.1%			Value Line, Inc.	200	6,594
Affiliated Managers Group, Inc.	7,100	722,070	Virtu Financial, Inc. Class A	9,697	244,073
Apollo Global Management, Inc.	27,100	1,327,358	Virtus Investment Partners, Inc.	1,113	241,521
Ares Management Corp. Class A	15,500	729,275	Waddell & Reed Financial, Inc. Class A	10,636	270,899
Artisan Partners Asset Management, Inc. Class A	8,593	432,572	Westwood Holdings Group, Inc.	1,305	18,922
Assetmark Financial Holdings, Inc. (a)	2,900	70,180	WisdomTree Investments, Inc.	20,199	108,065
Associated Capital Group, Inc. Class A	300	10,536			<u>22,549,642</u>
B. Riley Financial, Inc.	3,334	147,429	CHEMICALS — 1.6%		
BGC Partners, Inc. Class A	54,000	216,000	Advanced Emissions Solutions, Inc. (b)	2,600	14,300
Blucora, Inc. (a)	8,400	133,644	AdvanSix, Inc. (a)	4,800	95,952
Brightsphere Investment Group, Inc.	10,738	207,029	AgroFresh Solutions, Inc. (a)	4,500	10,215
Carlyle Group, Inc.	18,600	584,784	American Vanguard Corp.	5,052	78,407
Cohen & Steers, Inc.	3,709	275,579	Amyris, Inc. (a) (b)	17,800	109,915
Cowen, Inc. Class A	4,350	113,056	Ashland Global Holdings, Inc.	8,731	691,495
Diamond Hill Investment Group, Inc.	548	81,800	Avient Corp.	14,333	577,333
Donnelley Financial Solutions, Inc. (a)	5,175	87,820	Axalta Coating Systems, Ltd. (a)	33,402	953,627
Eaton Vance Corp.	17,620	1,196,927	Balchem Corp.	4,988	574,717
Evercore, Inc. Class A	6,243	684,482	Cabot Corp.	8,698	390,366
FactSet Research Systems, Inc.	5,955	1,980,037	Chase Corp.	1,296	130,909
Federated Hermes, Inc.	14,800	427,572	Chemours Co.	25,743	638,169
Focus Financial Partners, Inc. Class A (a)	5,482	238,467	Element Solutions, Inc.	34,200	606,366
GAMCO Investors, Inc. Class A	882	15,647	Ferro Corp. (a)	14,258	208,595
Greenhill & Co., Inc.	2,417	29,342	FutureFuel Corp.	5,500	69,850
Hamilton Lane, Inc. Class A	5,004	390,562	GCP Applied Technologies, Inc. (a)	8,497	200,954
Houlihan Lokey, Inc.	8,100	544,563	Hawkins, Inc.	1,648	86,207
Interactive Brokers Group, Inc. Class A	11,606	707,037	HB Fuller Co.	7,999	414,988
KKR & Co., Inc.	86,870	3,517,366	Huntsman Corp.	31,726	797,592
Lazard, Ltd. Class A	15,902	672,655	Ingevity Corp. (a)	6,438	487,550
LPL Financial Holdings, Inc.	12,495	1,302,229	Innospec, Inc.	3,747	339,965
Moelis & Co. Class A	8,200	383,432	Intrepid Potash, Inc. (a)	1,490	35,984
Morningstar, Inc.	3,416	791,043	Koppers Holdings, Inc. (a)	3,630	113,111
Oppenheimer Holdings, Inc. Class A	1,500	47,145	Kraton Corp. (a)	5,485	152,428
Piper Sandler Cos.	2,700	272,430	Kronos Worldwide, Inc.	3,600	53,676
PJT Partners, Inc. Class A	3,572	268,793	Livent Corp. (a) (b)	22,842	430,343
			Marrone Bio Innovations, Inc. (a)	9,293	11,616
			Minerals Technologies, Inc.	5,292	328,739
			NewMarket Corp.	1,040	414,222
			Olin Corp.	22,424	550,733

See accompanying notes to financial statements.

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SCHEDULE OF INVESTMENTS (continued)

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Orion Engineered Carbons SA	10,500	\$ 179,970	Quad/Graphics, Inc.	5,027	\$ 19,203
PQ Group Holdings, Inc.	6,650	94,829	SP Plus Corp. (a)	4,000	115,320
Quaker Chemical Corp. (b)	2,116	536,173	Steelcase, Inc. Class A	15,000	203,250
Rayonier Advanced Materials, Inc. (a)	12,600	82,152	Stericycle, Inc. (a)	14,500	1,005,285
RPM International, Inc.	20,390	1,851,004	Team, Inc. (a)	4,900	53,410
Scotts Miracle-Gro Co.	6,442	1,282,860	Tetra Tech, Inc.	8,475	981,236
Sensient Technologies Corp.	6,619	488,284	UniFirst Corp.	2,328	492,814
Stepan Co.	3,382	403,540	US Ecology, Inc.	5,461	198,398
Trecora Resources (a)	3,870	27,051	Viad Corp.	3,554	128,548
Tredegar Corp.	4,607	76,937	VSE Corp.	1,580	60,814
Trinseo SA.	5,899	302,088			<u>11,752,744</u>
Tronox Holdings PLC Class A (a)	15,569	227,619	COMMUNICATIONS EQUIPMENT — 0.7%		
Valvoline, Inc.	29,241	676,637	Acacia Communications, Inc. (a)	6,000	437,760
Westlake Chemical Corp.	5,296	432,154	ADTRAN, Inc.	8,337	123,138
WR Grace & Co.	8,776	481,100	Applied Optoelectronics, Inc. (a) (b)	3,497	29,759
		<u>16,710,722</u>	CalAmp Corp. (a)	7,000	69,440
COMMERCIAL SERVICES & SUPPLIES — 1.1%			Calix, Inc. (a)	8,000	238,080
ABM Industries, Inc.	10,400	393,536	Cambium Networks Corp. (a)	900	22,572
ACCO Brands Corp.	16,142	136,400	Casa Systems, Inc. (a)	4,899	30,227
ADT, Inc. (b)	27,080	212,578	Ciena Corp. (a)	24,264	1,282,352
Brady Corp. Class A	7,300	385,586	Clearfield, Inc. (a)	1,800	44,496
BrightView Holdings, Inc. (a)	7,100	107,352	CommScope Holding Co., Inc. (a)	30,655	410,777
Brink's Co.	7,714	555,408	Comtech Telecommunications Corp.	4,298	88,926
Casella Waste Systems, Inc. Class A (a)	7,600	470,820	Digi International, Inc. (a)	4,970	93,933
CECO Environmental Corp. (a)	4,743	33,011	DZS, Inc. (a)	2,860	44,244
Cimpres PLC (a) (b)	2,733	239,793	EchoStar Corp. Class A (a)	8,441	178,865
Clean Harbors, Inc. (a)	8,153	620,443	Extreme Networks, Inc. (a)	21,100	145,379
CompX International, Inc.	200	2,846	Genasys, Inc. (a)	7,600	49,552
Covanta Holding Corp.	18,100	237,653	Harmonic, Inc. (a)	16,700	123,413
Deluxe Corp.	7,276	212,459	Infinera Corp. (a) (b)	25,100	263,048
Ennis, Inc.	4,497	80,272	Inseego Corp. (a) (b)	12,217	188,997
Harsco Corp. (a)	13,625	244,978	KVH Industries, Inc. (a)	2,532	28,738
Healthcare Services Group, Inc.	11,565	324,977	Lumentum Holdings, Inc. (a)	11,882	1,126,414
Heritage-Crystal Clean, Inc. (a)	2,734	57,605	NETGEAR, Inc. (a)	5,189	210,829
Herman Miller, Inc.	9,100	307,580	NetScout Systems, Inc. (a)	10,907	299,070
HNI Corp.	7,389	254,625	PC-Tel, Inc. (a)	2,700	17,739
IAA, Inc. (a)	21,371	1,388,688	Plantronics, Inc. (b)	6,048	163,477
IBEX Holdings, Ltd. (a)	700	13,090	Resonant, Inc. (a)	7,500	19,875
Interface, Inc.	10,162	106,701	Ribbon Communications, Inc. (a)	11,800	77,408
KAR Auction Services, Inc.	19,992	372,051	Ubiquiti, Inc.	1,314	365,962
Kimball International, Inc. Class B	6,265	74,867	ViaSat, Inc. (a) (b)	9,011	294,209
Knoll, Inc.	8,733	128,200	Viavi Solutions, Inc. (a)	35,700	534,608
Matthews International Corp. Class A	5,331	156,731			<u>7,003,287</u>
McGrath RentCorp	3,700	248,270	CONSTRUCTION & ENGINEERING — 0.7%		
Montrose Environmental Group, Inc. (a)	1,800	55,728	AECOM (a)	24,304	1,209,853
MSA Safety, Inc.	5,717	854,063	Aegion Corp. (a)	5,300	100,647
NL Industries, Inc.	1,231	5,884	Ameresco, Inc. Class A (a)	4,300	224,632
PICO Holdings, Inc. (a)	2,830	26,461	API Group Corp. (a) (b) (c)	21,723	394,272
Pitney Bowes, Inc. (b)	30,164	185,810	Arcosa, Inc.	7,589	416,864
			Argan, Inc.	2,539	112,960

See accompanying notes to financial statements.

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SCHEDULE OF INVESTMENTS (continued)

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Comfort Systems USA, Inc.	5,525	\$ 290,947	Santander Consumer USA		
Concrete Pumping Holdings, Inc.			Holdings, Inc.	11,064	\$ 243,629
(a)	4,031	15,439	SLM Corp.	59,100	732,249
Construction Partners, Inc.			World Acceptance Corp. (a) (b)	771	78,812
Class A (a)	4,598	133,848			<u>7,603,055</u>
Dycom Industries, Inc. (a)	4,752	358,871	CONTAINERS & PACKAGING — 0.7%		
EMCOR Group, Inc.	8,553	782,257	AptarGroup, Inc.	10,239	1,401,617
Fluor Corp.	21,809	348,290	Ardagh Group SA	3,200	55,072
Granite Construction, Inc. (b)	8,179	218,461	Berry Global Group, Inc. (a)	21,063	1,183,530
Great Lakes Dredge & Dock			Crown Holdings, Inc. (a)	20,710	2,075,142
Corp. (a)	11,050	145,529	Graphic Packaging Holding Co.	42,567	721,085
HC2 Holdings, Inc. (a)	12,358	40,287	Greif, Inc. Class A	4,500	210,960
IES Holdings, Inc. (a)	1,400	64,456	Greif, Inc. Class B	1,242	60,088
MasTec, Inc. (a)	8,876	605,166	Myers Industries, Inc.	5,195	107,952
Matrix Service Co. (a)	4,600	50,692	O-I Glass, Inc.	24,128	287,123
MYR Group, Inc. (a)	2,800	168,280	Pactiv Evergreen, Inc. (a)	6,900	125,166
Northwest Pipe Co. (a)	2,100	59,430	Ranpak Holdings Corp. (a)	4,700	63,168
NV5 Global, Inc. (a)	1,844	145,270	Silgan Holdings, Inc.	12,368	458,605
Primoris Services Corp.	8,354	230,654	Sonoco Products Co.	15,895	941,779
Sterling Construction Co., Inc.			UFP Technologies, Inc. (a)	1,100	51,260
(a)	4,800	89,328			<u>7,742,547</u>
Tutor Perini Corp. (a)	7,100	91,945	DISTRIBUTORS — 0.0% (d)		
Valmont Industries, Inc.	3,270	572,021	Core-Mark Holding Co., Inc.	7,752	227,676
WillScot Mobile Mini Holdings			Funko, Inc. Class A (a) (b)	3,950	41,001
Corp. (a)	25,113	581,868	Greenlane Holdings, Inc.		
		<u>7,452,267</u>	Class A (a) (b)	1,600	6,336
CONSTRUCTION MATERIALS — 0.1%			Weyco Group, Inc.	943	14,937
Eagle Materials, Inc.	6,464	655,126			<u>289,950</u>
Forterra, Inc. (a)	5,104	87,763	DIVERSIFIED CONSUMER SERVICES —		
Summit Materials, Inc. Class A			1.0%		
(a)	17,712	355,657	Adtalem Global Education, Inc.		
United States Lime & Minerals,			(a)	7,974	270,717
Inc.	321	36,594	American Public Education, Inc.		
US Concrete, Inc. (a)	2,739	109,478	(a)	2,500	76,200
		<u>1,244,618</u>	Aspen Group, Inc. (a)	3,900	43,407
CONSUMER FINANCE — 0.7%			Bright Horizons Family		
Ally Financial, Inc.	59,575	2,124,445	Solutions, Inc. (a)	9,504	1,644,097
Atlanticus Holdings Corp. (a)	800	19,704	Carriage Services, Inc.	3,296	103,231
Credit Acceptance Corp. (a) (b)	1,528	528,902	Chegg, Inc. (a)	19,300	1,743,369
Curo Group Holdings Corp.	2,930	41,987	Collectors Universe, Inc.	1,715	129,311
Encore Capital Group, Inc. (a)	5,451	212,316	Franchise Group, Inc.	3,800	115,710
Enova International, Inc. (a)	6,000	148,620	frontdoor, Inc. (a)	13,506	678,136
EZCORP, Inc. Class A (a)	7,700	36,883	Graham Holdings Co. Class B	592	315,761
FirstCash, Inc.	6,315	442,303	Grand Canyon Education, Inc.		
Green Dot Corp. Class A (a)	8,000	446,400	(a)	7,410	689,945
LendingClub Corp. (a)	11,806	124,671	H&R Block, Inc.	30,200	478,972
LendingTree, Inc. (a) (b)	1,699	465,169	Houghton Mifflin Harcourt Co.		
Navient Corp.	28,204	276,963	(a)	17,399	57,939
Nelnet, Inc. Class A	3,042	216,712	Laureate Education, Inc. Class A		
OneMain Holdings, Inc.	10,223	492,340	(a)	16,470	239,803
Oportun Financial Corp. (a)	3,451	66,846	OneSpaWorld Holdings, Ltd. (b)	7,900	80,106
PRA Group, Inc. (a) (b)	6,972	276,510	Perdoceo Education Corp. (a)	12,112	152,975
Prog Holdings, Inc.	10,597	570,860	Regis Corp. (a) (b)	3,706	34,058
Regional Management Corp.	1,900	56,734	Service Corp. International.	26,783	1,315,045
			Strategic Education, Inc.	3,746	357,106

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SCHEDULE OF INVESTMENTS (continued)

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Stride, Inc. (a)	7,005	\$ 148,716	PNM Resources, Inc.	12,451	\$ 604,247
Terminix Global Holdings, Inc. (a)	21,012	1,071,822	Portland General Electric Co.	14,121	603,955
Universal Technical Institute, Inc. (a)	4,400	28,424	Spark Energy, Inc. Class A (b)	2,096	20,059
Vivint Smart Home, Inc. (a)	11,913	247,195			<u>7,819,562</u>
VW International, Inc. (a)	8,200	200,080	ELECTRICAL EQUIPMENT — 1.4%		
		<u>10,222,125</u>	Acuity Brands, Inc.	5,857	709,224
DIVERSIFIED FINANCIAL SERVICES —			Allied Motion Technologies, Inc.	1,262	64,488
0.4%			American Superconductor Corp. (a)	4,700	110,074
Alerus Financial Corp.	2,576	70,505	Array Technologies, Inc. (a)	8,500	366,690
A-Mark Precious Metals, Inc.	1,200	30,780	Atkore International Group, Inc. (a)	7,300	300,103
Banco Latinoamericano de Comercio Exterior SA Class E	5,400	85,482	AZZ, Inc.	4,544	215,567
Cannae Holdings, Inc. (a)	13,500	597,645	Bloom Energy Corp. Class A (a) (b)	13,776	394,820
Equitable Holdings, Inc.	63,946	1,636,378	Encore Wire Corp.	3,534	214,054
GWG Holdings, Inc. (a) (b)	500	3,495	EnerSys	6,641	551,602
Jefferies Financial Group, Inc.	34,100	838,860	FuelCell Energy, Inc. (a) (b)	45,000	502,650
Marlin Business Services Corp.	1,400	17,136	Generac Holdings, Inc. (a)	9,794	2,227,254
SWK Holdings Corp. (a)	500	7,195	GrafTech International, Ltd.	11,950	127,387
Voya Financial, Inc.	19,941	1,172,730	Hubbell, Inc.	8,548	1,340,241
		<u>4,460,206</u>	LSI Industries, Inc.	3,900	33,384
DIVERSIFIED TELECOMMUNICATION			nVent Electric PLC	24,500	570,605
SERVICES — 0.3%			Orion Energy Systems, Inc. (a)	4,700	46,389
Alaska Communications Systems Group, Inc.	7,900	29,151	Plug Power, Inc. (a) (b)	59,413	2,014,695
Anterix, Inc. (a)	2,307	86,743	Powell Industries, Inc.	1,400	41,286
ATN International, Inc.	1,857	77,548	Preformed Line Products Co.	500	34,220
Bandwidth, Inc. Class A (a) (b)	3,158	485,290	Regal Beloit Corp.	6,451	792,247
Cincinnati Bell, Inc. (a)	8,774	134,067	Sensata Technologies Holding PLC (a)	24,528	1,293,607
Cogent Communications Holdings, Inc.	6,596	394,902	Sunrun, Inc. (a)	23,789	1,650,481
Consolidated Communications Holdings, Inc. (a)	11,949	58,431	Thermon Group Holdings, Inc. (a)	5,680	88,778
IDT Corp. Class B (a)	3,500	43,260	TPI Composites, Inc. (a)	4,700	248,066
Iridium Communications, Inc. (a)	18,519	728,260	Ultralife Corp. (a)	1,400	9,058
Liberty Latin America, Ltd. Class C (a)	23,800	263,942	Vertiv Holdings Co.	34,600	645,982
Ooma, Inc. (a)	3,400	48,960	Vicor Corp. (a)	2,976	274,447
ORBCOMM, Inc. (a)	12,911	95,800			<u>14,867,399</u>
Vonage Holdings Corp. (a)	36,500	469,937	ELECTRONIC EQUIPMENT, INSTRUMENTS		
		<u>2,916,291</u>	& COMPONENTS — 1.9%		
ELECTRIC UTILITIES — 0.7%			Akoustis Technologies, Inc. (a) (b)	5,700	69,711
ALLETE, Inc.	8,162	505,554	Arlo Technologies, Inc. (a)	13,817	107,634
Avangrid, Inc.	8,900	404,505	Arrow Electronics, Inc. (a)	11,858	1,153,783
Genie Energy, Ltd. Class B	2,198	15,848	Avnet, Inc.	15,397	540,589
Hawaiian Electric Industries, Inc.	16,883	597,490	Badger Meter, Inc.	4,576	430,419
IDACORP, Inc.	7,938	762,286	Bel Fuse, Inc. Class B	1,500	22,545
MGE Energy, Inc.	5,662	396,510	Belden, Inc.	6,763	283,370
OGE Energy Corp.	31,743	1,011,332	Benchmark Electronics, Inc.	6,331	171,000
Otter Tail Corp.	6,176	263,159	Cognex Corp.	26,701	2,143,690
PG&E Corp. (a)	211,446	2,634,617	Coherent, Inc. (a)	3,834	575,177
			CTS Corp.	5,587	191,802
			Daktronics, Inc.	5,745	26,887
			Dolby Laboratories, Inc. Class A	9,979	969,260
			ePlus, Inc. (a)	2,364	207,914

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Fabrinet (a)	5,700	\$ 442,263	NexTier Oilfield Solutions, Inc.		
FARO Technologies, Inc. (a)	3,088	218,105	(a)	28,198	\$ 97,001
Fitbit, Inc. Class A (a)	37,609	255,741	Oceaneering International, Inc.		
II-VI, Inc. (a) (b)	16,266	1,235,565	(a)	17,281	137,384
Insight Enterprises, Inc. (a)	5,378	409,212	Oil States International, Inc. (a)	10,466	52,539
Intellicheck, Inc. (a) (b)	2,900	33,074	Patterson-UTI Energy, Inc.	31,960	168,110
Iteris, Inc. (a)	6,300	35,595	ProPetro Holding Corp. (a)	13,999	103,453
Itron, Inc. (a)	6,299	604,074	RPC, Inc. (a) (b)	9,010	28,381
Jabil, Inc.	23,267	989,546	Select Energy Services, Inc.		
Kimball Electronics, Inc. (a)	4,244	67,862	Class A (a)	12,892	52,857
Knowles Corp. (a)	13,568	250,058	Solaris Oilfield Infrastructure,		
Littelfuse, Inc.	3,750	954,975	Inc. Class A	4,900	39,886
Luna Innovations, Inc. (a)	4,800	47,424	Tidewater, Inc. (a)	6,625	57,240
Methode Electronics, Inc.	6,349	243,040	Transocean, Ltd. (a) (b)	101,989	235,595
MTS Systems Corp.	3,332	193,789	US Silica Holdings, Inc.	14,488	101,706
Napco Security Technologies,					
Inc. (a)	1,878	49,241			
National Instruments Corp.	20,448	898,485			
nLight, Inc. (a)	6,188	202,038	ENTERTAINMENT — 1.7%		
Novanta, Inc. (a)	5,341	631,413	AMC Entertainment Holdings,		
OSI Systems, Inc. (a)	2,540	236,779	Inc. Class A (b)	13,466	28,548
PAR Technology Corp. (a) (b)	3,300	207,207	Cinemark Holdings, Inc. (b)	16,438	286,185
PC Connection, Inc.	1,960	92,688	Eros STX Global Corp. (a) (b)	28,247	51,409
Plexus Corp. (a)	4,400	344,124	Gaia, Inc. (a)	2,000	19,760
Powerfleet, Inc. (a)	6,600	49,038	Glu Mobile, Inc. (a)	25,500	229,755
Research Frontiers, Inc. (a)	4,000	11,240	IMAX Corp. (a)	8,633	155,567
Rogers Corp. (a)	3,068	476,430	Liberty Media Corp.-Liberty		
Sanmina Corp. (a)	9,875	314,914	Braves Class A (a)	2,238	55,659
ScanSource, Inc. (a)	4,409	116,309	Liberty Media Corp.-Liberty		
SYNNEX Corp.	6,484	528,057	Braves Class C (a)	6,375	158,610
Trimble, Inc. (a)	39,836	2,659,850	Liberty Media Corp.-Liberty		
TTM Technologies, Inc. (a)	17,400	240,033	Formula One Class A (a)	4,401	167,194
Vishay Intertechnology, Inc.	20,645	427,558	Liberty Media Corp.-Liberty		
Vishay Precision Group, Inc. (a)	2,500	78,700	Formula One Class C (a)	31,486	1,341,304
Wrap Technologies, Inc. (a) (b)	1,500	7,245	Lions Gate Entertainment Corp.		
			Class A (a) (b)	10,424	118,521
		20,445,453	Lions Gate Entertainment Corp.		
			Class B (a)	20,289	210,600
ENERGY EQUIPMENT & SERVICES — 0.3%			LiveXLive Media, Inc. (a) (b)	7,399	24,269
Archrock, Inc.	22,642	196,080	Madison Square Garden		
Aspen Aerogels, Inc. (a)	3,400	56,746	Entertainment Corp. (a)	2,860	300,414
Bristow Group, Inc. (a)	1,033	27,188	Madison Square Garden Sports		
Cactus, Inc. Class A	8,343	217,502	Corp. (a)	2,906	534,995
ChampionX Corp. (a)	28,900	442,170	Marcus Corp.	3,537	47,679
DMC Global, Inc.	2,500	108,125	Roku, Inc. (a)	17,450	5,793,749
Dril-Quip, Inc. (a)	6,075	179,941	Spotify Technology SA (a)	20,938	6,588,351
Exterran Corp. (a)	4,500	19,890	World Wrestling Entertainment,		
Frank's International NV (a)	31,300	85,762	Inc. Class A (b)	7,142	343,173
Helix Energy Solutions Group,			Zynga, Inc. Class A (a)	141,132	1,392,973
Inc. (a)	24,009	100,838			
Helmerich & Payne, Inc.	16,300	377,508			17,848,715
Liberty Oilfield Services, Inc.			EQUITY REAL ESTATE INVESTMENT		
Class A	12,900	132,999	TRUSTS (REITS) — 6.2%		
Nabors Industries, Ltd.	1,227	71,448	Acadia Realty Trust REIT	14,747	209,260
National Energy Services			Agree Realty Corp. REIT (b)	8,556	569,658
Reunited Corp. (a) (b)	3,700	36,741	Alexander & Baldwin, Inc. REIT		
Newpark Resources, Inc. (a)	13,900	26,688	(a)	12,538	215,403
			Alexander's, Inc. REIT.	253	70,170

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Alpine Income Property Trust, Inc. REIT	1,000	\$ 14,990	Diversified Healthcare Trust REIT	41,377	\$ 170,473
American Assets Trust, Inc. REIT	7,617	219,979	Douglas Emmett, Inc. REIT	26,337	768,514
American Campus Communities, Inc. REIT	21,710	928,537	Easterly Government Properties, Inc. REIT	12,500	283,125
American Finance Trust, Inc. REIT	19,044	141,497	EastGroup Properties, Inc. REIT.	6,164	851,002
American Homes 4 Rent Class A REIT	43,397	1,301,910	Empire State Realty Trust, Inc. Class A REIT (b)	25,224	235,088
Americold Realty Trust REIT (b) .	32,300	1,205,759	EPR Properties REIT	11,549	375,342
Apartment Income REIT Corp. (a)	23,500	902,635	Equity Commonwealth REIT	18,281	498,706
Apartment Investment & Management Co. Class A REIT	26,000	137,280	Equity LifeStyle Properties, Inc. REIT	27,668	1,753,044
Apple Hospitality REIT, Inc.	32,800	423,448	Essential Properties Realty Trust, Inc. REIT.	16,113	341,596
Armada Hoffer Properties, Inc. REIT	11,100	124,542	Farmland Partners, Inc. REIT (b)	4,300	37,410
Bluerock Residential Growth REIT, Inc. (b)	4,000	50,680	First Industrial Realty Trust, Inc. REIT	20,315	855,871
Brandywine Realty Trust REIT . . .	26,100	310,851	Four Corners Property Trust, Inc. REIT	11,409	339,646
Brixmor Property Group, Inc. REIT	46,848	775,334	Franklin Street Properties Corp. REIT	18,083	79,023
Broadstone Net Lease, Inc. Class A	6,200	121,396	Front Yard Residential Corp. REIT	8,727	141,377
Brookfield Property REIT, Inc. Class A (b)	7,400	110,556	Gaming and Leisure Properties, Inc. REIT	34,564	1,465,514
BRT Apartments Corp. REIT	1,700	25,840	GEO Group, Inc. REIT (b)	20,580	182,339
Camden Property Trust REIT	15,038	1,502,597	Getty Realty Corp. REIT	6,074	167,278
CareTrust REIT, Inc.	14,728	326,667	Gladstone Commercial Corp. REIT	5,830	104,940
CatchMark Timber Trust, Inc. Class A REIT	8,500	79,560	Gladstone Land Corp. REIT	3,700	54,168
Centerspace REIT	2,265	160,000	Global Medical REIT, Inc.	7,700	100,562
Chatham Lodging Trust REIT	8,060	87,048	Global Net Lease, Inc. REIT. . . .	13,782	236,223
CIM Commercial Trust Corp. REIT	1,800	25,632	Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT (b)	11,497	729,255
City Office REIT, Inc.	8,700	84,999	Healthcare Realty Trust, Inc. REIT	21,182	626,987
Clipper Realty, Inc. REIT	2,293	16,166	Healthcare Trust of America, Inc. Class A REIT	34,470	949,304
Colony Capital, Inc. REIT (b)	74,318	357,470	Hersha Hospitality Trust REIT . . .	5,376	42,417
Columbia Property Trust, Inc. REIT	17,494	250,864	Highwoods Properties, Inc. REIT	16,170	640,817
Community Healthcare Trust, Inc. REIT	3,847	181,232	Hudson Pacific Properties, Inc. REIT	23,637	567,761
CoreCivic, Inc. REIT (b)	20,825	136,404	Independence Realty Trust, Inc. REIT	16,473	221,232
CorEnergy Infrastructure Trust, Inc. REIT (b)	2,060	14,111	Industrial Logistics Properties Trust REIT	9,928	231,223
CorePoint Lodging, Inc. REIT	6,280	43,206	Innovative Industrial Properties, Inc. REIT (b)	3,429	627,953
CoreSite Realty Corp. REIT	6,399	801,667	Invitation Homes, Inc. REIT	89,619	2,661,684
Corporate Office Properties Trust REIT	17,600	459,008	iStar, Inc. REIT (b)	12,475	185,254
Cousins Properties, Inc. REIT	23,449	785,541	JBG SMITH Properties REIT	19,143	598,602
CTO Realty Growth, Inc.	1,245	52,489	Kilroy Realty Corp. REIT	18,240	1,046,976
CubeSmart REIT	30,625	1,029,306	Kite Realty Group Trust REIT	14,529	217,354
CyrusOne, Inc. REIT	19,115	1,398,262	Lamar Advertising Co. Class A REIT	13,674	1,137,950
DiamondRock Hospitality Co. REIT	30,600	252,450			

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Village Super Market, Inc. Class A	1,969	\$ 43,436	HEALTH CARE EQUIPMENT & SUPPLIES — 2.8%		
Weis Markets, Inc.	1,615	77,213	Accelerate Diagnostics, Inc. (a) (b)	5,000	\$ 37,900
		<u>6,224,032</u>	Accuray, Inc. (a) (b)	14,721	61,387
FOOD PRODUCTS — 1.1%			Acutus Medical, Inc. (a)	1,600	46,096
Alico, Inc..	800	24,816	Alphatec Holdings, Inc. (a) (b) . .	9,600	139,392
B&G Foods, Inc. (b)	9,800	271,754	AngioDynamics, Inc. (a)	6,397	98,066
Beyond Meat, Inc. (a) (b)	8,287	1,035,875	Antares Pharma, Inc. (a) (b)	28,600	114,114
Bridgford Foods Corp. (a)	300	5,466	Apyx Medical Corp. (a)	5,195	37,404
Bunge, Ltd.	21,541	1,412,659	Aspira Women's Health, Inc. (a) (b)	13,800	92,598
Calavo Growers, Inc.	2,834	196,765	AtriCure, Inc. (a)	6,800	378,556
Cal-Maine Foods, Inc. (a)	6,462	242,583	Atrion Corp.	246	157,991
Darling Ingredients, Inc. (a)	25,500	1,470,840	Avanos Medical, Inc. (a)	7,400	339,512
Farmer Brothers Co. (a)	2,625	12,259	AxoGen, Inc. (a) (b)	6,300	112,770
Flowers Foods, Inc.	30,731	695,443	Axonics Modulation Technologies, Inc. (a) (b)	4,363	217,801
Fresh Del Monte Produce, Inc.	5,447	131,109	Bellerophon Therapeutics, Inc. (a)	500	3,335
Freshpet, Inc. (a)	6,064	861,027	Beyond Air, Inc. (a) (b)	2,000	10,540
Hain Celestial Group, Inc. (a)	13,301	534,035	BioLife Solutions, Inc. (a)	2,420	96,534
Hostess Brands, Inc. (a)	19,200	281,088	BioSig Technologies, Inc. (a) (b) . .	3,900	15,210
Ingredion, Inc.	10,595	833,509	Cantel Medical Corp..	5,917	466,615
J&J Snack Foods Corp.	2,349	364,964	Cardiovascular Systems, Inc. (a)	6,050	264,748
John B Sanfilippo & Son, Inc.	1,470	115,924	Cerus Corp. (a)	28,609	197,974
Laird Superfood, Inc. (a)	500	23,660	ChemBio Diagnostics, Inc. (a) (b)	3,000	14,250
Lancaster Colony Corp.	2,921	536,675	Co-Diagnostics, Inc. (a) (b)	4,300	39,990
Landec Corp. (a)	4,100	44,485	CONMED Corp.	4,248	475,776
Limoneira Co.	3,600	59,940	CryoLife, Inc. (a)	6,600	155,826
Mission Produce, Inc. (a)	1,300	19,565	CryoPort, Inc. (a) (b)	5,300	232,564
Pilgrim's Pride Corp. (a)	9,121	178,863	Cutera, Inc. (a)	3,500	84,385
Post Holdings, Inc. (a)	10,110	1,021,211	CytoSorbents Corp. (a) (b)	6,660	53,080
Sanderson Farms, Inc.	3,150	416,430	Eargo, Inc. (a)	1,400	62,748
Seaboard Corp.	45	136,395	Electromed, Inc. (a)	1,100	10,791
Seneca Foods Corp. Class A (a)	1,049	41,855	Envista Holdings Corp. (a)	25,259	851,986
Simply Good Foods Co. (a)	13,200	413,952	FONAR Corp. (a)	1,000	17,360
Tootsie Roll Industries, Inc. (b)	3,191	94,773	GenMark Diagnostics, Inc. (a)	12,100	176,660
TreeHouse Foods, Inc. (a)	8,781	373,105	Glaukos Corp. (a) (b)	6,686	503,188
Vital Farms, Inc. (a)	1,700	43,027	Globus Medical, Inc. Class A (a)	11,932	778,205
		<u>11,894,052</u>	Haemonetics Corp. (a)	7,861	933,494
GAS UTILITIES — 0.5%			Heska Corp. (a) (b)	1,246	181,480
Brookfield Infrastructure Corp. Class A (b)	4,882	352,969	Hill-Rom Holdings, Inc.	10,536	1,032,212
Chesapeake Utilities Corp.	2,621	283,618	ICU Medical, Inc. (a)	3,108	666,635
National Fuel Gas Co.	13,670	562,247	Inari Medical, Inc. (a)	1,300	113,477
New Jersey Resources Corp.	14,844	527,704	Inogen, Inc. (a)	3,192	142,618
Northwest Natural Holding Co.	4,660	214,313	Insulet Corp. (a)	10,498	2,683,604
ONE Gas, Inc.	8,221	631,126	Integer Holdings Corp. (a)	5,083	412,689
RGC Resources, Inc.	1,200	28,536	Integra LifeSciences Holdings Corp. (a)	11,293	733,141
South Jersey Industries, Inc.	15,562	335,361	Intersect ENT, Inc. (a)	5,630	128,927
Southwest Gas Holdings, Inc.	8,739	530,894	IntriCon Corp. (a)	1,323	23,946
Spire, Inc.	7,839	502,010	Invacare Corp.	5,900	52,805
UGI Corp.	33,035	1,154,904	iRadimed Corp. (a) (b)	900	20,520
		<u>5,123,682</u>	iRhythm Technologies, Inc. (a)	4,563	1,082,389

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lantheus Holdings, Inc. (a)	11,561	\$ 155,958	Acadia Healthcare Co., Inc. (a) . .	13,882	\$ 697,709
LeMaitre Vascular, Inc.	2,900	117,450	AdaptHealth Corp. (a)	4,400	165,264
LENSAR, Inc. (a)	1,203	8,722	Addus HomeCare Corp. (a)	2,316	271,180
LivaNova PLC (a)	7,650	506,506	Amedisys, Inc. (a)	5,052	1,481,903
Masimo Corp. (a)	7,815	2,097,390	American Renal Associates Holdings, Inc. (a)	2,300	26,335
Meridian Bioscience, Inc. (a) . . .	7,371	137,764	AMN Healthcare Services, Inc. (a)	7,248	494,676
Merit Medical Systems, Inc. (a) . .	8,400	466,284	Apollo Medical Holdings, Inc. (a).	3,273	59,798
Mesa Laboratories, Inc.	825	236,478	Avalon GloboCare Corp. (a) (b) .	3,520	3,942
Milestone Scientific, Inc. (a)	7,000	14,840	Biodesix, Inc. (a)	500	10,080
Misonix, Inc. (a)	1,800	22,500	BioTelemetry, Inc. (a)	5,200	374,816
Natus Medical, Inc. (a)	5,873	117,695	Brookdale Senior Living, Inc. (a).	32,041	141,942
Nemaura Medical, Inc. (a) (b) . . .	1,000	3,770	Castle Biosciences, Inc. (a) (b) . .	2,100	141,015
Neogen Corp. (a)	8,310	658,983	Chemed Corp.	2,467	1,313,949
Nevro Corp. (a)	5,358	927,470	Community Health Systems, Inc. (a)	14,867	110,462
Novocure, Ltd. (a)	16,104	2,786,636	CorVel Corp. (a)	1,560	165,360
NuVasive, Inc. (a)	7,980	449,513	Covetrus, Inc. (a)	18,180	522,493
OraSure Technologies, Inc. (a) . .	12,400	131,254	Cross Country Healthcare, Inc. (a)	6,258	55,509
Orthofix Medical, Inc. (a)	3,260	140,115	Encompass Health Corp.	15,603	1,290,212
OrthoPediatrics Corp. (a) (b) . . .	1,568	64,680	Ensign Group, Inc.	8,070	588,464
Outset Medical, Inc. (a)	1,700	96,628	Enzo Biochem, Inc. (a)	7,000	17,640
PAVmed, Inc. (a) (b)	5,500	11,660	Exagen, Inc. (a) (b)	600	7,920
Penumbra, Inc. (a) (b)	5,259	920,325	Five Star Senior Living, Inc. (a) . .	2,900	20,010
Pulmonx Corp. (a)	2,000	138,040	Fulgent Genetics, Inc. (a)	2,400	125,040
Pulse Biosciences, Inc. (a) (b) . .	2,158	51,490	Guardant Health, Inc. (a)	13,100	1,688,328
Quidel Corp. (a)	5,859	1,052,569	Hanger, Inc. (a)	6,450	141,836
Quotient, Ltd. (a) (b)	12,600	65,646	HealthEquity, Inc. (a)	11,863	826,970
Repro-Med Systems, Inc. (a) (b).	4,300	25,886	InfuSystem Holdings, Inc. (a) . . .	2,600	48,828
Retractable Technologies, Inc. (a) (b)	2,000	21,480	Joint Corp (a) (b)	2,150	56,459
Rockwell Medical, Inc. (a)	10,200	10,302	LHC Group, Inc. (a)	4,820	1,028,202
SeaSpine Holdings Corp. (a)	5,300	92,485	Magellan Health, Inc. (a)	3,695	306,094
Shockwave Medical, Inc. (a) (b) .	4,387	455,020	MEDNAX, Inc. (a)	11,474	281,572
SI-BONE, Inc. (a)	5,060	151,294	Molina Healthcare, Inc. (a)	9,380	1,994,938
Sientra, Inc. (a) (b)	10,800	42,012	National HealthCare Corp.	2,141	142,184
Silk Road Medical, Inc. (a)	4,169	262,564	National Research Corp.	2,400	102,600
Solition, Inc. (a)	995	7,642	Oak Street Health, Inc. (a)	4,000	244,640
STAAR Surgical Co. (a)	7,142	565,789	Ontrack, Inc. (a) (b)	1,338	82,675
Stereotaxis, Inc. (a) (b)	10,000	50,900	Option Care Health, Inc. (a)	7,650	119,646
Surgalign Holdings, Inc. (a)	9,018	19,749	Owens & Minor, Inc.	11,219	303,474
Surmodics, Inc. (a)	2,581	112,325	Patterson Cos., Inc. (b)	13,200	391,116
Tactile Systems Technology, Inc. (a)	3,200	143,808	PetIQ, Inc. (a) (b)	3,709	142,611
Tandem Diabetes Care, Inc. (a) . .	9,591	917,667	Premier, Inc. Class A.	19,145	671,990
Tela Bio, Inc. (a)	1,100	16,544	Progyny, Inc. (a)	4,700	199,233
TransMedics Group, Inc. (a) (b) .	5,000	99,500	Providence Service Corp. (a)	1,890	262,011
Utah Medical Products, Inc.	740	62,382	R1 RCM, Inc. (a)	16,887	405,626
Vapotherm, Inc. (a) (b)	3,400	91,324	RadNet, Inc. (a)	7,576	148,262
Varex Imaging Corp. (a)	6,700	111,756	Select Medical Holdings Corp. (a)	16,934	468,394
Venus Concept, Inc. (a)	2,800	4,844	Sharps Compliance Corp. (a) (b)	2,200	20,790
ViewRay, Inc. (a) (b)	19,477	74,402	Surgery Partners, Inc. (a)	3,971	115,199
VolitionRX, Ltd. (a) (b)	3,600	14,004	Tenet Healthcare Corp. (a)	16,369	653,614
Zynex, Inc. (a)	3,100	41,726	The Pennant Group, Inc. (a)	3,717	215,809
		<u>29,329,060</u>	Tivity Health, Inc. (a) (b)	7,597	148,825
HEALTH CARE PROVIDERS & SERVICES —					
1.9%					
1Life Healthcare, Inc. (a) (b)	12,300	536,895			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Triple-S Management Corp. Class B (a)	3,935	\$ 84,012	Churchill Downs, Inc.	5,960	\$ 1,160,948
US Physical Therapy, Inc.	1,922	231,121	Chuy's Holdings, Inc. (a)	3,453	91,470
Viemed Healthcare, Inc. (a)	5,600	43,456	Cracker Barrel Old Country Store, Inc.	3,731	492,194
		<u>20,193,129</u>	Dave & Buster's Entertainment, Inc. (b)	7,716	231,634
HEALTH CARE TECHNOLOGY — 1.4%			Del Taco Restaurants, Inc. (a)	4,900	44,394
Accolade, Inc. (a)	2,300	100,050	Denny's Corp. (a)	10,841	159,146
Allscripts Healthcare Solutions, Inc. (a)	24,312	351,065	Dine Brands Global, Inc. (b)	2,730	158,340
American Well Corp. Class A (a)	7,900	200,107	El Pollo Loco Holdings, Inc. (a)	3,000	54,300
Change Healthcare, Inc. (a)	38,300	714,295	Everi Holdings, Inc. (a)	14,295	197,414
Computer Programs & Systems, Inc.	2,204	59,155	Extended Stay America, Inc.	27,600	408,756
Evolent Health, Inc. Class A (a)	13,165	211,035	Fiesta Restaurant Group, Inc. (a)	2,897	33,026
Health Catalyst, Inc. (a) (b)	5,100	222,003	GAN, Ltd. (a) (b)	4,200	85,176
HealthStream, Inc. (a)	4,499	98,258	Golden Entertainment, Inc. (a)	2,925	58,178
HMS Holdings Corp. (a)	13,741	504,982	Hilton Grand Vacations, Inc. (a)	13,271	416,046
iCAD, Inc. (a) (b)	3,500	46,200	Hyatt Hotels Corp. Class A	5,459	405,331
Inovalon Holdings, Inc. Class A (a)	13,000	236,210	International Game Technology PLC (b)	15,235	258,081
Inspire Medical Systems, Inc. (a)	4,110	773,050	Jack in the Box, Inc.	3,497	324,522
NantHealth, Inc. (a) (b)	4,100	13,243	Kura Sushi USA, Inc. Class A (a) (b)	600	11,700
NextGen Healthcare, Inc. (a)	9,700	176,928	Lindblad Expeditions Holdings, Inc. (a) (b)	4,189	71,716
Omnicell, Inc. (a)	6,664	799,813	Marriott Vacations Worldwide Corp.	6,340	869,975
OptimizeRx Corp. (a) (b)	2,596	80,891	Monarch Casino & Resort, Inc. (a)	2,200	134,684
Phreesia, Inc. (a)	5,100	276,726	Nathan's Famous, Inc.	500	27,610
Schrodinger, Inc. (a) (b)	4,708	372,779	Noodles & Co. (a)	5,000	39,500
Simulations Plus, Inc.	2,397	172,392	Papa John's International, Inc.	5,088	431,717
Tabula Rasa HealthCare, Inc. (a) (b)	3,665	157,009	Penn National Gaming, Inc. (a)	24,714	2,134,548
Teladoc Health, Inc. (a) (b)	17,186	3,436,513	Planet Fitness, Inc. Class A (a)	13,027	1,011,286
Veeva Systems, Inc. Class A (a)	21,638	5,890,946	PlayAGS, Inc. (a)	4,160	29,952
Vocera Communications, Inc. (a)	5,634	233,980	RCI Hospitality Holdings, Inc.	1,400	55,216
		<u>15,127,630</u>	Red Robin Gourmet Burgers, Inc. (a)	2,536	48,767
HOTELS, RESTAURANTS & LEISURE —			Red Rock Resorts, Inc. Class A	10,086	252,553
2.5%			Ruth's Hospitality Group, Inc.	5,600	99,288
Accel Entertainment, Inc. (a)	8,800	88,880	Scientific Games Corp. Class A (a)	8,864	367,767
Aramark	36,351	1,398,787	SeaWorld Entertainment, Inc. (a)	7,791	246,118
Bally's Corp.	3,128	157,119	Shake Shack, Inc. Class A (a)	5,430	460,355
Biglari Holdings, Inc. Class A (a)	10	5,850	Six Flags Entertainment Corp.	11,922	406,540
Biglari Holdings, Inc. Class B (a)	136	15,123	Target Hospitality Corp. (a) (b)	5,100	8,058
BJ's Restaurants, Inc.	3,806	146,493	Texas Roadhouse, Inc.	10,341	808,253
Bloomin' Brands, Inc.	13,393	260,092	Vail Resorts, Inc.	6,342	1,769,164
Bluegreen Vacations Corp. (b)	1,074	8,528	Wendy's Co.	28,258	619,415
Bluegreen Vacations Holding Corp.	2,000	27,060	Wingstop, Inc.	4,688	621,394
Boyd Gaming Corp.	12,698	544,998	Wyndham Destinations, Inc.	13,200	592,152
Brinker International, Inc.	6,930	392,030	Wyndham Hotels & Resorts, Inc.	14,551	864,912
Caesars Entertainment, Inc. (a)	28,523	2,118,403	Yum China Holdings, Inc.	64,006	3,654,103
Carrols Restaurant Group, Inc. (a)	5,500	34,540			<u>26,295,725</u>
Century Casinos, Inc. (a)	4,261	27,228			
Cheesecake Factory, Inc. (b)	7,355	272,576			
Choice Hotels International, Inc.	5,456	582,319			

See accompanying notes to financial statements.

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

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
HOUSEHOLD DURABLES — 0.9%			Clearway Energy, Inc. Class C . . .	12,700	\$ 405,511
Beazer Homes USA, Inc. (a) . . .	4,996	\$ 75,689	Ormat Technologies, Inc.	6,288	567,681
Casper Sleep, Inc. (a) (b)	4,800	29,520	Sunnova Energy International,		
Cavco Industries, Inc. (a)	1,413	247,911	Inc. (a)	8,200	370,066
Century Communities, Inc. (a) . .	5,051	221,133	Vistra Corp.	77,707	1,527,720
Ethan Allen Interiors, Inc.	3,900	78,819			4,022,112
GoPro, Inc. Class A (a) (b)	21,322	176,546	INDUSTRIAL CONGLOMERATES — 0.1%		
Green Brick Partners, Inc. (a) . .	4,102	94,182	Carlisle Cos., Inc.	8,349	1,303,947
Hamilton Beach Brands Holding			Raven Industries, Inc.	6,222	205,886
Co. Class A	1,017	17,808			1,509,833
Helen of Troy, Ltd. (a)	4,033	896,092	INSURANCE — 2.8%		
Hooker Furniture Corp.	1,900	61,275	Alleghany Corp.	2,202	1,329,325
Installed Building Products, Inc.			Ambac Financial Group, Inc. (a) .	7,894	121,410
(a)	3,514	358,182	American Equity Investment Life		
iRobot Corp. (a) (b)	4,243	340,670	Holding Co.	14,072	389,232
KB Home	13,800	462,576	American Financial Group, Inc. . .	11,252	985,900
La-Z-Boy, Inc.	6,833	272,227	American National Group, Inc. . .	1,324	127,263
Legacy Housing Corp. (a)	1,220	18,434	AMERISAFE, Inc.	3,381	194,171
LGI Homes, Inc. (a)	3,500	370,475	Arch Capital Group, Ltd. (a)	62,783	2,264,583
Lifetime Brands, Inc.	1,900	28,880	Argo Group International		
Lovesac Co. (a) (b)	1,746	75,235	Holdings, Ltd.	5,660	247,342
M/I Homes, Inc. (a)	4,891	216,622	Assured Guaranty, Ltd.	12,119	381,627
MDC Holdings, Inc.	8,171	397,111	Athene Holding, Ltd. Class A (a) .	18,001	776,563
Meritage Homes Corp. (a)	5,805	480,770	Axis Capital Holdings, Ltd.	13,099	660,059
Purple Innovation, Inc. (a) (b) . .	2,296	75,630	Brighthouse Financial, Inc. (a) . .	14,073	509,513
Skyline Champion Corp. (a)	8,037	248,665	Brown & Brown, Inc.	37,585	1,781,905
Sonos, Inc. (a)	12,430	290,738	BRP Group, Inc. Class A (a)	7,405	221,928
Taylor Morrison Home Corp. (a) .	19,748	506,536	Citizens, Inc. (a) (b)	10,500	60,165
Tempur Sealy International, Inc.			CNA Financial Corp.	4,891	190,553
(a)	29,896	807,192	CNO Financial Group, Inc.	21,579	479,701
Toll Brothers, Inc.	18,283	794,762	Crawford & Co. Class A	2,600	19,214
TopBuild Corp. (a)	5,251	966,604	Donegal Group, Inc. Class A	2,800	39,396
TRI Pointe Group, Inc. (a)	19,483	336,082	eHealth, Inc. (a)	3,907	275,873
Tupperware Brands Corp. (a) . . .	7,481	242,310	Employers Holdings, Inc.	5,000	160,950
Turtle Beach Corp. (a)	2,400	51,720	Enstar Group, Ltd. (a)	1,908	390,930
Universal Electronics, Inc. (a) . . .	2,239	117,458	Erie Indemnity Co. Class A	4,030	989,768
VOXX International Corp. (a)	3,500	44,660	FBL Financial Group, Inc.		
		9,402,514	Class A	1,626	85,381
HOUSEHOLD PRODUCTS — 0.2%			FedNat Holding Co.	1,790	10,597
Central Garden & Pet Co. (a) . . .	1,600	61,776	Fidelity National Financial, Inc. . .	43,784	1,711,517
Central Garden & Pet Co.			First American Financial Corp. . . .	17,148	885,351
Class A (a)	6,882	250,023	Genworth Financial, Inc. Class A		
Energizer Holdings, Inc.	9,712	409,652	(a)	77,782	294,016
Oil-Dri Corp. of America	848	28,900	GoHealth, Inc. Class A (a)	7,300	99,718
Reynolds Consumer Products,			Goosehead Insurance, Inc.		
Inc.	7,500	225,300	Class A	2,025	252,639
Spectrum Brands Holdings, Inc. . .	6,669	526,717	Greenlight Capital Re, Ltd.		
WD-40 Co.	2,176	578,120	Class A (a)	4,600	33,626
		2,080,488	Hanover Insurance Group, Inc. . .	5,810	679,305
INDEPENDENT POWER AND RENEWABLE			HCI Group, Inc.	973	50,888
ELECTRICITY PRODUCERS — 0.4%			Heritage Insurance Holdings,		
Atlantic Power Corp. (a)	14,056	29,517	Inc.	3,999	40,510
Brookfield Renewable Corp.			Horace Mann Educators Corp. . . .	6,400	269,056
Class A	16,142	940,594	Independence Holding Co.	705	28,905
Clearway Energy, Inc. Class A . .	6,126	181,023	Investors Title Co.	218	33,354

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
James River Group Holdings, Ltd.	5,200	\$ 255,580	Pinterest, Inc. Class A (a)	64,300	\$ 4,237,370
Kemper Corp.	9,807	753,472	QuinStreet, Inc. (a)	8,398	180,053
Kinsale Capital Group, Inc.	3,326	665,632	TripAdvisor, Inc. (a)	15,700	451,846
Lemonade, Inc. (a) (b)	2,200	269,500	TrueCar, Inc. (a)	17,066	71,677
Markel Corp. (a)	2,152	2,223,662	Veritone, Inc. (a)	4,100	116,645
MBIA, Inc. (a)	8,597	56,568	Yelp, Inc. (a)	11,191	365,610
Mercury General Corp.	4,137	215,993	Zillow Group, Inc. Class A (a)	9,282	1,261,795
National General Holdings Corp.	11,917	407,323	Zillow Group, Inc. Class C (a) (b)	23,183	3,009,154
National Western Life Group, Inc. Class A	462	95,375			<u>18,398,233</u>
NI Holdings, Inc. (a)	1,500	24,630	INTERNET & DIRECT MARKETING RETAIL		
Old Republic International Corp.	44,862	884,230	— 0.7%		
Palomar Holdings, Inc. (a)	3,110	276,293	1-800-Flowers.com, Inc. Class A (a) (b)	4,400	114,400
Primerica, Inc.	6,248	836,795	CarParts.com, Inc. (a) (b)	6,000	74,340
ProAssurance Corp.	9,305	165,536	Duluth Holdings, Inc. Class B (a) (b)	1,896	20,022
ProSight Global, Inc. (a)	1,300	16,679	Groupon, Inc. (a) (b)	4,011	152,398
Protective Insurance Corp. Class B	1,400	19,194	GrubHub, Inc. (a)	14,564	1,081,668
Reinsurance Group of America, Inc.	10,720	1,242,448	Lands' End, Inc. (a)	1,900	40,983
RenaissanceRe Holdings, Ltd.	8,020	1,329,877	Liquidity Services, Inc. (a)	4,824	76,750
RLI Corp.	6,229	648,750	Magnite, Inc. (a) (b)	16,782	515,375
Safety Insurance Group, Inc.	2,486	193,659	Overstock.com, Inc. (a)	6,600	316,602
Selective Insurance Group, Inc.	9,298	622,780	PetMed Express, Inc. (b)	3,368	107,978
Selectquote, Inc. (a) (b)	5,400	112,050	Quotient Technology, Inc. (a)	15,171	142,911
State Auto Financial Corp.	2,900	51,446	Qurate Retail, Inc. Class A	60,116	659,473
Stewart Information Services Corp.	4,565	220,763	RealReal, Inc. (a)	11,100	216,894
Third Point Reinsurance, Ltd. (a)	14,000	133,280	Shutterstock, Inc.	3,350	240,195
Tiptree, Inc.	3,900	19,578	Stamps.com, Inc. (a)	2,679	525,593
Trean Insurance Group, Inc. (a)	2,200	28,820	Stitch Fix, Inc. Class A (a)	9,446	554,669
Trupanion, Inc. (a)	4,700	562,637	Waitr Holdings, Inc. (a) (b)	13,513	37,566
United Fire Group, Inc.	3,663	91,941	Wayfair, Inc. Class A (a) (b)	11,326	2,557,524
United Insurance Holdings Corp.	3,200	18,304			<u>7,435,341</u>
Universal Insurance Holdings, Inc.	4,417	66,741	IT SERVICES — 5.6%		
Vericity, Inc. (a)	300	3,003	Alliance Data Systems Corp.	7,400	548,340
Watford Holdings, Ltd. (a)	3,000	103,800	Amdocs, Ltd.	20,835	1,477,827
White Mountains Insurance Group, Ltd.	429	429,283	BigCommerce Holdings, Inc. (a) (b)	2,200	141,130
		<u>30,117,856</u>	Black Knight, Inc. (a)	24,100	2,129,235
INTERACTIVE MEDIA & SERVICES — 1.7%			Booz Allen Hamilton Holding Corp.	21,519	1,876,026
Cargurus, Inc. (a)	13,700	434,701	Brightcove, Inc. (a)	6,871	126,426
Cars.com, Inc. (a)	11,800	133,340	CACI International, Inc. Class A (a)	3,986	993,829
DHI Group, Inc. (a)	8,000	17,760	Cardtronics PLC Class A (a)	6,311	222,778
Eventbrite, Inc. Class A (a) (b)	11,193	202,594	Cass Information Systems, Inc.	2,436	94,785
EverQuote, Inc. Class A (a) (b)	2,435	90,947	Concentrix Corp. (a)	6,536	645,103
InterActiveCorp (a)	11,969	2,266,330	Conduent, Inc. (a)	28,800	138,240
Liberty TripAdvisor Holdings, Inc. Class A (a)	15,900	69,006	CSG Systems International, Inc.	5,692	256,538
Match Group, Inc. (a)	35,817	5,415,172	Endurance International Group Holdings, Inc. (a)	11,535	109,006
MediaAlpha, Inc. Class A (a)	1,900	74,233	EPAM Systems, Inc. (a)	8,526	3,055,292
			Euronet Worldwide, Inc. (a)	7,981	1,156,607
			EVERTEC, Inc.	9,300	365,676
			Evo Payments, Inc. Class A (a)	7,200	194,472

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ExlService Holdings, Inc. (a)	5,137	\$ 437,313	American Outdoor Brands, Inc.		
Fastly, Inc. Class A (a) (b)	12,500	1,092,125	(a)	2,181	\$ 37,142
Genpact, Ltd.	29,860	1,235,010	Brunswick Corp.	12,544	956,355
Globant SA (a)	6,128	1,333,514	Callaway Golf Co.	14,441	346,728
GoDaddy, Inc. Class A (a)	26,888	2,230,360	Clarus Corp.	4,265	65,681
GreenSky, Inc. Class A (a)	10,200	47,226	Escalade, Inc.	1,700	35,989
Grid Dynamics Holdings, Inc.			Johnson Outdoors, Inc. Class A .	936	105,422
(a) (b)	4,700	59,220	Malibu Boats, Inc. Class A (a) . . .	3,565	222,599
GTT Communications, Inc.			Marine Products Corp.	1,080	15,703
(a) (b)	5,295	18,903	MasterCraft Boat Holdings, Inc.		
Hackett Group, Inc.	4,390	63,172	(a)	3,065	76,135
I3 Verticals, Inc. Class A (a) (b) . .	3,200	106,240	Mattel, Inc. (a)	54,500	951,025
Information Services Group, Inc.			Nautilus, Inc. (a) (b)	5,200	94,328
(a)	5,600	18,368	Peloton Interactive, Inc. Class A		
International Money Express,			(a)	40,700	6,175,004
Inc. (a)	5,000	77,600	Polaris, Inc.	9,233	879,720
KBR, Inc.	22,326	690,543	Smith & Wesson Brands, Inc.	9,626	170,861
Limelight Networks, Inc. (a) (b) . .	20,599	82,190	Sturm Ruger & Co., Inc.	2,985	194,234
LiveRamp Holdings, Inc. (a)	10,085	738,121	Vista Outdoor, Inc. (a)	10,121	240,475
ManTech International Corp.			YETI Holdings, Inc. (a)	12,634	865,050
Class A	4,158	369,813			
MAXIMUS, Inc.	9,626	704,527			11,674,556
MoneyGram International, Inc.			LIFE SCIENCES TOOLS & SERVICES —		
(a)	10,800	59,022	1.8%		
MongoDB, Inc. (a) (b)	8,138	2,921,868	10X Genomics, Inc. Class A (a) .	9,153	1,296,065
NIC, Inc.	10,100	260,883	Adaptive Biotechnologies Corp.		
Okta, Inc. (a)	18,484	4,699,742	(a)	12,000	709,560
Paysign, Inc. (a)	4,700	21,808	Avantor, Inc. (a)	79,000	2,223,850
Perficient, Inc. (a)	5,649	269,175	Berkeley Lights, Inc. (a)	2,247	200,904
Perspecta, Inc.	21,700	522,536	Bio-Techne Corp.	6,093	1,934,832
PFSweb, Inc. (a)	2,600	17,498	Bruker Corp.	16,308	882,752
Priority Technology Holdings,			Champions Oncology, Inc. (a) . .	1,100	11,869
Inc. (a)	1,165	8,202	Charles River Laboratories		
Rackspace Technology, Inc. (a) .	5,900	112,454	International, Inc. (a)	7,829	1,956,154
Repay Holdings Corp. (a)	9,300	253,425	ChromaDex Corp. (a) (b)	6,400	30,720
Sabre Corp.	50,035	601,421	Codexis, Inc. (a)	9,321	203,477
Science Applications			Fluidigm Corp. (a) (b)	12,944	77,664
International Corp.	9,182	868,984	Harvard Bioscience, Inc. (a)	5,700	24,453
ServiceSource International, Inc.			Luminex Corp.	7,451	172,267
(a)	13,200	23,232	Medpace Holdings, Inc. (a)	4,338	603,850
Square, Inc. Class A (a)	59,264	12,898,217	NanoString Technologies, Inc.		
StarTek, Inc. (a)	2,500	18,800	(a)	6,900	461,472
StoneCo, Ltd. Class A (a)	32,200	2,702,224	NeoGenomics, Inc. (a)	16,500	888,360
Switch, Inc. Class A	11,836	193,755	Pacific Biosciences of California,		
Sykes Enterprises, Inc. (a)	6,675	251,447	Inc. (a)	27,800	721,132
TTEC Holdings, Inc.	3,155	230,094	Personalis, Inc. (a)	4,200	153,762
Tucows, Inc. Class A (a)	1,624	119,997	PPD, Inc. (a)	25,322	866,519
Twilio, Inc. Class A (a)	22,477	7,608,464	PRA Health Sciences, Inc. (a) . .	9,995	1,253,773
Unisys Corp. (a)	10,800	212,544	QIAGEN NV (a) (b)	35,881	1,896,311
Verra Mobility Corp. (a)	20,481	274,855	Quanterix Corp. (a)	3,700	172,050
Virtusa Corp. (a)	4,405	225,228	Repligen Corp. (a)	8,350	1,600,111
WEX, Inc. (a)	6,979	1,420,436	Syneos Health, Inc. (a)	11,894	810,338
		59,631,866			19,152,245
LEISURE EQUIPMENT & PRODUCTS —			MACHINERY — 2.9%		
1.1%			AGCO Corp.	9,821	1,012,447
Acushnet Holdings Corp.	5,972	242,105	Alamo Group, Inc.	1,728	238,378

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Albany International Corp. Class A	4,771	\$ 350,287	Omega Flex, Inc.	509	\$ 74,314
Allison Transmission Holdings, Inc.	17,812	768,232	Oshkosh Corp.	10,732	923,703
Altra Industrial Motion Corp.	10,074	558,402	Park-Ohio Holdings Corp.	1,411	43,600
Astec Industries, Inc.	3,906	226,079	Proto Labs, Inc. (a)	4,185	641,979
Barnes Group, Inc.	7,314	370,747	RBC Bearings, Inc. (a)	3,899	698,077
Blue Bird Corp. (a)	2,422	44,226	REV Group, Inc.	4,300	37,883
Chart Industries, Inc. (a)	5,645	664,925	Rexnord Corp.	18,890	745,966
CIRCOR International, Inc. (a)	3,447	132,503	Shyft Group, Inc.	6,000	170,280
Colfax Corp. (a)	15,627	597,577	SPX Corp. (a)	6,689	364,818
Columbus McKinnon Corp.	4,048	155,605	SPX FLOW, Inc. (a)	6,600	382,536
Crane Co.	7,648	593,944	Standex International Corp.	2,119	164,265
Donaldson Co., Inc.	20,209	1,129,279	Tennant Co.	3,224	226,228
Douglas Dynamics, Inc.	3,973	169,925	Terex Corp.	10,392	362,577
Eastern Co.	821	19,786	Timken Co.	9,992	772,981
Energy Recovery, Inc. (a) (b)	7,000	95,480	Toro Co.	17,041	1,616,168
Enerpac Tool Group Corp.	9,491	214,592	TriMas Corp. (a)	7,106	225,047
EnPro Industries, Inc.	3,145	237,510	Trinity Industries, Inc. (b)	13,669	360,725
ESCO Technologies, Inc.	3,928	405,448	Wabash National Corp.	9,187	158,292
Evoqua Water Technologies Corp. (a)	14,200	383,116	Watts Water Technologies, Inc. Class A	4,326	526,474
ExOne Co. (a)	2,300	21,827	Welbilt, Inc. (a)	19,990	263,868
Federal Signal Corp.	9,200	305,164	Woodward, Inc.	8,850	1,075,541
Franklin Electric Co., Inc.	7,149	494,782			30,446,558
Gates Industrial Corp. PLC (a)	7,800	99,528	MARINE — 0.1%		
Gencor Industries, Inc. (a)	1,461	17,970	Costamare, Inc.	8,800	72,864
Gorman-Rupp Co.	3,100	100,595	Eagle Bulk Shipping, Inc. (a) (b)	1,013	19,247
Graco, Inc.	26,354	1,906,712	Genco Shipping & Trading, Ltd.	2,400	17,664
Graham Corp.	1,500	22,770	Kirby Corp. (a)	9,340	484,092
Greenbrier Cos., Inc.	5,594	203,510	Matson, Inc.	6,582	374,977
Helios Technologies, Inc.	4,748	253,021	Pangaea Logistics Solutions, Ltd.	1,600	4,432
Hillenbrand, Inc.	11,568	460,406	Safe Bulkers, Inc. (a)	9,060	11,778
Hurco Cos., Inc.	1,056	31,680	Scorpio Bulkers, Inc. (b)	1,465	24,802
Hyster-Yale Materials Handling, Inc.	1,689	100,580	SEACOR Holdings, Inc. (a)	3,368	139,604
ITT, Inc.	13,688	1,054,250			1,149,460
John Bean Technologies Corp.	4,876	555,230	MEDIA — 1.6%		
Kadant, Inc.	1,788	252,072	Altice USA, Inc. Class A (a)	46,700	1,768,529
Kennametal, Inc.	12,917	468,112	AMC Networks, Inc. Class A (a) (b)	4,186	149,733
LB Foster Co. Class A (a)	1,600	24,080	Boston Omaha Corp. Class A (a) (b)	2,165	59,862
Lincoln Electric Holdings, Inc.	9,044	1,051,365	Cable One, Inc.	842	1,875,740
Lindsay Corp.	1,885	242,147	Cardlytics, Inc. (a) (b)	4,120	588,212
Luxfer Holdings PLC	4,631	76,041	comScore, Inc. (a)	9,600	23,904
Lydall, Inc. (a)	2,945	88,438	Daily Journal Corp. (a)	182	73,528
Manitowoc Co., Inc (a)	5,875	78,196	Emerald Holding, Inc.	3,500	18,970
Mayville Engineering Co., Inc. (a)	1,090	14,628	Entercom Communications Corp. Class A (b)	18,700	46,189
Meritor, Inc. (a)	10,696	298,525	Entravision Communications Corp. Class A	9,500	26,125
Middleby Corp. (a)	8,729	1,125,343	EW Scripps Co. Class A	9,740	148,925
Miller Industries, Inc.	1,965	74,709	Fluent, Inc. (a)	7,613	40,425
Mueller Industries, Inc.	8,584	301,384	Gannett Co., Inc. (a)	27,514	92,447
Mueller Water Products, Inc. Class A	24,122	298,630	Gray Television, Inc. (a)	13,277	237,526
Navistar International Corp. (a)	7,700	338,492			
NN, Inc. (a)	6,616	43,467			
Nordson Corp.	9,152	1,839,094			

See accompanying notes to financial statements.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hemisphere Media Group, Inc. (a)	2,700	\$ 27,972	Olympic Steel, Inc.	1,400	\$ 18,662
iHeartMedia, Inc. Class A (a) (b) .	10,700	138,886	Reliance Steel & Aluminum Co. .	10,087	1,207,918
John Wiley & Sons, Inc. Class A .	6,640	303,182	Royal Gold, Inc.	10,442	1,110,611
Liberty Broadband Corp. Class A (a)	3,938	620,550	Ryerson Holding Corp. (a)	2,500	34,100
Liberty Broadband Corp. Class C (a)	25,512	4,040,335	Schnitzer Steel Industries, Inc. Class A	4,472	142,702
Liberty Latin America, Ltd. Class A (a)	8,088	90,019	Southern Copper Corp.	13,069	851,053
Liberty Media Corp.-Liberty SiriusXM Class A (a)	13,104	565,962	Steel Dynamics, Inc.	31,806	1,172,687
Liberty Media Corp.-Liberty SiriusXM Class C (a)	27,552	1,198,788	SunCoke Energy, Inc.	16,900	73,515
Loral Space & Communications, Inc.	2,800	58,772	TimkenSteel Corp. (a)	7,214	33,689
Meredith Corp.	6,938	133,210	United States Steel Corp. (b) . . .	34,276	574,809
MSG Networks, Inc. Class A (a) (b)	4,122	60,758	Warrior Met Coal, Inc.	8,938	190,558
National CineMedia, Inc.	9,700	36,084	Worthington Industries, Inc.	5,572	286,066
New York Times Co. Class A	25,869	1,339,238			11,018,283
Nexstar Media Group, Inc. Class A	6,761	738,234	MORTGAGE REAL ESTATE INVESTMENT		
Saga Communications, Inc. Class A	644	15,469	TRUST (REITS) — 0.8%		
Scholastic Corp.	5,029	125,725	AGNC Investment Corp. REIT	86,779	1,353,753
Sinclair Broadcast Group, Inc. Class A (b)	7,662	244,035	Annaly Capital Management, Inc. REIT	223,843	1,891,473
Sirius XM Holdings, Inc. (b)	181,828	1,158,244	Anworth Mortgage Asset Corp. REIT	15,300	41,463
TechTarget, Inc. (a)	3,600	212,796	Apollo Commercial Real Estate Finance, Inc. REIT	21,549	240,702
TEGNA, Inc.	34,183	476,853	Arbor Realty Trust, Inc. REIT . . .	17,600	249,568
WideOpenWest, Inc. (a) (b)	9,136	97,481	Ares Commercial Real Estate Corp. REIT	5,400	64,314
Tribune Publishing Co.	2,500	34,250	Arlington Asset Investment Corp. Class A REIT	5,700	21,546
		16,866,958	ARMOUR Residential REIT, Inc..	11,200	120,848
METALS & MINING — 1.0%			Blackstone Mortgage Trust, Inc. Class A REIT	21,566	593,712
Alcoa Corp. (a)	29,421	678,154	Broadmark Realty Capital, Inc. REIT (b)	22,409	228,572
Allegheny Technologies, Inc. (a) .	19,637	329,313	Capstead Mortgage Corp. REIT .	16,648	96,725
Arconic Corp. (a)	15,500	461,900	Cherry Hill Mortgage Investment Corp. REIT	2,545	23,261
Caledonia Mining Corp. PLC	2,000	31,760	Chimera Investment Corp. REIT .	29,545	302,836
Carpenter Technology Corp.	8,255	240,386	Colony Credit Real Estate, Inc. REIT	14,700	110,250
Century Aluminum Co. (a)	8,800	97,064	Dynex Capital, Inc. REIT (b)	3,900	69,420
Cleveland-Cliffs, Inc. (b)	62,202	905,661	Ellington Financial, Inc. REIT . . .	7,200	106,848
Coeur Mining, Inc. (a)	37,542	388,560	Ellington Residential Mortgage REIT	1,400	18,256
Commercial Metals Co.	18,447	378,901	Granite Point Mortgage Trust, Inc. REIT (b)	9,534	95,245
Compass Minerals International, Inc.	5,314	327,980	Great Ajax Corp. REIT	3,286	34,372
Ferroglobe Representation & Warranty Insurance Trust (a) (e)	2,200	—	Invesco Mortgage Capital, Inc. REIT (b)	31,813	107,528
Fortitude Gold Corp. (a)	3,000	3,150	KKR Real Estate Finance Trust, Inc. REIT	5,000	89,600
Gatos Silver, Inc. (a)	4,100	53,423	Ladder Capital Corp. REIT	18,439	180,334
Gold Resource Corp.	10,500	30,555	MFA Financial, Inc. REIT	69,536	270,495
Haynes International, Inc.	2,000	47,680	New Residential Investment Corp. REIT	65,300	649,082
Hecla Mining Co.	81,616	528,872	New York Mortgage Trust, Inc. REIT	66,088	243,865
Kaiser Aluminum Corp.	2,388	236,173			
Materion Corp.	3,555	226,525			
Novagold Resources, Inc. (a)	36,800	355,856			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Orchid Island Capital, Inc. REIT (b)	12,100	\$ 63,162	Earthstone Energy, Inc. Class A (a)	3,785	\$ 20,174
PennyMac Mortgage Investment Trust REIT	15,024	264,272	Energy Fuels, Inc. (a) (b)	22,701	96,706
Ready Capital Corp. REIT (b)	7,269	90,499	EQT Corp.	43,200	549,072
Redwood Trust, Inc. REIT	19,500	171,210	Equitrans Midstream Corp.	64,040	514,882
TPG RE Finance Trust, Inc. REIT	10,452	111,000	Evolution Petroleum Corp.	4,229	12,053
Two Harbors Investment Corp. REIT	41,957	267,266	Falcon Minerals Corp.	6,000	18,900
Western Asset Mortgage Capital Corp. REIT	9,628	31,387	Frontline, Ltd. (b)	20,600	128,132
Starwood Property Trust, Inc. REIT	43,248	834,686	Golar LNG, Ltd. (a) (b)	15,855	152,842
		<u>9,037,550</u>	Goodrich Petroleum Corp. (a)	1,402	14,146
MULTI-UTILITIES — 0.2%			Green Plains, Inc. (a)	6,838	90,057
Avista Corp.	10,700	429,498	International Seaways, Inc.	4,897	79,968
Black Hills Corp.	9,805	602,517	Kosmos Energy, Ltd.	70,300	165,205
MDU Resources Group, Inc.	31,537	830,685	Magnolia Oil & Gas Corp. Class A (a) (b)	21,600	152,496
NorthWestern Corp.	7,955	463,856	Matador Resources Co. (a)	19,202	231,576
Unitil Corp.	2,538	112,357	Murphy Oil Corp.	22,400	271,040
		<u>2,438,913</u>	NACCO Industries, Inc. Class A	586	15,412
MULTILINE RETAIL — 0.3%			NextDecade Corp. (a)	3,407	7,121
Big Lots, Inc. (b)	6,020	258,439	Nordic American Tankers, Ltd.	25,640	75,638
Dillard's, Inc. Class A (b)	1,205	75,975	Overseas Shipholding Group, Inc. Class A (a)	10,041	21,488
Kohl's Corp.	25,000	1,017,250	Ovintiv, Inc.	41,000	588,760
Macy's, Inc. (b)	48,900	550,125	Par Pacific Holdings, Inc. (a)	6,989	97,706
Nordstrom, Inc. (b)	17,200	536,812	Parsley Energy, Inc. Class A	47,504	674,557
Ollie's Bargain Outlet Holdings, Inc. (a) (b)	8,695	710,990	PBF Energy, Inc. Class A	16,852	119,649
		<u>3,149,591</u>	PDC Energy, Inc. (a)	15,391	315,977
OIL, GAS & CONSUMABLE FUELS — 1.2%			Peabody Energy Corp. (a)	10,003	24,107
Adams Resources & Energy, Inc.	300	7,230	Penn Virginia Corp. (a) (b)	2,119	21,508
Antero Midstream Corp. (b)	44,600	343,866	PrimeEnergy Resources Corp. (a)	73	3,151
Antero Resources Corp. (a) (b)	42,274	230,393	Range Resources Corp.	37,372	250,392
Arch Resources, Inc.	2,594	113,539	Renewable Energy Group, Inc. (a)	5,925	419,609
Ardmore Shipping Corp.	5,200	17,004	REX American Resources Corp. (a)	1,104	81,111
Berry Corp.	10,900	40,112	Scorpio Tankers, Inc. (b)	8,799	98,461
Bonanza Creek Energy, Inc. (a)	3,300	63,789	SFL Corp., Ltd.	16,500	103,620
Brigham Minerals, Inc. Class A	7,400	81,326	SM Energy Co.	19,856	121,519
Cheniere Energy, Inc. (a)	36,947	2,217,928	Southwestern Energy Co. (a)	99,749	297,252
Cimarex Energy Co.	15,800	592,658	Talos Energy, Inc. (a)	1,700	14,008
Clean Energy Fuels Corp. (a)	22,600	177,636	Targa Resources Corp.	35,853	945,802
CNX Resources Corp. (a)	34,481	372,395	Tellurian, Inc. (a) (b)	26,427	33,827
Comstock Resources, Inc. (a)	3,600	15,732	Uranium Energy Corp. (a) (b)	34,000	59,840
CONSOL Energy, Inc. (a)	4,025	29,020	W&T Offshore, Inc. (a) (b)	14,700	31,899
Contango Oil & Gas Co. (a) (b)	21,400	49,006	Whiting Petroleum Corp. (a)	188	4,700
Continental Resources, Inc.	13,150	214,345	World Fuel Services Corp.	9,635	300,227
CVR Energy, Inc.	5,900	87,910	WPX Energy, Inc. (a)	63,232	515,341
Delek US Holdings, Inc.	10,917	175,436			<u>12,778,950</u>
DHT Holdings, Inc.	19,466	101,807	PAPER & FOREST PRODUCTS — 0.1%		
Diamond Shipping, Inc. (a) (b)	4,196	27,945	Clearwater Paper Corp. (a)	2,807	105,964
Dorian LPG, Ltd. (a)	6,558	79,942	Domtar Corp.	8,452	267,506
			Glatfelter Corp.	7,600	124,488
			Louisiana-Pacific Corp.	17,202	639,398
			Neenah, Inc.	2,945	162,917

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Schweitzer-Mauduit International, Inc.	5,421	\$ 217,979	Durect Corp. (a) (b)	35,700	\$ 73,899
Verso Corp. Class A	6,429	77,277	Elanco Animal Health, Inc. (a)	72,500	2,223,575
		<u>1,595,529</u>	Eloxx Pharmaceuticals, Inc. (a) (b)	3,939	15,677
PERSONAL PRODUCTS — 0.3%			Endo International PLC (a)	34,600	248,428
BellRing Brands, Inc. Class A (a)	6,971	169,465	Eton Pharmaceuticals, Inc. (a) (b)	3,000	24,390
Coty, Inc. Class A	44,700	313,794	Evofem Biosciences, Inc. (a) (b)	12,346	29,754
Edgewell Personal Care Co.	8,379	289,746	Evolus, Inc. (a)	2,900	9,744
elf Beauty, Inc. (a)	7,900	199,001	Fulcrum Therapeutics, Inc. (a) (b)	2,320	27,167
Herbalife Nutrition, Ltd. (a)	14,176	681,157	Graybug Vision, Inc. (a)	1,100	31,922
Inter Parfums, Inc.	3,077	186,128	Harmony Biosciences Holdings, Inc. (a) (b)	1,100	39,765
Lifevantage Corp. (a)	2,200	20,504	Harrow Health, Inc. (a) (b)	3,400	23,324
Medifast, Inc.	1,760	345,558	Horizon Therapeutics PLC (a)	31,124	2,276,721
Nature's Sunshine Products, Inc. (a)	1,300	19,435	IMARA, Inc. (a) (b)	1,300	28,665
Nu Skin Enterprises, Inc. Class A	7,858	429,283	Innoviva, Inc. (a)	11,053	136,947
Revlon, Inc. Class A (a)	1,100	13,068	Intra-Cellular Therapies, Inc. (a)	10,225	325,155
USANA Health Sciences, Inc. (a)	2,044	157,592	Jazz Pharmaceuticals PLC (a)	8,651	1,427,848
Veru, Inc. (a) (b)	9,300	80,445	Kala Pharmaceuticals, Inc. (a) (b)	6,500	44,070
		<u>2,905,176</u>	Kaleido Biosciences, Inc. (a) (b)	2,000	18,200
PHARMACEUTICALS — 1.3%			Lannett Co., Inc. (a) (b)	5,097	33,232
AcelRx Pharmaceuticals, Inc. (a) (b)	12,200	15,128	Liquidia Corp. (a) (b)	3,900	11,505
Aerie Pharmaceuticals, Inc. (a) (b)	6,400	86,464	Lyra Therapeutics, Inc. (a)	1,200	13,680
Agile Therapeutics, Inc. (a) (b)	10,300	29,561	Marinus Pharmaceuticals, Inc. (a) (b)	4,072	49,678
Amneal Pharmaceuticals, Inc. (a) (b)	17,290	79,015	Nektar Therapeutics (a) (b)	27,200	462,400
Amphastar Pharmaceuticals, Inc. (a)	6,327	127,236	NGM Biopharmaceuticals, Inc. (a)	4,125	124,967
ANI Pharmaceuticals, Inc. (a)	1,533	44,518	Ocular Therapeutix, Inc. (a)	9,900	204,930
Aquestive Therapeutics, Inc. (a) (b)	3,000	16,050	Odonate Therapeutics, Inc. (a)	2,700	51,840
Arvinas Inc. (a)	5,396	458,282	Omeros Corp. (a) (b)	10,293	147,036
Atea Pharmaceuticals, Inc. (a)	2,500	104,450	Optinose, Inc. (a) (b)	5,200	21,528
Athira Pharma, Inc. (a)	2,200	75,350	Osmotica Pharmaceuticals PLC (a) (b)	2,100	8,652
Avenue Therapeutics, Inc. (a) (b)	1,000	5,950	Pacira BioSciences, Inc. (a)	6,637	397,158
Axsome Therapeutics, Inc. (a) (b)	4,300	350,321	Paratek Pharmaceuticals, Inc. (a) (b)	7,000	43,820
Aytu BioScience, Inc. (a) (b)	350	2,093	Phathom Pharmaceuticals, Inc. (a) (b)	1,800	59,796
BioDelivery Sciences International, Inc. (a)	18,200	76,440	Phibro Animal Health Corp. Class A	4,200	81,564
Cara Therapeutics, Inc. (a) (b)	7,200	108,936	Pliant Therapeutics, Inc. (a) (b)	1,700	38,624
Cassava Sciences, Inc. (a) (b)	5,700	38,874	Prestige Consumer Healthcare, Inc. (a)	7,716	269,057
Cerecor, Inc. (a)	5,400	14,256	Provention Bio, Inc. (a) (b)	8,300	140,602
Chiasma, Inc. (a)	8,100	35,235	Reata Pharmaceuticals, Inc. Class A (a) (b)	3,767	465,677
Codiak Biosciences, Inc. (a)	1,000	32,300	Recro Pharma, Inc. (a) (b)	3,100	8,835
Collegium Pharmaceutical, Inc. (a)	5,967	119,519	Relmada Therapeutics, Inc. (a) (b)	2,600	83,382
Corcept Therapeutics, Inc. (a)	15,084	394,597	Revance Therapeutics, Inc. (a)	9,674	274,161
CorMedix, Inc. (a) (b)	5,800	43,094	Royalty Pharma PLC Class A (b)	17,200	860,860
Cymabay Therapeutics, Inc. (a)	12,030	69,052			

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US Xpress Enterprises, Inc. Class A (a)	3,398	\$ 23,242	SolarEdge Technologies, Inc. (a)	7,813	\$ 2,493,285
Werner Enterprises, Inc.	9,400	368,668	SunPower Corp. (a) (b)	11,755	301,398
		<u>18,277,357</u>	Synaptics, Inc. (a)	5,422	522,681
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 3.5%			Ultra Clean Holdings, Inc. (a) . . .	6,998	217,988
Advanced Energy Industries, Inc. (a)	5,954	577,359	Universal Display Corp.	7,011	1,611,128
Allegro MicroSystems, Inc. (a) . .	5,100	135,966	Veeco Instruments, Inc. (a)	8,508	147,699
Alpha & Omega Semiconductor, Ltd. (a)	3,687	87,161			<u>37,175,049</u>
Ambarella, Inc. (a)	5,180	475,628	SOFTWARE — 12.7%		
Amkor Technology, Inc.	15,235	229,744	2U, Inc. (a) (b)	10,827	433,188
Atomera, Inc. (a) (b)	3,000	48,270	8x8, Inc. (a)	16,500	568,755
Axcelis Technologies, Inc. (a) . . .	5,785	168,459	A10 Networks, Inc. (a)	10,400	102,544
AXT, Inc. (a)	6,853	65,583	ACI Worldwide, Inc. (a)	17,966	690,433
Brooks Automation, Inc.	11,400	773,490	Agilysys, Inc. (a)	3,357	128,842
CEVA, Inc. (a)	3,871	176,130	Alarm.com Holdings, Inc. (a) . . .	7,500	775,875
Cirrus Logic, Inc. (a)	9,140	751,308	Altair Engineering, Inc. Class A (a) (b)	6,753	392,890
CMC Materials, Inc.	4,597	695,526	Alteryx, Inc. Class A (a) (b)	8,522	1,037,894
Cohu, Inc.	6,291	240,190	American Software, Inc. Class A .	5,200	89,284
Cree, Inc. (a)	17,615	1,865,428	Anaplan, Inc. (a)	21,224	1,524,944
CyberOptics Corp. (a)	1,100	24,959	Appfolio, Inc. Class A (a)	2,586	465,583
Diodes, Inc. (a)	6,692	471,786	Appian Corp. (a) (b)	5,648	915,484
DSP Group, Inc. (a)	3,896	64,635	Aspen Technology, Inc. (a)	10,802	1,406,961
Enphase Energy, Inc. (a)	16,836	2,954,213	Asure Software, Inc. (a)	2,000	14,200
Entegris, Inc.	21,398	2,056,348	Atlassian Corp. PLC Class A (a) .	21,043	4,921,326
First Solar, Inc. (a)	14,651	1,449,277	Avalara, Inc. (a)	13,178	2,172,920
FormFactor, Inc. (a)	12,065	519,036	Avaya Holdings Corp. (a)	12,588	241,060
GSI Technology, Inc. (a)	2,400	17,760	Benefitfocus, Inc. (a)	5,041	72,994
Ichor Holdings, Ltd. (a)	3,899	117,535	Bill.Com Holdings, Inc. (a)	11,621	1,586,267
Impinj, Inc. (a) (b)	3,000	125,610	Blackbaud, Inc.	7,733	445,111
Inphi Corp. (a)	7,619	1,222,621	Blackline, Inc. (a)	8,062	1,075,310
Lattice Semiconductor Corp. (a) .	21,480	984,214	Bottomline Technologies DE, Inc. (a)	6,900	363,906
MACOM Technology Solutions Holdings, Inc. (a) (b)	7,252	399,150	Box, Inc. Class A (a)	21,965	396,468
Marvell Technology Group, Ltd. .	106,648	5,070,046	CDK Global, Inc.	19,273	998,920
Maxeon Solar Technologies, Ltd. (a) (b)	2,069	58,698	Cerence, Inc. (a)	5,747	577,459
MaxLinear, Inc. (a)	10,600	404,814	Ceridian HCM Holding, Inc. (a) . .	18,348	1,955,163
MKS Instruments, Inc.	8,647	1,300,941	ChannelAdvisor Corp. (a)	4,900	78,302
Monolithic Power Systems, Inc. .	7,036	2,576,794	Cloudera, Inc. (a) (b)	31,921	444,021
NeoPhotonics Corp. (a)	8,700	79,083	Cloudflare, Inc. Class A (a)	17,300	1,314,627
NVE Corp.	786	44,157	CommVault Systems, Inc. (a) . . .	6,520	361,012
ON Semiconductor Corp. (a)	64,701	2,117,664	Cornerstone OnDemand, Inc. (a)	9,575	421,683
Onto Innovation, Inc. (a)	7,357	349,825	Coupa Software, Inc. (a)	11,045	3,743,261
PDF Solutions, Inc. (a)	5,029	108,626	Crowdstrike Holdings, Inc. Class A (a)	24,441	5,177,093
Photronics, Inc. (a)	10,993	122,682	Datadog, Inc. Class A (a)	24,696	2,431,074
Pixelworks, Inc. (a)	5,800	16,356	Datto Holding Corp. (a)	4,200	113,400
Power Integrations, Inc.	9,252	757,369	Digimarc Corp. (a) (b)	2,040	96,370
Rambus, Inc. (a)	17,501	305,567	Digital Turbine, Inc. (a)	13,186	745,800
Semtech Corp. (a)	10,158	732,290	DocuSign, Inc. (a)	28,595	6,356,669
Silicon Laboratories, Inc. (a) . . .	6,799	865,785	Domo, Inc. Class B (a)	3,944	251,509
SiTime Corp. (a)	1,600	179,088	Dropbox, Inc. Class A (a)	38,924	863,724
SMART Global Holdings, Inc. (a) (b)	2,490	93,699	Duck Creek Technologies, Inc. (a)	4,000	173,200
			Dynatrace, Inc. (a)	29,100	1,259,157

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Ebiz, Inc. (b)	4,698	\$ 178,383	ShotSpotter, Inc. (a) (b)	1,300	\$ 49,010
eGain Corp. (a)	4,594	54,255	Slack Technologies, Inc. Class A		
Elastic NV (a)	10,764	1,572,943	(a)	60,911	2,572,881
Envestnet, Inc. (a)	8,299	682,925	Smartsheet, Inc. Class A (a)	17,750	1,229,898
Everbridge, Inc. (a) (b)	5,551	827,488	Smith Micro Software, Inc. (a)	8,000	43,360
Fair Isaac Corp. (a)	4,505	2,302,235	SolarWinds Corp. (a)	8,204	122,650
FireEye, Inc. (a)	35,047	808,184	Splunk, Inc. (a)	25,606	4,350,203
Five9, Inc. (a)	9,823	1,713,131	Sprout Social, Inc. Class A (a)	4,900	222,509
GTY Technology Holdings, Inc.			SPS Commerce, Inc. (a)	5,552	602,892
(a) (b)	7,100	36,778	SS&C Technologies Holdings,		
Guidewire Software, Inc. (a)	13,374	1,721,635	Inc.	35,897	2,611,507
HubSpot, Inc. (a)	6,655	2,638,308	Sumo Logic, Inc. (a)	2,500	71,450
Intelligent Systems Corp. (a) (b)	1,583	63,494	SVMK, Inc. (a)	19,200	490,560
InterDigital, Inc.	4,773	289,626	Synchronoss Technologies, Inc.		
J2 Global, Inc. (a)	7,154	698,874	(a)	6,000	28,200
Jamf Holding Corp. (a)	5,400	161,568	Telenav, Inc. (a)	5,252	24,684
JFrog, Ltd. (a)	2,300	144,509	Tenable Holdings, Inc. (a)	11,100	580,086
LivePerson, Inc. (a) (b)	9,800	609,854	Teradata Corp. (a) (b)	16,867	379,001
Manhattan Associates, Inc. (a)	10,083	1,060,530	Trade Desk, Inc. Class A (a)	6,648	5,325,048
McAfee Corp. Class A	6,500	108,485	Unity Software, Inc. (a)	4,600	705,962
Medallia, Inc. (a) (b)	13,620	452,456	Upland Software, Inc. (a)	4,600	211,094
MicroStrategy, Inc. Class A (a)	1,170	454,604	Varonis Systems, Inc. (a)	5,072	829,830
Mimecast, Ltd. (a)	8,900	505,876	Verint Systems, Inc. (a)	10,229	687,184
Mitek Systems, Inc. (a)	7,061	125,545	VirnetX Holding Corp. (b)	11,000	55,440
Model N, Inc. (a) (b)	5,956	212,510	VMware, Inc. Class A (a) (b)	12,821	1,798,273
nCino, Inc. (a)	2,600	188,266	Workday, Inc. Class A (a)	28,230	6,764,190
New Relic, Inc. (a)	8,131	531,767	Workiva, Inc. (a)	6,200	568,044
Nuance Communications, Inc.			Xperi Holding Corp.	16,136	337,242
(a)	44,846	1,977,260	Yext, Inc. (a) (b)	15,700	246,804
Nutanix, Inc. Class A (a)	30,600	975,222	Zendesk, Inc. (a)	18,439	2,638,990
OneSpan, Inc. (a)	5,797	119,882	Zix Corp. (a)	8,987	77,558
Pagerduty, Inc. (a) (b)	10,898	454,447	Zoom Video Communications,		
Palo Alto Networks, Inc. (a)	14,954	5,314,502	Inc. Class A (a)	26,855	9,058,729
Park City Group, Inc. (a)	1,900	9,101	Zscaler, Inc. (a)	11,566	2,309,846
Paylocity Holding Corp. (a)	6,054	1,246,579	Zuora, Inc. Class A (a) (b)	17,500	243,775
Pegasystems, Inc. (b)	6,263	834,607			<u>135,272,877</u>
Ping Identity Holding Corp.			SPECIALTY RETAIL — 2.1%		
(a) (b)	6,500	186,160	Aaron's Co., Inc. (a)	5,848	110,878
Pluralsight, Inc. Class A (a)	13,812	289,500	Abercrombie & Fitch Co.		
Progress Software Corp.	6,938	313,528	Class A	10,842	220,743
Proofpoint, Inc. (a)	8,969	1,223,461	Academy Sports & Outdoors,		
PROS Holdings, Inc. (a)	6,000	304,620	Inc. (a)	3,100	64,263
PTC, Inc. (a)	16,666	1,993,420	American Eagle Outfitters, Inc.		
Q2 Holdings, Inc. (a) (b)	8,199	1,037,419	(b)	23,526	472,167
QAD, Inc. Class A	2,010	126,992	America's Car-Mart, Inc. (a)	1,131	124,229
Qualys, Inc. (a)	5,329	649,445	Asbury Automotive Group, Inc.		
Rapid7, Inc. (a)	8,125	732,550	(a)	2,972	433,139
RealPage, Inc. (a)	13,976	1,219,266	At Home Group, Inc. (a) (b)	9,400	145,324
Rimini Street, Inc. (a)	3,200	14,176	AutoNation, Inc. (a)	9,069	632,926
RingCentral, Inc. Class A (a)	12,609	4,778,433	Bed Bath & Beyond, Inc. (b)	19,646	348,913
SailPoint Technologies Holding,			Boot Barn Holdings, Inc. (a)	5,000	216,800
Inc. (a)	13,800	734,712	Buckle, Inc. (b)	5,087	148,540
Sapiens International Corp. NV	4,800	146,928	Burlington Stores, Inc. (a)	10,402	2,720,643
Seachange International, Inc.			Caleres, Inc.	5,990	93,744
(a)	4,600	6,440	Camping World Holdings, Inc.		
SecureWorks Corp. Class A			Class A (b)	5,727	149,188
(a) (b)	1,295	18,415			

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Carvana Co. (a) (b)	8,890	\$ 2,129,511	TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS — 0.5%		
Cato Corp. Class A	3,500	33,565	3D Systems Corp. (a) (b)	21,081	\$ 220,929
Chico's FAS, Inc.	18,253	29,022	Avid Technology, Inc. (a)	5,497	87,237
Children's Place, Inc. (b)	2,442	122,344	Corsair Gaming, Inc. (a)	2,700	97,794
Citi Trends, Inc.	1,700	84,456	Dell Technologies, Inc. Class C (a)	41,347	3,030,322
Conn's, Inc. (a)	2,822	32,989	Diebold Nixdorf, Inc. (a)	12,236	130,436
Container Store Group, Inc. (a) (b)	3,173	30,270	Eastman Kodak Co. (a) (b)	2,300	18,722
Designer Brands, Inc. Class A (b)	10,756	82,283	Immersion Corp. (a)	2,735	30,878
Dick's Sporting Goods, Inc.	9,744	547,710	Intevac, Inc. (a)	3,500	25,235
Envela Corp. (a) (b)	1,200	6,240	NCR Corp. (a) (b)	20,067	753,917
Express, Inc. (a) (b)	9,949	9,054	Pure Storage, Inc. Class A (a) (b)	38,300	865,963
Five Below, Inc. (a)	8,649	1,513,402	Quantum Corp. (a)	7,000	42,840
Floor & Decor Holdings, Inc. Class A (a)	14,900	1,383,465	Super Micro Computer, Inc. (a)	7,715	244,257
Foot Locker, Inc.	16,300	659,172			<u>5,548,530</u>
GameStop Corp. Class A (a) (b)	9,965	187,741	TEXTILES, APPAREL & LUXURY GOODS — 1.2%		
Genesco, Inc. (a)	2,505	75,375	Capri Holdings, Ltd. (a)	22,500	945,000
Group 1 Automotive, Inc.	2,703	354,471	Carter's, Inc.	6,760	635,913
GrowGeneration Corp. (a) (b)	5,600	225,232	Columbia Sportswear Co.	4,520	394,958
Guess?, Inc.	6,800	153,816	Crocs, Inc. (a)	10,500	657,930
Haverty Furniture Cos., Inc.	2,755	76,231	Deckers Outdoor Corp. (a)	4,405	1,263,266
Hibbett Sports, Inc. (a)	2,834	130,874	Fossil Group, Inc. (a)	8,200	71,094
Leslie's, Inc. (a)	8,100	224,775	G-III Apparel Group, Ltd. (a)	7,681	182,347
Lithia Motors, Inc. Class A	4,156	1,216,337	Kontoor Brands, Inc. (a) (b)	8,000	324,480
Lumber Liquidators Holdings, Inc. (a)	4,959	152,440	Lakeland Industries, Inc. (a)	1,200	32,700
MarineMax, Inc. (a)	3,576	125,267	Lululemon Athletica, Inc. (a)	18,181	6,327,534
Michaels Cos., Inc. (a) (b)	13,185	171,537	Movado Group, Inc.	3,361	55,860
Monro, Inc.	5,098	271,723	Oxford Industries, Inc.	2,830	185,393
Murphy USA, Inc.	4,183	547,429	Rocky Brands, Inc.	1,105	31,017
National Vision Holdings, Inc. (a)	12,605	570,881	Skechers U.S.A., Inc. Class A (a)	21,147	760,023
ODP Corp.	7,918	231,997	Steven Madden, Ltd.	12,813	452,555
OneWater Marine, Inc. Class A (a)	1,500	43,635	Superior Group of Cos., Inc.	1,700	39,508
Penske Automotive Group, Inc. (b)	4,889	290,358	Unifi, Inc. (a)	2,210	39,205
Rent-A-Center, Inc.	7,450	285,261	Vera Bradley, Inc. (a)	3,100	24,676
RH (a) (b)	2,461	1,101,347	Wolverine World Wide, Inc.	12,480	390,000
Sally Beauty Holdings, Inc. (a) (b)	19,648	256,210			<u>12,813,459</u>
Shoe Carnival, Inc.	1,500	58,770	THRIFTS & MORTGAGE FINANCE — 0.8%		
Signet Jewelers, Ltd. (b)	9,100	248,157	Axos Financial, Inc. (a)	8,800	330,264
Sleep Number Corp. (a)	4,176	341,847	Bogota Financial Corp. (a)	900	8,019
Sonic Automotive, Inc. Class A	4,036	155,669	Bridgewater Bancshares, Inc. (a)	3,450	43,091
Sportsman's Warehouse Holdings, Inc. (a)	7,470	131,099	Capitol Federal Financial, Inc.	19,900	248,750
Tilly's, Inc. Class A	3,437	28,046	Columbia Financial, Inc. (a)	8,300	129,148
Urban Outfitters, Inc. (a)	10,550	270,080	ESSA Bancorp, Inc.	1,400	21,000
Vroom, Inc. (a) (b)	4,700	192,559	Essent Group, Ltd.	17,308	747,706
Williams-Sonoma, Inc.	12,248	1,247,336	Federal Agricultural Mortgage Corp. Class C	1,532	113,751
Winmark Corp.	531	98,660	Flagstar Bancorp, Inc.	7,425	302,643
Zumiez, Inc. (a)	3,600	132,408	FS Bancorp, Inc.	635	34,798
		<u>22,142,548</u>	Greene County Bancorp, Inc.	600	15,294
			Hingham Institution for Savings	233	50,328

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Home Bancorp, Inc.	1,200	\$ 33,588	TRADING COMPANIES & DISTRIBUTORS —		
HomeStreet, Inc.	3,074	103,748	0.9%		
Kearny Financial Corp.	13,951	147,323	Air Lease Corp.	16,856	\$ 748,743
Luther Burbank Corp.	3,100	30,380	Alta Equipment Group, Inc.		
Merchants Bancorp.	1,400	38,682	(a) (b)	2,600	25,688
Meridian Bancorp, Inc.	8,130	121,218	Applied Industrial Technologies,		
Meta Financial Group, Inc.	5,843	213,620	Inc.	6,015	469,110
MGIC Investment Corp.	53,262	668,438	Beacon Roofing Supply, Inc. (a) .	8,476	340,650
MMA Capital Holdings, Inc. (a) . .	800	19,680	BMC Stock Holdings, Inc. (a) . . .	11,783	632,511
Mr Cooper Group, Inc. (a)	11,660	361,810	Boise Cascade Co.	6,000	286,800
New York Community Bancorp,			CAI International, Inc.	2,903	90,690
Inc.	71,123	750,348	DXP Enterprises, Inc. (a)	2,900	64,467
NMI Holdings, Inc. Class A (a) . .	12,665	286,862	EVI Industries, Inc. (a) (b)	1,220	36,502
Northfield Bancorp, Inc.	8,280	102,092	Foundation Building Materials,		
Northwest Bancshares, Inc.	17,876	227,740	Inc. (a)	3,600	69,156
OceanFirst Financial Corp.	10,307	192,019	GATX Corp.	5,431	451,751
Oconee Federal Financial Corp. . .	200	5,060	General Finance Corp. (a)	1,847	15,718
OP Bancorp.	2,000	15,400	GMS, Inc. (a)	7,300	222,504
PCSB Financial Corp.	2,396	38,192	H&E Equipment Services, Inc. . .	5,600	166,936
PennyMac Financial Services,			Herc Holdings, Inc. (a)	3,738	248,241
Inc.	6,597	432,895	Lawson Products, Inc. (a)	753	38,335
Pioneer Bancorp, Inc. (a)	1,700	17,969	MRC Global, Inc. (a)	13,700	90,831
Ponce de Leon Federal Bank			MSC Industrial Direct Co., Inc.		
(a)	1,400	14,714	Class A	6,999	590,646
Premier Financial Corp.	6,497	149,431	Nesco Holdings, Inc. (a) (b)	2,000	14,740
Provident Bancorp, Inc.	2,914	34,968	NOW, Inc. (a)	19,119	137,274
Provident Financial Holdings,			Rush Enterprises, Inc. Class A . .	6,250	258,875
Inc.	900	14,139	Rush Enterprises, Inc. Class B . .	1,350	51,151
Provident Financial Services,			SiteOne Landscape Supply, Inc.		
Inc.	12,556	225,506	(a)	6,933	1,099,782
Prudential Bancorp, Inc.	1,400	19,390	Systemax, Inc.	2,200	78,958
Radian Group, Inc.	29,954	606,568	Textainer Group Holdings, Ltd.		
Riverview Bancorp, Inc.	3,300	17,358	(a)	8,665	166,195
Rocket Cos., Inc. Class A (a) (b).	17,100	345,762	Titan Machinery, Inc. (a)	3,300	64,515
Security National Financial Corp.			Transcat, Inc. (a)	1,100	38,148
Class A (a)	1,435	11,982	Triton International, Ltd.	9,431	457,498
Southern Missouri Bancorp, Inc. .	1,200	36,528	Univar Solutions, Inc. (a)	26,164	497,378
Standard AVB Financial Corp. . .	600	19,554	Veritiv Corp. (a)	2,291	47,630
Sterling Bancorp, Inc.	2,300	10,442	Watsco, Inc.	5,142	1,164,920
Territorial Bancorp, Inc.	1,255	30,158	WESCO International, Inc. (a) . .	7,708	605,078
TFS Financial Corp.	8,517	150,155	Willis Lease Finance Corp. (a) . .	410	12,489
Timberland Bancorp, Inc.	1,200	29,112			<u>9,283,910</u>
TrustCo Bank Corp. NY	16,499	110,048	TRANSPORTATION INFRASTRUCTURE —		
Walker & Dunlop, Inc.	4,440	408,569	0.0% (d)		
Washington Federal, Inc.	11,617	299,022	Macquarie Infrastructure Corp. . .	11,520	<u>432,576</u>
Waterstone Financial, Inc.	3,600	67,752	WATER UTILITIES — 0.3%		
Western New England Bancorp,			American States Water Co.	5,719	454,718
Inc.	3,700	25,493	Artesian Resources Corp.		
WSFS Financial Corp.	7,790	349,615	Class A	1,451	53,803
		<u>8,828,122</u>	Cadiz, Inc. (a) (b)	3,200	34,080
TOBACCO — 0.0% (d)			California Water Service Group .	7,676	414,734
Turning Point Brands, Inc. (b) . .	2,100	93,576	Consolidated Water Co., Ltd. . . .	2,300	27,715
Universal Corp.	4,241	206,155	Essential Utilities, Inc.	35,639	1,685,368
Vector Group, Ltd.	21,396	249,263	Global Water Resources, Inc. . . .	3,000	43,230
		<u>548,994</u>	Middlesex Water Co.	3,023	219,077
			Pure Cycle Corp. (a)	3,000	33,690

See accompanying notes to financial statements.

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

December 31, 2020

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SJW Group	4,087	\$ 283,474			
York Water Co.	2,300	107,180			
		<u>3,357,069</u>			
WIRELESS TELECOMMUNICATION SERVICES — 0.1%			SHORT-TERM INVESTMENTS — 5.3%		
Boingo Wireless, Inc. (a)	7,600	96,672	State Street Institutional Liquid Reserves Fund, Premier Class 0.10% (f) (g)	13,650,443	\$ 13,653,173
Gogo, Inc. (a) (b)	9,610	92,544	State Street Navigator Securities Lending Portfolio II (h) (i)	43,142,840	<u>43,142,840</u>
Shenandoah Telecommunications Co.	7,450	322,213	TOTAL SHORT-TERM INVESTMENTS		
Spok Holdings, Inc.	2,700	30,051	(Cost \$56,796,013)		<u>56,796,013</u>
Telephone & Data Systems, Inc.	15,500	287,835	TOTAL INVESTMENTS — 104.1%		
United States Cellular Corp. (a)	2,535	77,799	(Cost \$827,457,777)		<u>1,109,856,467</u>
		<u>907,114</u>	LIABILITIES IN EXCESS OF OTHER ASSETS — (4.1)%		<u>(43,997,480)</u>
TOTAL COMMON STOCKS			NET ASSETS — 100.0%		<u>\$ 1,065,858,987</u>
(Cost \$770,661,578)		<u>1,053,053,113</u>			
RIGHTS — 0.0% (d)			(a) Non-income producing security.		
BIOTECHNOLOGY — 0.0% (d)			(b) All or a portion of the shares of the security are on loan at December 31, 2020.		
GTX, Inc. (CVR) (a) (b)	85	161	(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 December 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
Progenic Pharmaceuticals, Inc. (CVR) (a)	13,803	590	(d) Amount is less than 0.05% of net assets.		
Tobira Therapeutics, Inc. (CVR) (a)	200	2,834	(e) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of December 31, 2020, total aggregate fair value of the security is \$0, representing 0.00% of the Portfolio's net assets.		
		<u>3,585</u>	(f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended December 31, 2020 are shown in the Affiliate Table below.		
DIVERSIFIED FINANCIAL SERVICES — 0.0% (d)			(g) The rate shown is the annualized seven-day yield at December 31, 2020.		
NewStar Financial, Inc. (CVR) (a)	2,400	204	(h) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended December 31, 2020 are shown in the Affiliate Table below.		
MEDIA — 0.0% (d)			(i) Investment of cash collateral for securities loaned.		
Media General, Inc. (CVR) (a)	6,500	650	CVR Contingent Value Rights		
TOTAL RIGHTS			REIT Real Estate Investment Trust		
(Cost \$186)		<u>4,439</u>			
WARRANTS — 0.0% (d)					
HEALTH CARE EQUIPMENT & SUPPLIES — 0.0% (d)					
Pulse Biosciences, Inc. (expiring 5/14/25) (a) (b)	54	910			
OIL, GAS & CONSUMABLE FUELS — 0.0% (d)					
Whiting Petroleum Corp. (expiring 9/1/24) (a)	738	1,291			
Whiting Petroleum Corp. (expiring 9/1/25) (a)	369	701			
		<u>1,992</u>			
TOTAL WARRANTS					
(Cost \$0)		<u>2,902</u>			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
December 31, 2020

At December 31, 2020, futures contracts were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
E-Mini Russell 2000 Index (long)	62	03/19/2021	\$6,031,117	\$6,121,880	\$ 90,763
E-mini S&P MidCap 400 Index (long)	26	03/19/2021	5,893,419	5,989,100	95,681
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$186,444</u>

During the period ended December 31, 2020, average notional value related to futures contracts was \$12,653,972.

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of December 31, 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	\$1,053,049,691	\$3,422	\$ 0(a)	\$1,053,053,113
Rights	—	4,439	—	4,439
Warrants	1,992	910	—	2,902
Short-Term Investments	56,796,013	—	—	56,796,013
TOTAL INVESTMENTS	<u>\$1,109,847,696</u>	<u>\$8,771</u>	<u>\$ 0</u>	<u>\$1,109,856,467</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	186,444	—	—	186,444
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 186,444</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$ 186,444</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$1,110,034,140</u>	<u>\$8,771</u>	<u>\$—</u>	<u>\$1,110,042,911</u>

(a) The Fund held Level 3 securities that were valued at \$0 at December 31, 2020.

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

Affiliate Table

	Number of Shares Held		Proceeds			Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income
	at 12/31/19	Value at 12/31/19	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 12/31/20	Value at 12/31/20	
State Street Institutional Liquid Reserves Fund, Premier Class	18,312,980	\$18,314,812	\$294,435,948	\$299,091,434	\$(4,727)	\$(1,426)	13,650,443	\$13,653,173	\$ 45,816
State Street Navigator Securities Lending Portfolio II	44,562,252	44,562,252	172,212,783	173,632,195	—	—	43,142,840	43,142,840	480,648
Total		<u>\$62,877,064</u>	<u>\$466,648,731</u>	<u>\$472,723,629</u>	<u>\$(4,727)</u>	<u>\$(1,426)</u>		<u>\$56,796,013</u>	<u>\$526,464</u>

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF ASSETS AND LIABILITIES
December 31, 2020

	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*	\$1,399,684,366	\$3,223,235,094	\$1,053,060,454
Investments in affiliated issuers, at value	109,570,948	185,082,225	56,796,013
Total Investments	1,509,255,314	3,408,317,319	1,109,856,467
Foreign currency, at value	—	14,145,746	—
Net cash at broker	—	9,609,704	541,779
Cash	1,261,280	—	496
Receivable from broker — accumulated variation margin on futures contracts	—	1,155,948	186,643
Receivable for investments sold	651,194	1,411,014	107,344,225
Receivable for fund shares sold	95,748,750	96,300	1,030,077
Dividends receivable — unaffiliated issuers	—	3,667,511	884,069
Dividends receivable — affiliated issuers	6,363,723	6,885	687
Interest receivable - unaffiliated issuers	—	16	—
Securities lending income receivable — unaffiliated issuers	5,348	22,985	8,467
Securities lending income receivable — affiliated issuers	8,173	36,351	41,836
Receivable for foreign taxes recoverable	734	3,281,432	—
Other Receivable	439	—	—
Prepaid expenses and other assets	1,709	4,079	1,414
TOTAL ASSETS	1,613,296,664	3,441,755,290	1,219,896,160
LIABILITIES			
Due to custodian	—	675,205	—
Payable upon return of securities loaned	60,700,873	42,151,995	43,142,840
Payable for investments purchased	137,459,446	69,180	—
Payable for fund shares repurchased	—	125,719,825	110,760,600
Deferred foreign taxes payable	—	1,899,956	—
Custodian, sub-administration and transfer agent fees payable	39,433	65,731	37,408
Custodian fees payable	3,729	69,788	3,708
Trustees' fees and expenses payable	263	555	197
Registration and filing fees payable	18,821	36,669	14,510
Professional fees payable	54,542	46,461	50,417
Printing and postage fees payable	8,083	18,565	6,063
Accrued expenses and other liabilities	3,854	38,983	21,430
TOTAL LIABILITIES	198,289,044	170,792,913	154,037,173
NET ASSETS	\$1,415,007,620	\$3,270,962,377	\$1,065,858,987
NET ASSETS CONSIST OF:			
Paid-in Capital	\$1,344,415,530	\$2,651,353,137	\$ 721,338,320
Total distributable earnings (loss)**	70,592,090	619,609,240	344,520,667
NET ASSETS	\$1,415,007,620	\$3,270,962,377	\$1,065,858,987
NET ASSET VALUE PER SHARE			
Net asset value per share	\$ 107.23	\$ 116.43	\$ 327.73
Shares of beneficial interest	13,196,109	28,094,410	3,252,270
Net Assets	\$1,415,007,620	\$3,270,962,377	\$1,065,858,987
COST OF INVESTMENTS:			
Investments in unaffiliated issuers	\$1,328,924,109	\$2,544,425,654	\$ 770,661,764
Investments in affiliated issuers	109,570,826	185,082,225	56,796,013
Total cost of investments	\$1,438,494,935	\$2,729,507,879	\$ 827,457,777
Foreign currency, at cost	\$ —	\$ 13,921,755	\$ —
* Includes investments in securities on loan, at value	\$ 126,215,118	\$ 76,633,690	\$ 80,486,655
** Includes deferred foreign taxes	\$ —	\$ 1,899,956	\$ —

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF OPERATIONS
For the Year Ended December 31, 2020

	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	\$24,023,166	\$ —	\$ —
Dividend income — unaffiliated issuers	—	61,448,638	9,000,128
Dividend income — affiliated issuers	58,895	287,357	45,816
Unaffiliated securities lending income	53,892	247,021	78,567
Affiliated securities lending income	154,289	536,737	480,648
Foreign taxes withheld	—	(6,273,011)	(7,624)
TOTAL INVESTMENT INCOME (LOSS)	<u>24,290,242</u>	<u>56,246,742</u>	<u>9,597,535</u>
EXPENSES			
Custodian, sub-administration and transfer agent fees	136,410	299,889	98,349
Custodian fees	24,048	747,727	20,626
Trustees' fees and expenses	32,865	44,839	29,375
Registration and filing fees	—	10,617	—
Professional fees and expenses	46,975	50,295	40,598
Printing and postage fees	17,489	38,553	12,785
Insurance expense	4,453	9,654	3,466
Interest expense	—	10,483	—
Miscellaneous expenses	20,739	70,379	24,667
TOTAL EXPENSES	<u>282,979</u>	<u>1,282,436</u>	<u>229,866</u>
Expenses waived/reimbursed by the Adviser	(38,532)	—	—
NET EXPENSES	<u>244,447</u>	<u>1,282,436</u>	<u>229,866</u>
NET INVESTMENT INCOME (LOSS)	<u>\$24,045,795</u>	<u>\$ 54,964,306</u>	<u>\$ 9,367,669</u>
REALIZED AND UNREALIZED GAIN (LOSS)			
Net realized gain (loss) on:			
Investments — unaffiliated issuers	12,997,401	(10,180,981)	87,284,067
Investments — affiliated issuers	(13,771)	8,578	(4,727)
Foreign currency transactions	—	(285,152)	—
Futures contracts	—	23,010,981	(35,166)
Net realized gain (loss)	<u>12,983,630</u>	<u>12,553,426</u>	<u>87,244,174</u>
Net change in unrealized appreciation/depreciation on:			
Investments — unaffiliated issuers**	38,809,502	378,802,902	172,734,710
Investments — affiliated issuers	(708)	98	(1,426)
Foreign currency translations	—	490,973	—
Futures contracts	—	499,540	(45,008)
Net change in unrealized appreciation/depreciation	<u>38,808,794</u>	<u>379,793,513</u>	<u>172,688,276</u>
NET REALIZED AND UNREALIZED GAIN (LOSS)	<u>51,792,424</u>	<u>392,346,939</u>	<u>259,932,450</u>
NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS	<u>\$75,838,219</u>	<u>\$447,311,245</u>	<u>\$269,300,119</u>
** Includes foreign deferred taxes	\$ —	\$ (1,405,870)	\$ —

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF CHANGES IN NET ASSETS

	State Street Aggregate Bond Index Portfolio		State Street Global All Cap Equity ex- U.S. Index Portfolio		State Street Small/Mid Cap Equity Index Portfolio	
	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/20(b)	Year Ended 12/31/19(b)	Year Ended 12/31/20(c)	Year Ended 12/31/19(c)
INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:						
Net investment income (loss)	\$ 24,045,795	\$ 29,256,716	\$ 54,964,306	\$ 70,661,931	\$ 9,367,669	\$ 11,790,880
Net realized gain (loss)	12,983,630	4,200,017	12,553,426	(39,501,109)	87,244,174	20,777,116
Net change in unrealized appreciation/depreciation	38,808,794	51,903,349	379,793,513	397,527,117	172,688,276	153,916,930
Net increase (decrease) in net assets resulting from operations .	<u>75,838,219</u>	<u>85,360,082</u>	<u>447,311,245</u>	<u>428,687,939</u>	<u>269,300,119</u>	<u>186,484,926</u>
Distributions to shareholders	(34,309,398)	(31,375,273)	(55,571,980)	(74,874,677)	(33,144,081)	(33,388,501)
FROM BENEFICIAL INTEREST TRANSACTIONS:						
Proceeds from shares sold	606,503,436	350,758,636	1,101,256,816	614,713,722	315,250,396	237,969,754
Reinvestment of distributions	34,309,398	31,375,273	55,571,980	74,874,677	33,144,080	33,388,500
Cost of shares redeemed	(300,912,971)	(249,299,011)	(374,904,536)	(853,701,487)	(267,893,599)	(303,985,012)
Other Capital	—	—	(50)	—	—	—
Net increase (decrease) in net assets from capital transactions .	<u>339,899,863</u>	<u>132,834,898</u>	<u>781,924,210</u>	<u>(164,113,088)</u>	<u>80,500,877</u>	<u>(32,626,758)</u>
Contribution from Adviser						
Contribution from Affiliate (Note 5) . . .	439	—	—	—	—	—
Net increase (decrease) in net assets during the period	<u>381,429,123</u>	<u>186,819,707</u>	<u>1,173,663,475</u>	<u>189,700,174</u>	<u>316,656,915</u>	<u>120,469,667</u>
Net assets at beginning of period	<u>1,033,578,497</u>	<u>846,758,790</u>	<u>2,097,298,902</u>	<u>1,907,598,728</u>	<u>749,202,072</u>	<u>628,732,405</u>
NET ASSETS AT END OF PERIOD. . . .	<u>\$1,415,007,620</u>	<u>\$1,033,578,497</u>	<u>\$3,270,962,377</u>	<u>\$2,097,298,902</u>	<u>\$1,065,858,987</u>	<u>\$ 749,202,072</u>
SHARES OF BENEFICIAL INTEREST:						
Shares sold	5,663,700	3,487,235	11,643,374	6,094,026	1,213,203	980,977
Reinvestment of distributions	320,927	309,821	489,794	707,032	100,678	131,038
Shares redeemed	(2,865,783)	(2,442,349)	(3,713,369)	(8,265,719)	(1,003,530)	(1,218,755)
Net increase (decrease) from share transactions	<u>3,118,844</u>	<u>1,354,707</u>	<u>8,419,799</u>	<u>(1,464,661)</u>	<u>310,351</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.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
FINANCIAL HIGHLIGHTS
Selected data for a share outstanding throughout each period

	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$ 102.60	\$ 97.10	\$ 100.00	\$ 99.10	\$ 98.90
Income (loss) from investment operations:					
Net investment income (loss) (b)	0.65	2.80	2.60	2.30	2.30
Net realized and unrealized gain (loss)	7.25	5.70	(2.80)	1.00	0.10
Total from investment operations	7.90	8.50	(0.20)	3.30	2.40
Contribution from Affiliate (Note 5)	0.00(c)	—	—	—	—
Distributions to shareholders from:					
Net investment income	(2.67)	(3.00)	(2.70)	(2.40)	(2.10)
Net realized gains	(0.60)	—	—	—	(0.10)
Total distributions	(3.27)	(3.00)	(2.70)	(2.40)	(2.20)
Net asset value, end of period	\$ 107.23	\$ 102.60	\$ 97.10	\$ 100.00	\$ 99.10
Total return (d)	7.86%(e)	8.69%	(0.12)%	3.38%	2.39%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$1,415,008	\$1,033,578	\$846,759	\$687,541	\$249,906
Ratios to average net assets:					
Total expenses	0.03%	0.04%	0.04%	0.06%	0.14%
Net expenses	0.03%	0.03%	0.03%	0.03%	0.01%
Net investment income (loss)	2.20%	2.76%	2.73%	2.31%	2.24%
Portfolio turnover rate	37%(f)	69%	90%	99%	194%

- (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 December 31, 2020, the total return would have remained 7.86%.
- (f) Portfolio turnover rate excludes to-be-announced ("TBA") transactions.

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

Selected data for a share outstanding throughout each period

	Year Ended <u>12/31/20(a)</u>	Year Ended <u>12/31/19(a)</u>	Year Ended <u>12/31/18(a)</u>	Year Ended <u>12/31/17(a)</u>	Year Ended <u>12/31/16(a)</u>
Net asset value, beginning of period	\$ 106.60	\$ 90.20	\$ 108.10	\$ 87.30	\$ 84.50
Income (loss) from investment operations:					
Net investment income (loss) (b)	2.28	3.20	3.00	2.60	2.20
Net realized and unrealized gain (loss)	9.49	16.40	(18.20)	21.20	2.00
Total from investment operations	11.77	19.60	(15.20)	23.80	4.20
Other capital	(0.00)(c)	—	—	—	—
Distributions to shareholders from:					
Net investment income	(1.94)	(3.20)	(2.70)	(2.50)	(1.40)
Net realized gains	—	—	(0.00)(c)	(0.50)	—
Total distributions	(1.94)	(3.20)	(2.70)	(3.00)	(1.40)
Net asset value, end of period	\$ 116.43	\$ 106.60	\$ 90.20	\$ 108.10	\$ 87.30
Total return (d)	11.07%	21.70%	(13.99)%	27.20%	5.06%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$3,270,962	\$2,097,299	\$1,907,599	\$1,655,261	\$552,700
Ratios to average net assets:					
Total expenses	0.05%	0.06%	0.06%	0.06%	0.23%
Net expenses	0.05%	0.06%	0.06%	0.06%	0.08%
Net investment income (loss)	2.29%	3.19%	2.89%	2.59%	2.51%
Portfolio turnover rate	2%	28%	4%	2%	8%

- (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.

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

	Year Ended 12/31/20(a)	Year Ended 12/31/19(a)	Year Ended 12/31/18(a)	Year Ended 12/31/17(a)	Year Ended 12/31/16(a)
Net asset value, beginning of period	\$ 254.60	\$ 206.20	\$ 242.00	\$ 213.00	\$ 186.00
Income (loss) from investment operations:					
Net investment income (loss) (b)	3.01	3.60	3.80	3.40	3.00
Net realized and unrealized gain (loss)	79.67	54.20	(26.20)	35.20	27.60
Total from investment operations	82.68	57.80	(22.40)	38.60	30.60
Distributions to shareholders from:					
Net investment income	(2.90)	(3.40)	(3.80)	(3.00)	(1.80)
Net realized gains	(6.65)	(6.00)	(9.60)	(6.60)	(1.80)
Total distributions	(9.55)	(9.40)	(13.40)	(9.60)	(3.60)
Net asset value, end of period	<u>\$ 327.73</u>	<u>\$ 254.60</u>	<u>\$ 206.20</u>	<u>\$ 242.00</u>	<u>\$ 213.00</u>
Total return (c)	32.46%	27.98%	(9.07)%	18.20%	16.46%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$1,065,859	\$749,202	\$628,732	\$464,870	\$142,269
Ratios to average net assets:					
Total expenses	0.03%	0.05%	0.05%	0.07%	0.22%
Net expenses	0.03%	0.03%	0.03%	0.03%	0.03%
Net investment income (loss)	1.19%	1.48%	1.52%	1.46%	1.55%
Portfolio turnover rate	52%	51%	22%	21%	21%

- (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.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS
December 31, 2020

1. Organization

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

As of December 31, 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")	Class A	September 19, 2014	Diversified
	Class I	September 19, 2014	Diversified
	Class K	September 19, 2014	Diversified
State Street Global All Cap Equity ex-U.S. Index Fund (the "Fund")	Class A	September 17, 2014	Diversified
	Class I	September 17, 2014	Diversified
	Class K	September 17, 2014	Diversified
State Street Small/Mid Cap Equity Index Fund (the "Fund")	Class A	October 16, 2015	Diversified
	Class I	October 16, 2015	Diversified
	Class K	August 12, 2015	Diversified
State Street Aggregate Bond Index Portfolio (the "Portfolio")		September 19, 2014	Diversified
State Street Global All Cap Equity ex-U.S. Index Portfolio (the "Portfolio")		September 17, 2014	Diversified
State Street Small/Mid Cap Equity Index Portfolio (the "Portfolio")		August 12, 2015	Diversified

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

Fund Name	Portfolio Name	Fund Ownership Interest in Portfolio at December 31, 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	24.61%
State Street Small/Mid Cap Equity Index Fund	State Street Small/Mid Cap Equity Index Portfolio	23.49%

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

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

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
December 31, 2020

2. Summary of Significant Accounting Policies

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

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

Security Valuation

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

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

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

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
December 31, 2020

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

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

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

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

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

The value of each Portfolio’s investments according to the fair value hierarchy as of December 31, 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

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and/or SSGA Funds Management, Inc.'s. (the "Adviser" or "SSGA FM") estimates of such re-designations for which actual information has not yet been reported.

Expenses

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

Foreign Currency Translation

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

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

Foreign Taxes

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
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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.

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 included in Net 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 December 31, 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 December 31, 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	\$—	\$—	\$—	\$1,155,948	\$—	\$1,155,948

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
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	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	\$—	\$—	\$—	\$186,643	\$—	\$186,643

	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	\$—	\$—	\$—	\$23,010,981	\$—	\$23,010,981

	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	\$—	\$—	\$—	\$(35,166)	\$—	\$(35,166)

	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	\$—	\$—	\$—	\$499,540	\$—	\$499,540

	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	\$—	\$—	\$—	\$(45,008)	\$—	\$(45,008)

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NOTES TO FINANCIAL STATEMENTS (continued)
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5. Fees and Transactions with Affiliates

Advisory Fee

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

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

The Portfolios pay no investment advisory fees to SSGA FM.

SSGA FM is contractually obligated until April 30, 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 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 December 31, 2020, SSGA FM reimbursed or waived the fees under these agreements as shown on the respective Statements of Operations.

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NOTES TO FINANCIAL STATEMENTS (continued)
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Administrator, Custodian, Sub-Administrator and Transfer Agent Fees

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

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

Distributor Fees

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

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

Other Transactions with Affiliates - Securities Lending

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

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 year ended December 31, 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.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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6. Trustees' Fees

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

7. Investment Transactions

Purchases and sales of investments (excluding in-kind transactions, derivative contracts and short term investments) for the period ended December 31, 2020, were as follows:

	U.S. Government Obligations		Other Securities	
	Purchases	Sales	Purchases	Sales
State Street Aggregate Bond Index Portfolio	\$437,985,815	\$314,418,503	\$204,860,202	\$ 82,595,865
State Street Global All Cap Equity ex- U.S. Index Portfolio	—	—	885,794,019	43,913,051
State Street Small/Mid Cap Equity Index Portfolio	—	—	465,379,011	398,175,437

8. Income Tax Information

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

The Funds and the Portfolios file federal and various state and local tax returns as required. No income tax returns are currently under examination. Generally, the federal returns are subject to examination by the Internal Revenue Service (the "IRS") for a period of three years from date of filing, while the state returns may remain open for an additional year depending upon jurisdiction. As of December 31, 2020, 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, partnership basis adjustments, wash sale loss deferrals, and futures contracts.

The tax character of distributions paid during the year ended December 31, 2020, was as follows:

	Ordinary Income	Long-Term Capital Gains	Total
State Street Aggregate Bond Index Fund	\$ 7,124,058	\$ 2,821,193	\$ 9,945,251
State Street Global All Cap Equity ex- U.S. Index Fund	13,356,345	209,540	13,565,885
State Street Small/Mid Cap Equity Index Fund	1,521,933	1,951,557	3,473,490
State Street Aggregate Bond Index Portfolio	27,085,216	7,224,182	34,309,398
State Street Global All Cap Equity ex- U.S. Index Portfolio	55,571,980	—	55,571,980
State Street Small/Mid Cap Equity Index Portfolio	14,411,451	18,732,630	33,144,081

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
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The tax character of distributions paid during the year ended December 31, 2019, was as follows:

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

At December 31, 2020, the components of distributable earnings on a tax basis were as follows:

	Undistributed Ordinary Income	Capital Loss Carryforwards	Undistributed Long-Term Capital Gains	Net Unrealized Gains (Losses)	Qualified Late-Year Losses	Total
State Street Aggregate Bond Index Fund	\$ —	\$ —	\$ 2,321,056	\$ 12,222,022	\$ —	\$ 14,543,078
State Street Global All Cap Equity ex- U.S. Index Fund	—	—	1,209,068	94,755,711	—	95,964,779
State Street Small/Mid Cap Equity Index Fund	1,396,235	—	2,705,461	38,414,112	—	42,515,808
State Street Aggregate Bond Index Portfolio	390,429	—	—	70,487,868	(286,207)	70,592,090
State Street Global All Cap Equity ex- U.S. Index Portfolio	7,060,669	(46,062,689)	—	658,611,260	—	619,609,240
State Street Small/Mid Cap Equity Index Portfolio	17,718,910	—	77,766,905	249,034,852	—	344,520,667

As of December 31, 2020, the Funds and Portfolios had capital loss carryforwards available to offset future realized capital gains as follows:

	Non-Expiring Short Term	Non-Expiring Long Term
State Street Global All Cap Equity ex- U.S. Index Portfolio	\$—	\$46,062,689

As of December 31, 2020, gross unrealized appreciation and gross unrealized depreciation of investments based on cost for federal income tax purposes were as follows:

	Tax Cost	Gross Unrealized Appreciation	Gross Unrealized Depreciation	Net Unrealized Appreciation (Depreciation)
State Street Aggregate Bond Index Fund	\$ 369,863,894	\$ 12,222,022	\$ —	\$ 12,222,022
State Street Global All Cap Equity ex- U.S. Index Fund	710,318,367	94,755,711	—	94,755,711
State Street Small/Mid Cap Equity Index Fund	211,932,367	38,414,112	—	38,414,112
State Street Aggregate Bond Index Portfolio	1,438,767,446	72,075,296	1,587,428	70,487,868
State Street Global All Cap Equity ex- U.S. Index Portfolio	2,749,501,840	816,205,985	158,136,274	658,069,711
State Street Small/Mid Cap Equity Index Portfolio	861,008,071	276,334,030	27,299,178	249,034,852

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
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aggregate market value of securities collateral plus cash collateral is less than the aggregate market value of the securities which are subject to the loan, the borrower will be notified to provide additional collateral on the next business day.

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

The market value of securities on loan as of December 31, 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 the income earned from the non-cash collateral and the investment of cash collateral, net of fee rebates paid to the borrower and net of fees paid to State Street as lending agent.

The following is a summary of each Portfolio's securities lending agreements and related cash and non-cash collateral received as of December 31, 2020:

Portfolio	Market Value of Securities on Loan	Cash Collateral Received	Non-Cash Collateral Received*	Total Collateral Received
State Street Aggregate Bond Index Portfolio	\$126,215,118	\$60,700,873	\$67,987,121	\$128,687,994
State Street Global All Cap Equity ex- U.S. Index Portfolio	76,633,690	42,151,995	38,596,939	80,748,934
State Street Small/Mid Cap Equity Index Portfolio	80,486,655	43,142,840	39,937,565	83,080,405

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged or securities loaned, and the remaining contractual maturity of those transactions as of December 31, 2020:

Portfolio	Securities Lending Transactions	Remaining Contractual Maturity of the Agreements As of December 31, 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	\$16,404,060	\$—	\$—	\$—	\$16,404,060	\$16,404,060	
State Street Aggregate Bond Index Portfolio	Foreign Government Obligations	4,501,675	—	—	—	4,501,675	4,501,675	
State Street Aggregate Bond Index Portfolio	U.S. Government Agency Obligations	2,193,163	—	—	—	2,193,163	2,193,163	
State Street Aggregate Bond Index Portfolio	U.S. Treasury Obligations	37,601,975	—	—	—	37,601,975	37,601,975	
State Street Global All Cap Equity ex- U.S. Index Portfolio	Common Stocks	42,151,995	—	—	—	42,151,995	42,151,995	
State Street Small/Mid Cap Equity Index Portfolio	Common Stocks	43,142,736	—	—	—	43,142,736	43,142,736	
State Street Small/Mid Cap Equity Index Portfolio	Rights	95	—	—	—	95	95	

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Portfolio	Remaining Contractual Maturity of the Agreements As of December 31, 2020						Gross Amount of Recognized Liabilities for Securities Lending Transactions
	Securities Lending Transactions	Overnight and Continuous	<30 Days	Between 30 & 90 Days	>90 Days	Total Borrowings	
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 2021 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 1.25% plus the New York Fed Bank Rate. Prior to October 8, 2020, interest was calculated at a rate per annum equal to the sum of 1% plus the greater of the New York Fed Bank Rate and 1-month LIBOR rate.

The Portfolios had no outstanding loans as of December 31, 2020.

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

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spread of infectious illness or other public health issues, or other events could have a significant impact on a Portfolio 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.

13. New Accounting Pronouncement

In March 2020, the Financial Accounting Standards Board (“FASB”) issued Accounting Standards Update No. 2020-04 (“ASU 2020-04”), “Reference Rate Reform (Topic 848)”. In response to concerns about structural risks of interbank offered rates, and particularly the risk of cessation of LIBOR, regulators have undertaken reference rate reform initiatives to identify alternative reference rates that are more observable or transaction based and less susceptible to manipulation. ASU 2020-04 provides optional guidance for a limited period of time to ease the potential burden in accounting for (or recognizing the effects of) reference rate reform on financial reporting. ASU 2020-04 is elective and applies to all entities, subject to meeting certain criteria, that have contracts, hedging relationships, and other transactions that reference LIBOR or another reference rate expected to be discontinued because of reference rate reform. The amendments are effective as of March 12, 2020 through December 31, 2022. Management is currently evaluating the impact of the guidance.

14. Subsequent Events

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

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

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

Opinion on the Financial Statements

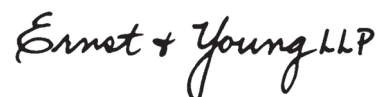
We have audited the accompanying statements of assets and liabilities of State Street Aggregate Bond Index Fund, State Street Global All Cap Equity ex-U.S. Index Fund and State Street Small/Mid Cap Equity Index Fund (collectively referred to as the "Funds"), and State Street Aggregate Bond Index Portfolio, State Street Global All Cap Equity ex-U.S. Index Portfolio and State Street Small/Mid Cap Equity Portfolio (collectively referred to as the "Portfolios") (six of the series constituting the State Street Institutional Investment Trust (the "Trust")), including the schedules of investments of the Portfolios, as of December 31, 2020, and the related statements of operations for the year then ended, the statements of changes in net assets for each of the two years in the period then ended, the financial highlights for each of the five years in the period then ended and the related notes (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds and Portfolios (six of the series constituting State Street Institutional Investment Trust) at December 31, 2020, the results of their operations for the year then ended, the changes in net assets for each of the two years in the period then ended and their financial highlights for each of the five years in the period then ended, in conformity with U.S. generally accepted accounting principles.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our procedures included confirmation of securities owned as of December 31, 2020, by correspondence with the custodian, brokers and others or by other appropriate auditing procedures where replies from brokers and others were not received. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.



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

Boston, Massachusetts
February 26, 2021

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION
December 31, 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 July 1, 2020 to December 31, 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%	\$1,010.00	\$2.43(a)	\$1,022.70	\$2.44(a)
Class I	0.23	1,011.30	1.16(a)	1,024.00	1.17(a)
Class K	0.02	1,012.30	0.10(a)	1,025.00	0.10(a)
State Street Global All Cap Equity ex- U.S. Index Fund					
Class A	0.47	1,243.80	2.65(a)	1,022.80	2.39(a)
Class I	0.17	1,245.70	0.96(a)	1,024.30	0.87(a)
Class K	0.02	1,246.70	0.11(a)	1,025.00	0.10(a)
State Street Small/Mid Cap Equity Index Fund					
Class A	0.50	1,404.00	3.02(a)	1,022.60	2.54(a)
Class I	0.25	1,405.80	1.51(a)	1,023.90	1.27(a)
Class K	0.05	1,407.20	0.30(a)	1,024.90	0.25(a)
State Street Aggregate Bond Index Portfolio	0.02	1,012.90	0.10(b)	1,025.00	0.10(b)
State Street Global All Cap Equity ex- U.S. Index Portfolio	0.04	1,246.70	0.23(b)	1,024.90	0.20(b)
State Street Small/Mid Cap Equity Index Portfolio	0.03	1,407.30	0.18(b)	1,025.00	0.15(b)

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
December 31, 2020 (Unaudited)

- (a) Expenses are equal to the Fund's annualized net expense ratio, which includes the Fund's proportionate share of the expenses of the Portfolio, multiplied by the average account value of the period, multiplied by 184, then divided by 366.
- (b) Expenses are equal to the Portfolio's annualized net expense ratio multiplied by the average account value of the period, multiplied by 184, then divided by 366.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
December 31, 2020 (Unaudited)

Tax Information

For federal income tax purposes, the following information is furnished with respect to the distributions of the Trust for its fiscal year ended December 31, 2020.

Dividends Received Deduction

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

Qualified Dividend Income

A portion of dividends distributed by the Funds during the fiscal year ended December 31, 2020 are considered qualified dividend income and are eligible for reduced tax rates. These lower rates range from 5% to 20% depending on the individual's tax bracket. Each Fund reports the maximum amount allowable of its net taxable income as qualified dividend income as provided in the Jobs and Growth Tax Relief Reconciliation Act of 2003.

Capital Gain Dividend

The Funds and Portfolios hereby designate as a capital gain dividend the amount reflected below, or if subsequently determined to be different, the net capital gain of such fiscal period.

	<u>Amount</u>
State Street Aggregate Bond Index Fund	\$ 2,821,193
State Street Global All Cap Equity ex- U.S. Index Fund	209,540
State Street Small/Mid Cap Equity Index Fund	1,951,557
State Street Aggregate Bond Index Portfolio	7,224,182
State Street Small/Mid Cap Equity Index Portfolio	18,732,630

Foreign Tax Credit

The have made an election under Internal Revenue Code Section 853 to pass through foreign taxes paid by each Fund to its shareholders. For the year ended December 31, 2020, the total amount of foreign taxes that will be passed through are:

	<u>Amount</u>
State Street Global All Cap Equity ex- U.S. Index Fund	\$1,135,474
State Street Global All Cap Equity ex- U.S. Index Portfolio	4,708,771

The amount of foreign source income earned on the Funds and Portfolios during the year ended December 31, 2020 were as follows:

	<u>Amount</u>
State Street Global All Cap Equity ex- U.S. Index Fund	\$12,930,464
State Street Global All Cap Equity ex- U.S. Index Portfolio	53,622,169

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
December 31, 2020 (Unaudited)

Liquidity Risk Management Program

Pursuant to Rule 22e-4 under the 1940 Act, the Funds and Portfolios have adopted and implemented a liquidity risk management program (the "Program"). SSGA FM has been designated by the Board to administer the Funds' and Portfolios' Program. The Program's principal objectives include assessing, managing and periodically reviewing each Fund's and Portfolio's liquidity risk, based on factors specific to the circumstances of the Fund and Portfolio. Liquidity risk is defined as the risk that a Fund and Portfolio could not meet redemption requests without significant dilution of remaining investors' interests in the Fund and Portfolio. During the fiscal year, SSGA FM provided the Board with a report addressing the operations of the Program and assessing its adequacy and the effectiveness of the Program's implementation for the period October 2019 through September 2020. As reported to the Board, the Program supported each Fund's and Portfolio's ability to honor redemption requests timely and SSGA FM's management of each Fund's and Portfolio's liquidity profile, including during periods of market volatility. SSGA FM reported that the Program operated adequately to meet the requirements of Rule 22e-4 and that the implementation of the Program has been effective.

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

Proxy Voting Policies and Procedures and Records

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

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.ssga.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)
December 31, 2020 (Unaudited)

TRUSTEES AND OFFICERS INFORMATION

Name, Address and Year of Birth	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation During the Past Five Years and Relevant Experience	Number of Funds in Fund Complex Overseen by Trustee†	Other Directorships Held by Trustee During the Past Five Years
Trustees					
Independent Trustees					
Michael F. Holland c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1944	Trustee and Co-Chairperson of the Board	Term: Indefinite Elected: 7/99	Chairman, Holland & Company L.L.C. (investment adviser) (1995- present).	65	Director, the Holland Series Fund, Inc.; Director, The China Fund, Inc. (1992-2017); Director, The Taiwan Fund, Inc. (2007-2017); Director, Reaves Utility Income Fund, Inc.; and Director, Blackstone/GSO Loans (and Real Estate) Funds.
Patrick J. Riley c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1948	Trustee and Co-Chairperson of the Board	Term: Indefinite Elected: 1/14	2002 to May 2010, Associate Justice of the Superior Court, Commonwealth of Massachusetts; 1985 to 2002, Partner, Riley, Burke & Donahue, L.L.P. (law firm); 1998 to Present, Independent Director, State Street Global Advisers Ireland, Ltd. (investment company); 1998 to Present, Independent Director, SSGA Liquidity plc (formerly, SSGA Cash Management Fund plc); January 2009 to Present, Independent Director, SSGA Fixed Income plc; and January 2009 - 2019, Independent Director, SSGA Qualified Funds PLC.	65	Board Director and Chairman, SPDR Europe 1PLC Board (2011-Present); Board Director and Chairman, SPDR Europe II, PLC (2013-Present).
John R. Costantino c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1946	Trustee and Co-Chairperson of the Qualified Legal Compliance Committee	Term: Indefinite Elected: 12/18	Senior Advisor to NGN Capital LLC (January 2019 - present); Managing General Partner, NGN Capital LLC (2006 - December 2019).	65	Director, Kleinfeld Bridal Corp. (January 2016 - present); Trustee of Neuroscience Research Institute (1986 - 2017); Trustee of Fordham University (1989 - 1995 and 2001-2007) and Trustee Emeritus (2007 - present); Trustee and Independent Chairperson of GE Funds (1993 -February 2011); Director, Muscular Dystrophy Association (since 2019); and Trustee of Gregorian University Foundation (1992 - 2007).
Richard D. Shirk c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1945	Trustee and Co-Chairperson of the Qualified Legal Compliance Committee	Term: Indefinite Elected: 1/14	March 2001 to April 2002, Chairman (1996 to March 2001, President and Chief Executive Officer), Cerulean Companies, Inc. (holding company) (Retired); 1992 to March 2001, President and Chief Executive Officer, Blue Cross Blue Shield of Georgia (health insurer, managed healthcare).	65	1998 to December 2008, Chairman, Board Member and December 2008 to Present, Investment Committee Member, Healthcare Georgia Foundation (private foundation); September 2002 to 2012, Lead Director and Board Member, Amerigroup Corp. (managed health care); 1999 to 2013, Board Member and (2001 - 2017) Investment Committee Member, Woodruff Arts Center; and 2003 to 2009, Trustee, Gettysburg College; Board member, Aerocare Holdings, Regeneris Biomedical Inc.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
December 31, 2020 (Unaudited)

Name, Address and Year of Birth	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation During the Past Five Years and Relevant Experience	Number of Funds in Fund Complex Overseen by Trustee†	Other Directorships Held by Trustee During the Past Five Years
Rina K. Spence c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1948	Trustee and Co-Chairperson of the Audit Committee, Co-Chairperson of the Nominating Committee and Co-Chairperson of the Governance Committee	Term: Indefinite Elected: 7/99	President of SpenceCare International LLC (international healthcare consulting) (1999 – present); Chief Executive Officer, IEmily.com (health internet company) (2000 – 2001); Chief Executive Officer of Consensus Pharmaceutical, Inc. (1998 – 1999); Founder, President and Chief Executive Officer of Spence Center for Women’s Health (1994 – 1998); President and CEO, Emerson Hospital (1984 – 1994); Honorary Consul for Monaco in Boston (2015 – present).	65	None.
Bruce D. Taber c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1943	Trustee and Co-Chairperson of the Valuation Committee, Co-Chairperson of the Nominating Committee and Co-Chairperson of the Governance Committee	Term: Indefinite Elected: 1/14	Retired; 1999 to 2016, Partner, Zenergy LLC (a technology company providing Computer Modeling and System Analysis to the General Electric Power Generation Division); Until December 2008, Independent Director, SSGA Cash Management Fund plc; Until December 2008, Independent Director, State Street Global Advisers Ireland, Ltd. (investment companies).	47	None.
Michael A. Jessee c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1946	Trustee and Co-Chairperson of the Valuation Committee	Term: Indefinite Appointed: 7/16 Elected: 12/18	Retired; formerly, President and Chief Executive Officer of the Federal Home Loan Bank of Boston (1989 – 2009); Trustee, Randolph-Macon College (2004-2016).	65	None.
Donna M. Rapaccioli c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1962	Trustee and Co-Chairperson of the Audit Committee	Term: Indefinite Elected: 12/18	Dean of the Gabelli School of Business (2007 – present) and Accounting Professor (1987 – present) at Fordham University.	65	Director- Graduate Management Admissions Council (2015 - present); Trustee of Emmanuel College (2010 – 2019).
Interested Trustee(1)					
Ellen M. Needham(2) SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1967	Trustee and President	Term: Indefinite Elected 12/18	Chairman, SSGA Funds Management, Inc. (March 2020 - present); President and Director, SSGA Funds Management, Inc. (2001-present); Senior Managing Director, State Street Global Advisers (1992-present)*; Manager, State Street Global Advisers Funds Distributors, LLC (May 2017 - present).	65	Board Director, SSGA SPDR ETFs Europe 1 plc (May 2020 - present); Board Director, SSGA SPDR ETFs Europe II plc (May 2020 - present).

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

(1) The individual listed below is a Trustee who is an “interested person,” as defined in the 1940 Act, of the Trust (“Interested Trustee”).

(2) Ms. Needham is an Interested Trustee because of her employment by SSGA FM, an affiliate of the Trust.

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
December 31, 2020 (Unaudited)

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

Name, Address and Year of Birth	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation(s) During the Past 5 Years
Officers			
ELLEN M. NEEDHAM SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1967	President, Trustee	Term: Indefinite Elected: 10/12	Chairman, SSGA Funds Management, Inc. (March 2020 - present); President and Director, SSGA Funds Management, Inc. (2001 - present); Senior Managing Director, State Street Global Advisors (1992 - present)*; Manager, State Street Global Advisors Funds Distributors, LLC (May 2017 - present).
BRUCE S. ROSENBERG SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1961	Treasurer	Term: Indefinite Elected: 2/16	Managing Director, State Street Global Advisors and SSGA Funds Management, Inc. (July 2015 - present); Director, Credit Suisse (April 2008 - July 2015).
ANN M. CARPENTER SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1966	Vice President and Deputy Treasurer	Term: Indefinite Elected: 10/12 Term: Indefinite Elected: 2/16	Chief Operating Officer, SSGA Funds Management, Inc. (April 2005 - present) *; Managing Director, State Street Global Advisors. (April 2005 - present).*
CHAD C. HALLETT SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1969	Deputy Treasurer	Term: Indefinite Elected: 2/16	Vice President, State Street Global Advisors and SSGA Funds Management, Inc. (November 2014 – present); Vice President, State Street Bank and Trust Company (2001 –November 2014).*
DARLENE ANDERSON-VASQUEZ SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1968	Deputy Treasurer	Term: Indefinite Elected: 11/16	Managing Director, State Street Global Advisors and SSGA Funds Management, Inc. (May 2016 – present); Senior Vice President, John Hancock Investments (September 2007 – May 2016).
ARTHUR A. JENSEN SSGA Funds Management, Inc. 1600 Summer Street Stamford, CT 06905 YOB: 1966	Deputy Treasurer	Term: Indefinite Elected: 11/16	Vice President, State Street Global Advisors and SSGA Funds Management, Inc. (July 2016 – present); Mutual Fund Controller at GE Asset Management Incorporated (April 2011 – July 2016).
SUJATA UPRETI SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1974	Assistant Treasurer	Term: Indefinite Elected: 2/16	Vice President, State Street Global Advisors and SSGA Funds Management, Inc. (May 2015 - present).
DAVID LANCASTER SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1971	Assistant Treasurer	Term: Indefinite Elected: 11/20	Vice President, State Street Global Advisors and SSGA Funds Management, Inc. (July 2017 - present); Assistant Vice President, State Street Bank and Trust Company (November 2011-July 2017).
BRIAN HARRIS SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1973	Chief Compliance Officer, Anti-Money Laundering Officer and Code of Ethics Compliance Officer	Term: Indefinite Elected: 11/13 Term: Indefinite Elected: 9/16	Managing Director, State Street Global Advisors and SSGA Funds Management, Inc. (June 2013 - Present).*
SEAN O'MALLEY SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1969	Chief Legal Officer	Term: Indefinite Elected: 8/19	Senior Vice President and Deputy General Counsel, State Street Global Advisors (November 2013 – present).
DAVID BARR SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1974	Secretary	Term: Indefinite Elected: 9/20	Vice President and Senior Counsel, State Street Global Advisors (October 2019 - present); Vice President at Eaton Vance Corp (October 2010 - October 2019).

STATE STREET INSTITUTIONAL INVESTMENT TRUST
OTHER INFORMATION (continued)
December 31, 2020 (Unaudited)

Name, Address and Year of Birth	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation(s) During the Past 5 Years
DAVID URMAN SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1985	Assistant Secretary	Term: Indefinite Elected: 8/19	Vice President and Senior Counsel, State Street Global Advisors (April 2019 – present); Vice President and Counsel, State Street Global Advisors (August 2015 – April 2019); Associate, Ropes & Gray LLP (November 2012 – August 2015).

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

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

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.ssga.com. Please read the prospectus carefully before you invest.