

Edgar Filing: STATE STREET CORP - Form 13F-HR

STATE STREET CORP
Form 13F-HR
February 14, 2007

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: DECEMBER 31, 2006

Check Here if Amendment / /; Amendment Number: -----

This Amendment (Check only one.): / / is a restatement.
/ / adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: STATE STREET CORPORATION

Address: ONE LINCOLN STREET

BOSTON, MASSACHUSETTS 02111

Form 13F File Number: 28-00399

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: JAMES J. MALERBA

Title: SENIOR VICE PRESIDENT AND CORPORATE CONTROLLER

Phone: 617-664-8697

Signature, Place, and Date of Signing:

/s/ JAMES J. MALERBA	Boston, Massachusetts	February 14, 2007
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

/ / 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

/ / 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

Edgar Filing: STATE STREET CORP - Form 13F-HR

/X/ 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:
 [If there are no entries in this list, omit this section.]

FORM 13F FILE NUMBER	NAME
28-00096	Capital Guardian Trust Company
28-10372	Philadelphia International Advisors, L.P.
28-02924	Turner Investment Partners Inc. (Turner Investment Partners)
28-03570	AXA (Alliance Capital Management L.P.)
28-00115	T. Rowe Price Associates, Inc.
28-00694	JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)
28-03459	Smith Asset Management Group L.P.
28-04557	Wellington Management Company LLP

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	12
Form 13F Information Table Entry Total:	3,985
Form 13F Information Table Value Total:	518,717,008
	(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
1	28-00733	State Street Bank and Trust Company
2	28-11338	SSgA Funds Management, Inc.
3	28-11339	Tuckerman Group, LLC

Edgar Filing: STATE STREET CORP - Form 13F-HR

4	28-11328	Rexiter Capital Management LTD
5	28-11326	State Street Global Advisors LTD
6	28-11327	State Street Global Advisors Ltd.
7	28-11329	State Street Banque, SA
8	28-11330	State Street Global Advisors, Australia
10	28-11332	State Street Global Advisors (Japan) Co., Ltd.
12	28-11331	State Street Global Advisors Asia LTD
13	28-11334	State Street Global Advisors GmbH
14	28-11333	State Street Trust & Banking Co., Ltd.

FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
1-800 CONTACTS INC	COM	68197710	245	15,035	SH	DEFINED	1
1ST SOURCE CORP	COM	33690110	12,432	386,927	SH	DEFINED	1,2
21ST CENTY HLDG CO	COM	90136Q10	266	11,200	SH	DEFINED	1,2
21ST CENTY INS GROUP	COM	90130N10	12,612	714,542	SH	DEFINED	1,2,5
24/7 REAL MEDIA INC	COM NEW	90131420	5,755	635,875	SH	DEFINED	1,5
3COM CORP	COM	88553510	34,655	8,431,818	SH	DEFINED	1,2,5,6,13,14
3-D SYS CORP DEL	COM NEW	88554D20	3,377	211,571	SH	DEFINED	1
3M CO	COM	88579Y10	4,315,551	55,377,278	SH	DEFINED	1,2,5,6,7,13,14
4 KIDS ENTMT INC	COM	35086510	328	17,999	SH	DEFINED	1
8X8 INC NEW	COM	28291410	30	25,500	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	14,693	1,207,320	SH	DEFINED	1,2,5,6,13,14
A C MOORE ARTS & CRA	COM	00086T10	4,916	226,841	SH	DEFINED	1,2,5,6
A D C TELECOMMUNICAT	COM NEW	00088630	45,692	3,144,634	SH	DEFINED	1,2,5,6,7,13,14
A S V INC	COM	00196310	8,375	514,746	SH	DEFINED	1,2,6
AAON INC	COM PAR \$0	00036020	3,672	139,739	SH	DEFINED	1
AAR CORP	COM	00036110	15,686	537,380	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	17,562	610,220	SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	247	200,800	SH	DEFINED	1,5
ABAXIS INC	COM	00256710	5,682	295,153	SH	DEFINED	1,2
ABB LTD	SPONSORED	00037520	29,563	1,644,210	SH	DEFINED	1,2
ABBOTT LABS	COM	00282410	2,113,651	43,392,545	SH	DEFINED	1,2,5,6,7,13,14
ABERCROMBIE & FITCH	CL A	00289620	133,696	1,920,095	SH	DEFINED	1,2,5,6,7,13,14
ABINGTON CMNTY BANCO	COM	00350R10	1,449	75,525	SH	DEFINED	1
ABIOMED INC	COM	00365410	4,164	295,310	SH	DEFINED	1
ABITIBI-CONSOLIDATED	COM	00392410	36	13,868	SH	DEFINED	1,13
ABM INDS INC	COM	00095710	18,784	827,132	SH	DEFINED	1,2,5
ABN AMRO HLDG NV	SPONSORED	00093710	745	23,251	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

ABRAXAS PETE CORP	COM	00383010	266	86,000	SH	DEFINED	1,2,5
ABRAXIS BIOSCIENCE I	COM	00383E10	12,081	441,873	SH	DEFINED	1,2,5,12
ABX AIR INC	COM	00080S10	5,599	807,918	SH	DEFINED	1,2
ACACIA RESH CORP	ACACIA TCH	00388130	5,172	386,549	SH	DEFINED	1,2,5
ACADIA PHARMACEUTICA	COM	00422510	2,458	279,614	SH	DEFINED	1,5
ACADIA RLTY TR	COM SH BEN	00423910	24,023	960,169	SH	DEFINED	1,2,3,5
ACCELRY'S INC	COM	00430U10	389	64,764	SH	DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	154,677	4,188,394	SH	DEFINED	1,2,5,6,7,13,14
ACCESS INTEGRATED TE	CL A	00432910	1,435	164,510	SH	DEFINED	1
ACCO BRANDS CORP	COM	00081T10	18,845	711,925	SH	DEFINED	1,2,5,6,7
ACCREDITED HOME LEND	COM	00437P10	9,399	343,667	SH	DEFINED	1,2,5
ACCURIDE CORP	COM	00439810	2,966	263,380	SH	DEFINED	1,2,6
ACE LTD	ORD	G0070K10	487,414	8,047,112	SH	DEFINED	1,2,5,6,7,13,14
ACETO CORP	COM	00444610	223	25,807	SH	DEFINED	1
ACME COMMUNICATION I	COM	00463110	230	45,878	SH	DEFINED	1,2
ACME PACKET INC	COM	00476410	2,428	117,659	SH	DEFINED	1,2
ACORDA THERAPEUTICS	COM	00484M10	621	39,200	SH	DEFINED	1,2
ACTEL CORP	COM	00493410	10,218	562,653	SH	DEFINED	1,2
ACTIVE POWER INC	COM	00504W10	216	82,564	SH	DEFINED	1,5
ACTIVIDENTITY CORP	COM	00506P10	267	52,628	SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	86,551	5,020,366	SH	DEFINED	1,2,5,6,7,13,14
ACTUANT CORP	CL A NEW	00508X20	19,412	407,388	SH	DEFINED	1,2,6
ACTUATE CORP	COM	00508B10	3,819	642,898	SH	DEFINED	1,5
ACUITY BRANDS INC	COM	00508Y10	43,968	844,882	SH	DEFINED	1,2,5
ACXIOM CORP	COM	00512510	46,722	1,821,529	SH	DEFINED	1,2,5,6,13,14
ADAMS RESPIRATORY TH	COM	00635P10	16,767	410,851	SH	DEFINED	1,2,6
ADAPTEC INC	COM	00651F10	8,795	1,887,429	SH	DEFINED	1,2,5,6
ADECCO SA	SPONSORED	00675410	553	32,269	SH	DEFINED	1,2
ADESA INC	COM	00686U10	39,158	1,411,103	SH	DEFINED	1,2,5,12,13,14
ADEZA BIOMEDICAL COR	COM	00686410	2,413	161,860	SH	DEFINED	1
ADMINISTAFF INC	COM	00709410	18,418	430,620	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	636,669	15,483,188	SH	DEFINED	1,2,5,6,7,13,14
ADOLOR CORP	COM	00724X10	4,761	633,145	SH	DEFINED	1,2,5,6
ADTRAN INC	COM	00738A10	30,496	1,343,422	SH	DEFINED	1,2,5,6,13,14
ADVANCE AMER CASH AD	COM	00739W10	16,077	1,097,416	SH	DEFINED	1,2,6
ADVANCE AUTO PARTS I	COM	00751Y10	70,867	1,992,874	SH	DEFINED	1,2,5,6,7,13,14
ADVANCED ANALOGIC TE	COM	00752J10	2,645	490,667	SH	DEFINED	1,2,6
ADVANCED ENERGY INDS	COM	00797310	15,741	834,158	SH	DEFINED	1,2,6
ADVANCED MAGNETICS I	COM	00753P10	7,589	127,077	SH	DEFINED	1,5
ADVANCED MEDICAL OPT	COM	00763M10	32,128	912,726	SH	DEFINED	1,2,5,6,13,14
ADVANCED MICRO DEVIC	COM	00790310	310,775	15,271,496	SH	DEFINED	1,2,5,6,7,13,14
ADVANCED SEMICONDUCT	SPONSORED	00756M40	10,821	1,915,246	SH	DEFINED	1,4
ADVANTA CORP	CL B	00794220	20,111	460,948	SH	DEFINED	1,2
ADVANTEST CORP	SPON ADR N	00762U20	439	7,645	SH	DEFINED	1
ADVENT SOFTWARE INC	COM	00797410	20,352	576,707	SH	DEFINED	1,2,5,6,13,14
ADVENTRX PHARMACEUTI	COM	00764X10	1,609	545,422	SH	DEFINED	1,5
ADVISORY BRD CO	COM	00762W10	15,392	287,478	SH	DEFINED	1,2,6
ADVO INC	COM	00758510	15,612	478,907	SH	DEFINED	1,2,5,6
AEGON N V	ORD AMER R	00792410	952	50,238	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	6,928	129,965	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	17,065	1,456,077	SH	DEFINED	1,2,5,6
AEROPOSTALE	COM	00786510	58,738	1,902,750	SH	DEFINED	1,2,5,6,13,14
AES CORP	COM	00130H10	470,709	21,357,028	SH	DEFINED	1,2,5,6,7,13,14
AETNA INC NEW	COM	00817Y10	1,246,663	28,871,314	SH	DEFINED	1,2,5,6,7,13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

AFC ENTERPRISES INC	COM	00104Q10	7,815	442,288	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	144,671	2,962,137	SH	DEFINED	1,2,5,6,7 13,14
AFFILIATED MANAGERS	COM	00825210	54,237	515,905	SH	DEFINED	1,2,5,6,1
AFFIRMATIVE INS HLDG	COM	00827210	2,530	155,479	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	5,816	499,232	SH	DEFINED	1,2,5,6
AFFYMETRIX INC	COM	00826T10	32,556	1,411,816	SH	DEFINED	1,2,5,6,1
AFLAC INC	COM	00105510	592,370	12,877,610	SH	DEFINED	1,2,5,6,7 13,14
AFTERMARKET TECHNOLO	COM	00831810	11,955	561,775	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	109,788	3,548,405	SH	DEFINED	1,2,5,10,
AGERE SYS INC	COM	00845V30	36,368	1,897,112	SH	DEFINED	1,2,5,6,1
AGILE SOFTWARE CORP	COM	00846X10	5,268	856,516	SH	DEFINED	1,2,6
AGILENT TECHNOLOGIES	COM	00846U10	434,736	12,474,482	SH	DEFINED	1,2,5,6,7 13,14
AGILYSYS INC	COM	00847J10	13,435	802,551	SH	DEFINED	1,2
AGL RES INC	COM	00120410	53,707	1,380,286	SH	DEFINED	1,2,5,6,1
AGREE REALTY CORP	COM	00849210	4,421	128,633	SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	3,883	139,081	SH	DEFINED	1
AIR PRODS & CHEMS IN	COM	00915810	472,308	6,720,369	SH	DEFINED	1,2,5,6,7 13,14
AIRCASTLE LTD	COM	G0129K10	301	10,220	SH	DEFINED	1,2
AIRGAS INC	COM	00936310	46,125	1,138,319	SH	DEFINED	1,2,5,6,1
AIRSPAN NETWORKS INC	COM	00950H10	84	22,568	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	22,625	1,927,194	SH	DEFINED	1,2,6,13
AK STL HLDG CORP	COM	00154710	43,054	2,547,584	SH	DEFINED	1,2,5,6
AKAMAI TECHNOLOGIES	COM	00971T10	115,065	2,166,124	SH	DEFINED	1,2,5,6,7 13,14
AKORN INC	COM	00972810	2,793	446,845	SH	DEFINED	1
AKZO NOBEL NV	SPONSORED	01019930	603	9,906	SH	DEFINED	1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
ALABAMA NATL BANCORP	COM	01031710	16,842	245,040	SH	DEFINED	1,2
ALAMO GROUP INC	COM	01131110	243	10,344	SH	DEFINED	1
ALASKA AIR GROUP INC	COM	01165910	41,031	1,038,766	SH	DEFINED	1,2,6,7,1
ALASKA COMMUNICATION	COM	01167P10	9,756	642,257	SH	DEFINED	1,2,6
ALBANY INTL CORP	CL A	01234810	12,452	378,364	SH	DEFINED	1,2
ALBANY MOLECULAR RES	COM	01242310	8,930	845,601	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	66,142	921,193	SH	DEFINED	1,2,5,13
ALBERTO CULVER CO NE	COM	01307810	28,050	1,307,688	SH	DEFINED	1,2,5,6,7
ALCATEL-LUCENT	SPONSORED	01390430	41,107	2,890,811	SH	DEFINED	1,2,5,7,8
ALCOA INC	COM	01381710	868,823	28,951,125	SH	DEFINED	1,2,5,6,7 13,14
ALCON INC	COM SHS	H0130110	13,358	119,509	SH	DEFINED	1,2,5,12
ALERIS INTL INC	COM	01447710	388	7,390	SH	DEFINED	2
ALESCO FINL INC	COM	01448510	260	24,285	SH	DEFINED	1
ALEXANDER & BALDWIN	COM	01448210	28,331	638,957	SH	DEFINED	1,2,5,12,
ALEXANDERS INC	COM	01475210	31,800	75,778	SH	DEFINED	1,2,3,5
ALEXANDRIA REAL ESTA	COM	01527110	71,826	715,399	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	21,482	531,867	SH	DEFINED	1,2,5,6
ALFA CORP	COM	01538510	11,957	635,689	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	41	23,993	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

ALICO INC	COM	01623010	2,632	51,989	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	12,134	868,600	SH	DEFINED	1,2,6
ALKERMES INC	COM	01642T10	21,204	1,585,930	SH	DEFINED	1,2,5,6
ALLEGHANY CORP DEL	COM	01717510	18,878	51,921	SH	DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	228,340	4,973,646	SH	DEFINED	1,2,5,6,7
ALLEGHENY TECHNOLOGI	COM	01741R10	243,423	2,684,413	SH	DEFINED	1,2,5,6,7 13,14
ALLERGAN INC	COM	01849010	436,719	3,647,226	SH	DEFINED	1,2,5,6,7
ALLETE INC	COM NEW	01852230	18,886	405,804	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	74,625	1,194,572	SH	DEFINED	1,2,5,12,
ALLIANCE FIBER OPTIC	COM	01868010	22	10,841	SH	DEFINED	1
ALLIANCE HOLDINGS GP	COM UNITS	01861G10	226	11,414	SH	DEFINED	1,2
ALLIANCE IMAGING INC	COM NEW	01860620	4,155	624,842	SH	DEFINED	1,2,6
ALLIANCE ONE INTL IN	COM	01877210	14,233	2,016,068	SH	DEFINED	1,2,5
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	1,015	29,396	SH	DEFINED	1,2
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	18,337	228,070	SH	DEFINED	1,2,5
ALLIANT ENERGY CORP	COM	01880210	81,609	2,160,685	SH	DEFINED	1,2,5,6,7 13,14
ALLIANT TECHSYSTEMS	COM	01880410	46,311	592,294	SH	DEFINED	1,2,5,12,
ALLIANZ SE	SP ADR 1/1	01880510	26,119	1,279,095	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	53,735	1,644,269	SH	DEFINED	1,2,5,6,7 13,14
ALLIED DEFENSE GROUP	COM	01911810	206	9,694	SH	DEFINED	1,5
ALLIED HEALTHCARE IN	COM	01923A10	78	26,800	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	1,035	17,035	SH	DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	71,500	5,817,698	SH	DEFINED	1,2,5,6,7
ALLIED WRLD ASSUR CO	SHS	G0219G20	527	12,078	SH	DEFINED	1,2
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	5,502	238,803	SH	DEFINED	1,5
ALLOS THERAPEUTICS I	COM	01977710	1,291	220,629	SH	DEFINED	1,2,5
ALLOY INC	NEW COM	01985530	195	16,961	SH	DEFINED	1
ALLSCRIPTS HEALTHCAR	COM	01988P10	17,435	645,969	SH	DEFINED	1,2,6
ALLSTATE CORP	COM	02000210	1,346,078	20,673,911	SH	DEFINED	1,2,5,6,7 13,14
ALLTEL CORP	COM	02003910	617,828	10,215,413	SH	DEFINED	1,2,5,6,7 13,14
ALNYLAM PHARMACEUTIC	COM	02043Q10	9,439	441,054	SH	DEFINED	1,2,5,6
ALON USA ENERGY INC	COM	02052010	4,203	159,751	SH	DEFINED	1,2,6
ALPHA NATURAL RESOUR	COM	02076X10	13,673	960,832	SH	DEFINED	1,2,6
ALPHARMA INC	CL A	02081310	21,872	907,570	SH	DEFINED	1,2,5
ALTAIR NANOTECHNOLOG	COM	02137310	220	83,800	SH	DEFINED	1,5
ALTEON INC	COM	02144G10	2	10,500	SH	DEFINED	1
ALTERA CORP	COM	02144110	192,249	9,768,757	SH	DEFINED	1,2,5,6,7 13,14
ALTIRIS INC	COM	02148M10	13,143	517,846	SH	DEFINED	1,2,6
ALTRIA GROUP INC	COM	02209S10	7,050,714	82,157,007	SH	DEFINED	1,2,5,6,7 13,14
ALTUS PHARMACEUTICAL	COM	02216N10	1,864	98,862	SH	DEFINED	1,2
ALUMINA LTD	SPONSORED	02220510	347	17,438	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	276	41,103	SH	DEFINED	1,2,5
AMAZON COM INC	COM	02313510	320,830	8,130,519	SH	DEFINED	1,2,5,6,7 13,14
AMB PROPERTY CORP	COM	00163T10	160,615	2,740,410	SH	DEFINED	1,2,3,5,6 12,13,14
AMBAC FINL GROUP INC	COM	02313910	271,134	3,044,058	SH	DEFINED	1,2,5,6,7 13,14
AMBASSADORS GROUP IN	COM	02317710	9,435	310,879	SH	DEFINED	1,2,6
AMBASSADORS INTL INC	COM	02317810	4,863	106,597	SH	DEFINED	1
AMCOL INTL CORP	COM	02341W10	8,999	324,396	SH	DEFINED	1,2
AMCORE FINL INC	COM	02391210	11,556	353,705	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	8,281	213,705	SH	DEFINED	1,5,12
AMEDISYS INC	COM	02343610	15,007	456,570	SH	DEFINED	1,2,6
AMERCO	COM	02358610	13,829	158,940	SH	DEFINED	1,2,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

AMEREN CORP	COM	02360810	345,477	6,429,867	SH	DEFINED	1,2,5,6,7 13,14
AMERICA MOVIL S A DE SPON ADR L		02364W10	53,868	1,191,238	SH	DEFINED	1,2,7
AMERICA SVC GROUP IN COM		02364L10	240	15,039	SH	DEFINED	1
AMERICAN AXLE & MFG COM		02406110	14,778	778,197	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT COM		02483510	15,741	552,882	SH	DEFINED	1,2,3
AMERICAN CAPITAL STR COM		02493710	69,736	1,507,476	SH	DEFINED	1,2,5,6,7 13,14
AMERICAN COMMERCIAL COM NEW		02519520	26,877	410,276	SH	DEFINED	1,2,6
AMERICAN EAGLE OUTFI COM		02553E10	334,111	10,705,241	SH	DEFINED	1,2,5,6,7 13,14
AMERICAN ECOLOGY COR COM NEW		02553340	3,790	204,770	SH	DEFINED	1
AMERICAN ELEC PWR IN COM		02553710	729,339	17,128,667	SH	DEFINED	1,2,5,6,7 13,14
AMERICAN EQTY INVT L COM		02567620	11,369	872,543	SH	DEFINED	1,2
AMERICAN EXPRESS CO COM		02581610	2,244,825	37,000,569	SH	DEFINED	1,2,5,6,7 13,14
AMERICAN FINL GROUP COM		02593210	90,383	2,516,931	SH	DEFINED	1,2,5,7,1
AMERICAN FINL RLTY T COM		02607P30	38,756	3,387,789	SH	DEFINED	1,2,3,5
AMERICAN GREETINGS C CL A		02637510	40,377	1,691,540	SH	DEFINED	1,2,5,6,7
AMERICAN HOME MTG IN COM		02660R10	39,033	1,111,412	SH	DEFINED	1,2
AMERICAN INTL GROUP COM		02687410	5,417,744	75,603,467	SH	DEFINED	1,2,5,6,7 13,14
AMERICAN ITALIAN PAS CL A		02707010	437	49,141	SH	DEFINED	1,5
AMERICAN LD LEASE IN COM		02711810	507	19,112	SH	DEFINED	1,2,3
AMERICAN MED SYS HLD COM		02744M10	22,811	1,231,701	SH	DEFINED	1,2,6
AMERICAN NATL INS CO COM		02859110	16,796	147,189	SH	DEFINED	1,2,5
AMERICAN OIL & GAS I COM		02872310	79	12,200	SH	DEFINED	1
AMERICAN ORIENTAL BI COM		02873110	6,155	527,401	SH	DEFINED	1
AMERICAN PAC CORP COM		02874010	84	10,500	SH	DEFINED	1
AMERICAN PHYSICIANS COM		02888410	10,849	270,965	SH	DEFINED	1,2
AMERICAN PWR CONVERS COM		02906610	139,422	4,557,753	SH	DEFINED	1,2,5,6,7 13,14
AMERICAN RAILCAR IND COM		02916P10	4,122	121,107	SH	DEFINED	1,2,6
AMERICAN REAL ESTATE DEPOSITRY		02916910	940	10,960	SH	DEFINED	1,2
AMERICAN REPROGRAPHI COM		02926310	11,683	350,730	SH	DEFINED	1,2,6
AMERICAN SCIENCE & E COM		02942910	7,500	126,023	SH	DEFINED	1,2,6
AMERICAN SOFTWARE IN CL A		02968310	83	11,915	SH	DEFINED	1
AMERICAN STD COS INC COM		02971210	228,945	4,993,341	SH	DEFINED	1,2,5,6,7 13,14
AMERICAN STS WTR CO COM		02989910	13,141	340,255	SH	DEFINED	1,2
AMERICAN SUPERCONDC COM		03011110	4,645	473,509	SH	DEFINED	1,2,5
AMERICAN TECHNICAL COM		03013710	283	17,400	SH	DEFINED	1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
AMERICAN TECHNOLOGY	COM NEW	03014520	100	25,397	SH	DEFINED	1,2
AMERICAN TOWER CORP	CL A	02991220	225,818	6,057,337	SH	DEFINED	1,2,5,6,7 13,14
AMERICAN VANGUARD CO	COM	03037110	3,690	232,077	SH	DEFINED	1,2,6
AMERICAN WOODMARK CO	COM	03050610	16,148	385,862	SH	DEFINED	1,2,6
AMERICANWEST BANCORP	COM	03058P10	3,718	153,493	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	1,525	128,621	SH	DEFINED	1,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

AMERICREDIT CORP	COM	03060R10	106,017	4,212,022	SH	DEFINED	1,2,5,7,1
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,266	38,922	SH	DEFINED	1,2
AMERIGON INC	COM	03070L30	218	22,600	SH	DEFINED	1,5
AMERIGROUP CORP	COM	03073T10	58,798	1,638,280	SH	DEFINED	1,2,5,12
AMERIPRISE FINL INC	COM	03076C10	414,826	7,611,494	SH	DEFINED	1,2,5,6,7 13,14
AMERIS BANCORP	COM	03076K10	6,816	241,878	SH	DEFINED	1,2
AMERISAFE INC	COM	03071H10	169	10,920	SH	DEFINED	1
AMERISOURCEBERGEN CO	COM	03073E10	531,116	11,813,079	SH	DEFINED	1,2,5,6,7 13,14
AMERISTAR CASINOS IN	COM	03070Q10	13,775	448,122	SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	63	15,978	SH	DEFINED	1
AMERIVEST PPTYS INC	COM	03071L10	9	23,100	SH	DEFINED	1
AMERON INTL INC	COM	03071010	10,244	134,142	SH	DEFINED	1,2
AMES NATL CORP	COM	03100110	207	9,860	SH	DEFINED	1
AMETEK INC NEW	COM	03110010	72,031	2,262,268	SH	DEFINED	1,2,5,6,1
AMGEN INC	COM	03116210	2,510,942	36,758,040	SH	DEFINED	1,2,5,6,7 13,14
AMICAS INC	COM	00171210	158	53,600	SH	DEFINED	1
AMIS HLDGS INC	COM	03153810	21,673	2,050,428	SH	DEFINED	1,2,6
AMKOR TECHNOLOGY INC	COM	03165210	16,733	1,791,493	SH	DEFINED	1,2,5,6
AMN HEALTHCARE SERVI	COM	00174410	28,316	1,028,172	SH	DEFINED	1,2,6
AMPCO-PITTSBURGH COR	COM	03203710	3,924	117,206	SH	DEFINED	1,2
AMPEX CORP DEL	CL A NEW	03209230	3,592	172,347	SH	DEFINED	1
AMPHENOL CORP NEW	CL A	03209510	110,194	1,775,031	SH	DEFINED	1,2,5,6,7 13,14
AMR CORP	COM	00176510	74,165	2,453,372	SH	DEFINED	1,2,5,7,8
AMREP CORP NEW	COM	03215910	9,374	76,523	SH	DEFINED	1,2
AMSURG CORP	COM	03232P40	14,102	613,141	SH	DEFINED	1,2,6
AMTRUST FINANCIAL SE	COM	03235930	1,789	209,220	SH	DEFINED	1,2
AMVESCAP PLC	SPONSORED	03235E10	408	16,561	SH	DEFINED	1,2
AMYLIN PHARMACEUTICA	COM	03234610	55,280	1,532,586	SH	DEFINED	1,2,5,6,7 13,14
ANADARKO PETE CORP	COM	03251110	599,440	13,773,897	SH	DEFINED	1,2,5,6,7 13,14
ANADIGICS INC	COM	03251510	5,501	620,909	SH	DEFINED	1,2,5
ANADYS PHARMACEUTICA	COM	03252Q40	1,844	374,860	SH	DEFINED	1,5
ANALOG DEVICES INC	COM	03265410	322,113	9,799,601	SH	DEFINED	1,2,5,6,7 13,14
ANALOGIC CORP	COM PAR \$0	03265720	11,734	209,005	SH	DEFINED	1,2
ANALYSTS INTL CORP	COM	03268110	21	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	6,560	369,349	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	9,990	346,644	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	8,400	198,151	SH	DEFINED	1,2,6
ANDREW CORP	COM	03442510	35,311	3,451,712	SH	DEFINED	1,2,5,12,
ANESIVA INC COM	COM	03460L10	257	36,975	SH	DEFINED	1,2
ANGIODYNAMICS INC	COM	03475V10	5,781	269,021	SH	DEFINED	1
ANGLO AMERN PLC	ADR	03485P10	8,535	349,635	SH	DEFINED	1,2,7
ANHEUSER BUSCH COS I	COM	03522910	1,095,034	22,256,784	SH	DEFINED	1,2,5,6,7 13,14
ANIKA THERAPEUTICS I	COM	03525510	139	10,472	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	28,047	516,511	SH	DEFINED	1,2,5
ANNALY CAP MGMT INC	COM	03571040	52,051	3,741,989	SH	DEFINED	1,2,5
ANN TAYLOR STORES COR	COM	03611510	89,692	2,731,188	SH	DEFINED	1,2,5,12,
ANSOFT CORP	COM	03638410	14,220	511,510	SH	DEFINED	1,2,6
ANSWERTHINK INC	COM	03691610	173	56,011	SH	DEFINED	1,5
ANSYS INC	COM	03662Q10	25,226	580,039	SH	DEFINED	1,2,6
ANTHRACITE CAP INC	COM	03702310	22,460	1,764,351	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	51	27,832	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	7,276	765,058	SH	DEFINED	1,2
AON CORP	COM	03738910	576,298	16,307,230	SH	DEFINED	1,2,5,6,7 13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

AP PHARMA INC	COM	00202J10	15	10,700	SH	DEFINED	1
APAC CUSTOMER SERVIC	COM	00185E10	69	18,498	SH	DEFINED	1
APACHE CORP	COM	03741110	675,349	10,154,104	SH	DEFINED	1,2,5,6,7,13,14
APARTMENT INVT & MGM	CL A	03748R10	212,770	3,798,105	SH	DEFINED	1,2,3,5,6,12,13,14
APCO ARGENTINA INC C	ORD	03748910	243	2,774	SH	DEFINED	1,2
APEX SILVER MINES LT	ORD	G0407410	229	14,438	SH	DEFINED	1,2,5,6
APEX SILVER MINES LT	NOTE 4.00	03760XAD	889	1,000,000	SH	DEFINED	1
APOGEE ENTERPRISES I	COM	03759810	21,903	1,134,297	SH	DEFINED	1,2
APOLLO GROUP INC	CL A	03760410	172,023	4,414,238	SH	DEFINED	1,2,5,6,7,13,14
APOLLO INVT CORP	COM	03761U10	26,679	1,191,030	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	1,976,654	23,298,608	SH	DEFINED	1,2,5,6,7,13,14
APPLEBEES INTL INC	COM	03789910	42,380	1,717,875	SH	DEFINED	1,2,5,6,13,14
APPLERA CORP	COM AP BIO	03802010	297,475	8,107,784	SH	DEFINED	1,2,5,6,7,13,14
APPLERA CORP	COM CELERA	03802020	18,480	1,320,920	SH	DEFINED	1,2,5,6
APPLICA INC	COM	03815A10	228	28,491	SH	DEFINED	1
APPLIED DIGITAL SOLU	COM NEW	03818830	187	103,050	SH	DEFINED	1,5
APPLIED INDL TECHNOL	COM	03820C10	22,155	842,094	SH	DEFINED	1,2
APPLIED MATLS INC	COM	03822210	702,252	38,062,452	SH	DEFINED	1,2,5,6,7,13,14
APPLIED MICRO CIRCU	COM	03822W10	16,056	4,510,003	SH	DEFINED	1,2,5
APPLIED SIGNAL TECHN	COM	03823710	194	13,800	SH	DEFINED	1
APRIA HEALTHCARE GRO	COM	03793310	29,095	1,091,762	SH	DEFINED	1,2,5,6,13,14
APTARGROUP INC	COM	03833610	36,548	619,040	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	56,765	2,491,871	SH	DEFINED	1,2,5,6,7,13,14
AQUANTIVE INC	COM	03839G10	28,017	1,136,137	SH	DEFINED	1,2,6
AQUILA INC	COM	03840P10	36,893	7,849,665	SH	DEFINED	1,2,5,13
ARACRUZ CELULOSE S A	SPON ADR P	03849620	1,387	22,654	SH	DEFINED	1,2,7
ARAMARK CORP	CL B	03852110	47,202	1,411,112	SH	DEFINED	1,2,5,6,7,13,14
ARBITRON INC	COM	03875Q10	19,241	442,943	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	8,484	281,950	SH	DEFINED	1,2
ARCADIA RES INC	COM	03920910	33	16,000	SH	DEFINED	1
ARCH CAP GROUP LTD	ORD	G0450A10	4,605	68,112	SH	DEFINED	1,2,5
ARCH CHEMICALS INC	COM	03937R10	22,636	679,551	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	85,147	2,835,384	SH	DEFINED	1,2,5,6,7,13,14
ARCHER DANIELS MIDLA	COM	03948310	562,661	17,605,161	SH	DEFINED	1,2,5,6,7,13,14
ARCHSTONE SMITH TR	COM	03958310	462,741	7,949,507	SH	DEFINED	1,2,3,5,6,12,13,14
ARCTIC CAT INC	COM	03967010	3,748	213,071	SH	DEFINED	1,2
ARDEN GROUP INC	CL A	03976210	3,513	28,371	SH	DEFINED	1,2
ARENA PHARMACEUTICAL	COM	04004710	9,996	774,301	SH	DEFINED	1,2,5,6
ARENA RESOURCES INC	COM	04004910	7,590	177,710	SH	DEFINED	1,2,5,6
ARES CAP CORP	COM	04010L10	12,090	632,640	SH	DEFINED	1,2
ARGON ST INC	COM	04014910	3,285	152,493	SH	DEFINED	1,2,6
ARGONAUT GROUP INC	COM	04015710	17,952	514,972	SH	DEFINED	1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	4,585	891,963	SH	DEFINED	1,2,5,6
ARIBA INC	COM NEW	04033V20	8,647	1,117,156	SH	DEFINED	1,2,5
ARISTOTLE CORP	COM NEW	04044820	92	10,427	SH	DEFINED	1
ARKANSAS BEST CORP D	COM	04079010	13,993	388,684	SH	DEFINED	1,2
ARLINGTON TANKERS LT	COM	G0489910	320	13,695	SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN	
ARM HLDGS PLC	SPONSORED	04206810	157	21,469	SH	DEFINED	1	
ARMOR HOLDINGS INC	COM	04226010	21,650	394,708	SH	DEFINED	1,2,5,6	
ARMSTRONG WORLD INDS	COM	04247X10	878	20,714	SH	DEFINED	1,2	
ARQULE INC	COM	04269E10	158	26,686	SH	DEFINED	1	
ARRAY BIOPHARMA INC	COM	04269X10	6,892	533,438	SH	DEFINED	1,2,5	
ARRIS GROUP INC	COM	04269Q10	28,681	2,292,657	SH	DEFINED	1,2	
ARROW ELECTRS INC	COM	04273510	75,102	2,380,405	SH	DEFINED	1,2,5,6,7,13,14	
ARROW FINL CORP	COM	04274410	3,942	159,127	SH	DEFINED	1,2,5	
ARROW INTL INC	COM	04276410	14,971	423,149	SH	DEFINED	1,2,6	
ART TECHNOLOGY GROUP	COM	04289L10	3,429	1,471,758	SH	DEFINED	1,2,5	
ARTHROCARE CORP	COM	04313610	18,089	453,130	SH	DEFINED	1,2,6	
ARVINMERITOR INC	COM	04335310	35,010	1,920,434	SH	DEFINED	1,2,5,13	
ASBURY AUTOMOTIVE GR	COM	04343610	5,764	244,633	SH	DEFINED	1,2,5	
ASHFORD HOSPITALITY	COM SHS	04410310	20,771	1,668,379	SH	DEFINED	1,2,3	
ASHLAND INC NEW	COM	04420910	172,650	2,495,663	SH	DEFINED	1,2,5,6,13,14	
ASHWORTH INC	COM	04516H10	293	40,373	SH	DEFINED	1,5	
ASML HLDG NV	N Y SHS	N0705911	451	18,321	SH	DEFINED	1	
ASPECT MED SYS INC	COM	04523510	4,344	230,960	SH	DEFINED	1,2,6	
ASPEN INSURANCE HOLD	SHS	G0538410	2,342	88,837	SH	DEFINED	1,2	
ASPEN TECHNOLOGY INC	COM	04532710	14,321	1,299,525	SH	DEFINED	1,2,5	
ASSET ACCEP CAP CORP	COM	04543P10	4,134	245,762	SH	DEFINED	1,2,6	
ASSISTED LIVING CONC	CL A	04544X10	727	73,559	SH	DEFINED	1,2,5	
ASSOCIATED BANC CORP	COM	04548710	102,988	2,952,649	SH	DEFINED	1,2,5,6,7,13,14	
ASSOCIATED ESTATES R	COM	04560410	2,764	201,161	SH	DEFINED	1,3,5	
ASSURANT INC	COM	04621X10	99,484	1,800,610	SH	DEFINED	1,2,5,10,13,14	
ASSURED GUARANTY LTD	COM	G0585R10	2,093	78,689	SH	DEFINED	1,2	
ASTA FDG INC	COM	04622010	7,613	250,095	SH	DEFINED	1,2	
ASTEC INDS INC	COM	04622410	8,753	249,374	SH	DEFINED	1,2,5,6	
ASTORIA FINL CORP	COM	04626510	43,480	1,441,644	SH	DEFINED	1,2,5,12,13,14	
ASTRAZENECA PLC	SPONSORED	04635310	9,225	172,272	SH	DEFINED	1,2	
ASTRO-MED INC NEW	COM	04638F10	149	14,712	SH	DEFINED	1	
ASYST TECHNOLOGY COR	COM	04648X10	7,879	1,077,771	SH	DEFINED	1,2,5,6	
AT ROAD INC	COM	04648K10	6,033	826,426	SH	DEFINED	1	
AT&T INC	COM	00206R10	4,511,697	126,201,320	SH	DEFINED	1,2,5,6,7,13,14	
ATARI INC	COM	04651M10	30	53,127	SH	DEFINED	1	
ATHEROGENICS INC	COM	04743910	5,745	579,682	SH	DEFINED	1,2,5,6	
ATHEROS COMMUNICATIO	COM	04743P10	20,036	939,785	SH	DEFINED	1,2,5,6	
ATLANTIC AMERN CORP	COM	04820910	31	10,600	SH	DEFINED	1	
ATLANTIC TELE NETWOR	COM NEW	04907920	2,666	90,976	SH	DEFINED	1	
ATLANTIS PLASTICS IN	COM	04915610	36	11,000	SH	DEFINED	1	
ATLAS AIR WORLDWIDE	COM NEW	04916420	15,728	353,432	SH	DEFINED	1,2,6	
ATLAS AMER INC	COM	04916710	22,879	448,865	SH	DEFINED	1,2,5,6	
ATLAS PIPELINE PARTN	UNIT L P I	04939210	730	15,200	SH	DEFINED	1	
ATMEL CORP	COM	04951310	45,418	7,507,084	SH	DEFINED	1,2,5,6,8	
ATMI INC	COM	00207R10	16,205	530,785	SH	DEFINED	1,2,5,6	
ATMOS ENERGY CORP	COM	04956010	64,344	2,016,430	SH	DEFINED	1,2,5	
ATP OIL & GAS CORP	COM	00208J10	19,166	484,356	SH	DEFINED	1,2,6	
ATS MED INC	COM	00208310	51	24,829	SH	DEFINED	1	
ATWOOD OCEANICS INC	COM	05009510	22,747	464,508	SH	DEFINED	1,2,6	
AU OPTRONICS CORP	SPONSORED	00225510	193	13,949	SH	DEFINED	1	
AUDIBLE INC	COM NEW	05069A30	2,711	341,907	SH	DEFINED	1,2,5	

Edgar Filing: STATE STREET CORP - Form 13F-HR

AUDIOCODES LTD	ORD	M1534210	243	25,886	SH	DEFINED	1,2,5
AUDIOVOX CORP	CL A	05075710	5,788	410,770	SH	DEFINED	1,2,5
AURORA OIL & GAS COR	COM	05203610	3,036	945,919	SH	DEFINED	1,2,5
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,635	14,660	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	93	57,994	SH	DEFINED	1,2,5
AUTOBYTEL INC	COM	05275N10	280	80,054	SH	DEFINED	1,5
AUTODESK INC	COM	05276910	258,006	6,376,809	SH	DEFINED	1,2,5,6,7 13,14
AUTOLIV INC	COM	05280010	44,642	740,338	SH	DEFINED	1,2,5,12
AUTOMATIC DATA PROCE	COM	05301510	865,778	17,579,257	SH	DEFINED	1,2,5,6,7 13,14
AUTONATION INC	COM	05329W10	112,818	5,291,672	SH	DEFINED	1,2,5,6,7 13,14
AUTOZONE INC	COM	05333210	357,666	3,095,069	SH	DEFINED	1,2,5,6,7 13,14
AUXILIUM PHARMACEUTI	COM	05334D10	4,532	308,527	SH	DEFINED	1
AVALONBAY CMNTYS INC	COM	05348410	240,469	1,849,054	SH	DEFINED	1,2,3,5,6 12,13,14
AVANEX CORP	COM	05348W10	4,257	2,252,582	SH	DEFINED	1,5
AVANIR PHARMACEUTICA	CL A NEW	05348P40	1,036	448,404	SH	DEFINED	1,2,5
AVANT IMMUNOTHERAPEU	COM	05349110	133	99,162	SH	DEFINED	1,5
AVATAR HLDGS INC	COM	05349410	10,143	125,449	SH	DEFINED	1,2,5,6
AVAYA INC	COM	05349910	214,919	15,373,318	SH	DEFINED	1,2,5,6,7 13,14
AVENTINE RENEWABLE E	COM	05356X40	9,987	423,893	SH	DEFINED	1,2,6
AVERY DENNISON CORP	COM	05361110	173,506	2,554,183	SH	DEFINED	1,2,5,6,7 13,14
AVI BIOPHARMA INC	COM	00234610	1,829	575,178	SH	DEFINED	1,2,5
AVICI SYS INC	COM NEW	05367L80	230	29,683	SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	COM	05367P10	27,850	747,445	SH	DEFINED	1,2,5,6,8
AVIGEN INC	COM	05369010	143	27,112	SH	DEFINED	1,5
AVIS BUDGET GROUP	COM	05377410	38,594	1,779,359	SH	DEFINED	1,2,5,6,7 13,14
AVISTA CORP	COM	05379B10	22,077	872,278	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	62,849	2,461,777	SH	DEFINED	1,2,5,6,7 13,14
AVOCENT CORP	COM	05389310	37,522	1,108,469	SH	DEFINED	1,2,5,6,1
AVON PRODS INC	COM	05430310	463,879	14,039,922	SH	DEFINED	1,2,5,6,7 13,14
AVX CORP NEW	COM	00244410	14,742	996,735	SH	DEFINED	1,2,5
AWARE INC MASS	COM	05453N10	103	19,242	SH	DEFINED	1
AXA	SPONSORED	05453610	3,237	80,263	SH	DEFINED	1,2
AXCELIS TECHNOLOGIES	COM	05454010	9,689	1,661,974	SH	DEFINED	1,2,5
AXIS CAPITAL HOLDING	SHS	G0692U10	32,985	988,454	SH	DEFINED	1,2,5,6,7 13,14
AZTAR CORP	COM	05480210	29,901	549,453	SH	DEFINED	1,2,5,6
AZZ INC	COM	00247410	362	7,066	SH	DEFINED	1
B A S F A G	SPONSORED	05526250	2,133	21,941	SH	DEFINED	1
BADGER METER INC	COM	05652510	5,007	180,763	SH	DEFINED	1
BAIRNCO CORP	COM	05709710	169	13,221	SH	DEFINED	1
BAKER HUGHES INC	COM	05722410	704,984	9,442,587	SH	DEFINED	1,2,5,6,7 13,14
BALCHEM CORP	COM	05766520	6,926	269,718	SH	DEFINED	1
BALDOR ELEC CO	COM	05774110	18,614	556,977	SH	DEFINED	1,2,5
BALDWIN & LYONS INC	CL B	05775520	6,012	235,381	SH	DEFINED	1,2
BALL CORP	COM	05849810	135,187	3,100,615	SH	DEFINED	1,2,5,6,7 13,14
BALLY TECHNOLOGIES I	COM	05874B10	13,902	744,194	SH	DEFINED	1,2,5,6
BALLY TOTAL FITNESS	COM	05873K10	1,339	546,464	SH	DEFINED	1,5
BANCFIRST CORP	COM	05945F10	11,170	206,859	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	4,108	170,742	SH	DEFINED	1,2
BANCO BRADESCO S A	SP ADR PFD	05946030	23,154	573,838	SH	DEFINED	1,2,7

Edgar Filing: STATE STREET CORP - Form 13F-HR

BANCO ITAU HLDG FINA	SP ADR 500	05960220	3,825	105,800	SH	DEFINED	1
BANCO MACRO SA	SPON ADR B	05961W10	12,853	411,836	SH	DEFINED	1,2,7
BANCO SANTANDER CENT	ADR	05964H10	2,313	123,937	SH	DEFINED	1,2
BANCO SANTANDER CHIL	SP ADR REP	05965X10	996	20,673	SH	DEFINED	1,2,5
BANCOLOMBIA S A	SPON ADR P	05968L10	53,865	1,730,312	SH	DEFINED	1,2,4,5,7
BANCORP INC DEL	COM	05969A10	4,161	140,582	SH	DEFINED	1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
BANCORPSOUTH INC	COM	05969210	25,791	961,623	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	2,874	112,621	SH	DEFINED	1
BANDAG INC	COM	05981510	11,997	237,892	SH	DEFINED	1,2,13
BANK HAWAII CORP	COM	06254010	63,968	1,185,691	SH	DEFINED	1,2,5,10,
BANK MUTUAL CORP NEW	COM	06375010	11,310	933,955	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	799,282	20,301,791	SH	DEFINED	1,2,5,6,7, 13,14
BANK NOVA SCOTIA HAL	COM	06414910	4,475	99,881	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	7,314,292	136,997,408	SH	DEFINED	1,2,5,6,7, 13,14
BANK OF GRANITE CORP	COM	06240110	5,847	308,245	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	5,284	159,816	SH	DEFINED	1,2,6
BANKATLANTIC BANCORP	CL A	06590850	9,559	692,158	SH	DEFINED	1,2,5
BANKFINANCIAL CORP	COM	06643P10	6,172	346,570	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	12,232	322,329	SH	DEFINED	1,6
BANKUNITED FINL CORP	CL A	06652B10	18,946	677,616	SH	DEFINED	1,2
BANNER CORP	COM	06652V10	20,951	472,512	SH	DEFINED	1,2
BANTA CORP	COM	06682110	18,798	516,424	SH	DEFINED	1,2,5,6,1
BARCLAYS PLC	ADR	06738E20	6,726	115,691	SH	DEFINED	1,2
BARD C R INC	COM	06738310	241,776	2,914,012	SH	DEFINED	1,2,5,6,7, 13,14
BARE ESCENTUALS INC	COM	06751110	3,133	100,847	SH	DEFINED	1,2
BARNES & NOBLE INC	COM	06777410	63,442	1,597,642	SH	DEFINED	1,2,5,13
BARNES GROUP INC	COM	06780610	12,608	579,660	SH	DEFINED	1,2
BARNWELL INDS INC	COM	06822110	230	9,600	SH	DEFINED	1
BARR PHARMACEUTICALS	COM	06830610	135,318	2,699,873	SH	DEFINED	1,2,5,6,1
BARRETT BILL CORP	COM	06846N10	15,390	565,612	SH	DEFINED	1,2,6
BARRETT BUSINESS SER	COM	06846310	1,401	59,837	SH	DEFINED	1
BARRICK GOLD CORP	COM	06790110	848	27,628	SH	DEFINED	1,5
BASIC ENERGY SVCS IN	COM	06985P10	5,697	231,108	SH	DEFINED	1,2,6
BASIN WTR INC	COM	07011T30	442	65,267	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	285	17,465	SH	DEFINED	1,2,5
BAUER EDDIE HLDGS IN	COM	07162510	186	20,500	SH	DEFINED	1
BAUSCH & LOMB INC	COM	07170710	82,416	1,583,088	SH	DEFINED	1,2,5,6,7, 13,14
BAXTER INTL INC	COM	07181310	966,702	20,838,589	SH	DEFINED	1,2,5,6,7, 13,14
BAYER A G	SPONSORED	07273030	2,286	42,847	SH	DEFINED	1,2
BB&T CORP	COM	05493710	651,121	14,821,789	SH	DEFINED	1,2,5,6,7, 13,14
BBVA BANCO FRANCES S	SPONSORED	07329M10	161	16,956	SH	DEFINED	1
BCSB BANKCORP INC	COM	05494810	150	10,000	SH	DEFINED	1
BE AEROSPACE INC	COM	07330210	30,957	1,205,484	SH	DEFINED	1,2,5,6
BEA SYS INC	COM	07332510	110,325	8,769,864	SH	DEFINED	1,2,5,6,7

Edgar Filing: STATE STREET CORP - Form 13F-HR

BEACON ROOFING SUPPL	COM	07368510	11,701	621,742	SH	DEFINED	13,14 1,2,5,6
BEAR STEARNS COS INC	COM	07390210	631,973	3,882,372	SH	DEFINED	1,2,5,6,1
BEARINGPOINT INC	COM	07400210	22,335	2,837,935	SH	DEFINED	1,2,5
BEASLEY BROADCAST GR	CL A	07401410	125	13,024	SH	DEFINED	1
BEAZER HOMES USA INC	COM	07556Q10	47,559	1,011,684	SH	DEFINED	1,2,5,13
BEBE STORES INC	COM	07557110	6,381	322,423	SH	DEFINED	1,2,6
BECKMAN COULTER INC	COM	07581110	71,712	1,199,192	SH	DEFINED	13,14 1,2,5,6,7
BECTON DICKINSON & C	COM	07588710	1,003,246	14,301,443	SH	DEFINED	13,14 1,2,5,6,7
BED BATH & BEYOND IN	COM	07589610	286,214	7,512,173	SH	DEFINED	13,14 1,2,5,6,7
BEL FUSE INC	CL B	07734730	6,060	174,187	SH	DEFINED	13,14 1,2
BELDEN CDT INC	COM	07745410	35,605	910,851	SH	DEFINED	1,2,5
BELL MICROPRODUCTS I	COM	07813710	355	50,295	SH	DEFINED	1,5
BELLSOUTH CORP	COM	07986010	4,385,075	93,081,611	SH	DEFINED	1,2,5,6,7 13,14
BELO CORP	COM SER A	08055510	46,791	2,547,127	SH	DEFINED	1,2,5,13
BEMIS INC	COM	08143710	94,197	2,772,141	SH	DEFINED	1,2,5,6,1
BENCHMARK ELECTRS IN	COM	08160H10	23,341	958,181	SH	DEFINED	1,2,5
BENETTON GROUP SPA	ADR NEW	08179540	422	11,065	SH	DEFINED	1
BENTLEY PHARMACEUTIC	COM	08265710	4,137	406,821	SH	DEFINED	1
BERKLEY W R CORP	COM	08442310	181,412	5,256,784	SH	DEFINED	1,2,5,6,7 13,14
BERKSHIRE HATHAWAY I	CL B	08467020	589,878	160,905	SH	DEFINED	1,2,5,12
BERKSHIRE HILLS BANC	COM	08468010	5,835	174,385	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	16,066	518,095	SH	DEFINED	1,2,6
BEST BUY INC	COM	08651610	539,742	10,972,600	SH	DEFINED	13,14 1,2,5,6,7
BFC FINL CORP	CL A	05538420	1,571	236,215	SH	DEFINED	1
BG PLC	ADR FIN IN	05543420	1,716	25,071	SH	DEFINED	1
BHP BILLITON LTD	SPONSORED	08860610	9,223	232,016	SH	DEFINED	1
BHP BILLITON PLC	SPONSORED	05545E20	310	8,340	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	7,618	311,957	SH	DEFINED	1,2,6
BIG LOTS INC	COM	08930210	294,168	12,834,558	SH	DEFINED	1,2,5,6,1
BIO RAD LABS INC	CL A	09057220	32,228	390,545	SH	DEFINED	1,2,5,6
BIOCRYST PHARMACEUTI	COM	09058V10	3,806	329,250	SH	DEFINED	1,2,5
BIOENVISION INC	COM	09059N10	2,444	526,780	SH	DEFINED	1,2,5
BIOGEN IDEC INC	COM	09062X10	491,928	10,000,579	SH	DEFINED	13,14 1,2,5,6,7
BIOLASE TECHNOLOGY I	COM	09091110	10,185	1,164,045	SH	DEFINED	1,5
BIOMARIN PHARMACEUTI	COM	09061G10	22,280	1,359,383	SH	DEFINED	1,2,6
BIOMED REALTY TRUST	COM	09063H10	44,828	1,567,430	SH	DEFINED	1,2,3
BIOMET INC	COM	09061310	272,295	6,597,884	SH	DEFINED	13,14 1,2,5,6,7
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	3,262	145,022	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	168	48,531	SH	DEFINED	1,5
BIOSITE INC	COM	09094510	18,094	370,400	SH	DEFINED	1,2,6
BIOVERIS CORP	COM	09067610	444	32,362	SH	DEFINED	1,5
BISYS GROUP INC	COM	05547210	31,961	2,475,710	SH	DEFINED	1,2,5,13
BJ SVCS CO	COM	05548210	305,200	10,409,279	SH	DEFINED	13,14 1,2,5,6,7
BJS RESTAURANTS INC	COM	09180C10	4,252	210,398	SH	DEFINED	1,2,6
BJS WHOLESALE CLUB I	COM	05548J10	30,373	976,306	SH	DEFINED	1,2,5,13
BLACK & DECKER CORP	COM	09179710	170,471	2,131,690	SH	DEFINED	13,14 1,2,5,6,7
BLACK BOX CORP DEL	COM	09182610	12,090	287,937	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	35,013	947,822	SH	DEFINED	1,2,5,13
BLACKBAUD INC	COM	09227Q10	18,926	727,910	SH	DEFINED	1,2,6
BLACKBOARD INC	COM	09193550	11,323	376,923	SH	DEFINED	1,2,6
BLACKROCK INC	COM	09247X10	36,655	241,308	SH	DEFINED	1,2,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

BLAIR CORP	COM	09282810	1,974	60,264	SH	DEFINED	1,2
BLOCK H & R INC	COM	09367110	193,069	8,379,742	SH	DEFINED	1,2,5,6,7 13,14
BLOCKBUSTER INC	CL A	09367910	17,652	3,336,901	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	136	27,665	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	7,648	568,213	SH	DEFINED	1,2,6
BLUE COAT SYSTEMS IN	COM NEW	09534T50	6,122	255,633	SH	DEFINED	1,2,5,6
BLUE NILE INC	COM	09578R10	8,218	222,774	SH	DEFINED	1,2,6
BLUEGREEN CORP	COM	09623110	3,812	297,131	SH	DEFINED	1,2
BLUELINX HLDGS INC	COM	09624H10	2,569	246,997	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	16,703	804,952	SH	DEFINED	1,2,5,13
BMB MUNAI INC	COM	09656A10	4,538	916,719	SH	DEFINED	1,2,7
BMC SOFTWARE INC	COM	05592110	436,008	13,540,617	SH	DEFINED	1,2,5,6,7 13,14
BNP RESIDENTIAL PPTY	COM	05564T10	214	8,850	SH	DEFINED	1,3
BOARDWALK PIPELINE P	UT LTD PAR	09662710	738	23,938	SH	DEFINED	1,2
BOB EVANS FARMS INC	COM	09676110	26,013	760,181	SH	DEFINED	1,2,5,13
BOEING CO	COM	09702310	7,577,449	85,293,207	SH	DEFINED	1,2,5,6,7 13,14
BOIS D ARC ENERGY IN	COM	09738U10	3,372	230,510	SH	DEFINED	1,2,6

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
BOK FINL CORP	COM NEW	05561Q20	11,142	202,653	SH	DEFINED	1,2,5
BOMBAY CO INC	COM	09792410	131	102,391	SH	DEFINED	1,5
BON-TON STORES INC	COM	09776J10	16,037	462,842	SH	DEFINED	1,2,6
BOOKHAM INC	COM	09856E10	3,427	842,036	SH	DEFINED	1,5
BOOKS-A-MILLION INC	COM	09857010	4,342	191,440	SH	DEFINED	1,2
BORDERS GROUP INC	COM	09970910	33,930	1,518,112	SH	DEFINED	1,2,5,13
BORG WARNER INC	COM	09972410	50,690	858,856	SH	DEFINED	1,2,5,12,
BORLAND SOFTWARE COR	COM	09984910	6,830	1,255,499	SH	DEFINED	1,2,5,6
BOSTON BEER INC	CL A	10055710	11,348	315,399	SH	DEFINED	1,2,6
BOSTON COMMUNICATION	COM	10058210	30	12,133	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	19,725	699,231	SH	DEFINED	1,2,6
BOSTON PROPERTIES IN	COM	10112110	470,730	4,207,455	SH	DEFINED	1,2,3,5,6 12,13,14
BOSTON SCIENTIFIC CO	COM	10113710	547,384	31,861,679	SH	DEFINED	1,2,5,6,7 13,14
BOTTOMLINE TECH DEL	COM	10138810	3,116	272,148	SH	DEFINED	1
BOWATER INC	COM	10218310	29,323	1,303,224	SH	DEFINED	1,2,5,13
BOWNE & CO INC	COM	10304310	7,929	497,411	SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	40,898	902,627	SH	DEFINED	1,2,13
BP PLC	SPONSORED	05562210	3,153,721	47,000,314	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,790	23,250	SH	DEFINED	1,2
BRADLEY PHARMACEUTIC	COM	10457610	12,863	625,043	SH	DEFINED	1,2
BRADY CORP	CL A	10467410	26,012	697,760	SH	DEFINED	1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	56,029	1,685,068	SH	DEFINED	1,2,3,5
BRE PROPERTIES INC	CL A	05564E10	61,765	949,935	SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	21,119	783,618	SH	DEFINED	1,2,5,12
BRIGHAM EXPLORATION	COM	10917810	6,120	837,241	SH	DEFINED	1,2
BRIGHT HORIZON FAMIL	COM	10919510	18,326	474,022	SH	DEFINED	1,2,5,6
BRIGHTPOINT INC	COM NEW	10947340	9,493	705,778	SH	DEFINED	1,2,5,6
BRINKER INTL INC	COM	10964110	113,563	3,765,352	SH	DEFINED	1,2,5,6,7

Edgar Filing: STATE STREET CORP - Form 13F-HR

BRINKS CO	COM	10969610	47,261	739,385	SH	DEFINED	13,14 1,2,5,6,7
BRISTOL MYERS SQUIBB	COM	11012210	1,356,969	51,556,570	SH	DEFINED	13,14 1,2,5,6,7
BRISTOL WEST HLDGS I	COM	11037M10	3,964	250,442	SH	DEFINED	1,2
BRISTOW GROUP INC	COM	11039410	12,243	339,249	SH	DEFINED	1,2
BRITISH AMERN TOB PL	SPONSORED	11044810	1,799	31,756	SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	785	7,600	SH	DEFINED	1
BRITISH SKY BROADCASTS	SPONSORED	11101310	485	11,779	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	398,103	12,321,347	SH	DEFINED	13,14 1,2,5,6,7
BROADWING CORP	COM	11161E10	19,633	1,256,923	SH	DEFINED	1,2,5,6
BROCADE COMMUNICATIO	COM	11162110	71,651	8,727,241	SH	DEFINED	1,2,5,6,8
BRONCO DRILLING CO I	COM	11221110	3,117	181,301	SH	DEFINED	1,2,6
BROOKDALE SR LIVING	COM	11246310	10,556	219,909	SH	DEFINED	1,2
BROOKFIELD HOMES COR	COM	11272310	7,753	206,462	SH	DEFINED	1,2,5,6
BROOKFIELD PPTYS COR	COM	11290010	14,346	364,767	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	17,175	1,304,136	SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	17,184	1,193,328	SH	DEFINED	1,2,5
BROWN & BROWN INC	COM	11523610	70,810	2,510,087	SH	DEFINED	13,14 1,2,5,6,7
BROWN FORMAN CORP	CL A	11563710	1,532	22,725	SH	DEFINED	1,5,12
BROWN FORMAN CORP	CL B	11563720	127,067	1,918,285	SH	DEFINED	1,2,5,6,7
BROWN SHOE INC NEW	COM	11573610	28,345	593,744	SH	DEFINED	1,2,6
BRT RLTY TR	SH BEN INT	05564530	260	9,400	SH	DEFINED	1
BRUKER BIOSCIENCES C	COM	11679410	9,577	1,275,169	SH	DEFINED	1,2,5,6
BRUNSWICK CORP	COM	11704310	77,928	2,442,878	SH	DEFINED	13,14 1,2,5,6,7
BRUSH ENGINEERED MAT	COM	11742110	10,019	296,687	SH	DEFINED	1,2,5,6
BRYN MAWR BK CORP	COM	11766510	216	9,120	SH	DEFINED	1
BSML INC	COM	05571010	21	11,836	SH	DEFINED	1
BT GROUP PLC	ADR	05577E10	604	10,092	SH	DEFINED	1,2
BUCA INC	COM	11776910	106	22,055	SH	DEFINED	1,5
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,209	47,522	SH	DEFINED	1,2
BUCKEYE TECHNOLOGIES	COM	11825510	11,863	990,233	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	9,244	181,790	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	22,798	440,447	SH	DEFINED	1,2,6
BUFFALO WILD WINGS I	COM	11984810	5,491	103,215	SH	DEFINED	1
BUILD A BEAR WORKSHO	COM	12007610	5,438	194,068	SH	DEFINED	1,2,6
BUILDERS FIRSTSOURCE	COM	12008R10	4,695	263,319	SH	DEFINED	1,2,6
BUILDING MATLS HLDG	COM	12011310	11,332	458,979	SH	DEFINED	1,2
BUNGE LIMITED	COM	G1696210	52,867	729,106	SH	DEFINED	13,14 1,2,5,6,7
BUNZL PUB LTD CO	SPON ADR N	12073840	273	4,390	SH	DEFINED	1
BURGER KING HLDGS IN	COM	12120820	4,244	201,156	SH	DEFINED	1,2,6
BURLINGTON NORTHN SA	COM	12189T10	747,656	10,129,463	SH	DEFINED	13,14 1,2,5,6,7
C COR INC	COM	12501010	8,653	776,728	SH	DEFINED	1,2,5
C D I CORP	COM	12507110	4,866	195,410	SH	DEFINED	1,2
C D W CORP	COM	12512N10	90,782	1,290,978	SH	DEFINED	13,14 1,2,5,6,7
C H ROBINSON WORLDWI	COM NEW	12541W20	126,818	3,101,431	SH	DEFINED	1,2,5,12,
C&D TECHNOLOGIES INC	COM	12466110	327	69,017	SH	DEFINED	1,2,5
CA INC	COM	12673P10	349,803	15,443,826	SH	DEFINED	13,14 1,2,5,6,7
CABELAS INC	COM	12680430	11,509	476,944	SH	DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	86,698	3,044,185	SH	DEFINED	13,14 1,2,5,6,7
CABOT CORP	COM	12705510	43,507	998,551	SH	DEFINED	1,2,5,6,1
CABOT MICROELECTRONI	COM	12709P10	17,011	501,194	SH	DEFINED	1,2,5,6
CABOT OIL & GAS CORP	COM	12709710	30,867	508,939	SH	DEFINED	1,2,5,6,1
CACHE INC	COM NEW	12715030	4,037	159,948	SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

CACI INTL INC	CL A	12719030	28,287	500,647 SH	DEFINED	1,2,5,6
CADBURY SCHWEPPE'S PL	ADR	12720930	1,145	26,673 SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	152,431	8,510,966 SH	DEFINED	1,2,5,6,7 13,14
CADENCE FINL CORP	COM	12738A10	3,872	178,677 SH	DEFINED	1,5
CADIZ INC	COM NEW	12753720	291	12,699 SH	DEFINED	1
CADMUS COMMUNICATION	COM	12758710	237	9,715 SH	DEFINED	1
CAE INC	COM	12476510	174	19,000 SH	DEFINED	7
CALAMOS ASSET MGMT I	CL A	12811R10	8,862	330,295 SH	DEFINED	1,2,6
CALAMP CORP	COM	12812610	2,395	283,716 SH	DEFINED	1,5
CALAVO GROWERS INC	COM	12824610	206	20,200 SH	DEFINED	1
CALGON CARBON CORP	COM	12960310	3,368	543,291 SH	DEFINED	1,2
CALIFORNIA COASTAL C	COM NEW	12991520	5,233	243,969 SH	DEFINED	1,2
CALIFORNIA FIRST NTN	COM	13022210	150	10,730 SH	DEFINED	1
CALIFORNIA MICRO DEV	COM	13043910	122	27,902 SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13054D10	10,683	320,709 SH	DEFINED	1,2,6
CALIFORNIA WTR SVC G	COM	13078810	10,819	267,793 SH	DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	218	38,085 SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	22,434	1,556,851 SH	DEFINED	1,2,5,13
CALLON PETE CO DEL	COM	13123X10	5,538	368,467 SH	DEFINED	1,2
CALUMET SPECIALTY PR	UT LTD PAR	13147610	554	13,846 SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	10,238	450,614 SH	DEFINED	1,2,5
CAMDEN NATL CORP	COM	13303410	5,474	118,692 SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	100,003	1,354,140 SH	DEFINED	1,2,3,5,6 12,13,14
CAMERON INTERNATIONAL	COM	13342B10	203,307	3,832,371 SH	DEFINED	1,2,5,6,7 13,14
CAMPBELL SOUP CO	COM	13442910	358,621	9,221,419 SH	DEFINED	1,2,5,6,7 13,14
CANADIAN NATL RY CO	COM	13637510	901	20,948 SH	DEFINED	1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
CANADIAN PAC RY LTD	COM	13645T10	266	5,034 SH		DEFINED	1
CANDELA CORP	COM	13690710	4,399	355,612 SH		DEFINED	1,2
CANO PETE INC	COM	13780110	230	41,900 SH		DEFINED	1,2,5
CANON INC	ADR	13800630	4,548	80,361 SH		DEFINED	1,2
CAPITAL BK CORP	COM	13979310	213	12,304 SH		DEFINED	1
CAPITAL CITY BK GROU	COM	13967410	7,562	214,229 SH		DEFINED	1,2
CAPITAL CORP OF THE	COM NEW	14006520	4,253	132,530 SH		DEFINED	1
CAPITAL LEASE FDG IN	COM	14028810	6,163	531,314 SH		DEFINED	1,2,3
CAPITAL ONE FINL COR	COM	14040H10	886,313	11,537,529 SH		DEFINED	1,2,5,6,7 13,14
CAPITAL SOUTHWEST CO	COM	14050110	6,480	51,332 SH		DEFINED	1
CAPITAL SR LIVING CO	COM	14047510	2,374	223,164 SH		DEFINED	1
CAPITAL TRUST INC MD	CL A NEW	14052H50	14,574	291,832 SH		DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	56,550	2,070,668 SH		DEFINED	1,2,5,8,1
CAPITOL BANCORP LTD	COM	14056D10	11,345	245,569 SH		DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	11,205	291,640 SH		DEFINED	1,2,5
CAPSTEAD MTG CORP	COM NO PAR	14067E50	170	20,539 SH		DEFINED	1
CAPSTONE TURBINE COR	COM	14067D10	1,593	1,295,468 SH		DEFINED	1,2,5
CAPTARIS INC	COM	14071N10	455	58,502 SH		DEFINED	1
CARACO PHARMACEUTICA	COM	14075T10	1,604	114,582 SH		DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

CARAUSTAR INDS INC	COM	14090910	3,903	482,391	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	22,007	588,885	SH	DEFINED	1,2,6
CARDIAC SCIENCE CORP	COM	14141A10	201	24,867	SH	DEFINED	1,5
CARDINAL FINL CORP	COM	14149F10	2,919	284,784	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y10	894,278	13,879,835	SH	DEFINED	1,2,5,6,7,13,14
CARDIODYNAMICS INTL	COM	14159710	43	41,428	SH	DEFINED	1,5
CAREER EDUCATION COR	COM	14166510	115,563	4,663,576	SH	DEFINED	1,2,5,6,7,13,14
CAREMARK RX INC	COM	14170510	727,106	12,731,677	SH	DEFINED	1,2,5,6,7,13,14
CARLISLE COS INC	COM	14233910	43,093	548,952	SH	DEFINED	1,2,5,12,13,14
CARMAX INC	COM	14313010	99,986	1,864,375	SH	DEFINED	1,2,5,6,7,13,14
CARMIKE CINEMAS INC	COM	14343640	3,715	182,174	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	14365830	445,881	9,090,339	SH	DEFINED	1,2,5,6,7,13,14
CARNIVAL PLC	ADR	14365C10	334	6,652	SH	DEFINED	1,2
CARPENTER TECHNOLOGY	COM	14428510	32,314	315,196	SH	DEFINED	1,2,5,12
CARREKER CORP	COM	14443310	255	33,349	SH	DEFINED	1,5
CARRIAGE SVCS INC	COM	14390510	351	69,000	SH	DEFINED	1,2
CARRIER ACCESS CORP	COM	14446010	2,694	410,745	SH	DEFINED	1,2,5
CARRIZO OIL & CO INC	COM	14457710	9,657	332,757	SH	DEFINED	1,2,6
CARTER INC	COM	14622910	19,574	767,621	SH	DEFINED	1,2,6
CASCADE BANCORP	COM	14715410	14,052	452,849	SH	DEFINED	1,2,6
CASCADE CORP	COM	14719510	10,128	191,460	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	5,009	193,255	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,530	288,660	SH	DEFINED	1
CASEYS GEN STORES IN	COM	14752810	20,208	858,075	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	25,999	554,359	SH	DEFINED	1,2,6
CASH SYSTEMS INC	COM	14756B10	90	12,300	SH	DEFINED	1,5
CASS INFORMATION SYS	COM	14808P10	2,599	71,830	SH	DEFINED	1
CASTLE A M & CO	COM	14841110	6,201	243,635	SH	DEFINED	1,2,6
CASUAL MALE RETAIL G	COM	14871110	5,363	410,968	SH	DEFINED	1
CATALINA MARKETING C	COM	14886710	25,467	926,088	SH	DEFINED	1,2,5,6,13
CATALYST SEMICONDUCT	COM	14888110	68	19,869	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	136	15,111	SH	DEFINED	1
CATERPILLAR INC DEL	COM	14912310	1,295,955	21,130,848	SH	DEFINED	1,2,5,6,7,13,14
CATHAY GENERAL BANCO	COM	14915010	43,161	1,250,676	SH	DEFINED	1,2,5,13
CATO CORP NEW	CL A	14920510	12,416	541,962	SH	DEFINED	1,2
CAVCO INDS INC DEL	COM	14956810	3,365	96,029	SH	DEFINED	1,5
CB RICHARD ELLIS GRO	CL A	12497T10	202,297	6,093,282	SH	DEFINED	1,2,5,6,7,13,14
CBeyond INC	COM	14984710	7,659	250,360	SH	DEFINED	1,2,5,6
CBIZ INC	COM	12480510	7,409	1,062,963	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	55,174	1,272,761	SH	DEFINED	1,2,3,5
CBOT HLDGS INC	CL A	14984K10	65,297	431,089	SH	DEFINED	1,2,5
CBRE REALTY FINANCE	COM	12498B30	1,131	72,005	SH	DEFINED	1,2
CBRL GROUP INC	COM	12489V10	34,315	766,639	SH	DEFINED	1,2,5,6,13
CBS CORP NEW	CL A	12485710	242	7,767	SH	DEFINED	1,5,13
CBS CORP NEW	CL B	12485720	895,394	28,716,949	SH	DEFINED	1,2,5,6,7,13,14
CCA INDS INC	COM	12486710	122	10,608	SH	DEFINED	1
CDC CORP	SHS A	G2022L10	241	25,335	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	434	5,151	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	33,807	839,916	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	1,921	69,049	SH	DEFINED	1,2
CEDAR SHOPPING CTRS	COM NEW	15060220	14,913	937,321	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	4,865	290,439	SH	DEFINED	1,2
CELANESE CORP DEL	COM SER A	15087010	101,486	3,921,393	SH	DEFINED	1,2,5,10
CELESTICA INC	SUB VTG SH	15101Q10	98	12,511	SH	DEFINED	1,2,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

CELGENE CORP	COM	15102010	560,741	9,746,935	SH	DEFINED	1,2,5,6,7 13,14
CELL GENESYS INC	COM	15092110	2,431	717,041	SH	DEFINED	1,2,5
CELL THERAPEUTICS IN	COM	15093410	103	58,839	SH	DEFINED	1,5
CEMEX SAB DE CV	SPON ADR 5	15129088	25,449	751,162	SH	DEFINED	1,2,7
CENTENE CORP DEL	COM	15135B10	15,347	624,614	SH	DEFINED	1,2,6
CENTENNIAL BK HLDGS	COM	15134530	9,347	988,089	SH	DEFINED	1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	5,166	718,446	SH	DEFINED	1,2,6
CENTER BANCORP INC	COM	15140810	245	15,466	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	4,031	168,170	SH	DEFINED	1
CENTERPOINT ENERGY I	COM	15189T10	202,981	12,242,510	SH	DEFINED	1,2,5,6,7 13,14
CENTERSTATE BKS FLA	COM	15201P10	1,870	89,490	SH	DEFINED	1
CENTEX CORP	COM	15231210	200,918	3,570,605	SH	DEFINED	1,2,5,6,7 13,14
CENTILLIUM COMMUNICA	COM	15231910	165	76,942	SH	DEFINED	1,5
CENTRACORE PROPERTIE	COM	15235H10	5,801	179,419	SH	DEFINED	1,2,3
CENTRAL EUROPEAN DIS	COM	15343510	14,124	475,570	SH	DEFINED	1,2,6
CENTRAL EUROPEAN MED	CL A NEW	G2004520	392	5,593	SH	DEFINED	1,5,7
CENTRAL GARDEN & PET	COM	15352710	18,502	382,116	SH	DEFINED	1,2,6
CENTRAL PAC FINL COR	COM	15476010	24,828	640,567	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	3,721	206,724	SH	DEFINED	1,2
CENTRAL VT PUB SVC C	COM	15577110	708	30,062	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	19,487	436,447	SH	DEFINED	1,2,5
CENTURY CASINOS INC	COM	15649210	2,167	194,167	SH	DEFINED	1,5
CENTURYTEL INC	COM	15670010	330,488	7,569,591	SH	DEFINED	1,2,5,6,7
CENVEO INC	COM	15670S10	15,834	746,884	SH	DEFINED	1,2,5,6
CEPHALON INC	COM	15670810	83,043	1,179,414	SH	DEFINED	1,2,5,6,7 13,14
CEPHEID	COM	15670R10	6,106	718,394	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	32,313	571,914	SH	DEFINED	1,2,5,6
CERIDIAN CORP NEW	COM	15677910	86,177	3,079,958	SH	DEFINED	1,2,5,6,7 13,14
CERNER CORP	COM	15678210	32,461	713,418	SH	DEFINED	1,2,5,6,1
CERUS CORP	COM	15708510	1,683	287,284	SH	DEFINED	1,5
CEVA INC	COM	15721010	78	12,073	SH	DEFINED	1
CF INDS HLDGS INC	COM	12526910	22,501	877,563	SH	DEFINED	1,2
CFS BANCORP INC	COM	12525D10	257	17,566	SH	DEFINED	1,5

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OT MAN
CH ENERGY GROUP INC	COM	12541M10	14,504	274,704	SH	DEFINED	1,2,5
CHAD THERAPEUTICS IN	COM	15722810	61	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES	COM	15849610	27,912	2,982,050	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC DEL	COM	15878710	109	15,700	SH	DEFINED	1
CHAPARRAL STL CO DEL	COM	15942310	47,279	1,067,958	SH	DEFINED	1,2,5,6
CHARLES & COLVARD LT	COM	15976510	203	25,400	SH	DEFINED	1,5
CHARLES RIV LABS INT	COM	15986410	55,053	1,272,894	SH	DEFINED	1,2,5,6,7 13,14
CHARLOTTE RUSSE HLDG	COM	16104810	9,215	299,665	SH	DEFINED	1,2,6
CHARMING SHOPPES INC	COM	16113310	39,222	2,898,890	SH	DEFINED	1,2,5,6,1
CHART INDS INC	COM PAR \$0	16115Q30	1,769	109,115	SH	DEFINED	1,2
CHARTER COMMUNICATIO	CL A	16117M10	17,846	5,832,070	SH	DEFINED	1,2,5,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

CHARTER FINL CORP WE	COM	16122M10	3,236	62,818	SH	DEFINED	1,2
CHARTERMAC	SH BEN INT	16090810	16,001	745,266	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	20,824	415,817	SH	DEFINED	1,2,6
CHECK POINT SOFTWARE	ORD	M2246510	9,358	426,923	SH	DEFINED	1,2,5,12
CHECKFREE CORP NEW	COM	16281310	64,480	1,605,568	SH	DEFINED	1,2,5,6,7,13,14
CHECKPOINT SYS INC	COM	16282510	11,974	592,787	SH	DEFINED	1,2
CHEESECAKE FACTORY I	COM	16307210	38,437	1,562,477	SH	DEFINED	1,2,5,6,8
CHEMED CORP NEW	COM	16359R10	13,888	375,542	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	13,394	402,232	SH	DEFINED	1,2,5
CHEMTURA CORP	COM	16389310	63,596	6,603,961	SH	DEFINED	1,2,5,8,1
CHENIERE ENERGY INC	COM NEW	16411R20	18,233	631,565	SH	DEFINED	1,2,5,6
CHEROKEE INC DEL NEW	COM	16444H10	4,925	114,782	SH	DEFINED	1,5
CHESAPEAKE CORP	COM	16515910	5,386	316,457	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	COM	16516710	373,395	12,853,529	SH	DEFINED	1,2,5,6,7,13,14
CHESAPEAKE UTILS COR	COM	16530310	369	12,026	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	5,914,082	80,430,873	SH	DEFINED	1,2,5,6,7,13,14
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	397	14,524	SH	DEFINED	1
CHICAGO MERCANTILE H	CL A	16776010	454,494	891,602	SH	DEFINED	1,2,5,6,7,13,14
CHICOS FAS INC	COM	16861510	85,226	4,119,171	SH	DEFINED	1,2,5,6,7,13,14
CHILDRENS PL RETAIL	COM	16890510	26,813	422,123	SH	DEFINED	1,2,5,6
CHINA BAK BATTERY IN	COM	16936Y10	1,707	261,885	SH	DEFINED	1
CHINA MOBILE LIMITED	SPONSORED	16941M10	563	13,015	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	739	7,975	SH	DEFINED	1
CHINA UNICOM LTD	SPONSORED	16945R10	248	16,675	SH	DEFINED	1
CHINA YUCHAI INTL LT	COM	G2108210	73	10,600	SH	DEFINED	1,7
CHIPOTLE MEXICAN GRI	CL A	16965610	7,748	135,936	SH	DEFINED	1,2,6
CHIPOTLE MEXICAN GRI	CL B	16965620	10,074	193,722	SH	DEFINED	1,2
CHIQUITA BRANDS INTL	COM	17003280	16,614	1,040,302	SH	DEFINED	1,2
CHITTENDEN CORP	COM	17022810	30,782	1,003,003	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	26,678	633,676	SH	DEFINED	1,2,5,6,1
CHOICEPOINT INC	COM	17038810	73,493	1,866,243	SH	DEFINED	1,2,5,6,7,13,14
CHOLESTECH CORP	COM	17039310	305	16,533	SH	DEFINED	1
CHORDIANT SOFTWARE I	COM	17040410	2,918	881,452	SH	DEFINED	1,5
CHRISTOPHER & BANKS	COM	17104610	15,894	851,744	SH	DEFINED	1,2,5,6
CHUBB CORP	COM	17123210	707,668	13,374,932	SH	DEFINED	1,2,5,6,7,13,14
CHUNGHWA TELECOM CO	SPONSORED	17133Q20	237	12,034	SH	DEFINED	1,12
CHURCH & DWIGHT INC	COM	17134010	44,015	1,031,993	SH	DEFINED	1,2,5,6,1
CHURCHILL DOWNS INC	COM	17148410	6,072	142,079	SH	DEFINED	1,2
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	442	13,271	SH	DEFINED	1
CIBER INC	COM	17163B10	7,536	1,111,474	SH	DEFINED	1,2
CIENA CORP	COM NEW	17177930	58,163	2,098,977	SH	DEFINED	1,2,5,6,1
CIGNA CORP	COM	12550910	522,596	3,972,001	SH	DEFINED	1,2,5,6,7,13,14
CIMAREX ENERGY CO	COM	17179810	38,900	1,065,742	SH	DEFINED	1,2,5,6,7,13,14
CINCINNATI BELL INC	COM	17187110	37,831	8,278,166	SH	DEFINED	1,2,5,6,1
CINCINNATI FINL CORP	COM	17206210	215,436	4,754,709	SH	DEFINED	1,2,5,6,7,13,14
CINTAS CORP	COM	17290810	161,653	4,070,851	SH	DEFINED	1,2,5,6,7,13,14
CIPHERGEN BIOSYSTEMS	COM	17252Y10	10	11,267	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	11,912	323,775	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	82,500	4,346,697	SH	DEFINED	1,2,5,6,7,13,14
CIRRUS LOGIC INC	COM	17275510	15,092	2,193,583	SH	DEFINED	1,2,5,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

CISCO SYS INC	COM	17275R10	5,026,352	183,913,353	SH	DEFINED	1,2,5,6,7 13,14
CIT GROUP INC	COM	12558110	478,739	8,584,170	SH	DEFINED	1,2,5,6,7 13,14
CITADEL BROADCASTING	COM	17285T10	10,204	1,024,488	SH	DEFINED	1,2
CITI TRENDS INC	COM	17306X10	3,472	87,587	SH	DEFINED	1,6
CITIGROUP INC	COM	17296710	8,493,624	152,488,769	SH	DEFINED	1,2,5,6,7 13,14
CITIZENS & NORTHN CO	COM	17292210	368	16,710	SH	DEFINED	1
CITIZENS BKG CORP MI	COM	17442010	27,236	1,027,775	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	176,934	12,312,712	SH	DEFINED	1,2,5,6,1
CITIZENS FIRST BANCO	COM	17461R10	3,756	122,172	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	163	24,632	SH	DEFINED	1
CITRIX SYS INC	COM	17737610	132,522	4,899,142	SH	DEFINED	1,2,5,6,7 13,14
CITY BK LYNNWOOD WAS	COM	17770A10	9,516	265,815	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	17,431	426,278	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	50,721	712,369	SH	DEFINED	1,2,5,12,
CKE RESTAURANTS INC	COM	12561E10	17,013	924,628	SH	DEFINED	1,2,6
CKX INC	COM	12562M10	8,316	708,955	SH	DEFINED	1,2,6
CLAIRES STORES INC	COM	17958410	49,192	1,484,357	SH	DEFINED	1,2,5,6,1
CLARCOR INC	COM	17989510	37,136	1,098,385	SH	DEFINED	1,2,5,6
CLARK INC	COM	18145710	8,196	492,855	SH	DEFINED	1,2
CLAYTON HLDGS INC	COM	18418N10	2,114	113,010	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	11,775	243,225	SH	DEFINED	1,2,6
CLEAR CHANNEL COMMUN	COM	18450210	500,603	14,085,620	SH	DEFINED	1,2,5,6,7 13,14
CLEAR CHANNEL OUTDOO	CL A	18451C10	8,649	309,901	SH	DEFINED	1,2
CLECO CORP NEW	COM	12561W10	31,974	1,267,286	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	53,046	1,095,089	SH	DEFINED	1,2,5,6
CLIFTON SVGS BANCORP	COM	18712Q10	2,143	175,833	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	266,053	4,147,353	SH	DEFINED	1,2,5,6,7 13,14
CMGI INC	COM	12575010	9,385	7,003,602	SH	DEFINED	1,2,5
CMS ENERGY CORP	COM	12589610	121,935	7,301,468	SH	DEFINED	1,2,5,6,1
CNA FINL CORP	COM	12611710	35,907	890,543	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	6,084	282,955	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	18,576	2,043,515	SH	DEFINED	1,2,5,6
CNH GLOBAL N V	SHS NEW	N2093520	209	7,640	SH	DEFINED	1,5
CNOOC LTD	SPONSORED	12613210	231	2,445	SH	DEFINED	1
CNX GAS CORP	COM	12618H30	6,418	251,693	SH	DEFINED	1,2
COACH INC	COM	18975410	451,303	10,505,198	SH	DEFINED	1,2,5,6,7 13,14
COACHMEN INDS INC	COM	18987310	201	18,317	SH	DEFINED	1
COASTAL FINL CORP DE	COM	19046E10	4,197	250,566	SH	DEFINED	1,5
COBIZ INC	COM	19089710	4,526	205,342	SH	DEFINED	1,2,6
COBRA ELECTRS CORP	COM	19104210	98	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	8,105	118,437	SH	DEFINED	1,2,6
COCA COLA CO	COM	19121610	3,085,668	63,951,673	SH	DEFINED	1,2,5,6,7 13,14
COCA COLA ENTERPRISE	COM	19121910	207,715	10,172,148	SH	DEFINED	1,2,5,6,1
COCA-COLA FEMSA S A	SPON ADR R	19124110	551	14,505	SH	DEFINED	1
COEUR D ALENE MINES	COM	19210810	21,135	4,269,773	SH	DEFINED	1,2,5,6

COLUMN 1

COLUMN 2

COLUMN 3

COLUMN 4

COLUMN 5

COLUMN 6

COLUMN 7

VALUE

SHRS OR

SH/ PUT/

INVESTMENT

OT

Edgar Filing: STATE STREET CORP - Form 13F-HR

NAME OF ISSUER	TITLE OF CLASS	CUSIP	(x\$1000)	PRN AMT	PRN CALL	DISCRETION	MAN
COGENT COMM GROUP IN	COM NEW	19239V30	5,507	339,510	SH	DEFINED	1,2,5,6
COGENT INC	COM	19239Y10	7,599	690,164	SH	DEFINED	1,2,5,6
COGNEX CORP	COM	19242210	15,960	670,044	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	276,131	3,578,677	SH	DEFINED	1,2,5,6,7 13,14
COHEN & STEERS INC	COM	19247A10	7,297	181,656	SH	DEFINED	1,2,6
COHERENT INC	COM	19247910	24,493	775,840	SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	7,665	380,207	SH	DEFINED	1,2,6
COINMACH SVC CORP	CL A	19259W20	3,610	303,328	SH	DEFINED	1,2
COINSTAR INC	COM	19259P30	19,217	628,626	SH	DEFINED	1,2,6
COLDWATER CREEK INC	COM	19306810	28,230	1,151,318	SH	DEFINED	1,2,5,6,1
COLE KENNETH PRODTNS	CL A	19329410	3,317	138,265	SH	DEFINED	1,2
COLEY PHARMACEUTICAL	COM	19388P10	3,526	363,915	SH	DEFINED	1,2,6
COLGATE PALMOLIVE CO	COM	19416210	922,893	14,146,129	SH	DEFINED	1,2,5,6,8 13,14
COLLAGENEX PHARMACEU	COM	19419B10	226	16,200	SH	DEFINED	1,5
COLONIAL BANCGROUP I	COM	19549330	78,279	3,041,137	SH	DEFINED	1,2,5,6,7 13,14
COLONIAL PPTYS TR	COM SH BEN	19587210	42,172	899,577	SH	DEFINED	1,2,3,5
COLOR KINETICS INC	COM	19624P10	3,856	180,586	SH	DEFINED	1,5
COLUMBIA BANCORP ORE	COM	19723110	2,962	111,972	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	19723610	8,610	245,164	SH	DEFINED	1,2
COLUMBIA EQUITY TR I	COM	19762710	399	20,897	SH	DEFINED	1,3
COLUMBIA LABS INC	COM	19777910	256	50,263	SH	DEFINED	1,5
COLUMBIA SPORTSWEAR	COM	19851610	15,084	270,801	SH	DEFINED	1,2,5,6
COLUMBUS MCKINNON CO	COM	19933310	5,072	241,277	SH	DEFINED	1
COMARCO INC	COM	20008010	106	12,500	SH	DEFINED	1
COMBINATORX INC	COM	20010A10	2,552	294,744	SH	DEFINED	1,5
COMCAST CORP NEW	CL A	20030N10	2,144,811	50,668,821	SH	DEFINED	1,2,5,6,7 13,14
COMCAST CORP NEW	CL A SPL	20030N20	137,015	3,271,610	SH	DEFINED	1,2,5,6,7 13,14
COMERICA INC	COM	20034010	342,258	5,832,614	SH	DEFINED	1,2,5,6,7 13,14
COMFORT SYS USA INC	COM	19990810	7,430	587,825	SH	DEFINED	1,2,5
COMMERCE BANCORP INC	COM	20051910	167,848	4,758,933	SH	DEFINED	1,2,5,6,7 13,14
COMMERCE BANCSHARES	COM	20052510	44,127	911,529	SH	DEFINED	1,2,5,12
COMMERCE GROUP INC M	COM	20064110	31,553	1,060,605	SH	DEFINED	1,2,5
COMMERCIAL BANKSHARE	COM	20160710	319	8,396	SH	DEFINED	1,2
COMMERCIAL METALS CO	COM	20172310	50,402	1,953,577	SH	DEFINED	1,2,5,12,
COMMERCIAL VEH GROUP	COM	20260810	6,766	310,372	SH	DEFINED	1,2
COMMONWEALTH TEL ENT	COM	20334910	14,677	350,615	SH	DEFINED	1,2
COMMSCOPE INC	COM	20337210	48,192	1,581,100	SH	DEFINED	1,2,5,6,1
COMMUNICATIONS SYS I	COM	20390010	182	17,903	SH	DEFINED	1,2
COMMUNITY BANCORP NE	COM	20343T10	3,127	103,578	SH	DEFINED	1
COMMUNITY BK SYS INC	COM	20360710	13,445	584,569	SH	DEFINED	1,2
COMMUNITY BKS INC MI	COM	20362810	13,174	474,554	SH	DEFINED	1,2
COMMUNITY HEALTH SYS	COM	20366810	69,554	1,904,542	SH	DEFINED	1,2,5,6,7 13,14
COMMUNITY TR BANCORP	COM	20414910	10,559	254,249	SH	DEFINED	1,2
COMMVAULT SYSTEMS IN	COM	20416610	2,234	111,663	SH	DEFINED	1,2
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	74,313	2,174,811	SH	DEFINED	1,2,4,5
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	2,324	47,626	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	664	13,769	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	493	16,442	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	68,662	2,615,684	SH	DEFINED	1,2,7
COMPANHIA VALE DO RI	SPONSORED	20441220	86,495	2,908,356	SH	DEFINED	1,2,4,5
COMPANIA DE MINAS BU	SPONSORED	20444810	1,294	46,100	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

COMPANIA DE TELECOMU SPON ADR N		20444930	327	40,697 SH	DEFINED	1,2,5
COMPASS BANCSHARES I COM		20449H10	200,234	3,356,820 SH	DEFINED	1,2,5,6,7 13,14
COMPASS DIVERSIFIED SH BEN INT		20451Q10	2,128	124,100 SH	DEFINED	1
COMPASS MINERALS INT COM		20451N10	16,570	525,027 SH	DEFINED	1,2,5
COMPLETE PRODUCTION COM		20453E10	7,824	369,071 SH	DEFINED	1,2,6
COMPUCREDIT CORP COM		20478N10	15,093	379,137 SH	DEFINED	1,2,6
COMPUTER HORIZONS CO COM		20590810	121	26,695 SH	DEFINED	1
COMPUTER PROGRAMS & COM		20530610	6,213	182,778 SH	DEFINED	1
COMPUTER SCIENCES CO COM		20536310	285,549	5,350,362 SH	DEFINED	1,2,5,6,7 13,14
COMPUTER TASK GROUP COM		20547710	165	34,745 SH	DEFINED	1
COMPUWARE CORP COM		20563810	98,819	11,862,973 SH	DEFINED	1,2,5,6,7 13,14
COMPX INTERNATIONAL CL A		20563P10	998	49,525 SH	DEFINED	1,2
COMSTOCK HOMEBUILDIN CL A		20568410	68	11,900 SH	DEFINED	1
COMSTOCK RES INC COM NEW		20576820	18,885	608,018 SH	DEFINED	1,2,5,6
COMSYS IT PARTNERS I COM		20581E10	7,167	354,617 SH	DEFINED	1,2
COMTECH GROUP INC COM NEW		20582120	2,645	145,395 SH	DEFINED	1
COMTECH TELECOMMUNIC COM NEW		20582620	16,107	423,079 SH	DEFINED	1,2,5,6
COMVERSE TECHNOLOGY COM PAR \$0		20586240	110,488	5,233,913 SH	DEFINED	1,2,5,6,7 13,14
CONAGRA FOODS INC COM		20588710	736,326	27,271,326 SH	DEFINED	1,2,5,6,7 13,14
CONCEPTUS INC COM		20601610	6,942	326,059 SH	DEFINED	1,2,6
CONCUR TECHNOLOGIES COM		20670810	7,333	457,195 SH	DEFINED	1,2,5,6
CONCURRENT COMPUTER COM		20671020	184	101,409 SH	DEFINED	1,5
CONEXANT SYSTEMS INC COM		20714210	14,562	7,138,179 SH	DEFINED	1,2,5
CONMED CORP COM		20741010	11,795	510,165 SH	DEFINED	1,2
CONNECTICUT WTR SVC COM		20779710	345	15,183 SH	DEFINED	1,2,5
CONNETICS CORP COM		20819210	1,458	83,446 SH	DEFINED	1
CONNS INC COM		20824210	2,585	111,071 SH	DEFINED	1,2,6
CONOCOPHILLIPS COM		20825C10	3,262,922	45,349,857 SH	DEFINED	1,2,5,6,8 13,14
CONOR MEDSYSTEMS INC COM		20826410	13,221	421,993 SH	DEFINED	1,2,6
CONSECO INC PFD B CV 5		20846486	3,679	147,500 SH	DEFINED	2
CONSECO INC COM NEW		20846488	31,542	1,578,681 SH	DEFINED	1,2,5
CONSOL ENERGY INC COM		20854P10	192,556	5,993,015 SH	DEFINED	1,2,5,6,7 13,14
CONSOLIDATED COMM HL COM		20903410	8,212	392,900 SH	DEFINED	1,2
CONSOLIDATED EDISON COM		20911510	391,346	8,141,165 SH	DEFINED	1,2,5,6,7 13,14
CONSOLIDATED GRAPHIC COM		20934110	26,214	443,783 SH	DEFINED	1,2
CONSOLIDATED TOMOKA COM		21022610	7,230	99,868 SH	DEFINED	1
CONSTAR INTL INC NEW COM		21036U10	80	11,400 SH	DEFINED	1
CONSTELLATION BRANDS CL A		21036P10	250,050	8,616,475 SH	DEFINED	1,2,5,6,7 13,14
CONSTELLATION ENERGY COM		21037110	391,338	5,682,277 SH	DEFINED	1,2,5,6,7 13,14
CONSUMER PORTFOLIO S COM		21050210	72	11,100 SH	DEFINED	1
CONTANGO OIL & GAS C COM NEW		21075N20	353	14,800 SH	DEFINED	1,5
CONTINENTAL AIRLS IN CL B		21079530	100,746	2,442,338 SH	DEFINED	1,2,5,6,1
CONVERA CORP CL A		21191910	1,259	274,293 SH	DEFINED	1,5
CONVERGYS CORP COM		21248510	108,533	4,564,055 SH	DEFINED	1,2,5,6,7 13,14
CON-WAY INC COM		20594410	35,032	795,467 SH	DEFINED	1,2,5,12,
COOPER COS INC COM NEW		21664840	28,798	647,151 SH	DEFINED	1,2,5,6,7 13,14
COOPER INDS LTD CL A		G2418210	287,802	3,182,594 SH	DEFINED	1,2,5,6,7 13,14
COOPER TIRE & RUBR C COM		21683110	17,249	1,206,253 SH	DEFINED	1,2,5
COPANO ENERGY L L C COM UNITS		21720210	691	11,600 SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

COPART INC	COM	21720410	34,011	1,133,692	SH	DEFINED	1,2,5,6,1
CORE LABORATORIES N	COM	N2271710	1,300	16,048	SH	DEFINED	1,2,5,6
CORE MARK HOLDING CO	COM	21868110	4,735	141,554	SH	DEFINED	1
CORE MOLDING TECHNOL	COM	21868310	189	19,600	SH	DEFINED	2
CORILLIAN CORP	COM	21872510	164	43,493	SH	DEFINED	1,5
CORINTHIAN COLLEGES	COM	21886810	33,653	2,469,070	SH	DEFINED	1,2,5,6,1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
CORN PRODS INTL INC	COM	21902310	24,484	708,865	SH	DEFINED	1,2,5
CORNELL COMPANIES IN	COM	21914110	2,285	124,678	SH	DEFINED	1,5
CORNING INC	COM	21935010	754,877	40,346,173	SH	DEFINED	1,2,5,6,7 13,14
CORPORATE EXECUTIVE	COM	21988R10	64,343	733,672	SH	DEFINED	1,2,5,6,7 13,14
CORPORATE OFFICE PPT	SH BEN INT	22002T10	55,188	1,093,481	SH	DEFINED	1,2,3,5,6
CORRECTIONS CORP AME	COM NEW	22025Y40	33,275	735,675	SH	DEFINED	1,2,5,6
CORUS BANKSHARES INC	COM	22087310	25,644	1,111,581	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	458	22,106	SH	DEFINED	1
CORVEL CORP	COM	22100610	7,162	150,563	SH	DEFINED	1,2
COSI INC	COM	22122P10	2,106	413,796	SH	DEFINED	1,5
COST PLUS INC CALIF	COM	22148510	3,400	330,118	SH	DEFINED	1,2,5
COSTAR GROUP INC	COM	22160N10	14,934	278,822	SH	DEFINED	1,2,6
COSTCO WHSL CORP NEW	COM	22160K10	665,588	12,589,149	SH	DEFINED	1,2,5,6,7 13,14
COTHERIX INC	COM	22163T10	3,855	285,748	SH	DEFINED	1,2
COUNTRYWIDE FINANCIA	COM	22237210	796,330	18,759,250	SH	DEFINED	1,2,5,6,7 13,14
COURIER CORP	COM	22266010	5,839	149,831	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	34,375	974,637	SH	DEFINED	1,2,3,5
COVAD COMMUNICATIONS	COM	22281420	5,563	4,031,400	SH	DEFINED	1,2,6
COVANCE INC	COM	22281610	74,156	1,258,800	SH	DEFINED	1,2,5,6,7 13,14
COVANSYS CORP	COM	22281W10	16,697	727,537	SH	DEFINED	1,2,6
COVANTA HLDG CORP	COM	22282E10	24,799	1,125,194	SH	DEFINED	1,2,5,6
COVENANT TRANS INC	CL A	22284P10	158	13,884	SH	DEFINED	1
COVENTRY HEALTH CARE	COM	22286210	267,257	5,339,791	SH	DEFINED	1,2,5,6,7 13,14
COX RADIO INC	CL A	22405110	25,153	1,543,104	SH	DEFINED	1,2,5
CPI CORP	COM	12590210	1,185	25,499	SH	DEFINED	1
CPI INTERNATIONAL IN	COM	12618M10	1,489	99,270	SH	DEFINED	1
CRA INTL INC	COM	12618T10	8,719	166,387	SH	DEFINED	1,2,6
CRANE CO	COM	22439910	29,415	802,799	SH	DEFINED	1,2,5,13
CRAWFORD & CO	CL B	22463310	2,230	305,481	SH	DEFINED	1
CRAY INC	COM NEW	22522330	1,032	86,849	SH	DEFINED	1,2,5
CREDENCE SYS CORP	COM	22530210	7,501	1,442,515	SH	DEFINED	1,2,5
CREDICORP LTD	COM	G2519Y10	11,448	279,621	SH	DEFINED	1,2,7
CREDIT ACCEP CORP MI	COM	22531010	4,126	123,805	SH	DEFINED	1,2,6
CREDIT SUISSE GROUP	SPONSORED	22540110	20,305	290,694	SH	DEFINED	1,2
CREDO PETE CORP	COM PAR \$0	22543920	127	10,620	SH	DEFINED	1
CREE INC	COM	22544710	27,596	1,593,307	SH	DEFINED	1,2,5,6,1
CRESCENT REAL ESTATE	COM	22575610	48,657	2,463,629	SH	DEFINED	1,2,3,5,6 13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

CRESUD S A C I F Y A SPONSORED		22640610	505	29,326 SH	DEFINED	1
CRH PLC	ADR	12626K20	11,960	281,411 SH	DEFINED	1
CROCS INC	COM	22704610	9,222	213,483 SH	DEFINED	1,2,6
CROSS CTRY HEALTHCAR	COM	22748310	13,894	636,763 SH	DEFINED	1,2
CROSS TIMBERS RTY TR TR UNIT		22757R10	426	8,421 SH	DEFINED	1,2
CROSSTEX ENERGY INC	COM	22765Y10	13,504	426,134 SH	DEFINED	1,2,6
CROSSTEX ENERGY L P	COM	22765U10	667	16,735 SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	95,007	2,941,379 SH	DEFINED	1,2,5,6,7,13,14
CROWN HOLDINGS INC	COM	22836810	34,891	1,667,829 SH	DEFINED	1,2,5,6
CROWN MEDIA HLDGS IN CL A		22841110	1,001	275,708 SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	185	24,234 SH	DEFINED	1
CRYSTAL RIV CAP INC	COM	22939330	1,901	74,459 SH	DEFINED	1,2
CSG SYS INTL INC	COM	12634910	76,081	2,846,286 SH	DEFINED	1,2,5,6,7
CSK AUTO CORP	COM	12596510	14,142	824,608 SH	DEFINED	1,2
CSS INDS INC	COM	12590610	3,665	103,607 SH	DEFINED	1,2
CSX CORP	COM	12640810	472,901	13,735,143 SH	DEFINED	1,2,5,6,7,13,14
CT COMMUNICATIONS IN	COM NEW	12642640	10,405	453,950 SH	DEFINED	1,2
CTC MEDIA INC	COM	12642X10	4,001	166,648 SH	DEFINED	1,2
CTS CORP	COM	12650110	10,670	679,611 SH	DEFINED	1,2
CUBIC CORP	COM	22966910	9,363	431,453 SH	DEFINED	1,2
CUBIST PHARMACEUTICA	COM	22967810	15,972	881,950 SH	DEFINED	1,2,5,6
CULLEN FROST BANKERS	COM	22989910	55,501	994,290 SH	DEFINED	1,2,5,13
CULP INC	COM	23021510	62	12,000 SH	DEFINED	1
CUMMINS INC	COM	23102110	731,077	6,186,128 SH	DEFINED	1,2,5,6,7,13,14
CUMULUS MEDIA INC	CL A	23108210	6,576	632,941 SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	2,412	524,240 SH	DEFINED	1,5
CURIS INC	COM	23126910	70	55,254 SH	DEFINED	1,5
CURTISS WRIGHT CORP	COM	23156110	28,802	776,747 SH	DEFINED	1,2
CUTERA INC	COM	23210910	308	11,424 SH	DEFINED	1
CV THERAPEUTICS INC	COM	12666710	10,971	785,894 SH	DEFINED	1,2,5,6
CVB FINL CORP	COM	12660010	17,786	1,229,985 SH	DEFINED	1,2,5
CVS CORP	COM	12665010	697,904	22,578,574 SH	DEFINED	1,2,5,6,7,13,14
CYBERONICS INC	COM	23251P10	7,157	346,762 SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	4,254	385,981 SH	DEFINED	1
CYMER INC	COM	23257210	29,535	672,016 SH	DEFINED	1,2,5,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	4,695	605,789 SH	DEFINED	1,2,5
CYPRESS SEMICONDUCTO	COM	23280610	37,486	2,222,080 SH	DEFINED	1,2,5,6,1
CYTEC INDS INC	COM	23282010	43,373	767,525 SH	DEFINED	1,2,5,10,
CYTOGEN CORP	COM NEW	23282430	25	10,667 SH	DEFINED	1
CYTOKINETICS INC	COM	23282W10	1,959	261,868 SH	DEFINED	1
CYTOMEDIX INC	COM NEW	23283B20	15	14,700 SH	DEFINED	5
CYTRX CORP	COM NEW	23282830	37	19,400 SH	DEFINED	1
CYTYC CORP	COM	23294610	109,095	3,854,962 SH	DEFINED	1,2,5,6,7,13,14
D & E COMMUNICATIONS	COM	23286010	448	35,391 SH	DEFINED	1,2
D R HORTON INC	COM	23331A10	222,526	8,400,367 SH	DEFINED	1,2,5,6,7,13,14
DADE BEHRING HLDGS I	COM	23342J20	36,535	917,734 SH	DEFINED	1,2,5,6,1
DAIMLERCHRYSLER AG	ORD	D1668R12	2,392	38,957 SH	DEFINED	1
DAKTRONICS INC	COM	23426410	22,802	618,770 SH	DEFINED	1,2,6
DANAHER CORP DEL	COM	23585110	575,043	7,938,204 SH	DEFINED	1,2,5,6,7,13,14
DARDEN RESTAURANTS I	COM	23719410	266,581	6,636,317 SH	DEFINED	1,2,5,6,7,13,14
DARLING INTL INC	COM	23726610	5,349	970,711 SH	DEFINED	1
DARWIN PROFESSIONAL	COM	23750210	1,114	47,507 SH	DEFINED	1
DATASCOPE CORP	COM	23811310	6,985	191,683 SH	DEFINED	1,2
DATATRAK INTL INC	COM	23813410	60	12,000 SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

DAVITA INC	COM	23918K10	78,442	1,379,087	SH	DEFINED	1,2,5,6,7 13,14
DAWSON GEOPHYSICAL C	COM	23935910	3,675	100,877	SH	DEFINED	1,5
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	316	9,158	SH	DEFINED	1,2
DEALERTRACK HLDGS IN	COM	24230910	13,443	456,919	SH	DEFINED	1,2,6
DEAN FOODS CO NEW	COM	24237010	179,569	4,247,144	SH	DEFINED	1,2,5,6,7 13,14
DEB SHOPS INC	COM	24272810	1,517	57,444	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	15,350	256,049	SH	DEFINED	1,2,6
DECODE GENETICS INC	COM	24358610	3,541	781,739	SH	DEFINED	1,2,6
DECORATOR INDS INC	COM PAR \$0	24363120	84	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	575,453	6,052,942	SH	DEFINED	1,2,5,6,7 13,14
DEERFIELD TRIARC CAP	COM	24457230	12,541	740,728	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	62,123	5,632,143	SH	DEFINED	1,2,5,10,
DELEK US HLDGS INC	COM	24664710	1,646	100,419	SH	DEFINED	1,2
DELIA'S INC NEW	COM	24691110	3,361	320,364	SH	DEFINED	1
DELL INC	COM	24702R10	1,663,278	66,292,460	SH	DEFINED	1,2,5,6,7 13,14

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
DELPHI FINL GROUP IN	CL A	24713110	29,561	730,614	SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	22,376	553,183	SH	DEFINED	1,2,5,6
DELTA FINANCIAL CORP	COM	24791810	359	35,469	SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	17,775	767,478	SH	DEFINED	1,2,6
DELTATHREE INC	COM	24783N10	25	19,900	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	8,030	143,956	SH	DEFINED	1,2,6
DELUXE CORP	COM	24801910	37,015	1,468,869	SH	DEFINED	1,2,5,6,1
DENBURY RES INC	COM NEW	24791620	58,376	2,100,604	SH	DEFINED	1,2,5,6,7 13,14
DENDREON CORP	COM	24823Q10	4,268	1,023,398	SH	DEFINED	1,2,5,6
DENDRITE INTL INC	COM	24823910	7,128	665,530	SH	DEFINED	1,2,6
DENNYS CORP	COM	24869P10	6,075	1,289,817	SH	DEFINED	1,2,6
DENTSPLY INTL INC NE	COM	24903010	118,132	3,957,524	SH	DEFINED	1,2,5,6,7 13,14
DEPOMED INC	COM	24990810	1,196	346,646	SH	DEFINED	1
DESIGN WITHIN REACH	COM	25055710	89	18,100	SH	DEFINED	1
DEUTSCHE BANK AG NAM	ORD	D1819089	869	6,519	SH	DEFINED	1
DEUTSCHE TELEKOM AG	SPONSORED	25156610	2,028	111,452	SH	DEFINED	1,2
DEVELOPERS DIVERSIFI	COM	25159110	202,039	3,209,510	SH	DEFINED	1,2,3,5,6 13,14
DEVON ENERGY CORP NE	COM	25179M10	891,299	13,287,103	SH	DEFINED	1,2,5,6,7 13,14
DEVRY INC DEL	COM	25189310	39,194	1,399,796	SH	DEFINED	1,2,5,6,1
DEXCOM INC	COM	25213110	2,025	205,345	SH	DEFINED	1
DIAGEO P L C	SPON ADR N	25243Q20	23,405	295,112	SH	DEFINED	1
DIAMOND FOODS INC	COM	25260310	4,923	258,968	SH	DEFINED	1,2
DIAMOND MGMT & TECHN	COM	25269L10	8,282	665,771	SH	DEFINED	1,2,6
DIAMOND OFFSHORE DRI	COM	25271C10	72,455	906,368	SH	DEFINED	1,2,5,6,7 13,14
DIAMONDROCK HOSPITAL	COM	25278430	35,239	1,956,630	SH	DEFINED	1,2,3
DIAMONDS TR	UNIT SER 1	25278710	268	2,153	SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

DICKS SPORTING GOODS	COM	25339310	37,160	758,512	SH	DEFINED	1,2,6,13
DIEBOLD INC	COM	25365110	61,687	1,323,762	SH	DEFINED	1,2,5,12,
DIGENE CORP	COM	25375210	18,086	377,416	SH	DEFINED	1,2,6
DIGI INTL INC	COM	25379810	8,892	644,848	SH	DEFINED	1,2,5
DIGIMARC CORP	COM	25380710	207	23,531	SH	DEFINED	1
DIGITAL ANGEL CORP	COM	25383010	32	12,500	SH	DEFINED	1,2
DIGITAL INSIGHT CORP	COM	25385P10	23,002	597,601	SH	DEFINED	1,2,6
DIGITAL RIV INC	COM	25388B10	37,946	680,159	SH	DEFINED	1,2,6
DIGITAL RLTY TR INC	COM	25386810	26,945	787,184	SH	DEFINED	1,2,3,5,6
DIGITAS INC	COM	25388K10	16,890	1,259,495	SH	DEFINED	1,2,6
DILLARDS INC	CL A	25406710	49,068	1,403,136	SH	DEFINED	1,2,5,6,1
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	10	68,321	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	6,685	477,152	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	12,261	345,561	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	20,757	366,023	SH	DEFINED	1,2,5,6
DIRECT GEN CORP	COM	25456W20	5,491	266,031	SH	DEFINED	1,2
DIRECTED ELECTRONICS	COM	25457510	935	81,691	SH	DEFINED	1,6
DIRECTV GROUP INC	COM	25459L10	974,805	39,085,999	SH	DEFINED	1,2,5,6,7
							13,14
DISCOVERY HOLDING CO	CL A COM	25468Y10	55,779	3,466,672	SH	DEFINED	1,2,5,6,7
							13,14
DISCOVERY LABORATORI	COM	25466810	181	76,735	SH	DEFINED	1,5
DISNEY WALT CO	COM DISNEY	25468710	2,432,574	70,982,598	SH	DEFINED	1,2,5,6,7
							13,14
DISTRIBUCION Y SERVI	SPONSORED	25475310	440	21,377	SH	DEFINED	1,2,5
DISTRIBUTED ENERGY S	COM	25475V10	238	66,011	SH	DEFINED	1,2,5
DITECH NETWORKS INC	COM	25500T10	3,592	519,112	SH	DEFINED	1,2,6
DIVERSA CORP	COM	25506410	4,794	440,661	SH	DEFINED	1,2,6
DIVX INC	COM	25541310	2,135	92,543	SH	DEFINED	1,2
DJO INCORPORATED	COM	23325G10	17,755	414,641	SH	DEFINED	1,2,6
DNP SELECT INCOME FD	COM	23325P10	1,825	168,677	SH	DEFINED	5,12
DOBSON COMMUNICATION	CL A	25606910	18,500	2,123,989	SH	DEFINED	1,2,5,6
DOCUCORP INTL INC	COM	25591110	125	12,300	SH	DEFINED	1
DOLBY LABORATORIES I	COM	25659T10	10,251	330,459	SH	DEFINED	1,2,6
DOLLAR FINL CORP	COM	25666410	6,437	231,055	SH	DEFINED	1,2,6
DOLLAR GEN CORP	COM	25666910	156,691	9,756,602	SH	DEFINED	1,2,5,6,7
							13,14
DOLLAR THRIFTY AUTOM	COM	25674310	17,457	382,750	SH	DEFINED	1,2,5
DOLLAR TREE STORES I	COM	25674710	91,018	3,023,855	SH	DEFINED	1,2,5,10,
DOMINION RES INC VA	COM	25746U10	946,158	11,285,285	SH	DEFINED	1,2,5,6,7
							13,14
DOMINOS PIZZA INC	COM	25754A20	38,608	1,378,864	SH	DEFINED	1,2,6
DONALDSON INC	COM	25765110	38,752	1,116,459	SH	DEFINED	1,2,5,6,1
DONEGAL GROUP INC	CL A	25770120	3,596	183,569	SH	DEFINED	1
DONNELLEY R R & SONS	COM	25786710	200,861	5,651,702	SH	DEFINED	1,2,5,6,7
							13,14
DORAL FINL CORP	COM	25811P10	4,486	1,563,002	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	854	38,746	SH	DEFINED	1,2
DORMAN PRODUCTS INC	COM	25827810	137	12,638	SH	DEFINED	1
DOT HILL SYS CORP	COM	25848T10	1,194	303,784	SH	DEFINED	1,5
DOUBLE HULL TANKERS	COM	Y2111010	394	24,364	SH	DEFINED	1,2
DOUGLAS EMMETT INC	COM	25960P10	36,140	1,359,148	SH	DEFINED	1,2,3
DOVER CORP	COM	26000310	295,657	6,031,350	SH	DEFINED	1,2,5,6,7
							13,14
DOVER DOWNS GAMING &	COM	26009510	6,354	475,216	SH	DEFINED	1,2,5,6
DOVER MOTORSPORTS IN	COM	26017410	1,080	203,329	SH	DEFINED	1,5
DOW CHEM CO	COM	26054310	1,063,903	26,664,236	SH	DEFINED	1,2,5,6,7
							13,14
DOW JONES & CO INC	COM	26056110	74,721	1,966,337	SH	DEFINED	1,2,5,6,7
							13,14
DOWNEY FINL CORP	COM	26101810	25,627	353,088	SH	DEFINED	1,2,5
DPL INC	COM	23329310	46,149	1,661,221	SH	DEFINED	1,2,5,13

Edgar Filing: STATE STREET CORP - Form 13F-HR

DR REDDYS LABS LTD	ADR	25613520	442	24,308	SH	DEFINED	1,2,5
DREAMWORKS ANIMATION	CL A	26153C10	13,608	461,442	SH	DEFINED	1,2,5
DRESS BARN INC	COM	26157010	27,922	1,196,807	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	13,081	534,585	SH	DEFINED	1,2,6
DREW INDS INC	COM NEW	26168L20	9,791	376,423	SH	DEFINED	1,2,6
DRIL-QUIP INC	COM	26203710	12,412	316,958	SH	DEFINED	1,2,6
DRS TECHNOLOGIES INC	COM	23330X10	37,272	707,509	SH	DEFINED	1,2,5,13
DRUGSTORE COM INC	COM	26224110	3,516	960,735	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	9,538	439,526	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	75,103	1,199,154	SH	DEFINED	1,2,5,6,7 13,14
DSW INC	CL A	23334L10	17,663	457,944	SH	DEFINED	1,2,6
DTE ENERGY CO	COM	23333110	291,737	6,026,371	SH	DEFINED	1,2,5,6,7 13,14
DTS INC	COM	23335C10	6,652	275,006	SH	DEFINED	1,2,6
DU PONT E I DE NEMOU	COM	26353410	1,912,693	39,266,944	SH	DEFINED	1,2,5,6,7 13,14
DUCOMMUN INC DEL	COM	26414710	465	20,319	SH	DEFINED	1,5
DUKE ENERGY CORP NEW	COM	26441C10	3,068,734	92,403,901	SH	DEFINED	1,2,5,6,7 13,14
DUKE REALTY CORP	COM NEW	26441150	135,840	3,321,268	SH	DEFINED	1,2,3,5,6 13,14
DUN & BRADSTREET COR	COM	26483E10	114,054	1,377,634	SH	DEFINED	1,2,5,6,7 13,14
DUQUESNE LT HLDGS IN	COM	26623310	41,072	2,069,114	SH	DEFINED	1,2,5,13
DURECT CORP	COM	26660510	3,494	786,842	SH	DEFINED	1,5
DXP ENTERPRISES INC	COM NEW	23337740	1,044	29,787	SH	DEFINED	1,5
DYAX CORP	COM	26746E10	143	47,354	SH	DEFINED	1,5
DYCOM INDS INC	COM	26747510	19,126	905,583	SH	DEFINED	1,2,5,6,1
DYNAMEX INC	COM	26784F10	4,485	191,976	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	4,577	162,880	SH	DEFINED	1,5
DYNAVAX TECHNOLOGIES	COM	26815810	384	41,791	SH	DEFINED	1,2,5
DYNCORP INTL INC	CL A	26817C10	5,032	317,104	SH	DEFINED	1,2,6

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
DYNEGY INC NEW	CL A	26816Q10	96,647	13,348,969	SH	DEFINED	1,2,5,6,8
E M C CORP MASS	COM	26864810	806,548	61,102,134	SH	DEFINED	1,2,5,6,7 13,14
E ON AG	SPONSORED	26878010	26,309	582,192	SH	DEFINED	1,2
E TRADE FINANCIAL CO	COM	26924610	276,633	12,338,657	SH	DEFINED	1,2,5,6,7 13,14
EAGLE BULK SHIPPING	COM	Y2187A10	418	24,126	SH	DEFINED	1,2
EAGLE HOSPITALITY PP	COM	26959T10	283	30,879	SH	DEFINED	1,3,5
EAGLE MATERIALS INC	COM	26969P10	22,520	520,942	SH	DEFINED	1,2,5,6,7
EAGLE TEST SYS INC	COM	27000610	3,716	254,862	SH	DEFINED	1,2
EARTHLINK INC	COM	27032110	16,988	2,392,699	SH	DEFINED	1,2,5,6
EAST WEST BANCORP IN	COM	27579R10	30,337	856,488	SH	DEFINED	1,2,5,6
EASTERN AMERN NAT GA	SPERS RCT	27621710	247	8,800	SH	DEFINED	1
EASTGROUP PPTY INC	COM	27727610	30,162	563,137	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	123,031	2,074,365	SH	DEFINED	1,2,5,6,7
EASTMAN KODAK CO	COM	27746110	210,159	8,145,682	SH	DEFINED	1,2,5,6,7 13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

EATON CORP	COM	27805810	317,612	4,226,939	SH	DEFINED	1,2,5,6,7 13,14
EATON VANCE CORP	COM NON VT	27826510	64,385	1,950,482	SH	DEFINED	1,2,5,13
EBAY INC	COM	27864210	920,468	30,610,828	SH	DEFINED	1,2,5,6,7 13,14
ECC CAPITAL CORP	COM	26826M10	89	75,005	SH	DEFINED	1
ECHELON CORP	COM	27874N10	3,735	466,926	SH	DEFINED	1,2
ECHOSTAR COMMUNICATI	CL A	27876210	103,693	2,726,610	SH	DEFINED	1,2,5,6,7 13,14
ECI TELECOM LTD	ORD	26825810	326	37,656	SH	DEFINED	1,2,5
ECLIPSYS CORP	COM	27885610	13,391	651,320	SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	252,267	5,581,124	SH	DEFINED	1,2,5,6,7 13,14
ECOLLEGE COM	COM	27887E10	3,801	242,907	SH	DEFINED	1
EDGAR ONLINE INC	COM	27976510	132	37,600	SH	DEFINED	1,2,5
EDGE PETE CORP DEL	COM	27986210	4,616	253,097	SH	DEFINED	1,2
EDGEWATER TECHNOLOGY	COM	28035810	124	20,222	SH	DEFINED	1
EDISON INTL	COM	28102010	1,568,828	34,494,888	SH	DEFINED	1,2,5,6,7 13,14
EDO CORP	COM	28134710	5,805	244,536	SH	DEFINED	1,2
EDP ENERGIAS DE PORT	SPONSORED	26835310	1,525	30,112	SH	DEFINED	1
EDUCATE INC	COM	28138P10	2,007	281,862	SH	DEFINED	1,2,6
EDUCATION RLTY TR IN	COM	28140H10	10,375	702,453	SH	DEFINED	1,2,3
EDWARDS AG INC	COM	28176010	82,082	1,296,925	SH	DEFINED	1,2,5,6,1
EDWARDS LIFESCIENCES	COM	28176E10	85,180	1,810,793	SH	DEFINED	1,2,5,6,7
EFJ INC	COM	26843B10	144	21,400	SH	DEFINED	1
EFUNDS CORP	COM	28224R10	21,836	794,035	SH	DEFINED	1,2,5,6
EGL INC	COM	26848410	18,945	636,163	SH	DEFINED	1,2,6
EHEALTH INC	COM	28238P10	251	12,478	SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	353,337	23,124,177	SH	DEFINED	1,2,5,6,7 13,14
EL PASO ELEC CO	COM NEW	28367785	22,361	917,564	SH	DEFINED	1,2,5
ELECTRO RENT CORP	COM	28521810	4,836	289,567	SH	DEFINED	1,5,6
ELECTRO SCIENTIFIC I	COM	28522910	9,284	460,953	SH	DEFINED	1,2,5
ELECTROGLAS INC	COM	28532410	57	22,973	SH	DEFINED	1,5
ELECTRONIC ARTS INC	COM	28551210	409,602	8,133,470	SH	DEFINED	1,2,5,6,7 13,14
ELECTRONIC DATA SYS	COM	28566110	823,208	29,880,508	SH	DEFINED	1,2,5,6,7 13,14
ELECTRONICS FOR IMAG	COM	28608210	25,868	973,197	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	8,243	432,679	SH	DEFINED	1,2
ELKCORP	COM	28745610	12,132	295,266	SH	DEFINED	1,2
ELLIS PERRY INTL INC	COM	28885310	5,009	122,171	SH	DEFINED	1,2
EMAGEON INC	COM	29076V10	4,226	275,155	SH	DEFINED	1
EMBARCADERO TECHNOLO	COM	29078710	163	26,678	SH	DEFINED	1
EMBARQ CORP	COM	29078E10	274,988	5,231,886	SH	DEFINED	1,2,5,6,7 13,14
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	182	11,726	SH	DEFINED	1,2,5
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	240	5,799	SH	DEFINED	1,2
EMBREX INC	COM	29081710	169	10,005	SH	DEFINED	1
EMC INS GROUP INC	COM	26866410	2,874	84,228	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	43,722	769,082	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	3,254	588,515	SH	DEFINED	1,5
EMDEON CORP	COM	29084910	58,915	4,755,071	SH	DEFINED	1,2,5,6,1
EMERITUS CORP	COM	29100510	1,394	56,112	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	1,011,317	22,937,560	SH	DEFINED	1,2,5,6,7 13,14
EMERSON RADIO CORP	COM NEW	29108720	50	15,800	SH	DEFINED	1
EMISPHERE TECHNOLOGI	COM	29134510	1,470	277,843	SH	DEFINED	1,2
EMMIS COMMUNICATIONS	CL A	29152510	4,400	533,966	SH	DEFINED	1,2,5,6
EMPIRE DIST ELEC CO	COM	29164110	11,876	481,008	SH	DEFINED	1,2
EMPIRE RESORTS INC	COM	29205210	141	16,227	SH	DEFINED	1,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

EMPRESA NACIONAL DE	SPONSORED	29244T10	78,410	2,133,605	SH	DEFINED	1,2,4,5,7
EMS TECHNOLOGIES INC	COM	26873N10	4,003	199,848	SH	DEFINED	1
EMULEX CORP	COM NEW	29247520	43,716	2,240,687	SH	DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	628	12,949	SH	DEFINED	1,2
ENBRIDGE ENERGY PART	COM	29250R10	2,998	60,692	SH	DEFINED	1,2
ENCORE ACQUISITION C	COM	29255W10	20,088	818,914	SH	DEFINED	1,2,6
ENCORE CAP GROUP INC	COM	29255410	234	18,601	SH	DEFINED	1,2,6
ENCORE WIRE CORP	COM	29256210	7,025	319,182	SH	DEFINED	1,2,5,6
ENCYSIVE PHARMACEUTI	COM	29256X10	3,672	872,288	SH	DEFINED	1,2,5,6
ENDEAVOUR INTL CORP	COM	29259G10	225	98,050	SH	DEFINED	1
ENDESA S A	SPONSORED	29258N10	2,597	55,820	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	82,894	3,005,593	SH	DEFINED	1,2,5,10,
ENDOLOGIX INC	COM	29266S10	121	34,475	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	3,590	98,140	SH	DEFINED	1,2,5
ENDWAVE CORP	COM NEW	29264A20	218	20,100	SH	DEFINED	1,5
ENEL SOCIETA PER AZI	ADR	29265W10	784	15,188	SH	DEFINED	1,2
ENERGEN CORP	COM	29265N10	100,782	2,147,029	SH	DEFINED	1,2,5,10,
ENERGIZER HLDGS INC	COM	29266R10	223,387	3,146,741	SH	DEFINED	1,2,5,6,7
							13,14
ENERGY CONVERSION DE	COM	29265910	20,377	599,674	SH	DEFINED	1,2,6
ENERGY EAST CORP	COM	29266M10	75,807	3,056,748	SH	DEFINED	1,2,5,6,7
							13,14
ENERGY PARTNERS LTD	COM	29270U10	13,276	543,637	SH	DEFINED	1,2,5,6
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	1,334	42,486	SH	DEFINED	1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	4,539	83,904	SH	DEFINED	1,2
ENERGYSOUTH INC	COM	29297010	4,719	117,684	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	1,200	75,000	SH	DEFINED	1,2,5
ENERSYS	COM	29275Y10	10,735	670,945	SH	DEFINED	1,2
ENGLOBAL CORP	COM	29330610	909	141,365	SH	DEFINED	1,5
ENI S P A	SPONSORED	26874R10	3,136	46,618	SH	DEFINED	1,2
ENNIS INC	COM	29338910	9,201	376,161	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	12,303	370,452	SH	DEFINED	1,2,5
ENSCO INTL INC	COM	26874Q10	144,384	2,884,220	SH	DEFINED	1,2,5,6,7
							13,14
ENSTAR GROUP INC GA	COM	29358R10	5,510	57,452	SH	DEFINED	1,2
ENTEGRIS INC	COM	29362U10	24,081	2,225,582	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	21,886	776,648	SH	DEFINED	1,2,5,13
ENTERGY CORP NEW	COM	29364G10	614,126	6,652,146	SH	DEFINED	1,2,5,6,7
							13,14
ENTERPRISE FINL SVCS	COM	29371210	4,264	130,870	SH	DEFINED	1
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	447	12,099	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	9,668	333,623	SH	DEFINED	1,2
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	24,565	420,342	SH	DEFINED	1,2,3,5
ENTRAVISION COMMUNIC	CL A	29382R10	9,053	1,101,300	SH	DEFINED	1,2,5,6

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
ENTREMED INC	COM	29382F10	84	53,089	SH	DEFINED	1,5
ENTRUST INC	COM	29384810	345	80,747	SH	DEFINED	1,5
ENVIRONMENTAL TECTON	COM	29409210	49	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	6,781	475,217	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	15,766	1,852,642	SH	DEFINED	1,2,5,6
EOG RES INC	COM	26875P10	459,997	7,365,841	SH	DEFINED	1,2,5,6,7

Edgar Filing: STATE STREET CORP - Form 13F-HR

EPICOR SOFTWARE CORP	COM	29426L10	10,755	796,057	SH	DEFINED	13,14 1,2,5,6
EPIQ SYS INC	COM	26882D10	7,773	458,036	SH	DEFINED	1,6
EPIX PHARMACEUTICALS	COM NEW	26881Q30	207	29,939	SH	DEFINED	1,5
EPLUS INC	COM	29426810	116	11,100	SH	DEFINED	1
EQUIFAX INC	COM	29442910	171,467	4,223,336	SH	DEFINED	1,2,5,6,7 13,14
EQUINIX INC	COM NEW	29444U50	32,409	428,581	SH	DEFINED	1,2,6
EQUITABLE RES INC	COM	29454910	131,813	3,157,204	SH	DEFINED	1,2,5,6,7 13,14
EQUITY INNS INC	COM	29470310	24,870	1,558,250	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	47,584	874,219	SH	DEFINED	1,2,3,5,6
EQUITY OFFICE PROPER	COM	29474110	730,039	15,155,471	SH	DEFINED	1,2,3,5,6 13,14
EQUITY ONE	COM	29475210	30,176	1,131,866	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	546,395	10,766,406	SH	DEFINED	1,2,3,5,6 13,14
ERESEARCHTECHNOLOGY	COM	29481V10	4,777	709,792	SH	DEFINED	1,2,5,6
ERICSSON L M TEL CO	ADR B SEK	29482160	808	20,088	SH	DEFINED	1,2,5
ERIE INDY CO	CL A	29530P10	26,800	462,231	SH	DEFINED	1,2,5,12
ESB FINL CORP	COM	26884F10	263	23,922	SH	DEFINED	1,2
ESCHELON TELECOM INC	COM	29629010	2,228	112,471	SH	DEFINED	1
ESCO TECHNOLOGIES IN	COM	29631510	17,613	387,611	SH	DEFINED	1,2,5,6
ESPEED INC	CL A	29664310	3,409	390,463	SH	DEFINED	1,2,6
ESS TECHNOLOGY INC	COM	26915110	68	66,250	SH	DEFINED	1,5
ESSEX CORP	COM	29674410	6,284	262,799	SH	DEFINED	1,2,6
ESSEX PTY TR INC	COM	29717810	65,677	508,142	SH	DEFINED	1,2,3,5,6
ESTERLINE TECHNOLOGI	COM	29742510	15,792	392,551	SH	DEFINED	1,2
ETHAN ALLEN INTERIOR	COM	29760210	45,999	1,273,849	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	129	14,500	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	14,461	487,070	SH	DEFINED	1,2,5,6
EV3 INC	COM	26928A20	3,883	225,362	SH	DEFINED	1,2,6
EVANS & SUTHERLAND C	COM	29909610	64	15,300	SH	DEFINED	1
EVCI CAREER COLLEGES	COM	26926P10	6	14,005	SH	DEFINED	1,5
EVEREST RE GROUP LTD	COM	G3223R10	74,618	760,558	SH	DEFINED	1,2,5,6,7 13,14
EVERGREEN ENERGY INC	COM	30024B10	9,821	987,040	SH	DEFINED	1,2,5,6
EVERGREEN SOLAR INC	COM	30033R10	8,232	1,087,425	SH	DEFINED	1,2,5,6
EVOLVING SYS INC	COM	30049R10	22	18,630	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	60	21,354	SH	DEFINED	1
EXACTECH INC	COM	30064E10	159	11,200	SH	DEFINED	1
EXAR CORP	COM	30064510	7,048	542,118	SH	DEFINED	1,2,5,6
EXCEL MARITIME CARRI	COM	V3267N10	184	12,600	SH	DEFINED	1,5
EXCEL TECHNOLOGY INC	COM	30067T10	4,486	175,288	SH	DEFINED	1
EXCHANGE NATL BANCSH	COM	30130910	228	7,250	SH	DEFINED	1
EXCO RESOURCES INC	COM	26927940	18,771	1,110,032	SH	DEFINED	1,2,6
EXELIXIS INC	COM	30161Q10	13,805	1,533,851	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,472,997	23,800,235	SH	DEFINED	1,2,5,6,7 13,14
EXIDE TECHNOLOGIES	COM NEW	30205120	417	95,859	SH	DEFINED	1
EXPEDIA INC DEL	COM	30212P10	191,965	9,149,893	SH	DEFINED	1,2,5,6,7 13,14
EXPEDITORS INTL WASH	COM	30213010	166,419	4,109,103	SH	DEFINED	1,2,5,6,7 13,14
EXPLORATION CO	COM NEW	30213320	5,362	401,969	SH	DEFINED	1,5
EXPONENT INC	COM	30214U10	4,326	231,817	SH	DEFINED	1
EXPRESS SCRIPTS INC	COM	30218210	351,618	4,910,861	SH	DEFINED	1,2,5,6,7 13,14
EXPRESSJET HOLDINGS	CL A	30218U10	8,778	1,083,703	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	26,146	1,431,895	SH	DEFINED	1,2,3
EXTREME NETWORKS INC	COM	30226D10	7,908	1,887,252	SH	DEFINED	1,2,5,6
EXXON MOBIL CORP	COM	30231G10	14,153,024	184,692,994	SH	DEFINED	1,2,5,6,7

Edgar Filing: STATE STREET CORP - Form 13F-HR

EZCORP INC	CL A NON V	30230110	9,768	601,101 SH	DEFINED	13,14 1,2,5,6
F M C CORP	COM NEW	30249130	62,060	810,708 SH	DEFINED	1,2,5,13
F N B CORP VA	COM	30293010	5,080	122,273 SH	DEFINED	1,2
F5 NETWORKS INC	COM	31561610	46,211	622,707 SH	DEFINED	1,2,5,6,7
FACTSET RESH SYS INC	COM	30307510	25,853	457,737 SH	DEFINED	1,2,5,6
FAIR ISAAC CORP	COM	30325010	50,222	1,235,472 SH	DEFINED	1,2,5,6,1
FAIRCHILD CORP	CL A	30369810	25	11,478 SH	DEFINED	1
FAIRCHILD SEMICONDC	COM	30372610	34,356	2,043,777 SH	DEFINED	1,2,5,8,1
FAIRPOINT COMMUNICAT	COM	30556010	8,770	462,795 SH	DEFINED	1,2
FALCONSTOR SOFTWARE	COM	30613710	4,217	487,496 SH	DEFINED	1,2,5,6
FAMILY DLR STORES IN	COM	30700010	121,580	4,145,230 SH	DEFINED	13,14 1,2,5,6,7
FAMOUS DAVES AMER IN	COM	30706810	339	20,560 SH	DEFINED	1,2
FARMER BROS CO	COM	30767510	2,155	100,915 SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	4,049	118,640 SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	252	10,500 SH	DEFINED	1
FASTENAL CO	COM	31190010	98,563	2,747,012 SH	DEFINED	13,14 1,2,5,6,7
FBL FINL GROUP INC	CL A	30239F10	12,307	314,921 SH	DEFINED	1,2
FEDERAL AGRIC MTG CO	CL A	31314810	223	11,800 SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL C	31314830	4,749	175,040 SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,338,899	19,718,689 SH	DEFINED	13,14 1,2,5,6,7
FEDERAL NATL MTG ASS	COM	31358610	1,703,421	28,681,958 SH	DEFINED	13,14 1,2,5,6,7
FEDERAL REALTY INVT	SH BEN INT	31374720	109,044	1,282,870 SH	DEFINED	13,14 1,2,3,5,6
FEDERAL SIGNAL CORP	COM	31385510	19,302	1,203,337 SH	DEFINED	13,14 1,2,5,13
FEDERATED DEPT STORE	COM	31410H10	697,178	18,284,241 SH	DEFINED	1,2,5,6,7 13,14
FEDERATED INVS INC P	CL B	31421110	74,186	2,196,165 SH	DEFINED	1,2,5,6,1
FEDEX CORP	COM	31428X10	893,734	8,228,079 SH	DEFINED	13,14 1,2,5,6,7
FEI CO	COM	30241L10	9,944	377,097 SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	51,955	2,378,882 SH	DEFINED	1,2,3,5
FELDMAN MALL PPTYS I	COM	31430810	159	12,733 SH	DEFINED	1,3
FERRELLGAS PARTNERS	UNIT LTD P	31529310	900	42,088 SH	DEFINED	1,2
FERRO CORP	COM	31540510	18,399	889,273 SH	DEFINED	1,2,5,13
FIAT S P A	SP ADR ORD	31562188	559	29,157 SH	DEFINED	1
FIBERTOWER CORP	COM	31567R10	8,572	1,457,908 SH	DEFINED	1,2,5,6
FIDELITY BANKSHARES	COM	31604Q10	14,082	354,976 SH	DEFINED	1,2,6
FIDELITY NATIONAL FI	CL A	31620R10	92,370	3,868,086 SH	DEFINED	13,14 1,2,5,6,7
FIDELITY NATL INFORM	COM	31620M10	188,120	4,692,442 SH	DEFINED	13,14 1,2,5,6,7
FIELDSTONE INVT CORP	COM	31659U30	5,922	1,352,111 SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	571,227	13,956,202 SH	DEFINED	13,14 1,2,5,6,7
FINANCIAL FED CORP	COM	31749210	14,201	482,866 SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	806	34,970 SH	DEFINED	1,2
FINISAR	COM	31787A10	10,432	3,229,663 SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	9,519	666,586 SH	DEFINED	1,2,5
FINLAY ENTERPRISES I	COM NEW	31788420	80	10,036 SH	DEFINED	1
FIRST ACCEPTANCE COR	COM	31845710	2,804	261,591 SH	DEFINED	1,2,6
FIRST ADVANTAGE CORP	CL A	31845F10	2,284	99,458 SH	DEFINED	1,2
FIRST ALBANY COS INC	COM	31846510	27	11,835 SH	DEFINED	1
FIRST AMERN CORP CAL	COM	31852230	66,255	1,628,690 SH	DEFINED	13,14 1,2,5,6,7
FIRST BANCORP N C	COM	31891010	4,572	209,357 SH	DEFINED	1,2,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
FIRST BANCORP P R	COM	31867210	21,257	2,230,497	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	4,929	213,824	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	10,798	417,379	SH	DEFINED	1,2,6
FIRST CHARTER CORP	COM	31943910	13,156	534,789	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP	COM	31983B10	23,652	452,499	SH	DEFINED	1,2
FIRST CMNTY BANCSTAR	COM	31983A10	8,461	213,882	SH	DEFINED	1
FIRST COMWLTH FINL C	COM	31982910	14,762	1,099,161	SH	DEFINED	1,2,5
FIRST CONSULTING GRO	COM	31986R10	2,947	214,159	SH	DEFINED	1
FIRST CTZNS BANCSTAR	CL A	31946M10	12,063	59,527	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	616,908	24,173,511	SH	DEFINED	1,2,5,6,7, 13,14
FIRST DEFIANCE FINL	COM	32006W10	481	15,912	SH	DEFINED	1,5
FIRST FINL BANCORP O	COM	32020910	8,869	533,958	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	12,812	306,059	SH	DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	8,191	231,060	SH	DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	7,850	200,366	SH	DEFINED	1,2
FIRST FINL SVC CORP	COM	32022D10	210	6,824	SH	DEFINED	1
FIRST HORIZON NATL C	COM	32051710	147,884	3,539,580	SH	DEFINED	1,2,5,6,7, 13,14
FIRST IND CORP	COM	32054R10	9,607	378,817	SH	DEFINED	1,2
FIRST INDUSTRIAL REA	COM	32054K10	58,250	1,242,269	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR	COM	32077110	142,091	2,600,021	SH	DEFINED	1,2,5,10, 13,14
FIRST MERCHANTS CORP	COM	32081710	9,175	337,424	SH	DEFINED	1,2
FIRST MERCURY FINANC	COM	32084110	2,423	103,000	SH	DEFINED	1
FIRST MIDWEST BANCOR	COM	32086710	37,282	963,861	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	35,583	2,394,546	SH	DEFINED	1,2,5,13
FIRST PL FINL CORP	COM	33610T10	11,312	481,548	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	16,925	581,400	SH	DEFINED	1,2,3
FIRST REGL BANCORP	COM	33615C10	4,818	141,320	SH	DEFINED	1,2
FIRST REP BK SAN FRA	COM	33615810	14,316	366,329	SH	DEFINED	1,2
FIRST SEC GROUP INC	COM	33631210	247	21,400	SH	DEFINED	1
FIRST SOLAR INC	COM	33643310	7,222	242,008	SH	DEFINED	1,2
FIRST SOUTH BANCORP	COM	33646W10	3,201	100,388	SH	DEFINED	1
FIRST ST BANCORPORAT	COM	33645310	6,836	276,219	SH	DEFINED	1,2
FIRST UTD CORP	COM	33741H10	201	9,200	SH	DEFINED	1
FIRSTENERGY CORP	COM	33793210	1,421,784	23,578,501	SH	DEFINED	1,2,5,6,7, 13,14
FIRSTFED FINL CORP	COM	33790710	25,803	385,295	SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	46,315	1,918,607	SH	DEFINED	1,2,5,13
FISERV INC	COM	33773810	266,303	5,080,174	SH	DEFINED	1,2,5,6,7, 13,14
FISHER COMMUNICATION	COM	33775620	4,612	104,329	SH	DEFINED	1,2
FIVE STAR QUALITY CA	COM	33832D10	4,614	413,848	SH	DEFINED	1,5
FLAGSTAR BANCORP INC	COM	33793010	10,988	740,462	SH	DEFINED	1,2,5
FLANDERS CORP	COM	33849410	1,708	172,529	SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	6,900	872,269	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD	ORD	Y2573F10	31,476	2,741,854	SH	DEFINED	1,2,5,6,7, 13,14
FLIR SYS INC	COM	30244510	38,606	1,212,877	SH	DEFINED	1,2,5,6
FLORIDA EAST COAST I	COM	34063210	28,959	485,897	SH	DEFINED	1,2,6
FLORIDA PUB UTILS CO	COM	34113510	143	10,800	SH	DEFINED	1
FLORIDA ROCK INDS IN	COM	34114010	38,616	897,002	SH	DEFINED	1,2,5,6,1

Edgar Filing: STATE STREET CORP - Form 13F-HR

FLOTEK INDS INC DEL	COM	34338910	202	7,200	SH	DEFINED	1,5
FLOWERS FOODS INC	COM	34349810	59,141	2,191,203	SH	DEFINED	1,2,5,6
FLOWERVE CORP	COM	34354P10	44,387	879,470	SH	DEFINED	1,2,5,6,7
FLUOR CORP NEW	COM	34341210	189,904	2,325,834	SH	DEFINED	1,2,5,6,7 13,14
FLUSHING FINL CORP	COM	34387310	5,398	316,246	SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	79,548	1,290,730	SH	DEFINED	1,2,5,6,7 13,14
FNB CORP PA	COM	30252010	21,683	1,186,812	SH	DEFINED	1,2,5
FNB FINANCIAL SERVIC	COM	30252610	182	12,282	SH	DEFINED	1
FOCUS ENHANCEMENTS I	COM	34415910	47	30,200	SH	DEFINED	1
FOMENTO ECONOMICO ME	SPON ADR U	34441910	2,687	23,210	SH	DEFINED	1
FONAR CORP	COM	34443710	9	30,200	SH	DEFINED	1
FOOT LOCKER INC	COM	34484910	66,115	3,014,814	SH	DEFINED	1,2,5,6,7 13,14
FORD MTR CO DEL	COM PAR \$0	34537086	360,226	47,966,158	SH	DEFINED	1,2,5,6,7 13,14
FOREST CITY ENTERPRI	CL A	34555010	44,994	770,453	SH	DEFINED	1,2,5,12
FOREST LABS INC	COM	34583810	433,604	8,569,252	SH	DEFINED	1,2,5,6,7
FOREST OIL CORP	COM PAR \$0	34609170	26,352	806,370	SH	DEFINED	1,2,5,13
FORGENT NETWORKS INC	COM	34629U10	28	17,427	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	27,015	725,237	SH	DEFINED	1,2,6
FORRESTER RESH INC	COM	34656310	17,059	629,239	SH	DEFINED	1,2,6
FORTUNE BRANDS INC	COM	34963110	326,230	3,820,472	SH	DEFINED	1,2,5,6,7 13,14
FORWARD AIR CORP	COM	34985310	16,472	569,384	SH	DEFINED	1,2,6
FOSSIL INC	COM	34988210	21,005	930,242	SH	DEFINED	1,2,5,6
FOSTER L B CO	COM	35006010	3,332	128,618	SH	DEFINED	1,5
FOSTER WHEELER LTD	SHS NEW	G3653513	5,382	97,599	SH	DEFINED	1,2,6,12
FOUNDATION COAL HLDG	COM	35039W10	17,165	540,444	SH	DEFINED	1,2,5,6
FOUNDRY NETWORKS INC	COM	35063R10	33,125	2,211,294	SH	DEFINED	1,2,5,6
FOUNTAIN POWERBOAT I	COM NEW	35075530	56	13,400	SH	DEFINED	1
FOXHOLLOW TECHNOLOGI	COM	35166A10	7,614	352,814	SH	DEFINED	1,2,6
FPIC INS GROUP INC	COM	30256310	6,376	163,605	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	704,080	12,937,891	SH	DEFINED	1,2,5,6,7 13,14
FRANCE TELECOM	SPONSORED	35177Q10	771	27,836	SH	DEFINED	1,2
FRANKLIN BK CORP DEL	COM	35245110	12,338	600,681	SH	DEFINED	1,2
FRANKLIN COVEY CO	COM	35346910	179	25,566	SH	DEFINED	1,5
FRANKLIN ELEC INC	COM	35351410	20,111	391,344	SH	DEFINED	1,2,6
FRANKLIN RES INC	COM	35461310	497,688	4,517,451	SH	DEFINED	1,2,5,6,7 13,14
FRANKLIN STREET PPTY	COM	35471R10	17,545	833,498	SH	DEFINED	1,2,3
FREDS INC	CL A	35610810	7,494	622,402	SH	DEFINED	1,2,5,6
FREEMONT-MCMORAN COP	CL B	35671D85	395,745	7,101,117	SH	DEFINED	1,2,5,6,7 13,14
FREIGHTCAR AMER INC	COM	35702310	17,500	315,605	SH	DEFINED	1,2,6
FREMONT GEN CORP	COM	35728810	16,272	1,003,808	SH	DEFINED	1,2,5
FREQUENCY ELECTRS IN	COM	35801010	128	10,700	SH	DEFINED	1
FRESENIUS MED CARE A	SPONSORED	35802910	297	6,693	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	486	32,610	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	19,237	2,404,631	SH	DEFINED	1,2,5
FRIEDMAN INDS INC	COM	35843510	227	18,790	SH	DEFINED	1
FRONTIER AIRLINES HO	COM	35905910	4,290	579,721	SH	DEFINED	1,2
FRONTIER FINL CORP W	COM	35907K10	18,744	641,255	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	71,305	2,481,042	SH	DEFINED	1,2,5,6,7
FSI INTL INC	COM	30263310	169	31,985	SH	DEFINED	1
FTD GROUP INC	COM	30267U10	14,605	816,397	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	16,985	609,008	SH	DEFINED	1,2,5,6
FUEL SYS SOLUTIONS I	COM	35952W10	5,626	254,806	SH	DEFINED	1,2,5
FUEL TECH INC	COM	35952310	200	8,136	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	5,018	776,747	SH	DEFINED	1,2,5,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

FUJIFILM HLDGS CORP	ADR 2 ORD	35958N10	1,397	33,792	SH	DEFINED	1
FULLER H B CO	COM	35969410	36,545	1,415,373	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	33,327	1,995,635	SH	DEFINED	1,2,5,12
FURNITURE BRANDS INT	COM	36092110	19,566	1,205,523	SH	DEFINED	1,2,5,13
FX ENERGY INC	COM	30269510	374	60,589	SH	DEFINED	1,5

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
G & K SVCS INC	CL A	36126810	12,562	323,024	SH	DEFINED	1,2,5
G B & T BANCSHARES I	COM	36146210	4,140	186,756	SH	DEFINED	1,2
GAIAM INC	CL A	36268Q10	4,203	307,203	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	46,551	1,575,327	SH	DEFINED	1,2,5,12,
GALLAHER GROUP PLC	SPONSORED	36359510	1,664	18,500	SH	DEFINED	1
GAMCO INVESTORS INC	COM	36143810	4,186	108,828	SH	DEFINED	1,2
GAMESTOP CORP NEW	CL A	36467W10	45,412	824,019	SH	DEFINED	1,2,5,6,1
GAMESTOP CORP NEW	CL B	36467W20	16,348	298,543	SH	DEFINED	1,2,5,6
GANNETT INC	COM	36473010	388,619	6,427,698	SH	DEFINED	1,2,5,6,7, 13,14
GAP INC DEL	COM	36476010	297,345	15,248,448	SH	DEFINED	1,2,5,6,7, 13,14
GARDNER DENVER INC	COM	36555810	19,221	515,182	SH	DEFINED	1,2,5,6
GARMIN LTD	ORD	G3726010	36,412	654,188	SH	DEFINED	1,2,5,6,7, 13,14
GARTNER INC	COM	36665110	30,892	1,560,978	SH	DEFINED	1,2,5,6,1
GASCO ENERGY INC	COM	36722010	2,671	1,090,097	SH	DEFINED	1,2,5
GATEHOUSE MEDIA INC	COM	36734810	2,638	142,139	SH	DEFINED	1,2
GATEWAY INC	COM	36762610	8,315	4,136,582	SH	DEFINED	1,2,5
GATX CORP	COM	36144810	33,889	782,105	SH	DEFINED	1,2,5,6,1
GAYLORD ENTMT CO NEW	COM	36790510	31,819	624,760	SH	DEFINED	1,2,6
GEHL CO	COM	36848310	5,391	195,822	SH	DEFINED	1
GEMPLUS INTL S A	ADR	36866Y10	56	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	15,213	3,793,701	SH	DEFINED	1,2,5,6
GENAERA CORP	COM	36867G10	42	111,482	SH	DEFINED	1,5
GENCO SHIPPING & TRA	SHS	Y2685T10	486	17,401	SH	DEFINED	1,2
GENCORP INC	COM	36868210	10,431	744,025	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	68	43,866	SH	DEFINED	1,5
GENELABS TECHNOLOGIE	COM NEW	36870620	28	19,505	SH	DEFINED	1
GENENTECH INC	COM NEW	36871040	500,452	6,168,523	SH	DEFINED	1,2,5,6,7, 13,14
GENERAL CABLE CORP D	COM	36930010	32,106	734,531	SH	DEFINED	1,2,5,6
GENERAL COMMUNICATIO	CL A	36938510	29,774	1,892,818	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	942,491	12,676,415	SH	DEFINED	1,2,5,6,7, 13,14
GENERAL ELECTRIC CO	COM	36960410	10,973,340	294,902,978	SH	DEFINED	1,2,5,6,7, 13,14
GENERAL GROWTH PPTYS	COM	37002110	288,082	5,515,642	SH	DEFINED	1,2,3,5,6, 13,14
GENERAL MARITIME COR	SHS	Y2692M10	5,101	144,961	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	617,790	10,725,515	SH	DEFINED	1,2,5,6,7, 13,14
GENERAL MTRS CORP	COM	37044210	2,578,038	83,920,507	SH	DEFINED	1,2,5,6,7, 13,14
GENESCO INC	COM	37153210	14,778	396,196	SH	DEFINED	1,2,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

GENESEE & WYO INC	CL A	37155910	13,563	516,864	SH	DEFINED	1,2,6
GENESIS HEALTHCARE C	COM	37184D10	14,229	301,262	SH	DEFINED	1,2,5,6
GENESIS MICROCHIP IN	COM	37184C10	10,672	1,052,498	SH	DEFINED	1,2,5
GENITOPE CORP	COM	37229P50	1,650	468,667	SH	DEFINED	1,2
GENLYTE GROUP INC	COM	37230210	51,073	653,864	SH	DEFINED	1,2,6
GENOMIC HEALTH INC	COM	37244C10	3,737	200,910	SH	DEFINED	1,2,5
GEN-PROBE INC NEW	COM	36866T10	44,982	858,922	SH	DEFINED	1,2,5,6,1
GENTA INC	COM NEW	37245M20	611	1,379,934	SH	DEFINED	1,5
GENTEK INC	COM NEW	37245X20	7,039	203,491	SH	DEFINED	1,2
GENTEX CORP	COM	37190110	37,353	2,400,583	SH	DEFINED	1,2,5,12,
GENTIVA HEALTH SERVI	COM	37247A10	7,356	385,964	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	213,333	4,497,845	SH	DEFINED	1,2,5,6,7
							13,14
GENVEC INC	COM	37246C10	127	52,744	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	519,306	15,179,958	SH	DEFINED	1,2,5,6,7
							13,14
GENZYME CORP	COM	37291710	438,559	7,121,777	SH	DEFINED	1,2,5,6,7
							13,14
GEO GROUP INC	COM	36159R10	10,204	271,957	SH	DEFINED	1,2,5,6
GEOEYE INC	COM	37250W10	304	15,702	SH	DEFINED	1
GEOGLOBAL RESOURCES	COM	37249T10	2,401	305,872	SH	DEFINED	1,5,6
GEOMET INC DEL	COM	37250U20	779	74,951	SH	DEFINED	1,2
GEORGIA GULF CORP	COM PAR \$0	37320020	24,441	1,265,702	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	3,834	305,270	SH	DEFINED	1,2
GERDAU S A	SPONSORED	37373710	10,205	637,841	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	228	15,838	SH	DEFINED	1,5
GERON CORP	COM	37416310	7,883	897,840	SH	DEFINED	1,2,6
GETTY IMAGES INC	COM	37427610	31,307	731,135	SH	DEFINED	1,2,5,6,7
							13,14
GETTY RLTY CORP NEW	COM	37429710	8,534	276,174	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	10,534	444,679	SH	DEFINED	1,2,6
GFI GROUP INC	COM	36165220	10,520	168,976	SH	DEFINED	1,2,6
GIANT INDS INC	COM	37450810	16,536	220,629	SH	DEFINED	1,2,5,6
GIBRALTAR INDS INC	COM	37468910	9,985	424,733	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	280	14,850	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	805,638	12,407,792	SH	DEFINED	1,2,5,6,7
							13,14
GIVEN IMAGING	ORD SHS	M5202010	212	10,972	SH	DEFINED	1,2,5
GLACIER BANCORP INC	COM	37637Q10	18,116	741,253	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	3,808	159,595	SH	DEFINED	1
GLADSTONE INVT CORP	COM	37654610	2,304	150,501	SH	DEFINED	1
GLATFELTER	COM	37731610	13,792	889,838	SH	DEFINED	1,2,13
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	935,172	17,725,015	SH	DEFINED	1,2
GLENAYRE TECHNOLOGIE	COM	37789910	262	102,255	SH	DEFINED	1,5
GLIMCHER RLTY TR	SH BEN INT	37930210	30,665	1,148,087	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	7,741	476,979	SH	DEFINED	1,2,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	594	24,196	SH	DEFINED	1,2,6
GLOBAL IMAGING SYSTE	COM	37934A10	19,952	908,982	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	11,960	917,143	SH	DEFINED	1,2,5,6
GLOBAL PMTS INC	COM	37940X10	43,832	946,700	SH	DEFINED	1,2,5,6
GLOBAL SIGNAL INC	COM	37944Q10	8,024	152,345	SH	DEFINED	1,2,3,6
GLOBALSANTAFE CORP	SHS	G3930E10	71,662	1,219,163	SH	DEFINED	1,2,5,6,7
							13,14
GLOBALSTAR INC	COM	37897340	2,440	175,379	SH	DEFINED	1,2
GLOBIX CORP	COM NEW	37957F20	385	88,400	SH	DEFINED	1,5
GMH CMNTYS TR	COM	36188G10	9,985	983,788	SH	DEFINED	1,2,3
GMX RES INC	COM	38011M10	4,921	138,612	SH	DEFINED	1,5
GOL LINHAS AEREAS IN	SP ADR REP	38045R10	520	18,132	SH	DEFINED	1
GOLD KIST INC	COM	38061410	16,669	792,991	SH	DEFINED	1,2,6
GOLDEN TELECOM INC	COM	38122G10	14,098	300,972	SH	DEFINED	1,2
GOLDMAN SACHS GROUP	COM	38141G10	2,606,076	13,072,865	SH	DEFINED	1,2,5,6,7
							13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

GOODMAN GLOBAL INC	COM	38239A10	5,639	327,830	SH	DEFINED	1,2,6
GOODRICH CORP	COM	38238810	138,871	3,048,766	SH	DEFINED	1,2,5,6,13
GOODRICH PETE CORP	COM NEW	38241040	6,538	180,709	SH	DEFINED	1,2,6
GOODYEAR TIRE & RUBR	COM	38255010	91,975	4,381,844	SH	DEFINED	1,2,5,6,7
GOOGLE INC	CL A	38259P50	2,693,371	5,849,051	SH	DEFINED	1,2,5,6,7,13,14
GORMAN RUPP CO	COM	38308210	6,393	172,937	SH	DEFINED	1,2
GOTTSCHALKS INC	COM	38348510	151	13,192	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	3,003	283,343	SH	DEFINED	1,3,5
GP STRATEGIES CORP	COM	36225V10	196	23,557	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	20,072	1,013,737	SH	DEFINED	1,2,5,6
GRACO INC	COM	38410910	54,773	1,382,464	SH	DEFINED	1,2,5,6,13
GRAFTECH INTL LTD	COM	38431310	12,334	1,782,317	SH	DEFINED	1,2,5,6
GRAINGER W W INC	COM	38480210	145,530	2,080,787	SH	DEFINED	1,2,5,6,7,13,14
GRAMERCY CAP CORP	COM	38487110	8,858	286,768	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	50,138	996,384	SH	DEFINED	1,2,5,13

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN	
GRANT PRIDECO INC	COM	38821G10	121,180	3,047,031	SH	DEFINED	1,2,5,6,7,13,14	
GRAPHIC PACKAGING CO	COM	38868810	4,948	1,142,746	SH	DEFINED	1,2,6	
GRAY TELEVISION INC	COM	38937510	6,539	892,072	SH	DEFINED	1,2	
GREAT AMERN FINL RES	COM	38991510	6,563	284,727	SH	DEFINED	1,2	
GREAT ATLANTIC & PAC	COM	39006410	7,539	292,898	SH	DEFINED	1,2,5,6	
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,145	9,588	SH	DEFINED	1,5	
GREAT PLAINS ENERGY	COM	39116410	53,994	1,697,916	SH	DEFINED	1,2,5,13	
GREAT SOUTHN BANCORP	COM	39090510	5,966	202,178	SH	DEFINED	1,2	
GREAT WOLF RESORTS I	COM	39152310	5,582	399,873	SH	DEFINED	1,2,6	
GREATBATCH INC	COM	39153L10	12,658	470,226	SH	DEFINED	1,2,5,6	
GREATER BAY BANCORP	COM	39164810	35,966	1,365,958	SH	DEFINED	1,2,5,13	
GREATER COMMUNITY BA	COM	39167M10	193	10,795	SH	DEFINED	1	
GREEN MOUNTAIN PWR C	COM	39315410	278	8,194	SH	DEFINED	1,2	
GREEN MTN COFFEE ROA	COM	39312210	3,548	72,066	SH	DEFINED	1,2	
GREENBRIER COS INC	COM	39365710	5,696	189,861	SH	DEFINED	1,2,6	
GREENE CNTY BANCSHAR	COM NEW	39436120	4,419	111,237	SH	DEFINED	1	
GREENFIELD ONLINE IN	COM	39515010	588	41,150	SH	DEFINED	1,5	
GREENHILL & CO INC	COM	39525910	18,198	246,591	SH	DEFINED	1,2,6	
GREIF INC	CL A	39762410	42,077	355,379	SH	DEFINED	1,2,6	
GREY WOLF INC	COM	39788810	21,796	3,177,317	SH	DEFINED	1,2,5,6	
GRIFFON CORP	COM	39843310	11,128	436,393	SH	DEFINED	1,2	
GROUP 1 AUTOMOTIVE I	COM	39890510	47,540	919,173	SH	DEFINED	1,2	
GROUPE CGI INC	CL A SUB V	39945C10	99	14,270	SH	DEFINED	1	
GROUPE DANONE	SPONSORED	39944910	2,206	67,681	SH	DEFINED	1	
GRUBB & ELLIS CO	COM PAR \$0	40009520	199	17,300	SH	DEFINED	1,5	
GRUPO AEROPORTUARIO	SPON ADR	40050110	1,654	74,300	SH	DEFINED	1,2,7	
GRUPO AEROPORTUARIO	SPON ADR B	40050610	631	16,100	SH	DEFINED	1	
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	578	13,605	SH	DEFINED	1	
GRUPO FINANCIERO GAL	SP ADR 10	39990910	412	43,111	SH	DEFINED	1,5	
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	93,528	3,462,702	SH	DEFINED	1,2,4,5,7	
GSI COMMERCE INC	COM	36238G10	9,504	506,858	SH	DEFINED	1,2,5,6	
GTC BIOTHERAPEUTICS	COM	36238T10	65	58,385	SH	DEFINED	1,5	

Edgar Filing: STATE STREET CORP - Form 13F-HR

GTX INC DEL	COM	40052B10	2,806	157,289	SH	DEFINED	1,2
GUESS INC	COM	40161710	32,208	507,770	SH	DEFINED	1,2,6
GUITAR CTR MGMT INC	COM	40204010	23,598	519,097	SH	DEFINED	1,2,5,6
GULF ISLAND FABRICAT	COM	40230710	6,202	168,085	SH	DEFINED	1,2
GULFMARK OFFSHORE IN	COM	40262910	15,625	417,669	SH	DEFINED	1,2,5
GULFPORT ENERGY CORP	COM NEW	40263530	1,704	125,413	SH	DEFINED	1
GYMBOREE CORP	COM	40377710	39,270	1,029,084	SH	DEFINED	1,2,6
H & E EQUIPMENT SERV	COM	40403010	4,447	179,526	SH	DEFINED	1,2,6
HAEMONETICS CORP	COM	40502410	16,811	373,411	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	16,731	536,094	SH	DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	1,315,479	42,366,462	SH	DEFINED	1,2,5,6,7 13,14
HALOZYME THERAPEUTIC	COM	40637H10	206	25,600	SH	DEFINED	1
HANA BIOSCIENCES INC	COM	40963P10	2,046	321,161	SH	DEFINED	1
HANCOCK FABRICS INC	COM	40990010	70	20,304	SH	DEFINED	1
HANCOCK HLDG CO	COM	41012010	23,085	436,882	SH	DEFINED	1,2
HANDLEMAN CO DEL	COM	41025210	205	30,223	SH	DEFINED	1
HANESBRANDS INC	COM	41034510	39,819	1,685,832	SH	DEFINED	1,2,5,6,7 13,14
HANGER ORTHOPEDIC GR	COM NEW	41043F20	205	27,253	SH	DEFINED	1,5
HANMI FINL CORP	COM	41049510	15,293	678,767	SH	DEFINED	1,2
HANOVER COMPRESSOR C	COM	41076810	48,898	2,588,548	SH	DEFINED	1,2,5,6,1
HANOVER INS GROUP IN	COM	41086710	44,561	913,134	SH	DEFINED	1,2,5,13
HANSEN NAT CORP	COM	41131010	36,615	1,087,141	SH	DEFINED	1,2,6,12,
HANSON PLC NEW	SPONSORED	41134910	555	7,334	SH	DEFINED	1,2
HARKEN ENERGY CORP	COM NEW	41255230	119	233,371	SH	DEFINED	1,5
HARLAND JOHN H CO	COM	41269310	25,430	506,581	SH	DEFINED	1,2,5
HARLEY DAVIDSON INC	COM	41282210	673,929	9,563,351	SH	DEFINED	1,2,5,6,7 13,14
HARLEYSVILLE GROUP I	COM	41282410	16,182	464,740	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	8,479	439,081	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	176,740	1,768,997	SH	DEFINED	1,2,5,6,7 13,14
HARMONIC INC	COM	41316010	8,193	1,126,901	SH	DEFINED	1,2,5,6
HARRAHS ENTMT INC	COM	41361910	645,858	7,807,765	SH	DEFINED	1,2,5,6,7 13,14
HARRIS & HARRIS GROU	COM	41383310	5,251	434,336	SH	DEFINED	1
HARRIS CORP DEL	COM	41387510	146,412	3,192,578	SH	DEFINED	1,2,5,10,
HARRIS INTERACTIVE I	COM	41454910	5,558	1,102,730	SH	DEFINED	1,2,6
HARSCO CORP	COM	41586410	58,270	765,709	SH	DEFINED	1,2,5,6,7 13,14
HARTE-HANKS INC	COM	41619610	45,041	1,625,449	SH	DEFINED	1,2,5,6,1
HARTFORD FINL SVCS G	COM	41651510	1,694,758	18,162,667	SH	DEFINED	1,2,5,6,7 13,14
HARTMARX CORP	COM	41711910	2,955	418,526	SH	DEFINED	1,2
HARVARD BIOSCIENCE I	COM	41690610	121	23,632	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	11,771	1,107,350	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	278,245	10,210,828	SH	DEFINED	1,2,5,6,7 13,14
HAVERTY FURNITURE IN	COM	41959610	4,597	310,588	SH	DEFINED	1
HAWAIIAN ELEC INDUST	COM	41987010	32,573	1,199,739	SH	DEFINED	1,2,5,13
HAWAIIAN HOLDINGS IN	COM	41987910	111	22,715	SH	DEFINED	1
HAWK CORP	CL A	42008910	168	14,000	SH	DEFINED	1
HAWKINS INC	COM	42026110	208	14,552	SH	DEFINED	1
HAYES LEMMERZ INTL I	COM NEW	42078130	382	97,760	SH	DEFINED	1,5
HCC INS HLDGS INC	COM	40413210	52,672	1,641,382	SH	DEFINED	1,2,5,6,1
HDFC BANK LTD	ADR REPS 3	40415F10	1,162	15,399	SH	DEFINED	5,7
HEADWATERS INC	COM	42210P10	21,697	905,545	SH	DEFINED	1,2,6
HEALTH CARE PPTY INV	COM	42191510	88,373	2,400,126	SH	DEFINED	1,2,3,5,6 13,14
HEALTH CARE REIT INC	COM	42217K10	27,609	641,782	SH	DEFINED	1,2,3,5
HEALTH GRADES INC	COM	42218Q10	88	19,500	SH	DEFINED	1,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

HEALTH MGMT ASSOC IN CL A		42193310	134,641	6,378,080 SH	DEFINED	1,2,5,6,7 13,14
HEALTH NET INC	COM	42222G10	106,818	2,195,197 SH	DEFINED	1,2,5,6,7 13,14
HEALTHCARE RLTY TR	COM	42194610	29,349	742,263 SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	10,709	369,802 SH	DEFINED	1,2,6
HEALTHEXTRAS INC	COM	42221110	11,681	484,690 SH	DEFINED	1,2,6
HEALTHSOUTH CORP	COM NEW	42192430	2,028	89,537 SH	DEFINED	1,2
HEALTHSPRING INC	COM	42224N10	12,267	602,791 SH	DEFINED	1,2,6
HEALTHTRONICS INC	COM	42222L10	3,718	557,422 SH	DEFINED	1,2,5
HEALTHWAYS INC	COM	42224510	29,503	618,374 SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	9,191	360,421 SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	29,002	1,930,881 SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	5,892	204,226 SH	DEFINED	1,2
HEARTLAND PMT SYS IN	COM	42235N10	6,441	228,005 SH	DEFINED	1,2,6
HECLA MNG CO	COM	42270410	14,489	1,891,474 SH	DEFINED	1,2,5,6
HEICO CORP NEW	COM	42280610	14,524	374,047 SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	744	22,838 SH	DEFINED	1,2
HEIDRICK & STRUGGLES	COM	42281910	13,423	316,881 SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	488,833	10,860,541 SH	DEFINED	1,2,5,6,7 13,14
HELEN OF TROY CORP L	COM	G4388N10	1,410	58,129 SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	32,741	1,043,692 SH	DEFINED	1,2,5,6,1
HELLENIC TELECOM ORG	SPONSORED	42332530	15,167	1,001,107 SH	DEFINED	1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
HELMERICH & PAYNE IN	COM	42345210	51,600	2,108,691 SH		DEFINED	1,2,5,6,1
HEMISPHERX BIOPHARMA	COM	42366C10	134	60,910 SH		DEFINED	1,5
HENRY JACK & ASSOC I	COM	42628110	34,429	1,608,840 SH		DEFINED	1,2,5,6,1
HERBALIFE LTD	COM USD SH	G4412G10	2,193	54,614 SH		DEFINED	1,2,6
HERCULES INC	COM	42705610	183,516	9,503,677 SH		DEFINED	1,2,5,6,7
HERCULES OFFSHORE IN	COM	42709310	8,461	292,754 SH		DEFINED	1,2,6
HERITAGE COMMERCE CO	COM	42692710	4,323	162,261 SH		DEFINED	1
HERLEY INDS INC DEL	COM	42739810	3,240	200,119 SH		DEFINED	1
HERSHA HOSPITALITY T	SH BEN INT	42782510	7,987	704,315 SH		DEFINED	1,3
HERSHEY CO	COM	42786610	241,190	4,843,171 SH		DEFINED	1,2,5,6,7 13,14
HERTZ GLOBAL HOLDING	COM	42805T10	8,503	488,931 SH		DEFINED	1,2
HESKA CORP	COM	42805E10	19	11,100 SH		DEFINED	1
HESS CORP	COM	42809H10	348,357	7,027,569 SH		DEFINED	1,2,5,6,1
HEWITT ASSOCS INC	COM	42822Q10	35,144	1,364,826 SH		DEFINED	1,2,5,8
HEWLETT PACKARD CO	COM	42823610	4,918,438	119,408,553 SH		DEFINED	1,2,5,6,7 13,14
HEXCEL CORP NEW	COM	42829110	22,725	1,305,284 SH		DEFINED	1,2,6
HI / FN INC	COM	42835810	112	21,020 SH		DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	20,332	665,956 SH		DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	117	16,362 SH		DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	25,777	1,808,918 SH		DEFINED	1,2,3
HIGHWOODS PPTYS INC	COM	43128410	69,181	1,697,288 SH		DEFINED	1,2,3,5,1
HILB ROGAL & HOBBS C	COM	43129410	28,967	687,729 SH		DEFINED	1,2,5,6
HILLENBRAND INDS INC	COM	43157310	75,933	1,333,801 SH		DEFINED	1,2,5,6,7 13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

HILTON HOTELS CORP	COM	43284810	343,190	9,833,521	SH	DEFINED	1, 2, 5, 6, 7, 13, 14
HITACHI LIMITED	ADR 10 COM	43357850	8,500	136,287	SH	DEFINED	1, 2
HI-TECH PHARMACAL IN	COM	42840B10	1,504	123,553	SH	DEFINED	1
HITTITE MICROWAVE CO	COM	43365Y10	7,710	238,562	SH	DEFINED	1, 2, 6
HMS HLDGS CORP	COM	40425J10	383	25,297	SH	DEFINED	1
HNI CORP	COM	40425110	45,123	1,016,058	SH	DEFINED	1, 2, 5, 6, 13, 14
HOLLIS-EDEN PHARMACE	COM	43590210	158	30,000	SH	DEFINED	1, 5
HOLLY CORP	COM PAR \$0	43575830	79,670	1,550,005	SH	DEFINED	1, 2, 5, 6
HOLLY ENERGY PARTNER	COM UT LTD	43576310	440	10,922	SH	DEFINED	1, 2
HOLOGIC INC	COM	43644010	42,890	907,159	SH	DEFINED	1, 2, 5, 6
HOME BANCSHARES INC	COM	43689320	2,517	104,700	SH	DEFINED	1
HOME DEPOT INC	COM	43707610	2,623,329	65,321,944	SH	DEFINED	1, 2, 5, 6, 7, 13, 14
HOME FEDERAL BANCORP	COM	43709A10	947	55,205	SH	DEFINED	1
HOME PROPERTIES INC	COM	43730610	49,004	826,797	SH	DEFINED	1, 2, 3, 5
HOME SOLUTIONS AMER	COM	43735510	2,933	500,430	SH	DEFINED	1, 5
HOMEBANC CORP GA	COM	43738R10	3,825	904,245	SH	DEFINED	1, 2
HONDA MOTOR LTD	AMERN SHS	43812830	21,767	550,512	SH	DEFINED	1, 2
HONEYWELL INTL INC	COM	43851610	3,828,975	84,636,943	SH	DEFINED	1, 2, 5, 6, 7, 13, 14
HOOKER FURNITURE COR	COM	43903810	2,027	129,283	SH	DEFINED	1
HOOPER HOLMES INC	COM	43910410	250	75,597	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	18,358	908,811	SH	DEFINED	1, 2, 5, 13
HORIZON FINL CORP WA	COM	44041F10	5,485	227,971	SH	DEFINED	1, 2, 5
HORIZON HEALTH CORP	COM	44041Y10	4,009	204,873	SH	DEFINED	1
HORIZON LINES INC	COM	44044K10	13,575	503,524	SH	DEFINED	1, 2, 5, 6
HORIZON OFFSHORE INC	COM NEW	44043J20	546	33,507	SH	DEFINED	1, 2, 5
HORMEL FOODS CORP	COM	44045210	58,737	1,573,039	SH	DEFINED	1, 2, 5, 12, 13, 14
HORNBECK OFFSHORE SV	COM	44054310	14,763	413,533	SH	DEFINED	1, 2, 5, 6
HOSPIRA INC	COM	44106010	155,431	4,628,685	SH	DEFINED	1, 2, 5, 6, 7, 13, 14
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	104,511	2,198,853	SH	DEFINED	1, 2, 3, 5, 13, 14
HOST HOTELS & RESORT	COM	44107P10	319,642	13,020,049	SH	DEFINED	1, 2, 3, 5, 6, 7, 13, 14
HOT TOPIC INC	COM	44133910	14,180	1,062,998	SH	DEFINED	1, 2, 5, 6
HOUSEVALUES INC	COM	44183Y10	884	157,028	SH	DEFINED	1
HOUSTON EXPL CO	COM	44212010	24,236	468,058	SH	DEFINED	1, 2
HOUSTON WIRE & CABLE	COM	44244K10	1,527	73,068	SH	DEFINED	1
HOVNIANIAN ENTERPRISE	CL A	44248720	53,661	1,582,935	SH	DEFINED	1, 2, 5, 13
HRPT PPTYS TR	COM SH BEN	40426W10	67,236	5,444,233	SH	DEFINED	1, 2, 3, 5
HSBC HLDGS PLC	SPON ADR N	40428040	42,402	462,654	SH	DEFINED	1, 2
HUB GROUP INC	CL A	44332010	35,659	1,294,325	SH	DEFINED	1, 2, 6
HUBBELL INC	CL B	44351020	43,516	962,536	SH	DEFINED	1, 2, 5, 6, 13, 14
HUDSON CITY BANCORP	COM	44368310	109,477	7,887,363	SH	DEFINED	1, 2, 5, 6, 7, 13, 14
HUDSON HIGHLAND GROU	COM	44379210	6,456	387,052	SH	DEFINED	1, 2, 5, 6
HUGHES COMMUNICATION	COM	44439810	360	7,720	SH	DEFINED	1, 2
HUGOTON RTY TR TEX	UNIT BEN I	44471710	1,284	52,180	SH	DEFINED	1, 2, 5
HUMAN GENOME SCIENCE	COM	44490310	29,225	2,349,301	SH	DEFINED	1, 2, 5, 6, 8
HUMANA INC	COM	44485910	380,769	6,884,267	SH	DEFINED	1, 2, 5, 6, 7
HUNGARIAN TEL & CABL	COM	44554210	155	10,287	SH	DEFINED	1
HUNT J B TRANS SVCS	COM	44565810	33,072	1,592,310	SH	DEFINED	1, 2, 5, 12, 13, 14
HUNTINGTON BANCSHARE	COM	44615010	165,711	6,977,323	SH	DEFINED	1, 2, 5, 6, 7, 13, 14
HUNTSMAN CORP	COM	44701110	22,032	1,161,435	SH	DEFINED	1, 2
HURON CONSULTING GRO	COM	44746210	13,098	288,878	SH	DEFINED	1, 2, 6
HUTCHINSON TECHNOLOG	COM	44840710	10,721	454,853	SH	DEFINED	1, 2, 5
HUTTIG BLDG PRODS IN	COM	44845110	89	16,827	SH	DEFINED	1
HYDRIL	COM	44877410	26,491	352,323	SH	DEFINED	1, 2, 6
HYPERCOM CORP	COM	44913M10	4,805	756,704	SH	DEFINED	1, 2
HYPERDYNAMICS CORP	COM	44895410	28	12,200	SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

HYPERION SOLUTIONS C	COM	44914M10	33,047	919,494	SH	DEFINED	1,2,5,6,13,14
HYTHIAM INC	COM	44919F10	2,402	259,968	SH	DEFINED	1
I D SYSTEMS INC	COM	44948910	2,338	124,253	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	5,324	233,294	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM NEW	44919P30	204,482	5,502,734	SH	DEFINED	1,2,5,6,7,13,14
IBASIS INC	COM NEW	45073220	122	14,407	SH	DEFINED	1
IBERIABANK CORP	COM	45082810	8,656	146,580	SH	DEFINED	1,2,5
ICICI BK LTD	ADR	45104G10	6,153	147,410	SH	DEFINED	1,2,5
ICO GLOBAL COMM HLDG	CL A	44930K10	458	100,197	SH	DEFINED	1,2
ICONIX BRAND GROUP I	COM	45105510	10,776	555,747	SH	DEFINED	1,2,5,6
ICOS CORP	COM	44929510	32,912	974,021	SH	DEFINED	1,2,5,6
ICT GROUP INC	COM	44929Y10	2,871	90,890	SH	DEFINED	1
ICU MED INC	COM	44930G10	10,989	270,126	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	60,045	1,553,563	SH	DEFINED	1,2,5,6,13,14
IDEARC INC	COM	45166310	58,323	2,035,709	SH	DEFINED	1,2,5,6,7,13,14
IDENIX PHARMACEUTICA	COM	45166R20	2,811	323,472	SH	DEFINED	1,2,6
IDEX CORP	COM	45167R10	25,157	530,635	SH	DEFINED	1,2,5,6,13,14
IDEXX LABS INC	COM	45168D10	29,056	366,407	SH	DEFINED	1,2,5,6,13,14
IDT CORP	CL B	44894730	10,966	838,384	SH	DEFINED	1,2,6
I-FLOW CORP	COM NEW	44952030	4,945	330,759	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	1,990	289,182	SH	DEFINED	1
IHOP CORP	COM	44962310	15,052	285,621	SH	DEFINED	1,2
IHS INC	CL A	45173410	21,309	539,732	SH	DEFINED	1,2,6
II VI INC	COM	90210410	10,807	386,803	SH	DEFINED	1,2,6
IKANOS COMMUNICATION	COM	45173E10	2,384	274,346	SH	DEFINED	1
IKON OFFICE SOLUTION	COM	45171310	258,383	15,783,927	SH	DEFINED	1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	602,856	13,051,655	SH	DEFINED	1,2,5,6,7,13,14
ILLUMINA INC	COM	45232710	29,606	753,153	SH	DEFINED	1,2,6

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
IMATION CORP	COM	45245A10	37,041	797,774	SH	DEFINED	1,2,5,13
IMCLONE SYS INC	COM	45245W10	21,978	821,300	SH	DEFINED	1,2,5,12
IMERGENT INC	COM	45247Q10	559	19,507	SH	DEFINED	1,5
IMMERSION CORP	COM	45252110	153	21,124	SH	DEFINED	1
IMMTECH PHARMACEUTIC	COM	45251910	84	11,000	SH	DEFINED	1
IMMUCOR INC	COM	45252610	42,605	1,457,572	SH	DEFINED	1,2,6
IMMUNOGEN INC	COM	45253H10	265	52,310	SH	DEFINED	1,5
IMMUNOMEDICS INC	COM	45290710	204	56,293	SH	DEFINED	1,5
IMPAC MTG HLDGS INC	COM	45254P10	13,141	1,493,256	SH	DEFINED	1,2
IMPERIAL CHEM INDS P	ADR NEW	45270450	672	18,975	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	1,059	28,764	SH	DEFINED	1
IMPERIAL SUGAR CO NE	COM NEW	45309620	3,988	164,743	SH	DEFINED	1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	1,189	15,046	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	187,810	6,834,438	SH	DEFINED	1,2,5,6,7,13,14
INCYTE CORP	COM	45337C10	7,825	1,339,815	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG CO	COM NEW	45344030	1,684	77,144	SH	DEFINED	1
INDEPENDENT BANK COR	COM	45383610	10,190	282,820	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	9,978	394,560	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

INDEVUS PHARMACEUTIC	COM	45407210	4,705	662,700	SH	DEFINED	1,5
INDIA FD INC	COM	45408910	5,534	120,563	SH	DEFINED	5,7
INDUS INTL INC	COM	45578L10	96	25,200	SH	DEFINED	1
INDYMAC BANCORP INC	COM	45660710	50,819	1,125,300	SH	DEFINED	1,2,5,8,1
ENERGY HLDGS L P	COM	45661Q10	507	12,614	SH	DEFINED	1,2
ENERGY L P	UNIT LTD P	45661510	1,272	42,665	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	255	18,140	SH	DEFINED	1,2
INFINITY PPTY & CAS	COM	45665Q10	22,484	464,632	SH	DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	4,335	265,977	SH	DEFINED	1
INFOCUS CORP	COM	45665B10	109	40,721	SH	DEFINED	1,5
INFORMATICA CORP	COM	45666Q10	15,198	1,244,736	SH	DEFINED	1,2,5,6
INFORTE CORP	COM	45677R10	49	13,074	SH	DEFINED	1
INFOSPACE INC	COM NEW	45678T20	13,423	654,451	SH	DEFINED	1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	31,198	571,807	SH	DEFINED	1,2,4,5
INFOUSA INC NEW	COM	45681830	11,855	995,366	SH	DEFINED	1,2,6
INFRASTRUCTURE SVCS INC	COM	45684P10	8,778	403,237	SH	DEFINED	1,2,6
ING GROEP N V	SPONSORED	45683710	6,434	145,661	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	273,503	6,989,603	SH	DEFINED	1,2,5,6,7 13,14
INGLES MKTS INC	CL A	45703010	7,579	254,405	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	40,422	1,980,499	SH	DEFINED	1,2,5,13
INLAND REAL ESTATE C	COM NEW	45746120	30,206	1,613,587	SH	DEFINED	1,2,3
INNERWORKINGS INC	COM	45773Y10	1,473	92,286	SH	DEFINED	1
INNKEEPERS USA TR	COM	4576J010	26,784	1,727,983	SH	DEFINED	1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	37	17,200	SH	DEFINED	1
INNOSPEC INC	COM	45768S10	17,513	376,213	SH	DEFINED	1,2,5
INNOTRAC CORP	COM	45767M10	28	11,000	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	7,156	420,171	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	58	33,483	SH	DEFINED	1,5
INPHONIC INC	COM	45772G10	4,725	426,021	SH	DEFINED	1,6
INPUT/OUTPUT INC	COM	45765210	15,652	1,148,381	SH	DEFINED	1,2,6
INSIGHT ENTERPRISES	COM	45765U10	18,811	996,874	SH	DEFINED	1,2,5,6
INSITE VISION INC	COM	45766010	107	69,300	SH	DEFINED	1,2,5
INSITUFORM TECHNOLOG	CL A	45766710	10,928	422,572	SH	DEFINED	1,2,6
INSMED INC	COM NEW	45766920	93	105,202	SH	DEFINED	1,5
INSPIRE PHARMACEUTIC	COM	45773310	394	62,085	SH	DEFINED	1,5
INSTEEL INDUSTRIES I	COM	45774W10	5,785	325,190	SH	DEFINED	1,2,5
INTEGRA BK CORP	COM	45814P10	14,849	539,572	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	21,536	505,664	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	3,564	153,831	SH	DEFINED	1
INTEGRATED ALARM SVC	COM	45890M10	188	57,865	SH	DEFINED	1,5
INTEGRATED DEVICE TE	COM	45811810	46,102	2,978,161	SH	DEFINED	1,2,5,12,
INTEGRATED ELECTRICA	COM	45811E30	3,361	188,929	SH	DEFINED	1,5
INTEGRATED SILICON S	COM	45812P10	273	47,469	SH	DEFINED	1,5
INTEL CORP	COM	45814010	3,503,025	172,988,885	SH	DEFINED	1,2,5,6,7 13,14
INTER PARFUMS INC	COM	45833410	1,143	59,543	SH	DEFINED	1
INTER TEL INC	COM	45837210	7,974	359,834	SH	DEFINED	1,2
INTERACTIVE DATA COR	COM	45840J10	15,997	665,420	SH	DEFINED	1,2,5,6
INTERACTIVE INTELLIG	COM	45839M10	638	28,479	SH	DEFINED	1,5
INTERCHANGE FINL SVC	COM	45844710	5,920	257,495	SH	DEFINED	1,2
INTERCONTINENTAL HTL	SPONS ADR	45857P20	15,132	599,293	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	42,435	393,277	SH	DEFINED	1,2,5
INTERDIGITAL COMMUNI	COM	45866A10	36,108	1,076,236	SH	DEFINED	1,2,5,6
INTERFACE INC	CL A	45866510	12,113	851,826	SH	DEFINED	1,2,5,6
INTERLEUKIN GENETICS	COM	45873810	87	14,900	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	9,284	413,160	SH	DEFINED	1,2
INTERMEC INC	COM	45878610	17,634	726,557	SH	DEFINED	1,2,5,6
INTERMUNE INC	COM	45884X10	13,572	441,367	SH	DEFINED	1,2,5,6
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	8,635	434,580	SH	DEFINED	1,2,5,6
INTERNATIONAL ALUM C	COM	45888410	212	4,353	SH	DEFINED	1
INTERNATIONAL ASSETS	COM	45902810	434	15,100	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

INTERNATIONAL BANC SH COM		45904410	23,274	752,968	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE COM		45920010	6,524,947	67,163,633	SH	DEFINED	1,2,5,6,7 13,14
INTERNATIONAL COAL G COM		45928H10	8,872	1,627,880	SH	DEFINED	1,2,6
INTERNATIONAL FLAVOR COM		45950610	120,642	2,454,076	SH	DEFINED	1,2,5,6,7 13,14
INTERNATIONAL GAME T COM		45990210	418,073	9,049,207	SH	DEFINED	1,2,5,6,7 13,14
INTERNATIONAL PWR PL SPONSORED		46018M10	552	7,277	SH	DEFINED	1
INTERNATIONAL RECTIF COM		46025410	45,649	1,184,757	SH	DEFINED	1,2,5,12,
INTERNATIONAL SHIPHO COM NEW		46032120	136	10,100	SH	DEFINED	1
INTERNATIONAL SPEEDW CL A		46033520	28,632	560,963	SH	DEFINED	1,2,5,13
INTERNET CAP GROUP I COM NEW		46059C20	5,954	580,293	SH	DEFINED	1,2
INTERPHARM HLDGS INC COM		46058810	22	10,400	SH	DEFINED	1
INTERPOOL INC COM		46062R10	3,735	159,894	SH	DEFINED	1,2
INTERPUBLIC GROUP CO COM		46069010	144,276	11,787,276	SH	DEFINED	1,2,5,6,7 13,14
INTERSIL CORP CL A		46069S10	62,807	2,625,714	SH	DEFINED	1,2,5,6,7 13,14
INTERSTATE HOTELS & COM		46088S10	1,169	156,643	SH	DEFINED	1,2,5
INTERVEST BANCSHARES CL A		46092710	2,547	74,024	SH	DEFINED	1,2
INTERVOICE INC NEW COM		46114210	5,256	686,102	SH	DEFINED	1,2,5,6
INTERWOVEN INC COM NEW		46114T50	14,377	980,046	SH	DEFINED	1,2,5
INTEVAC INC COM		46114810	7,668	295,491	SH	DEFINED	1,2,5
INTL PAPER CO COM		46014610	971,995	28,504,264	SH	DEFINED	1,2,5,6,7 13,14
INTL SECS EXCHANGE H CL A		46031W20	27,493	587,579	SH	DEFINED	1,2,6
INTRALASE CORP COM		46116910	6,509	290,820	SH	DEFINED	1,6
INTROGEN THERAPEUTIC COM		46119F10	57	12,855	SH	DEFINED	1
INTUIT COM		46120210	345,153	11,312,770	SH	DEFINED	1,2,5,6,7 13,14
INTUITIVE SURGICAL I COM NEW		46120E60	59,329	618,658	SH	DEFINED	1,2,5,12,
INVACARE CORP COM		46120310	12,719	518,096	SH	DEFINED	1,2,5
INVENTIV HEALTH INC COM		46122E10	14,283	404,038	SH	DEFINED	1,2,6
INVERNESS MED INNOVA COM		46126P10	17,280	446,505	SH	DEFINED	1,2,5,6

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN	
INVESTMENT TECHNOLOG COM		46145F10	23,982	559,281	SH	DEFINED	1,2,5,6	
INVESTTOOLS INC COM		46145P10	14,799	1,073,204	SH	DEFINED	1,2,5,6	
INVESTORS BANCORP IN COM		46146P10	11,293	717,902	SH	DEFINED	1,2,6	
INVESTORS FINL SERVI COM		46191510	56,519	1,324,571	SH	DEFINED	1,2,5,6,7 13,14	
INVESTORS REAL ESTAT SH BEN INT		46173010	7,997	779,431	SH	DEFINED	1,2,3,5	
INVESTORS TITLE CO COM		46180410	235	4,400	SH	DEFINED	1	
INVITROGEN CORP COM		46185R10	61,947	1,094,668	SH	DEFINED	1,2,5,6,7 13,14	
IOMEGA CORP COM NEW		46203030	257	72,871	SH	DEFINED	1,5	
ION MEDIA NETWORKS I CL A		46205A10	18	35,781	SH	DEFINED	1	
IONATRON INC COM		46207010	1,736	423,467	SH	DEFINED	1,2,6	
IOWA TELECOMM SERVIC COM		46259420	10,626	539,114	SH	DEFINED	1,2	
IPASS INC COM		46261V10	7,607	1,293,708	SH	DEFINED	1,2,6	
IPC HLDGS LTD ORD		G4933P10	3,218	102,319	SH	DEFINED	1,2,5	

Edgar Filing: STATE STREET CORP - Form 13F-HR

IPCS INC	COM NEW	44980Y30	12,151	219,497	SH	DEFINED	1,2,6
IRELAND BK	SPONSORED	46267Q10	947	10,278	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	2,816	222,640	SH	DEFINED	1,2
IROBOT CORP	COM	46272610	2,843	157,434	SH	DEFINED	1,2,6
IRON MTN INC	COM	46284610	62,755	1,518,033	SH	DEFINED	1,2,5,6,7 13,14
IRSA INVERSIONES Y R	GLOBL DEP	45004720	494	29,208	SH	DEFINED	1
IRVINE SENSORS CORP	COM NEW	46366450	23	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	14,275	630,810	SH	DEFINED	1,2
ISHARES INC	MSCI S KOR	46428677	10,819	219,000	SH	DEFINED	2
ISHARES TR	RUSSELL 20	46428765	1,605	20,575	SH	DEFINED	1
ISHARES TR	RUSSELL 30	46428768	691	8,426	SH	DEFINED	1
ISILON SYS INC	COM	46432L10	205	7,500	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	11,995	1,078,686	SH	DEFINED	1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	5,942	223,568	SH	DEFINED	1,2,5,6
ISOLAGEN INC	COM	46488N10	197	67,100	SH	DEFINED	2,5
ISTA PHARMACEUTICALS	COM NEW	45031X20	190	26,700	SH	DEFINED	1
ISTAR FINL INC	COM	45031U10	87,819	1,836,449	SH	DEFINED	1,2,5,6,7 13,14
ITC HLDGS CORP	COM	46568510	10,077	252,566	SH	DEFINED	1,2,6
ITLA CAP CORP	COM	45056510	7,879	136,050	SH	DEFINED	1,2
ITRON INC	COM	46574110	24,389	470,461	SH	DEFINED	1,2,6
ITT CORP NEW	COM	45091110	270,653	4,763,346	SH	DEFINED	1,2,5,6,7 13,14
ITT EDUCATIONAL SERV	COM	45068B10	88,620	1,335,248	SH	DEFINED	1,2,5,6,1
IXIA	COM	45071R10	6,275	653,688	SH	DEFINED	1,2,6
IXYS CORP	COM	46600W10	4,385	492,681	SH	DEFINED	1,5,6
J & J SNACK FOODS CO	COM	46603210	10,464	252,743	SH	DEFINED	1,2
J ALEXANDER CORP	COM	46609610	168	18,800	SH	DEFINED	1
J CREW GROUP INC	COM	46612H40	12,435	322,567	SH	DEFINED	1,2,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	27,204	998,308	SH	DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	124,160	5,057,433	SH	DEFINED	1,2,5,6,7 13,14
JACK IN THE BOX INC	COM	46636710	43,043	705,156	SH	DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	17,742	522,297	SH	DEFINED	1,2,6
JACLYN INC	COM	46977210	165	14,800	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	65	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	91,251	1,119,097	SH	DEFINED	1,2,5,6,7 13,14
JACUZZI BRANDS INC	COM	46986510	14,652	1,178,771	SH	DEFINED	1,2,6
JAKKS PAC INC	COM	47012E10	9,436	432,041	SH	DEFINED	1,2
JAMES HARDIE INDS N	SPONSORED	47030M10	361	9,565	SH	DEFINED	1
JAMES RIV GROUP INC	COM	47035910	5,249	162,417	SH	DEFINED	1,2,6
JAMES RIVER COAL CO	COM NEW	47035520	1,946	209,708	SH	DEFINED	1,2
JANUS CAP GROUP INC	COM	47102X10	129,004	5,975,195	SH	DEFINED	1,2,5,6,7 13,14
JARDEN CORP	COM	47110910	44,948	1,291,973	SH	DEFINED	1,2,6,10
JDA SOFTWARE GROUP I	COM	46612K10	6,735	489,109	SH	DEFINED	1,2,6
JDS UNIPHASE CORP	COM PAR \$0	46612J50	93,333	5,602,222	SH	DEFINED	1,2,5,6,7 13,14
JEFFERIES GROUP INC	COM	47231910	42,656	1,590,462	SH	DEFINED	1,2,5,6,1
JER INVT TR INC	COM	46614H30	10,582	511,969	SH	DEFINED	1,2
JETBLUE AWYS CORP	COM	47714310	50,430	3,551,385	SH	DEFINED	1,2,5,6,1
JO-ANN STORES INC	COM	47758P30	9,447	384,020	SH	DEFINED	1,2
JOHNSON & JOHNSON	COM	47816010	8,270,986	125,280,009	SH	DEFINED	1,2,5,6,7 13,14
JOHNSON CTLS INC	COM	47836610	425,326	4,950,251	SH	DEFINED	1,2,5,6,7 13,14
JONES APPAREL GROUP	COM	48007410	145,283	4,345,898	SH	DEFINED	1,2,5,6,7 13,14
JONES LANG LASALLE I	COM	48020Q10	36,403	394,955	SH	DEFINED	1,2,5,6
JONES SODA CO	COM	48023P10	3,080	250,371	SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

JOS A BANK CLOTHIERS	COM	48083810	11,202	381,661	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	7,746	614,242	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	4,684	641,696	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	103,494	2,140,955	SH	DEFINED	1,2,5,6,7,13,14
JP MORGAN CHASE & CO	COM	46625H10	5,362,664	111,028,247	SH	DEFINED	1,2,5,6,7,13,14
JUNIPER NETWORKS INC	COM	48203R10	281,186	14,846,129	SH	DEFINED	1,2,5,6,7,13,14
JUPITERMEDIA CORP	COM	48207D10	2,429	306,641	SH	DEFINED	1,2,6
K & F INDS HLDGS INC	COM	48224110	6,934	305,337	SH	DEFINED	1,2,6
K TRON INTL INC	COM	48273010	358	4,800	SH	DEFINED	1
K V PHARMACEUTICAL C	CL A	48274020	12,771	537,056	SH	DEFINED	1,2,5,6
K2 INC	COM	48273210	11,800	894,639	SH	DEFINED	1,2
KADANT INC	COM	48282T10	7,240	296,957	SH	DEFINED	1,2
KAISER ALUMINUM CORP	COM PAR \$0	48300770	876	15,651	SH	DEFINED	1,2
KAMAN CORP	COM	48354810	12,943	578,088	SH	DEFINED	1,2
KANBAY INTL INC	COM	48369P20	12,772	443,918	SH	DEFINED	1,2,6
KANSAS CITY LIFE INS	COM	48483610	4,564	91,143	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	36,865	1,272,090	SH	DEFINED	1,2,5,6,13,14
KAYDON CORP	COM	48658710	17,846	449,073	SH	DEFINED	1,2,5,6
KB HOME	COM	48666K10	129,086	2,517,274	SH	DEFINED	1,2,5,6,7,13,14
KBR INC	COM	48242W10	3,754	143,517	SH	DEFINED	1,2
KBW INC	COM	48242310	1,554	52,862	SH	DEFINED	1,2
KEANE INC	COM	48666510	9,153	768,500	SH	DEFINED	1,2,5,6
KEARNY FINL CORP	COM	48716910	5,022	312,707	SH	DEFINED	1,2
KEITHLEY INSTRS INC	COM	48758410	220	16,724	SH	DEFINED	1
KELLOGG CO	COM	48783610	368,386	7,358,886	SH	DEFINED	1,2,5,6,7,13,14
KELLWOOD CO	COM	48804410	19,649	604,199	SH	DEFINED	1,2,5
KELLY SVCS INC	CL A	48815220	12,308	425,304	SH	DEFINED	1,2,5,6,13,14
KEMET CORP	COM	48836010	13,250	1,815,108	SH	DEFINED	1,2,5,13
KENDLE INTERNATIONAL	COM	48880L10	5,513	175,308	SH	DEFINED	1
KENEXA CORP	COM	48887910	8,315	249,991	SH	DEFINED	1,2,6
KENNAMETAL INC	COM	48917010	34,631	588,470	SH	DEFINED	1,2,5,13
KENSEY NASH CORP	COM	49005710	9,073	285,312	SH	DEFINED	1,2,6
KERYX BIOPHARMACEUTI	COM	49251510	7,835	589,092	SH	DEFINED	1,2,6
KEYCORP NEW	COM	49326710	456,065	11,992,252	SH	DEFINED	1,2,5,6,7,13,14
KEYNOTE SYS INC	COM	49330810	301	28,411	SH	DEFINED	1
KEYSPAN CORP	COM	49337W10	238,457	5,790,604	SH	DEFINED	1,2,5,6,7,13,14
KEYSTONE AUTOMOTIVE	COM	49338N10	7,648	224,999	SH	DEFINED	1,2,6
KFORCE INC	COM	49373210	8,813	724,132	SH	DEFINED	1,2,5,6
KILROY RLTY CORP	COM	49427F10	47,124	604,158	SH	DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	16,715	687,853	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	972,687	14,314,753	SH	DEFINED	1,2,5,6,7,13,14

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
KIMCO REALTY CORP	COM	49446R10	367,963	8,186,047	SH	DEFINED	1,2,3,5,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

KINDER MORGAN ENERGY UT LTD PAR		49455010	7,987	166,746	SH	DEFINED	13,14 1,2
KINDER MORGAN INC KA COM		49455P10	358,001	3,385,356	SH	DEFINED	1,2,5,6,7 13,14
KINDER MORGAN MANAGE SHS		49455U10	3,187	69,763	SH	DEFINED	1,2,5
KINDRED HEALTHCARE I COM		49458010	12,035	476,625	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC COM NEW		49460W20	20,486	517,971	SH	DEFINED	1,2,5,12
KING PHARMACEUTICALS COM		49558210	182,112	11,439,222	SH	DEFINED	1,2,5,6,7 13,14
KINROSS GOLD CORP COM NO PAR		49690240	526	44,289	SH	DEFINED	1,10,13
KIRBY CORP COM		49726610	19,539	572,485	SH	DEFINED	1,2,5,6
KIRKLANDS INC COM		49749810	116	23,094	SH	DEFINED	1
KITE RLTY GROUP TR COM		49803T10	13,089	702,978	SH	DEFINED	1,2,3
KKR FINL CORP COM		48247630	31,998	1,194,403	SH	DEFINED	1,2
KLA-TENCOR CORP COM		48248010	260,344	5,233,037	SH	DEFINED	1,2,5,6,7 13,14
KMG AMER CORP COM		48256310	193	20,100	SH	DEFINED	1
KNBT BANCORP INC COM		48292110	7,984	477,234	SH	DEFINED	1,2
KNIGHT CAPITAL GROUP CL A		49900510	36,361	1,896,761	SH	DEFINED	1,2,5,6
KNIGHT TRANSN INC COM		49906410	19,971	1,171,348	SH	DEFINED	1,2,5,6
KNOLL INC COM NEW		49890420	9,924	451,071	SH	DEFINED	1,2,6
KNOLOGY INC COM		49918380	516	48,500	SH	DEFINED	1,2,5
KNOT INC COM		49918410	7,313	278,682	SH	DEFINED	1,2,5,6
KOHL'S CORP COM		50025510	834,446	12,194,148	SH	DEFINED	1,2,5,6,7 13,14
KOMAG INC COM NEW		50045320	23,134	610,723	SH	DEFINED	1,2,5,6
KONINKLIJKE AHOLD N SPON ADR N		50046730	738	69,749	SH	DEFINED	1,2
KONINKLIJKE PHILIPS NY REG SH		50047230	3,356	89,290	SH	DEFINED	1,2
KOOKMIN BK NEW SPONSORED		50049M10	62,308	772,667	SH	DEFINED	1,2,4,5
KOPIN CORP COM		50060010	4,050	1,134,455	SH	DEFINED	1,2,5,6
KOPPERS HOLDINGS INC COM		50060P10	3,501	134,308	SH	DEFINED	1
KOREA ELECTRIC PWR SPONSORED		50063110	2,156	94,917	SH	DEFINED	1,2
KORN FERRY INTL COM NEW		50064320	26,104	1,136,924	SH	DEFINED	1,2,5,6,1
KOSAN BIOSCIENCES IN COM		50064W10	377	67,912	SH	DEFINED	1,2,5
KRAFT FOODS INC CL A		50075N10	226,113	6,333,701	SH	DEFINED	1,2,5,6,7 13,14
KRISPY KREME DOUGHNU COM		50101410	9,763	879,507	SH	DEFINED	1,2,5,6
KROGER CO COM		50104410	566,903	24,573,169	SH	DEFINED	1,2,5,6,7 13,14
KRONOS INC COM		50105210	20,204	549,910	SH	DEFINED	1,2,5,6
KRONOS WORLDWIDE INC COM		50105F10	1,610	49,445	SH	DEFINED	1,2
K-SWISS INC CL A		48268610	24,152	785,699	SH	DEFINED	1,2,6
KT CORP SPONSORED		48268K10	7,097	279,945	SH	DEFINED	1,2,5,7
KUBOTA CORP ADR		50117320	1,055	22,698	SH	DEFINED	1,2
KULICKE & SOFFA INDS COM		50124210	8,281	985,873	SH	DEFINED	1,2,5,6
KVH INDS INC COM		48273810	192	18,126	SH	DEFINED	1
KYOCERA CORP ADR		50155620	1,439	15,163	SH	DEFINED	1,2
KYPHON INC COM		50157710	29,454	729,063	SH	DEFINED	1,2,5,6
L S B BANCSHARES N C COM		50215810	176	10,400	SH	DEFINED	1
L-1 IDENTITY SOLUTIO COM		50212A10	14,916	985,846	SH	DEFINED	1,2,6
L-3 COMMUNICATIONS H COM		50242410	253,878	3,104,401	SH	DEFINED	1,2,5,6,7 13,14
LA Z BOY INC COM		50533610	14,879	1,253,508	SH	DEFINED	1,2,5
LABOR READY INC COM NEW		50540120	18,215	993,742	SH	DEFINED	1,2,5,6
LABORATORY CORP AMER COM NEW		50540R40	317,890	4,326,794	SH	DEFINED	1,2,5,6,7 13,14
LABRANCHE & CO INC COM		50544710	11,444	1,164,172	SH	DEFINED	1,2,5
LACLEDE GROUP INC COM		50559710	14,238	406,458	SH	DEFINED	1,2,5
LADISH INC COM NEW		50575420	7,432	200,434	SH	DEFINED	1
LAFARGE COPPEE S A SPON ADR N		50586140	894	24,035	SH	DEFINED	1
LAIDLAW INTL INC COM		50730R10	29,769	978,279	SH	DEFINED	1,2,5,10,
LAKELAND BANCORP INC COM		51163710	4,152	278,661	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

LAKELAND FINL CORP	COM	51165610	6,619	259,270	SH	DEFINED	1,2
LAKELAND INDS INC	COM	51179510	142	10,433	SH	DEFINED	1
LAKES ENTMNT INC	COM	51206P10	3,743	346,909	SH	DEFINED	1,2,5
LAM RESEARCH CORP	COM	51280710	272,879	5,390,726	SH	DEFINED	1,2,5,6,7 13,14
LAMAR ADVERTISING CO	CL A	51281510	67,568	1,033,307	SH	DEFINED	1,2,5,6,7 13,14
LAMSON & SESSIONS CO	COM	51369610	4,632	190,927	SH	DEFINED	1,5
LAN AIRLINES S A	SPONSORED	50172310	629	11,434	SH	DEFINED	1,5
LANCASTER COLONY COR	COM	51384710	24,237	546,992	SH	DEFINED	1,2,5,13
LANCE INC	COM	51460610	9,267	461,481	SH	DEFINED	1,2
LANDAMERICA FINL GRO	COM	51493610	22,817	361,551	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	8,790	167,516	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	321	29,811	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	7,938	263,799	SH	DEFINED	1,2
LANDSTAR SYS INC	COM	51509810	29,417	770,484	SH	DEFINED	1,2,5,6
LAS VEGAS SANDS CORP	COM	51783410	144,710	1,617,232	SH	DEFINED	1,2,5,6,7 13,14
LASALLE HOTEL PPTYS	COM SH BEN	51794210	53,739	1,172,061	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	194	18,216	SH	DEFINED	1,5
LATTICE SEMICONDUCTO	COM	51841510	15,650	2,415,158	SH	DEFINED	1,2,5,6,13
LAUDER ESTEE COS INC	CL A	51843910	160,212	3,924,850	SH	DEFINED	1,2,5,6,7 13,14
LAUREATE EDUCATION I	COM	51861310	38,611	793,967	SH	DEFINED	1,2,5,6,13
LAWSON PRODS INC	COM	52077610	7,429	161,897	SH	DEFINED	1,2
LAWSON SOFTWARE INC	COM	52078P10	14,849	2,009,279	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	5,309	161,704	SH	DEFINED	1
LAZARD LTD	SHS A	G5405010	3,319	70,119	SH	DEFINED	1,2
LCA-VISION INC	COM PAR \$.	50180330	9,901	288,165	SH	DEFINED	1,2,6
LEAP WIRELESS INTL I	COM NEW	52186330	24,004	403,624	SH	DEFINED	1,2,5,6,13
LEAPFROG ENTERPRISES	CL A	52186N10	5,028	530,432	SH	DEFINED	1,2,5,6
LEAR CORP	COM	52186510	52,978	1,794,033	SH	DEFINED	1,2,5,6,7 13,14
LEARNING TREE INTL I	COM	52201510	188	21,175	SH	DEFINED	1,2
LECG CORP	COM	52323410	5,785	313,054	SH	DEFINED	1,2,6
LECROY CORP	COM	52324W10	122	10,600	SH	DEFINED	1
LEE ENTERPRISES INC	COM	52376810	32,002	1,030,317	SH	DEFINED	1,2,6,13
LEGG MASON INC	COM	52490110	336,486	3,540,090	SH	DEFINED	1,2,5,6,7 13,14
LEGGETT & PLATT INC	COM	52466010	141,569	5,923,378	SH	DEFINED	1,2,5,6,7 13,14
LEHMAN BROS HLDGS IN	COM	52490810	1,308,645	16,751,730	SH	DEFINED	1,2,5,6,7 13,14
LENNAR CORP	CL A	52605710	210,586	4,014,229	SH	DEFINED	1,2,5,6,7 13,14
LENNOX INTL INC	COM	52610710	17,796	581,381	SH	DEFINED	1,2,5
LENOX GROUP INC	COM	52626210	130	20,299	SH	DEFINED	1,5
LESCO INC OHIO	COM	52687210	106	12,290	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	82,084	2,910,783	SH	DEFINED	1,2,5,6,7 13,14
LEVEL 3 COMMUNICATIO	COM	52729N10	62,394	11,141,702	SH	DEFINED	1,2,5,12
LEVITT CORP	CL A	52742P10	5,427	443,403	SH	DEFINED	1,2,5
LEXICON GENETICS INC	COM	52887210	5,050	1,399,001	SH	DEFINED	1,2,5
LEXINGTON CORP PPTYS	COM	52904310	19,118	852,705	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	536,782	7,333,094	SH	DEFINED	1,2,5,6,7 13,14
LG PHILIP LCD CO LTD	SPONS ADR	50186V10	334	22,180	SH	DEFINED	1,2,4
LHC GROUP INC	COM	50187A10	5,764	202,180	SH	DEFINED	1,2
LIBBEY INC	COM	52989810	260	21,075	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER A	53055510	113,157	3,881,879	SH	DEFINED	1,2,5,6,7 13,14
LIBERTY GLOBAL INC	COM SER C	53055530	44,938	1,604,937	SH	DEFINED	1,2,5,6,7

Edgar Filing: STATE STREET CORP - Form 13F-HR

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER	
LIBERTY MEDIA HLDG C INT COM SE		53071M10	182,366	8,454,619	SH	DEFINED	13,14 1,2,5,6,7	
LIBERTY MEDIA HLDG C CAP COM SE		53071M30	204,220	2,084,304	SH	DEFINED	13,14 1,2,5,6,7 13,14	
LIBERTY PPTY TR	SH BEN INT	53117210	122,401	2,490,866	SH	DEFINED	1,2,3,5,6 13,14	
LIFE TIME FITNESS INC	COM	53217R20	19,885	409,919	SH	DEFINED	1,2,6	
LIFECCELL CORP	COM	53192710	11,810	489,245	SH	DEFINED	1,2,6	
LIFECORE BIOMEDICAL	COM	53218710	230	12,875	SH	DEFINED	1	
LIFEPOINT HOSPITALS	COM	53219L10	28,849	856,063	SH	DEFINED	1,2,5,13	
LIFETIME BRANDS INC	COM	53222Q10	2,243	136,504	SH	DEFINED	1	
LIFEWAY FOODS INC	COM	53191410	199	21,300	SH	DEFINED	1	
LIGAND PHARMACEUTICALS	CL B	53220K20	2,621	239,356	SH	DEFINED	1,2,6	
LIGHTBRIDGE INC	COM	53222610	6,127	452,495	SH	DEFINED	1,2	
LILLY ELI & CO	COM	53245710	1,380,761	26,502,130	SH	DEFINED	1,2,5,6,7 13,14	
LIMITED BRANDS INC	COM	53271610	267,259	9,234,935	SH	DEFINED	1,2,5,6,7 13,14	
LIN TV CORP	CL A	53277410	7,170	720,565	SH	DEFINED	1,2,6	
LINCARE HLDGS INC	COM	53279110	83,008	2,083,533	SH	DEFINED	1,2,5,6,7 13,14	
LINCOLN EDL SVCS CORP	COM	53353510	644	47,705	SH	DEFINED	1,2	
LINCOLN ELEC HLDGS INC	COM	53390010	38,129	631,070	SH	DEFINED	1,2,5,12,	
LINCOLN NATL CORP	COM	53418710	575,245	8,663,323	SH	DEFINED	1,2,5,6,7 13,14	
LINEAR TECHNOLOGY CO	COM	53567810	249,275	8,221,479	SH	DEFINED	1,2,5,6,7 13,14	
LINN ENERGY LLC	UNIT 99/99	53602010	492	15,405	SH	DEFINED	1,2	
LINSAY CORPORATION	COM	53555510	5,985	183,307	SH	DEFINED	1,2,5	
LIONBRIDGE TECHNOLOG	COM	53625210	5,483	851,443	SH	DEFINED	1,2,6	
LIQUIDITY SERVICES INC	COM	53635B10	1,867	108,467	SH	DEFINED	1	
LITHIA MTRS INC	CL A	53679710	6,921	240,637	SH	DEFINED	1,2,5	
LITTELFUSE INC	COM	53700810	18,380	576,526	SH	DEFINED	1,2,6	
LIVE NATION INC	COM	53803410	28,115	1,255,115	SH	DEFINED	1,2,5,6	
LIVEPERSON INC	COM	53814610	200	38,189	SH	DEFINED	1	
LIZ CLAIBORNE INC	COM	53932010	145,742	3,353,482	SH	DEFINED	1,2,5,6,7 13,14	
LKQ CORP	COM	50188920	18,230	792,966	SH	DEFINED	1,2,6	
LLOYDS TSB GROUP PLC	SPONSORED	53943910	3,301	72,831	SH	DEFINED	1,2	
LOCKHEED MARTIN CORP	COM	53983010	7,287,601	79,152,828	SH	DEFINED	1,2,5,6,7 13,14	
LODGENET ENTMT CORP	COM	54021110	11,369	454,198	SH	DEFINED	1,2	
LODGIAN INC	COM PAR \$.	54021P40	4,986	366,641	SH	DEFINED	1,2	
LOEWS CORP	COM	54042410	417,895	10,077,047	SH	DEFINED	1,2,5,6,1	
LOEWS CORP	CAROLNA GP	54042420	207,121	3,200,259	SH	DEFINED	1,2,5,7,1	
LOGILITY INC	COM	54140Y10	372	46,900	SH	DEFINED	1,2	
LO-JACK CORP	COM	53945110	4,418	258,659	SH	DEFINED	1,2	
LONE STAR TECHNOLOGI	COM	54231210	31,245	645,429	SH	DEFINED	1,2,6	
LONGS DRUG STORES CO	COM	54316210	20,125	474,864	SH	DEFINED	1,2,5,6	

Edgar Filing: STATE STREET CORP - Form 13F-HR

LONGVIEW FIBRE CO	COM	54321310	29,594	1,348,243	SH	DEFINED	1,2,5,13
LOOKSMART LTD	COM NEW	54344250	98	22,060	SH	DEFINED	1,2
LORAL SPACE & COMMUN	COM	54388110	5,906	145,042	SH	DEFINED	1,2
LOUISIANA PAC CORP	COM	54634710	60,672	2,818,031	SH	DEFINED	1,2,5,7,8
LOWES COS INC	COM	54866110	3,329,801	106,895,699	SH	DEFINED	1,2,5,6,7,13,14
LSB INDS INC	COM	50216010	234	20,248	SH	DEFINED	1
LSI INDS INC	COM	50216C10	6,223	313,513	SH	DEFINED	1,2
LSI LOGIC CORP	COM	50216110	114,364	12,707,063	SH	DEFINED	1,2,5,6,7,13,14
LTC PPTYS INC	COM	50217510	11,842	433,598	SH	DEFINED	1,2,3,5
LTX CORP	COM	50239210	4,907	876,248	SH	DEFINED	1,2,5
LUBRIZOL CORP	COM	54927110	155,012	3,092,206	SH	DEFINED	1,2,5,10,
LUBYS INC	COM	54928210	4,279	392,886	SH	DEFINED	1,2
LUFKIN INDS INC	COM	54976410	12,032	207,164	SH	DEFINED	1,2,6
LUMINENT MTG CAP INC	COM	55027830	10,060	1,036,030	SH	DEFINED	1,2
LUMINEX CORP DEL	COM	55027E10	8,854	697,149	SH	DEFINED	1,2,5
LUXOTTICA GROUP S P	SPONSORED	55068R20	19,881	648,236	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	292	27,035	SH	DEFINED	1
LYONDELL CHEMICAL CO	COM	55207810	173,744	6,794,851	SH	DEFINED	1,2,5,6,7,13,14
M & F WORLDWIDE CORP	COM	55254110	5,271	208,666	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	253,742	2,077,127	SH	DEFINED	1,2,5,6,7,13,14
M D C HLDGS INC	COM	55267610	44,549	780,884	SH	DEFINED	1,2,5,13
M/I HOMES INC	COM	55305B10	7,050	184,603	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	4,890	229,988	SH	DEFINED	1
MACDERMID INC	COM	55427310	15,286	448,267	SH	DEFINED	1,2,5,6
MACERICH CO	COM	55438210	171,549	1,981,622	SH	DEFINED	1,2,3,5,6,13,14
MAC-GRAY CORP	COM	55415310	125	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	78,232	1,533,955	SH	DEFINED	1,2,3,5,1
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	1,462	41,194	SH	DEFINED	1,2
MACROVISION CORP	COM	55590410	36,609	1,295,420	SH	DEFINED	1,2,5,6,1
MADDEN STEVEN LTD	COM	55626910	15,553	443,226	SH	DEFINED	1,2,5,6
MAF BANCORP INC	COM	55261R10	26,281	588,072	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	25,736	595,472	SH	DEFINED	1,2,6
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	560	25,116	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	3,278	84,932	SH	DEFINED	1,2
MAGMA DESIGN AUTOMAT	COM	55918110	6,793	760,639	SH	DEFINED	1,2
MAGNA ENTMT CORP	CL A	55921110	2,607	578,071	SH	DEFINED	1,5,6
MAGNA INTL INC	CL A	55922240	886	10,994	SH	DEFINED	1
MAGNETEK INC	COM	55942410	283	50,106	SH	DEFINED	1,5
MAGUIRE PPTYS INC	COM	55977510	37,318	932,941	SH	DEFINED	1,2,3,5
MAGYAR TELEKOM TELEC	SPONSORED	55977610	275	9,853	SH	DEFINED	1
MAHANAGAR TEL NIGAM	SPONS ADR	55977840	65	10,229	SH	DEFINED	5
MAIDENFORM BRANDS IN	COM	56030510	9,530	525,946	SH	DEFINED	1,2
MAINSOURCE FINANCIAL	COM	56062Y10	5,299	312,792	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	29	21,650	SH	DEFINED	1
MAKITA CORP	ADR NEW	56087730	365	11,729	SH	DEFINED	1,2
MANAGEMENT NETWORK G	COM	56169310	26	16,180	SH	DEFINED	1
MANHATTAN ASSOCS INC	COM	56275010	25,826	858,593	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	37,107	624,376	SH	DEFINED	1,2,5,6,1
MANNATECH INC	COM	56377110	9,142	620,670	SH	DEFINED	1,2,6
MANNKIND CORP	COM	56400P20	6,457	391,572	SH	DEFINED	1,2,6
MANOR CARE INC NEW	COM	56405510	100,223	2,136,049	SH	DEFINED	1,2,5,6,1
MANPOWER INC	COM	56418H10	167,178	2,231,124	SH	DEFINED	1,2,5,6,7,13,14
MANTECH INTL CORP	CL A	56456310	19,018	516,369	SH	DEFINED	1,2,6
MANULIFE FINL CORP	COM	56501R10	9,420	278,795	SH	DEFINED	1,5,13,14
MAPINFO CORP	COM	56510510	4,412	338,062	SH	DEFINED	1,2,5
MARATHON OIL CORP	COM	56584910	1,244,977	13,459,208	SH	DEFINED	1,2,5,6,7

Edgar Filing: STATE STREET CORP - Form 13F-HR

MARCHEX INC	CL B	56624R10	4,269	319,077	SH	DEFINED	13,14
MARCUS CORP	COM	56633010	8,390	328,010	SH	DEFINED	1,2,6
MARINE PRODS CORP	COM	56842710	2,272	193,499	SH	DEFINED	1,2,6
MARINEMAX INC	COM	56790810	6,360	245,280	SH	DEFINED	1,2
MARINER ENERGY INC	COM	56845T30	23,281	1,187,783	SH	DEFINED	1,2,5
MARKEL CORP	COM	57053510	58,429	121,701	SH	DEFINED	1,2,5,12
MARKETAXESS HLDGS IN	COM	57060D10	6,214	457,957	SH	DEFINED	1,6
MARKWEST ENERGY PART	UNIT LTD P	57075910	978	16,403	SH	DEFINED	1,2
MARKWEST HYDROCARBON	COM	57076210	6,531	134,520	SH	DEFINED	1,2
MARLIN BUSINESS SVCS	COM	57115710	3,425	142,540	SH	DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	510,818	10,704,480	SH	DEFINED	1,2,5,6,7
MARSH & MCLENNAN COS	COM	57174810	450,421	14,690,826	SH	DEFINED	13,14
MARSH & MCLENNAN COS	COM	57174810	450,421	14,690,826	SH	DEFINED	1,2,5,6,7
MARSHALL & ILSLEY CO	COM	57183410	304,116	6,321,254	SH	DEFINED	13,14
MARSHALL & ILSLEY CO	COM	57183410	304,116	6,321,254	SH	DEFINED	1,2,5,6,7
MARSHALL & ILSLEY CO	COM	57183410	304,116	6,321,254	SH	DEFINED	13,14

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN	
MARTEK BIOSCIENCES C	COM	57290110	18,199	779,737	SH	DEFINED	1,2,5,6,7	
MARTEN TRANS LTD	COM	57307510	4,185	224,783	SH	DEFINED	1	
MARTHA STEWART LIVIN	CL A	57308310	7,642	348,950	SH	DEFINED	1,2,6	
MARTIN MARIETTA MATL	COM	57328410	133,185	1,281,739	SH	DEFINED	1,2,5,6,7	
MARVEL ENTERTAINMENT	COM	57383T10	31,495	1,170,366	SH	DEFINED	13,14	
MARVELL TECHNOLOGY G	ORD	G5876H10	44,469	2,317,300	SH	DEFINED	1,2,5,6,7	
MARVELL TECHNOLOGY G	ORD	G5876H10	44,469	2,317,300	SH	DEFINED	13,14	
MASCO CORP	COM	57459910	333,248	11,156,621	SH	DEFINED	1,2,5,6,7	
MASCO CORP	COM	57459910	333,248	11,156,621	SH	DEFINED	13,14	
MASSBANK CORP READ M	COM	57615210	231	7,033	SH	DEFINED	1,2	
MASSEY ENERGY CORP	COM	57620610	28,084	1,208,934	SH	DEFINED	1,2,5,6,7	
MASSEY ENERGY CORP	COM	57620610	28,084	1,208,934	SH	DEFINED	13,14	
MASTEC INC	COM	57632310	7,364	638,170	SH	DEFINED	1,2,5	
MASTERCARD INC	CL A	57636Q10	51,171	519,553	SH	DEFINED	1,2,5	
MATERIAL SCIENCES CO	COM	57667410	2,476	191,358	SH	DEFINED	1	
MATRIA HEALTHCARE IN	COM NEW	57681720	10,185	354,522	SH	DEFINED	1,2,5,6	
MATRIX SVC CO	COM	57685310	4,559	283,189	SH	DEFINED	1,5	
MATSUSHITA ELEC INDL	ADR	57687920	2,921	145,391	SH	DEFINED	1,2	
MATTEL INC	COM	57708110	245,109	10,816,828	SH	DEFINED	1,2,5,6,7	
MATTEL INC	COM	57708110	245,109	10,816,828	SH	DEFINED	13,14	
MATTHEWS INTL CORP	CL A	57712810	22,083	561,199	SH	DEFINED	1,2,5,6	
MATTSON TECHNOLOGY I	COM	57722310	6,316	677,657	SH	DEFINED	1,2,6	
MAUI LD & PINEAPPLE	COM	57734510	1,841	54,267	SH	DEFINED	1	
MAX RE CAPITAL LTD H	SHS	G6052F10	1,650	66,484	SH	DEFINED	1,2,5	
MAXIM INTEGRATED PRO	COM	57772K10	260,305	8,501,133	SH	DEFINED	1,2,5,6,7	
MAXIM INTEGRATED PRO	COM	57772K10	260,305	8,501,133	SH	DEFINED	13,14	
MAXIMUS INC	COM	57793310	9,702	315,201	SH	DEFINED	1,2,5	
MAXWELL TECHNOLOGIES	COM	57776710	2,797	200,521	SH	DEFINED	1	
MXYGEN INC	COM	57777610	5,027	466,742	SH	DEFINED	1,2	
MB FINANCIAL INC NEW	COM	55264U10	18,606	494,711	SH	DEFINED	1,2	
MBIA INC	COM	55262C10	330,933	4,529,609	SH	DEFINED	1,2,5,6,7	
MBIA INC	COM	55262C10	330,933	4,529,609	SH	DEFINED	13,14	

Edgar Filing: STATE STREET CORP - Form 13F-HR

MBT FINL CORP	COM	57887710	3,864	252,205	SH	DEFINED	1,2
MCAFFEE INC	COM	57906410	143,325	5,050,207	SH	DEFINED	1,2,5,7,13,14
MCCLATCHY CO	CL A	57948910	32,477	750,056	SH	DEFINED	1,2,5,6,7,13,14
MCCORMICK & CO INC	COM NON VT	57978020	142,159	3,686,705	SH	DEFINED	1,2,5,6,7,13,14
MCCORMICK & SCHMICKS	COM	57979310	3,506	145,833	SH	DEFINED	1
MCDATA CORP	CL B	58003110	75	13,680	SH	DEFINED	1,5
MCDATA CORP	CL A	58003120	18,614	3,353,941	SH	DEFINED	1,2,5,13
MCDERMOTT INTL INC	COM	58003710	8,239	161,985	SH	DEFINED	1,2,5,12
MCDONALDS CORP	COM	58013510	1,982,652	44,724,840	SH	DEFINED	1,2,5,6,7,13,14
MCG CAPITAL CORP	COM	58047P10	22,358	1,100,301	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	9,294	303,430	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	866,767	12,742,829	SH	DEFINED	1,2,5,6,7,13,14
MCKESSON CORP	COM	58155Q10	698,252	13,772,230	SH	DEFINED	1,2,5,6,7,13,14
MCMORAN EXPLORATION	COM	58241110	4,872	342,624	SH	DEFINED	1,2,6
MDU RES GROUP INC	COM	55269010	87,911	3,428,685	SH	DEFINED	1,2,5,10,13,14
MEADOWBROOK INS GROU	COM	58319P10	2,708	273,820	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	150,756	5,015,161	SH	DEFINED	1,2,5,6,7,13,14
MEASUREMENT SPECIALT	COM	58342110	4,426	204,545	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	71	37,618	SH	DEFINED	1,2
MECHEL OAO	SPONSORED	58384010	495	19,411	SH	DEFINED	1,2,5
MEDALLION FINL CORP	COM	58392810	2,060	166,559	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	28,937	1,956,498	SH	DEFINED	1,2,5,6
MEDCATH CORP	COM	58404W10	13,396	489,613	SH	DEFINED	1,2,6
MEDCO HEALTH SOLUTIO	COM	58405U10	423,847	7,931,260	SH	DEFINED	1,2,5,6,7,13,14
MEDIA GEN INC	CL A	58440410	17,820	479,412	SH	DEFINED	1,2,6,13
MEDIACOM COMMUNICATI	CL A	58446K10	6,694	832,631	SH	DEFINED	1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	3,483	108,033	SH	DEFINED	1
MEDICAL PPTYS TRUST	COM	58463J30	13,372	873,981	SH	DEFINED	1,2,3
MEDICAL STAFFING NET	COM	58463F10	211	36,000	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	24,696	778,575	SH	DEFINED	1,2,5,6
MEDICIS PHARMACEUTIC	CL A NEW	58469030	44,903	1,278,200	SH	DEFINED	1,2,5,6,7,13,14
MEDIFAST INC	COM	58470H10	2,020	160,706	SH	DEFINED	1,5
MEDIMMUNE INC	COM	58469910	218,670	6,755,324	SH	DEFINED	1,2,5,6,7,13,14
MEDIS TECHNOLOGIES L	COM	58500P10	4,839	278,252	SH	DEFINED	1,2,5,6
MEDIVATION INC	COM	58501N10	304	19,200	SH	DEFINED	1,2
MEDTRONIC INC	COM	58505510	1,808,895	33,804,802	SH	DEFINED	1,2,5,6,7,13,14
MELLON FINL CORP	COM	58551A10	454,818	10,790,466	SH	DEFINED	1,2,5,6,7,13,14
MEMC ELECTR MATLS IN	COM	55271510	123,757	3,161,895	SH	DEFINED	1,2,5,6,7,13,14
MENS WEARHOUSE INC	COM	58711810	29,211	763,489	SH	DEFINED	1,2,5
MENTOR CORP MINN	COM	58718810	57,802	1,182,780	SH	DEFINED	1,2,5,6,13,14
MENTOR GRAPHICS CORP	COM	58720010	41,953	2,326,838	SH	DEFINED	1,2,5,6,13,14
MERCANTILE BANK CORP	COM	58737610	4,500	119,353	SH	DEFINED	1,2,5
MERCANTILE BANKSHARE	COM	58740510	106,638	2,279,079	SH	DEFINED	1,2,5,6,7,13,14
MERCER INTL INC	COM	58805610	4,521	380,849	SH	DEFINED	1
MERCK & CO INC	COM	58933110	3,106,213	71,243,414	SH	DEFINED	1,2,5,6,7,13,14
MERCURY COMPUTER SYS	COM	58937810	4,402	329,471	SH	DEFINED	1,2,5
MERCURY GENL CORP NE	COM	58940010	50,579	959,199	SH	DEFINED	1,2,5,12,13,14
MEREDITH CORP	COM	58943310	52,222	926,751	SH	DEFINED	1,2,5,6,13,14
MERGE TECHNOLOGIES I	COM	58998110	1,941	295,935	SH	DEFINED	1,2,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

MERIDIAN BIOSCIENCE	COM	58958410	7,322	298,475	SH	DEFINED	1,2,6
MERIDIAN GOLD INC	COM	58997510	3,603	129,643	SH	DEFINED	1,2,12
MERIDIAN RESOURCE CO	COM	58977Q10	3,944	1,276,426	SH	DEFINED	1,2,5
MERIT MED SYS INC	COM	58988910	10,156	641,144	SH	DEFINED	1,2,6
MERITAGE HOMES CORP	COM	59001A10	40,175	841,884	SH	DEFINED	1,2,5
MERIX CORP	COM	59004910	336	36,203	SH	DEFINED	1,2,5
MERRILL LYNCH & CO I	COM	59018810	7,197,403	77,308,304	SH	DEFINED	1,2,5,6,7 13,14
MESA AIR GROUP INC	COM	59047910	4,676	545,665	SH	DEFINED	1
MET PRO CORP	COM	59087630	188	12,664	SH	DEFINED	1
METABASIS THERAPEUTI	COM	59101M10	1,516	201,617	SH	DEFINED	1
METAL MGMT INC	COM NEW	59109720	15,323	404,828	SH	DEFINED	1,2
METALLINE MINING INC	COM	59125710	89	24,700	SH	DEFINED	1,2
METHODE ELECTRS INC	COM	59152020	7,130	658,319	SH	DEFINED	1,2
METLIFE INC	COM	59156R10	1,300,441	22,037,645	SH	DEFINED	1,2,5,6,7 13,14
METRETEK TECHNOLOGIE	COM	59159Q10	2,763	224,241	SH	DEFINED	1,2,5
METROCORP BANCSHARES	COM	59165010	1,515	71,991	SH	DEFINED	1
METROPOLITAN HEALTH	COM	59214210	67	22,000	SH	DEFINED	1,5
METSO CORP	SPONSORED	59267110	364	7,214	SH	DEFINED	1
METTLER TOLEDO INTER	COM	59268810	102,445	1,299,237	SH	DEFINED	1,2,5,6,1
MFA MTG INVTS INC	COM	55272X10	11,235	1,460,992	SH	DEFINED	1,2
MGE ENERGY INC	COM	55277P10	12,234	334,445	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	22,899	1,243,857	SH	DEFINED	1,2,5,6
MGIC INVNT CORP WIS	COM	55284810	147,514	2,358,714	SH	DEFINED	1,2,5,6,7 13,14
MGM MIRAGE	COM	55295310	96,741	1,686,845	SH	DEFINED	1,2,5,6,7 13,14
MGP INGREDIENTS INC	COM	55302G10	2,533	112,040	SH	DEFINED	1
MICREL INC	COM	59479310	23,005	2,134,073	SH	DEFINED	1,2,5,6,1
MICROCHIP TECHNOLOGY	COM	59501710	143,664	4,393,398	SH	DEFINED	1,2,5,6,7 13,14
MICRON TECHNOLOGY IN	COM	59511210	348,474	24,962,295	SH	DEFINED	1,2,5,6,7 13,14
MICROS SYS INC	COM	59490110	37,450	710,620	SH	DEFINED	1,2,6
MICROSEMI CORP	COM	59513710	24,343	1,238,813	SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	7,691,610	257,589,068	SH	DEFINED	1,2,5,6,7 13,14

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
MICROSTRATEGY INC	CL A NEW	59497240	28,098	246,448	SH	DEFINED	1,2,5,6
MICROTEK MEDICAL HLD	COM	59515B10	196	42,533	SH	DEFINED	1,5
MICROTUNE INC DEL	COM	59514P10	3,215	684,095	SH	DEFINED	1,2,5
MICROVISION INC DEL	COM	59496010	68	21,210	SH	DEFINED	1
MICRUS ENDOVASCULAR	COM	59518V10	254	13,320	SH	DEFINED	1,5
MID-AMER APT CMNTYS	COM	59522J10	34,743	606,975	SH	DEFINED	1,2,3
MIDAS GROUP INC	COM	59562610	7,377	320,750	SH	DEFINED	1,2
MIDDLEBY CORP	COM	59627810	11,376	108,680	SH	DEFINED	1,2,6
MIDDLESEX WATER CO	COM	59668010	277	14,778	SH	DEFINED	1,2,5
MIDLAND CO	COM	59748610	11,611	276,782	SH	DEFINED	1,2
MID-STATE BANCSHARES	COM	59544010	12,865	353,524	SH	DEFINED	1,2
MIDWAY GAMES INC	COM	59814810	3,111	445,709	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

MIDWEST AIR GROUP IN	COM	59791110	404	35,089	SH	DEFINED	1,2,5
MIDWEST BANC HOLDING	COM	59825110	6,341	266,997	SH	DEFINED	1,2
MILACRON INC	COM	59870910	66	82,681	SH	DEFINED	1,2,5,6
MILLEA HOLDINGS INC	ADR	60032R10	11,905	331,884	SH	DEFINED	1,2
MILLENNIUM CELL INC	COM	60038B10	14	14,948	SH	DEFINED	1
MILLENNIUM PHARMACEU	COM	59990210	63,682	5,842,412	SH	DEFINED	1,2,5,6,7 13,14
MILLER HERMAN INC	COM	60054410	51,647	1,420,421	SH	DEFINED	1,2,5,6,1
MILLER INDS INC TENN	COM NEW	60055120	2,803	116,791	SH	DEFINED	1
MILLICOM INTL CELLUL	SHS NEW	L6388F11	1,179	19,123	SH	DEFINED	1,5
MILLIPORE CORP	COM	60107310	98,779	1,483,166	SH	DEFINED	1,2,5,6,7 13,14
MILLS CORP	COM	60114810	26,280	1,314,004	SH	DEFINED	1,2,3,5
MINDSPEED TECHNOLOGI	COM	60268210	2,423	1,268,433	SH	DEFINED	1,5
MINE SAFETY APPLIANC	COM	60272010	32,267	880,408	SH	DEFINED	1,2,5,6,1
MINERALS TECHNOLOGIE	COM	60315810	59,478	1,011,703	SH	DEFINED	1,2,5,13
MINRAD INTL INC	COM	60443P10	80	14,600	SH	DEFINED	1
MIPS TECHNOLOGIES IN	COM	60456710	5,770	695,133	SH	DEFINED	1,2
MIRANT CORP NEW	COM	60467R10	73,336	2,322,960	SH	DEFINED	1,2,5
MISSION WEST PPTYS I	COM	60520310	323	24,631	SH	DEFINED	1,3,5
MITSUBISHI UFJ FINL	SPONSORED	60682210	23,806	1,912,097	SH	DEFINED	1,2
MITSUMI & CO LTD	ADR	60682720	1,570	5,201	SH	DEFINED	1,2
MITTAL STEEL CO N V	NY REG SH	60684P10	201	4,755	SH	DEFINED	1
MIVA INC	COM	55311R10	2,783	823,260	SH	DEFINED	1,5
MIZUHO FINL GROUP IN	SPONSORED	60687Y10	24,192	1,677,636	SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	26,168	1,158,886	SH	DEFINED	1,2,5,6
MOBILE MINI INC	COM	60740F10	16,560	614,692	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	102,822	2,048,664	SH	DEFINED	1,2,4,5,7
MOBILITY ELECTRONICS	COM	60741U10	1,351	403,418	SH	DEFINED	1,2,5
MOBIUS MGMT SYSTEMS	COM	60692510	125	18,840	SH	DEFINED	1
MOCON INC	COM	60749410	132	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	20,734	828,381	SH	DEFINED	1,2,5,6,1
MODTECH HLDGS INC	COM	60783C10	126	25,467	SH	DEFINED	1,5
MOHAWK INDS INC	COM	60819010	84,939	1,134,635	SH	DEFINED	1,2,5,6,7 13,14
MOLDFLOW CORP	COM	60850710	183	13,200	SH	DEFINED	1
MOLECULAR DEVICES CO	COM	60851C10	9,051	429,587	SH	DEFINED	1,2,6
MOLEX INC	COM	60855410	104,258	3,296,164	SH	DEFINED	1,2,5,6,1
MOLEX INC	CL A	60855420	4,473	161,471	SH	DEFINED	1,2,5,12
MOLINA HEALTHCARE IN	COM	60855R10	9,338	287,245	SH	DEFINED	1,2,6
MOLSON COORS BREWING	CL B	60871R20	103,305	1,351,456	SH	DEFINED	1,2,5,6,1
MOMENTA PHARMACEUTIC	COM	60877T10	5,532	351,665	SH	DEFINED	1,2,5,6
MONACO COACH CORP	COM	60886R10	8,868	626,244	SH	DEFINED	1,2
MONARCH CASINO & RES	COM	60902710	5,414	226,706	SH	DEFINED	1
MONEYGRAM INTL INC	COM	60935Y10	43,342	1,382,085	SH	DEFINED	1,2,5,6,1
MONMOUTH REAL ESTATE	CL A	60972010	130	15,370	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	3,231	1,815,186	SH	DEFINED	1,2
MONOLITHIC PWR SYS I	COM	60983910	4,979	448,198	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	5,956	169,692	SH	DEFINED	1,5,6
MONSANTO CO NEW	COM	61166W10	902,324	17,177,309	SH	DEFINED	1,2,5,6,7 13,14
MONSTER WORLDWIDE IN	COM	61174210	155,848	3,341,508	SH	DEFINED	1,2,5,6,7 13,14
MONTPELIER RE HOLDIN	SHS	G6218510	2,956	158,827	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	555,401	8,042,301	SH	DEFINED	1,2,5,6,7 13,14
MOOG INC	CL A	61539420	21,433	561,220	SH	DEFINED	1,2
MORGAN STANLEY	COM NEW	61744644	10,413,884	127,887,564	SH	DEFINED	1,2,5,6,7 13,14
MORGANS HOTEL GROUP	COM	61748W10	3,658	216,044	SH	DEFINED	1,6
MORNINGSTAR INC	COM	61770010	10,860	241,072	SH	DEFINED	1,2,6
MORTGAGEIT HLDGS INC	COM	61915Q10	6,186	419,359	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

MORTONS RESTAURANT G	COM	61943010	1,571	94,380	SH	DEFINED	1
MOSAIC CO	COM	61945A10	34,537	1,616,907	SH	DEFINED	1,2,5
MOSYS INC	COM	61971810	2,151	232,555	SH	DEFINED	1
MOTHERS WK INC	COM	61990310	670	17,006	SH	DEFINED	1,2,5
MOTOROLA INC	COM	62007610	1,606,529	78,138,564	SH	DEFINED	1,2,5,6,7,13,14
MOVADO GROUP INC	COM	62458010	9,220	317,916	SH	DEFINED	1,2
MOVE INC COM	COM	62458M10	11,194	2,031,588	SH	DEFINED	1,2,5,6
MOVIE GALLERY INC	COM	62458110	113	31,986	SH	DEFINED	1
MPS GROUP INC	COM	55340910	35,290	2,488,698	SH	DEFINED	1,2,5,13
MRV COMMUNICATIONS I	COM	55347710	6,872	1,941,270	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	25,956	662,986	SH	DEFINED	1,2,5,6,1
MSC SOFTWARE CORP	COM	55353110	705	46,306	SH	DEFINED	1,2
MTC TECHNOLOGIES INC	COM	55377A10	3,285	139,483	SH	DEFINED	1,2,6
MTI TECHNOLOGY CORP	COM	55390310	10	13,700	SH	DEFINED	1
MTR GAMING GROUP INC	COM	55376910	3,989	326,436	SH	DEFINED	1,5,6
MTS SYS CORP	COM	55377710	14,718	381,086	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	19,271	607,903	SH	DEFINED	1,2,5
MUELLER WTR PRODS IN	COM SER A	62475810	14,339	964,283	SH	DEFINED	1,2
MUELLER WTR PRODS IN	COM SER B	62475820	11,698	785,086	SH	DEFINED	1,2
MULTI FINELINE ELECT	COM	62541B10	3,520	173,464	SH	DEFINED	1,2,5,6
MULTIMEDIA GAMES INC	COM	62545310	9,542	993,991	SH	DEFINED	1,2,5
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	216	6,696	SH	DEFINED	1,2
MURPHY OIL CORP	COM	62671710	277,326	5,453,805	SH	DEFINED	1,2,5,6,1
MVC CAPITAL INC	COM	55382910	2,397	179,395	SH	DEFINED	1
MWI VETERINARY SUPPL	COM	55402X10	2,626	81,285	SH	DEFINED	1
MYERS INDS INC	COM	62846410	7,952	507,761	SH	DEFINED	1,2,6
MYLAN LABS INC	COM	62853010	108,887	5,455,240	SH	DEFINED	1,2,5,6,1
MYRIAD GENETICS INC	COM	62855J10	20,777	663,795	SH	DEFINED	1,2,5,6
NABI BIOPHARMACEUTIC	COM	62951910	10,957	1,616,110	SH	DEFINED	1,2,5,6
NABORS INDUSTRIES LT	SHS	G6359F10	224,152	7,526,933	SH	DEFINED	1,2,5,6,7,13,14
NACCO INDS INC	CL A	62957910	13,389	98,015	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	22,378	1,093,763	SH	DEFINED	1,2,5,6
NANOGEN INC	COM	63007510	130	69,387	SH	DEFINED	1,5
NANOPHASE TCHNOLOGIE	COM	63007910	112	18,801	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	567	96,575	SH	DEFINED	1,2
NAPSTER INC	COM	63079710	323	88,967	SH	DEFINED	1,2,5
NARA BANCORP INC	COM	63080P10	10,261	490,501	SH	DEFINED	1,2,5,6
NASB FINL INC	COM	62896810	2,665	64,443	SH	DEFINED	1,2
NASDAQ STOCK MARKET	COM	63110310	28,241	917,214	SH	DEFINED	1,2

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
NASH FINCH CO	COM	63115810	5,830	213,539	SH	DEFINED	1,2
NASTECH PHARMACEUTIC	COM PAR \$0	63172840	4,964	328,100	SH	DEFINED	1
NATCO GROUP INC	CL A	63227W20	6,559	205,731	SH	DEFINED	1,2,5,6
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,965	18,618	SH	DEFINED	1,2
NATIONAL BEVERAGE CO	COM	63501710	1,848	131,704	SH	DEFINED	1
NATIONAL BK GREECE S	SPONSORED	63364340	1,452	156,110	SH	DEFINED	1,2
NATIONAL CITY CORP	COM	63540510	664,310	18,170,414	SH	DEFINED	1,2,5,6,7,13,14
NATIONAL FINL PARTNE	COM	63607P20	23,587	536,424	SH	DEFINED	1,2,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

NATIONAL FUEL GAS CO	COM	63618010	65,549	1,700,800	SH	DEFINED	1,2,5,13
NATIONAL GRID PLC	SPON ADR N	63627430	601	8,280	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	12,656	383,523	SH	DEFINED	1,2,3
NATIONAL HEALTH REAL	COM	63590510	716	29,840	SH	DEFINED	1,2,3,5
NATIONAL HEALTHCARE	COM	63590610	5,785	104,793	SH	DEFINED	1,2,5,6
NATIONAL INSTRS CORP	COM	63651810	22,826	837,952	SH	DEFINED	1,2,5,6,1
NATIONAL INTERSTATE	COM	63654U10	6,216	255,819	SH	DEFINED	1,2,6
NATIONAL OILWELL VAR	COM	63707110	327,221	5,348,501	SH	DEFINED	1,2,5,6,7,13,14
NATIONAL PENN BANCSH	COM	63713810	14,814	731,580	SH	DEFINED	1,2,5
NATIONAL PRESTO INDS	COM	63721510	5,293	88,408	SH	DEFINED	1,2,5
NATIONAL R V HLDGS I	COM	63727710	41	11,211	SH	DEFINED	1
NATIONAL RETAIL PROP	COM	63741710	22,746	991,121	SH	DEFINED	1,2,3,5
NATIONAL SEMICONDUCT	COM	63764010	211,079	9,298,644	SH	DEFINED	1,2,5,6,7,13,14
NATIONAL WESTN LIFE	CL A	63852210	11,805	51,293	SH	DEFINED	1,2
NATIONWIDE FINL SVCS	CL A	63861210	27,267	503,084	SH	DEFINED	1,2,5,10
NATIONWIDE HEALTH PP	COM	63862010	38,816	1,284,447	SH	DEFINED	1,2,3,5
NATURAL ALTERNATIVES	COM NEW	63884230	123	14,200	SH	DEFINED	1
NATURAL GAS SERVICES	COM	63886Q10	153	10,980	SH	DEFINED	1
NATURAL RESOURCE PAR	COM UNIT L	63900P10	1,030	17,773	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	4,259	256,414	SH	DEFINED	1
NAUTILUS INC	COM	63910B10	12,065	861,759	SH	DEFINED	1,2,5
NAVARRE CORP	COM	63920810	175	44,056	SH	DEFINED	1,5
NAVIGANT CONSULTING	COM	63935N10	18,198	920,929	SH	DEFINED	1,2,6,13
NAVIGATORS GROUP INC	COM	63890410	12,445	258,301	SH	DEFINED	1,2
NAVISTAR INTL CORP N	COM	63934E10	37,977	1,136,011	SH	DEFINED	1,2,5,6,1
NAVTEQ CORP	COM	63936L10	46,279	1,323,404	SH	DEFINED	1,2,5,6,7,13,14
NBT BANCORP INC	COM	62877810	13,091	513,165	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	78,215	1,881,529	SH	DEFINED	1,2,5,6
NCI BUILDING SYS INC	COM	62885210	16,985	328,209	SH	DEFINED	1,2,6
NCR CORP NEW	COM	62886E10	188,524	4,408,891	SH	DEFINED	1,2,5,6,1
NEC CORP	ADR	62905020	840	174,579	SH	DEFINED	1,2
NEENAH PAPER INC	COM	64007910	7,723	218,667	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS	COM	64026810	21,500	1,413,576	SH	DEFINED	1,2,5,6
NELNET INC	CL A	64031N10	4,620	168,858	SH	DEFINED	1,2,6
NEOPHARM INC	COM	64091910	42	24,851	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	101	45,327	SH	DEFINED	1,5
NEOWARE INC	COM	64065P10	11,785	892,115	SH	DEFINED	1,2,5
NESS TECHNOLOGIES IN	COM	64104X10	4,906	344,049	SH	DEFINED	1,6
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	18,053	610,732	SH	DEFINED	1,2
NETBANK INC	COM	64093310	4,071	877,268	SH	DEFINED	1,2,5
NETFLIX COM INC	COM	64110L10	16,486	637,503	SH	DEFINED	1,2,5,6
NETGEAR INC	COM	64111Q10	16,985	647,051	SH	DEFINED	1,2,6
NETLOGIC MICROSYSTEM	COM	64118B10	4,814	221,938	SH	DEFINED	1,2,5,6
NETOPIA INC	COM	64114K10	211	30,400	SH	DEFINED	1
NETRATINGS INC	COM	64116M10	4,211	240,510	SH	DEFINED	1,2,6
NETSCOUT SYS INC	COM	64115T10	3,377	406,889	SH	DEFINED	1,2
NETWORK APPLIANCE IN	COM	64120L10	403,034	10,260,538	SH	DEFINED	1,2,5,6,7,13,14
NETWORK ENGINES INC	COM	64121A10	37	14,419	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	229	39,361	SH	DEFINED	1,5
NEUROCRINE BIOSCIENC	COM	64125C10	5,902	566,436	SH	DEFINED	1,2,5,6,1
NEUROGEN CORP	COM	64124E10	117	19,618	SH	DEFINED	1
NEUROMETRIX INC	COM	64125510	3,211	215,372	SH	DEFINED	1,2,5
NEUSTAR INC	CL A	64126X20	23,060	710,838	SH	DEFINED	1,2,5,6
NEW BRUNSWICK SCIENT	COM	64287610	150	18,520	SH	DEFINED	1
NEW CENTURY FINANCI	COM	6435EV10	66,848	2,116,121	SH	DEFINED	1,2,5,10
NEW FRONTIER MEDIA I	COM	64439810	190	19,757	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	20,712	426,352	SH	DEFINED	1,2,5
NEW PLAN EXCEL RLTY	COM	64805310	69,882	2,542,999	SH	DEFINED	1,2,3,5,1

Edgar Filing: STATE STREET CORP - Form 13F-HR

NEW RIV PHARMACEUTIC COM		64846820	18,312	334,712 SH	DEFINED	1,2,5,6
NEW YORK & CO INC COM		64929510	3,964	303,085 SH	DEFINED	1,2,6
NEW YORK CMNTY BANCO COM		64944510	80,735	5,014,614 SH	DEFINED	1,2,5,6,7,13,14
NEW YORK MTG TR INC COM		64960410	98	32,200 SH	DEFINED	1
NEW YORK TIMES CO CL A		65011110	93,859	3,853,006 SH	DEFINED	1,2,5,6,7,13,14
NEWALLIANCE BANCShar COM		65020310	28,432	1,733,669 SH	DEFINED	1,2,5
NEWCASTLE INVT CORP COM		65105M10	27,601	881,257 SH	DEFINED	1,2
NEWELL RUBBERMAID IN COM		65122910	239,535	8,274,095 SH	DEFINED	1,2,5,6,7,13,14
NEWFIELD EXPL CO COM		65129010	114,199	2,485,292 SH	DEFINED	1,2,5,6,7,13,14
NEWKIRK REALTY TR IN COM		65149710	5,048	279,828 SH	DEFINED	1,2
NEWMARKET CORP COM		65158710	14,470	245,042 SH	DEFINED	1,2,5,6
NEWMONT MINING CORP COM		65163910	543,930	12,047,179 SH	DEFINED	1,2,5,6,7,13,14
NEWPARK RES INC COM PAR \$.		65171850	10,233	1,419,305 SH	DEFINED	1,2
NEWPORT CORP COM		65182410	17,896	854,220 SH	DEFINED	1,2,5,6,13,14
NEWS CORP CL A		65248E10	1,292,545	60,174,331 SH	DEFINED	1,2,5,6,7,13,14
NEWS CORP CL B		65248E20	54,264	2,437,722 SH	DEFINED	1,2,5,6,7,13,14
NEXCEN BRANDS INC COM		65335110	437	60,411 SH	DEFINED	1
NEXSTAR BROADCASTING CL A		65336K10	53	11,390 SH	DEFINED	1
NEXTEST SYS CORP COM		65333910	1,251	111,029 SH	DEFINED	1,2
NGAS RESOURCES INC COM		62912T10	150	23,560 SH	DEFINED	1,5
NGP CAP RES CO COM		62912R10	4,929	294,260 SH	DEFINED	1,2
NIC INC COM		62914B10	3,150	633,732 SH	DEFINED	1,2
NICOR INC COM		65408610	83,423	1,782,550 SH	DEFINED	1,2,5,6,13,14
NIDEC CORP SPONSORED		65409010	233	12,000 SH	DEFINED	2
NIGHTHAWK RADIOLOGY COM		65411N10	2,254	88,388 SH	DEFINED	1,2,6
NII HLDGS INC CL B NEW		62913F20	126,353	1,960,782 SH	DEFINED	1,2,5,6,7,13,14
NIKE INC CL B		65410610	560,019	5,655,039 SH	DEFINED	1,2,5,6,7,13,14
NIPPON TELEG & TEL C SPONSORED		65462410	771	31,104 SH	DEFINED	1,2
NISOURCE INC COM		65473P10	232,313	9,639,550 SH	DEFINED	1,2,5,6,7,13,14
NISSAN MOTORS SPONSORED		65474440	1,030	42,437 SH	DEFINED	1
NITROMED INC COM		65479850	40	16,260 SH	DEFINED	1
NL INDS INC COM NEW		62915640	1,217	117,744 SH	DEFINED	1,2
NMS COMMUNICATIONS C COM		62924810	167	81,572 SH	DEFINED	1,5
NN INC COM		62933710	3,470	279,149 SH	DEFINED	1,2
NOBLE CORPORATION SHS		G6542210	255,406	3,353,982 SH	DEFINED	1,2,5,6,7,13,14
NOBLE ENERGY INC COM		65504410	220,177	4,486,989 SH	DEFINED	1,2,5,6,7,13,14
NOBLE INTL LTD COM		65505310	2,780	138,669 SH	DEFINED	1,2
NOKIA CORP SPONSORED		65490220	17,126	842,809 SH	DEFINED	1,2
NOMURA HLDGS INC SPONSORED		65535H20	1,709	90,240 SH	DEFINED	1,2
NORDSON CORP COM		65566310	46,634	935,854 SH	DEFINED	1,2,5,13

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION

Edgar Filing: STATE STREET CORP - Form 13F-HR

NORDSTROM INC	COM	65566410	365,330	7,404,347	SH	DEFINED	1,2,5,6,7,13,14
NORFOLK SOUTHERN CORP	COM	65584410	588,642	11,704,946	SH	DEFINED	1,2,5,6,7,13,14
NORSK HYDRO A S	SPONSORED	65653160	599	19,515	SH	DEFINED	1
NORTEL NETWORKS CORP	COM NEW	65656850	11,268	421,541	SH	DEFINED	1,2,5,13
NORTH AMERN SCIENTIF	COM	65715D10	15	13,000	SH	DEFINED	1
NORTH PITTSBURGH SYS	COM	66156210	6,732	278,871	SH	DEFINED	1,2
NORTHEAST UTILS	COM	66439710	68,430	2,430,047	SH	DEFINED	1,2,5,12,
NORTHERN EMPIRE BANC	COM	66511210	3,259	110,330	SH	DEFINED	1
NORTHERN TR CORP	COM	66585910	315,883	5,204,859	SH	DEFINED	1,2,5,6,7,13,14
NORTHFIELD LABS INC	COM	66613510	1,425	350,045	SH	DEFINED	1,2
NORTHROP GRUMMAN CORP	COM	66680710	2,254,693	33,304,175	SH	DEFINED	1,2,5,6,7,13,14
NORTHSTAR NEUROSCIEN	COM	66704V10	1,936	134,661	SH	DEFINED	1
NORTHSTAR RLTY FIN C	COM	66704R10	14,988	904,543	SH	DEFINED	1,2
NORTHWEST BANCORP IN	COM	66732810	7,801	284,085	SH	DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	30,856	727,048	SH	DEFINED	1,2,5
NORTHWEST PIPE CO	COM	66774610	212	6,300	SH	DEFINED	1
NORTHWESTERN CORP	COM NEW	66807430	18,832	532,270	SH	DEFINED	1,2
NOVAMED INC DEL	COM	66986W10	134	17,752	SH	DEFINED	1
NOVARTIS A G	SPONSORED	66987V10	6,236	108,558	SH	DEFINED	1,2
NOVASTAR FINL INC	COM	66994740	14,794	555,117	SH	DEFINED	1,2
NOVATEL WIRELESS INC	COM NEW	66987M60	4,154	429,565	SH	DEFINED	1,2,5,6
NOVAVAX INC	COM	67000210	3,025	737,905	SH	DEFINED	1,2,5
NOVELL INC	COM	67000610	49,972	8,059,942	SH	DEFINED	1,2,5,6,1
NOVELLUS SYS INC	COM	67000810	297,826	8,652,706	SH	DEFINED	1,2,5,6,7,13,14
NOVEN PHARMACEUTICAL	COM	67000910	16,355	642,641	SH	DEFINED	1,2,6
NOVO-NORDISK A S	ADR	67010020	1,843	22,038	SH	DEFINED	1,2
NPS PHARMACEUTICALS	COM	62936P10	3,151	695,692	SH	DEFINED	1,2,5
NRG ENERGY INC	COM NEW	62937750	99,410	1,774,855	SH	DEFINED	1,2,5
NSTAR	COM	67019E10	58,592	1,705,249	SH	DEFINED	1,2,5,12,
NTELOS HLDGS CORP	COM	67020Q10	3,135	175,328	SH	DEFINED	1,2,6
NTL INC DEL	COM	62941W10	94,822	3,756,819	SH	DEFINED	1,2,5,6,7,13,14
NTN BUZZTIME INC	COM NEW	62941030	32	23,400	SH	DEFINED	1
NTT DOCOMO INC	SPONS ADR	62942M20	1,912	120,490	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	131	12,690	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	15,272	837,748	SH	DEFINED	1,2,6
NUANCE COMMUNICATION	COM	67020Y10	20,981	1,830,812	SH	DEFINED	1,2,5,6
NUCO2 INC	COM	62942810	5,162	209,925	SH	DEFINED	1,6
NUCOR CORP	COM	67034610	699,272	12,793,129	SH	DEFINED	1,2,5,6,7,13,14
NUTRACEUTICAL INTL C	COM	67060Y10	246	16,100	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	17,812	280,986	SH	DEFINED	1,2,5,6
NUVASIVE INC	COM	67070410	10,396	450,051	SH	DEFINED	1,2,6
NUVEEN INVTS INC	CL A	67090F10	171,078	3,297,573	SH	DEFINED	1,2,5,10,
NUVELO INC	COM NEW	67072M30	4,705	1,176,232	SH	DEFINED	1,2,5,6
NVE CORP	COM NEW	62944520	201	6,533	SH	DEFINED	1,2
NVIDIA CORP	COM	67066G10	382,563	10,336,735	SH	DEFINED	1,2,5,6,7,13,14
NVR INC	COM	62944T10	111,132	172,298	SH	DEFINED	1,2,5,6,7,13,14
NXSTAGE MEDICAL INC	COM	67072V10	789	94,208	SH	DEFINED	1
NYMAGIC INC	COM	62948410	4,388	119,880	SH	DEFINED	1,2
NYMEX HOLDINGS INC	COM	62948N10	4,403	35,506	SH	DEFINED	1,2
NYSE GROUP INC	COM	62949W10	126,774	1,304,261	SH	DEFINED	1,2,5
O CHARLEYS INC	COM	67082310	8,114	381,315	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

O REILLY AUTOMOTIVE	COM	68609110	54,256	1,692,317	SH	DEFINED	1,2,5,6,13,14
OAK HILL FINL INC	COM	67133710	238	8,501	SH	DEFINED	1
OAKLEY INC	COM	67366210	10,103	503,630	SH	DEFINED	1,2,5
OCCAM NETWORKS INC	COM NEW	67457P30	302	18,306	SH	DEFINED	1,2
OCCIDENTAL PETE CORP	COM	67459910	1,471,905	30,143,460	SH	DEFINED	1,2,5,6,7,13,14
OCEANEERING INTL INC	COM	67523210	25,365	638,907	SH	DEFINED	1,2,5,6
OCEANFIRST FINL CORP	COM	67523410	3,607	157,315	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	10,328	651,223	SH	DEFINED	1,2,6
ODYSSEY HEALTHCARE I	COM	67611V10	14,162	1,067,991	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	181	61,855	SH	DEFINED	1,5
ODYSSEY RE HLDGS COR	COM	67612W10	18,304	490,721	SH	DEFINED	1,2
OFFICE DEPOT INC	COM	67622010	483,673	12,671,540	SH	DEFINED	1,2,5,6,7,13,14
OFFICEMAX INC DEL	COM	67622P10	165,534	3,334,014	SH	DEFINED	1,2,5,6,13,14
OGE ENERGY CORP	COM	67083710	83,513	2,087,824	SH	DEFINED	1,2,5,6,13,14
OHIO CAS CORP	COM	67724010	40,562	1,360,681	SH	DEFINED	1,2,5,13
OIL DRI CORP AMER	COM	67786410	209	12,396	SH	DEFINED	1
OIL STS INTL INC	COM	67802610	25,352	786,585	SH	DEFINED	1,2,6
OLD DOMINION FGHT LI	COM	67958010	9,868	409,986	SH	DEFINED	1,2,6
OLD NATL BANCORP IND	COM	68003310	29,366	1,552,119	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	126,745	5,444,378	SH	DEFINED	1,2,5,6,7,13,14
OLD SECOND BANCORP I	COM	68027710	6,415	218,928	SH	DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	125,609	7,603,480	SH	DEFINED	1,2,5,13
OLYMPIC STEEL INC	COM	68162K10	4,822	216,927	SH	DEFINED	1,5
OM GROUP INC	COM	67087210	35,372	781,174	SH	DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	6,969	218,338	SH	DEFINED	1,2,5
OMEGA HEALTHCARE INV	COM	68193610	16,315	920,683	SH	DEFINED	1,2,3
OMEGA PROTEIN CORP	COM	68210P10	155	20,100	SH	DEFINED	1
OMI CORP NEW	COM	Y6476W10	2,914	137,654	SH	DEFINED	1,2,5,6
OMNI ENERGY SERVICES	COM NEW	68210T20	470	48,000	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	97,778	2,531,144	SH	DEFINED	1,2,5,6,7,13,14
OMNICELL INC	COM	68213N10	9,185	493,008	SH	DEFINED	1,2,6
OMNICOM GROUP INC	COM	68191910	730,279	6,985,645	SH	DEFINED	1,2,5,6,7,13,14
OMNITURE INC	COM	68212S10	1,646	116,908	SH	DEFINED	1,6
OMNIVISION TECHNOLOG	COM	68212810	15,939	1,167,705	SH	DEFINED	1,2,5,6
OMNOVA SOLUTIONS INC	COM	68212910	2,656	579,915	SH	DEFINED	1
OMRIX BIOPHARMACEUTI	COM	68198910	272	9,000	SH	DEFINED	1
ON ASSIGNMENT INC	COM	68215910	4,116	350,281	SH	DEFINED	1
ON SEMICONDUCTOR COR	COM	68218910	22,116	2,921,484	SH	DEFINED	1,2,6
ON2 TECHNOLOGIES INC	COM	68338A10	31	26,200	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	617	24,534	SH	DEFINED	1,2,3
ONEBEACON INSURANCE	CL A	G6774210	830	29,644	SH	DEFINED	1,2
ONEOK INC NEW	COM	68268010	80,630	1,869,889	SH	DEFINED	1,2,5,13
ONEOK PARTNERS LP	UNIT LTD P	68268N10	3,769	59,497	SH	DEFINED	1,2
ONLINE RES CORP	COM	68273G10	3,573	349,937	SH	DEFINED	1
ONYX PHARMACEUTICALS	COM	68339910	7,790	736,298	SH	DEFINED	1,2,5,6
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	28,234	357,614	SH	DEFINED	1,2,5,7
OPEN SOLUTIONS INC	COM	68371P10	10,582	281,131	SH	DEFINED	1,2,6
OPENTV CORP	CL A	G6754310	150	64,576	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	15,614	1,691,609	SH	DEFINED	1,2,5,6,8
OPLINK COMMUNICATION	COM NEW	68375Q40	6,050	294,264	SH	DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	4,736	327,727	SH	DEFINED	1,2,5
OPSWARE INC	COM	68383A10	10,110	1,146,222	SH	DEFINED	1,2,5,6
OPTEUM INC	CL A	68384A10	145	19,020	SH	DEFINED	1
OPTICAL COMMUNICATIO	CL A	68382T10	350	213,547	SH	DEFINED	1
OPTION CARE INC	COM	68394810	5,361	376,212	SH	DEFINED	1,2,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
OPTIONSXPRESS HLDGS	COM	68401010	9,268	408,470	SH	DEFINED	1,2,6
OPTIUM CORP	COM	68402T10	872	34,956	SH	DEFINED	1,2
ORACLE CORP	COM	68389X10	1,922,226	112,148,524	SH	DEFINED	1,2,5,6,7 13,14
ORASURE TECHNOLOGIES	COM	68554V10	10,882	1,317,423	SH	DEFINED	1,2,5,6
ORBITAL SCIENCES CORP	COM	68556410	24,669	1,337,811	SH	DEFINED	1,2,6
ORBOTECH LTD	ORD	M7525310	1,114	43,763	SH	DEFINED	1,2,5,7
ORCHID CELLMARK INC	COM	68573C10	58	18,591	SH	DEFINED	1
OREGON STL MLS INC	COM	68607910	33,781	541,276	SH	DEFINED	1,2,5
ORIENTAL FINL GROUP	COM	68618W10	4,937	381,206	SH	DEFINED	1,2
ORIENT-EXPRESS HOTEL	CL A	G6774310	2,296	48,514	SH	DEFINED	1,2
ORIGEN FINL INC	COM	68619E20	173	25,300	SH	DEFINED	1
ORIX CORP	SPONSORED	68633010	2,757	18,782	SH	DEFINED	1,2
ORLEANS HOMEBUILDERS	COM	68658810	953	50,711	SH	DEFINED	1,5
ORMAT TECHNOLOGIES I	COM	68668810	4,602	124,974	SH	DEFINED	1,2,6
ORTHOLOGIC CORP	COM	68750J10	71	49,431	SH	DEFINED	1,5
ORTHOVITA INC	COM	68750U10	91	25,200	SH	DEFINED	1
OSCIENT PHARMACEUTIC	COM NEW	68812R30	57	11,354	SH	DEFINED	1,5
OSHKOSH TRUCK CORP	COM	68823920	62,350	1,287,688	SH	DEFINED	1,2,5,6,7 13,14
OSI PHARMACEUTICALS	COM	67104010	34,007	972,196	SH	DEFINED	1,2,5,6,1
OSI RESTAURANT PARTN	COM	67104A10	43,303	1,104,665	SH	DEFINED	1,2,5,12,
OSI SYSTEMS INC	COM	67104410	4,709	224,971	SH	DEFINED	1
OSIRIS THERAPEUTICS	COM	68827R10	584	23,049	SH	DEFINED	1
OSTEOTECH INC	COM	68858210	149	26,336	SH	DEFINED	1
OTTER TAIL CORP	COM	68964810	14,256	457,523	SH	DEFINED	1,2,5
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,987	154,872	SH	DEFINED	1
OVERLAND STORAGE INC	COM	69031010	190	42,300	SH	DEFINED	1,5
OVERSEAS SHIPHOLDING	COM	69036810	114,436	2,032,615	SH	DEFINED	1,2,10,13
OVERSTOCK COM INC DE	COM	69037010	2,766	175,059	SH	DEFINED	1,2,5,6
OWENS & MINOR INC NE	COM	69073210	19,701	630,022	SH	DEFINED	1,2,5
OWENS CORNING NEW	COM	69074210	3,495	116,892	SH	DEFINED	1,2
OWENS ILL INC	COM NEW	69076840	163,227	8,846,979	SH	DEFINED	1,2,5,6,7 13,14
OXFORD INDS INC	COM	69149730	11,837	238,400	SH	DEFINED	1,2
OXIGENE INC	COM	69182810	178	37,029	SH	DEFINED	1,5
OYO GEOSPACE CORP	COM	67107410	2,911	50,118	SH	DEFINED	1
P A M TRANSN SVCS IN	COM	69314910	1,587	72,063	SH	DEFINED	1
P C CONNECTION	COM	69318J10	292	19,695	SH	DEFINED	1
P F CHANGS CHINA BIS	COM	69333Y10	19,503	508,148	SH	DEFINED	1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,297	28,451	SH	DEFINED	1,2
PAB BANKSHARES INC	COM	69313P10	316	14,800	SH	DEFINED	1,2
PACCAR INC	COM	69371810	419,433	6,462,764	SH	DEFINED	1,2,5,6,7 13,14
PACER INTL INC TENN	COM	69373H10	20,611	692,339	SH	DEFINED	1,2,6
PACIFIC CAP BANCORP	COM	69404P10	30,964	922,088	SH	DEFINED	1,2,5
PACIFIC ETHANOL INC	COM	69423U10	5,427	352,652	SH	DEFINED	1,2,5,6
PACIFIC SUNWEAR CALI	COM	69487310	32,824	1,676,380	SH	DEFINED	1,2,5,6,1
PACKAGING CORP AMER	COM	69515610	29,396	1,330,148	SH	DEFINED	1,2,5,13
PACKETEER INC	COM	69521010	8,578	630,709	SH	DEFINED	1,2,5,6
PACTIV CORP	COM	69525710	297,678	8,340,668	SH	DEFINED	1,2,5,6,7 13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

PAIN THERAPEUTICS IN COM		69562K10	9,214	1,035,279 SH	DEFINED	1,2
PAINCARE HLDGS INC COM		69562E10	78	71,000 SH	DEFINED	1,5
PALATIN TECHNOLOGIES COM NEW		69607730	149	73,260 SH	DEFINED	1,5
PALL CORP COM		69642930	112,134	3,245,553 SH	DEFINED	1,2,5,6,7 13,14
PALM HARBOR HOMES COM		69663910	2,537	180,937 SH	DEFINED	1,2
PALM INC NEW COM		69664310	36,048	2,558,444 SH	DEFINED	1,2,5,6,8
PALOMAR MED TECHNOLO COM NEW		69752930	12,827	253,143 SH	DEFINED	1,2,6
PANACOS PHARMACEUTIC COM		69811Q10	2,741	683,630 SH	DEFINED	1,5,6
PANERA BREAD CO CL A		69840W10	30,651	548,228 SH	DEFINED	1,2,5,6
PANTRY INC COM		69865710	17,235	367,956 SH	DEFINED	1,2,6
PAPA JOHNS INTL INC COM		69881310	26,155	901,602 SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C COM		69888P10	19,183	857,515 SH	DEFINED	1,2,5,6,1
PARALLEL PETE CORP D COM		69915710	9,684	551,146 SH	DEFINED	1,2,6
PARAMETRIC TECHNOLOG COM NEW		69917320	40,253	2,233,799 SH	DEFINED	1,2,5,6,1
PAREXEL INTL CORP COM		69946210	11,233	387,749 SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL COM		70041620	10,642	414,895 SH	DEFINED	1,2
PARK NATL CORP COM		70065810	19,377	195,723 SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP COM		70066610	193	11,968 SH	DEFINED	1
PARKER DRILLING CO COM		70108110	13,506	1,653,072 SH	DEFINED	1,2,5,6
PARKER HANNIFIN CORP COM		70109410	288,386	3,751,117 SH	DEFINED	1,2,5,6,7 13,14
PARKERVISION INC COM		70135410	2,589	232,155 SH	DEFINED	1,5
PARKVALE FINL CORP COM		70149210	315	9,932 SH	DEFINED	1
PARKWAY PPTYS INC COM		70159Q10	20,208	396,155 SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN COM		70164510	1,106	198,487 SH	DEFINED	1
PARTNERRE LTD COM		G6852T10	23,810	335,213 SH	DEFINED	1,2,5,6,7 13,14
PARTNERS TR FINL GRO COM		70213F10	9,564	821,673 SH	DEFINED	1,2,5
PATHMARK STORES INC COM		70322A10	8,088	725,382 SH	DEFINED	1,2,6
PATRICK INDS INC COM		70334310	135	10,800 SH	DEFINED	1
PATRIOT TRANSN HLDG COM		70337B10	2,168	23,217 SH	DEFINED	1
PATTERSON COMPANIES COM		70339510	128,262	3,611,984 SH	DEFINED	1,2,5,6,7 13,14
PATTERSON UTI ENERGY COM		70348110	75,988	3,271,105 SH	DEFINED	1,2,5,6,7 13,14
PAXAR CORP COM		70422710	15,046	652,452 SH	DEFINED	1,2
PAYCHEX INC COM		70432610	351,526	8,890,381 SH	DEFINED	1,2,5,6,7 13,14
PAYLESS SHOESOURCE I COM		70437910	155,849	4,748,599 SH	DEFINED	1,2,5,7,1
PC-TEL INC COM		69325Q10	285	30,434 SH	DEFINED	1
PDF SOLUTIONS INC COM		69328210	4,736	327,732 SH	DEFINED	1,2,5,6
PDL BIOPHARMA INC COM		69329Y10	49,620	2,463,764 SH	DEFINED	1,2,5,6,7 13,14
PEABODY ENERGY CORP COM		70454910	295,617	7,315,432 SH	DEFINED	1,2,5,6,7 13,14
PEAPACK-GLADSTONE FI COM		70469910	322	11,448 SH	DEFINED	1
PEARSON PLC SPONSORED		70501510	687	45,519 SH	DEFINED	1
PEDIATRIX MED GROUP COM		70532410	33,502	685,107 SH	DEFINED	1,2,5,6
PEERLESS SYS CORP COM		70553610	29	10,500 SH	DEFINED	1
PEETS COFFEE & TEA I COM		70556010	4,599	175,268 SH	DEFINED	1,2,6
PEGASYSTEMS INC COM		70557310	3,756	380,524 SH	DEFINED	1,2
PEMSTAR INC COM		70655210	277	71,824 SH	DEFINED	1,2,5
PENN NATL GAMING INC COM		70756910	29,140	700,151 SH	DEFINED	1,2,5,6
PENN TREATY AMERN CO COM NEW		70787440	82	10,632 SH	DEFINED	1
PENN VA CORP COM		70788210	23,951	341,965 SH	DEFINED	1,2,6
PENN VA RESOURCES PA COM		70788410	1,308	50,293 SH	DEFINED	1,2
PENN WEST ENERGY TR TR UNIT		70788510	554	18,120 SH	DEFINED	1,7
PENNEY J C INC COM		70816010	2,386,854	30,853,851 SH	DEFINED	1,2,5,6,7 13,14
PENNFED FINL SVCS IN COM		70816710	3,041	157,384 SH	DEFINED	1
PENNSYLVANIA RL ESTA SH BEN INT		70910210	37,850	961,138 SH	DEFINED	1,2,3,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

PENSON WORLDWIDE INC	COM	70960010	2,439	88,992	SH	DEFINED	1,2,6
PENTAIR INC	COM	70963110	57,043	1,816,665	SH	DEFINED	1,2,5,6,7,13,14
PENWEST PHARMACEUTIC	COM	70975410	5,032	302,774	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	7,040	237,040	SH	DEFINED	1,2
PEOPLES BANCTRUST IN	COM	70979610	207	8,100	SH	DEFINED	1
PEOPLES BK BRIDGEFOR	COM	71019810	35,517	795,987	SH	DEFINED	1,2,5,12

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
PEOPLES ENERGY CORP	COM	71103010	64,961	1,457,511	SH	DEFINED	1,2,5,6,13,14
PEOPLESUPPORT INC	COM	71271430	5,519	262,179	SH	DEFINED	1,2
PEP BOYS MANNY MOE &	COM	71327810	12,647	851,051	SH	DEFINED	1,2,5,6
PEPCO HOLDINGS INC	COM	71329110	95,682	3,678,677	SH	DEFINED	1,2,5,6,7,13,14
PEPSI BOTTLING GROUP	COM	71340910	247,509	8,007,415	SH	DEFINED	1,2,5,6,7
PEPSIAMERICAS INC	COM	71343P20	35,108	1,673,383	SH	DEFINED	1,2,5,6,13,14
PEPSICO INC	COM	71344810	2,981,636	47,668,048	SH	DEFINED	1,2,5,6,7,13,14
PEREGRINE PHARMACEUT	COM	71366110	2,508	2,161,937	SH	DEFINED	1,5
PERFICIENT INC	COM	71375U10	4,940	301,030	SH	DEFINED	1,2,5
PERFORMANCE FOOD GRO	COM	71375510	15,554	562,726	SH	DEFINED	1,2,5
PERFORMANCE TECHNOLO	COM	71376K10	105	17,817	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	6,553	571,284	SH	DEFINED	1,2
PERINI CORP	COM	71383910	8,985	291,921	SH	DEFINED	1,2,6
PERKINELMER INC	COM	71404610	68,053	3,061,308	SH	DEFINED	1,2,5,6,13,14
PERMA-FIX ENVIRONMEN	COM	71415710	55	23,800	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	23,299	1,421,566	SH	DEFINED	1,2,5,6
PERRIGO CO	COM	71429010	37,103	2,144,656	SH	DEFINED	1,2,5,13
PER-SE TECHNOLOGIES	COM NEW	71356930	17,811	641,148	SH	DEFINED	1,2,5,6
PERVASIVE SOFTWARE I	COM	71571010	69	19,100	SH	DEFINED	1
PETMED EXPRESS INC	COM	71638210	11,384	852,726	SH	DEFINED	1,2
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	1,887	154,808	SH	DEFINED	1,2,5
PETRO-CDA	COM	71644E10	1,006	24,511	SH	DEFINED	1,8
PETROCHINA CO LTD	SPONSORED	71646E10	251	1,785	SH	DEFINED	1
PETROHAWK ENERGY COR	COM	71649510	24,589	2,138,206	SH	DEFINED	1,2,5,6
PETROLEO BRASILEIRO	SPONSORED	71654V10	106,374	1,146,770	SH	DEFINED	1,2,7
PETROLEO BRASILEIRO	SPONSORED	71654V40	109,002	1,058,375	SH	DEFINED	1,2,4,5
PETROLEUM DEV CORP	COM	71657810	16,500	383,265	SH	DEFINED	1,2,5,6
PETROQUEST ENERGY IN	COM	71674810	8,153	639,914	SH	DEFINED	1,2,6
PETSMART INC	COM	71676810	81,361	2,819,170	SH	DEFINED	1,2,5,6,7,13,14
PFF BANCORP INC	COM	69331W10	18,353	531,825	SH	DEFINED	1,2
PFIZER INC	COM	71708110	5,873,568	226,778,694	SH	DEFINED	1,2,5,6,7,13,14
PFSWEB INC	COM	71709810	12	10,481	SH	DEFINED	1
PG&E CORP	COM	69331C10	624,831	13,201,590	SH	DEFINED	1,2,5,6,7,13,14
PGT INC	COM	69336V10	1,085	85,802	SH	DEFINED	1,2,5
PHARMACEUTICAL PROD	COM	71712410	56,225	1,745,029	SH	DEFINED	1,2,5,12,13,14
PHARMACYCLICS INC	COM	71693310	142	28,088	SH	DEFINED	1,5
PHARMANET DEV GROUP	COM	71714810	12,510	566,854	SH	DEFINED	1,2
PHARMION CORP	COM	71715B40	9,379	364,370	SH	DEFINED	1,2,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

PHARMOS CORP	COM PAR \$.	71713930	23	12,713	SH	DEFINED	1
PHASE FORWARD INC	COM	71721R40	7,859	524,617	SH	DEFINED	1,2
PHELPS DODGE CORP	COM	71726510	780,154	6,516,485	SH	DEFINED	1,2,5,6,7 13,14
PHH CORP	COM NEW	69332020	25,161	871,540	SH	DEFINED	1,2,5
PHI INC	COM NON VT	69336T20	6,237	190,554	SH	DEFINED	1
PHILADELPHIA CONS HL	COM	71752810	28,370	636,663	SH	DEFINED	1,2,5,6
PHILIPPINE LONG DIST	SPONSORED	71825260	14,861	290,650	SH	DEFINED	1,2,7
PHILLIPS VAN HEUSEN	COM	71859210	51,066	1,017,861	SH	DEFINED	1,2
PHOENIX COS INC NEW	COM	71902E10	45,293	2,850,438	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	144	31,994	SH	DEFINED	1
PHOTON DYNAMICS INC	COM	71936410	2,805	239,913	SH	DEFINED	1,2
PHOTRONICS INC	COM	71940510	11,464	701,590	SH	DEFINED	1,2,5
PHYSICIANS FORMULA H	COM	71942710	260	13,900	SH	DEFINED	1
PICO HLDGS INC	COM NEW	69336620	9,243	265,845	SH	DEFINED	1
PIEDMONT NAT GAS INC	COM	72018610	38,617	1,443,631	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	8,235	1,383,985	SH	DEFINED	1,2,5,13
PIKE ELEC CORP	COM	72128310	3,872	237,104	SH	DEFINED	1,2,6
PILGRIMS PRIDE CORP	COM	72146710	18,752	637,184	SH	DEFINED	1,2,6
PINNACLE AIRL CORP	COM	72344310	418	24,800	SH	DEFINED	1
PINNACLE ENTMT INC	COM	72345610	22,692	684,721	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	COM	72346Q10	6,033	181,821	SH	DEFINED	1,2
PINNACLE WEST CAP CO	COM	72348410	323,068	6,373,403	SH	DEFINED	1,2,5,6,7 13,14
PIIONEER COS INC	COM NEW	72364330	6,922	241,534	SH	DEFINED	1
PIIONEER DRILLING CO	COM	72365510	7,515	565,903	SH	DEFINED	1,2,5,6
PIIONEER NAT RES CO	COM	72378710	97,885	2,466,244	SH	DEFINED	1,2,5,6,7 13,14
PIPER JAFFRAY COS	COM	72407810	25,468	390,906	SH	DEFINED	1,2,5
PITNEY BOWES INC	COM	72447910	278,437	6,028,086	SH	DEFINED	1,2,5,6,7 13,14
PIXELWORKS INC	COM	72581M10	221	96,705	SH	DEFINED	1,5
PLACER SIERRA BANCSH	COM	72607910	4,291	180,533	SH	DEFINED	1,2
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	4,785	93,464	SH	DEFINED	1,2
PLAINS EXPL& PRODTN	COM	72650510	70,246	1,477,939	SH	DEFINED	1,2,5,6,1
PLANAR SYS INC	COM	72690010	970	100,260	SH	DEFINED	1,2,5
PLANETOUT INC	COM	72705810	84	18,200	SH	DEFINED	1,5
PLANTRONICS INC NEW	COM	72749310	24,669	1,163,643	SH	DEFINED	1,2,5,6,1
PLATINUM UNDERWRITER	COM	G7127P10	3,110	100,532	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	144	26,547	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	3,976	346,942	SH	DEFINED	1,2,6
PLAYTEX PRODS INC	COM	72813P10	22,133	1,538,098	SH	DEFINED	1,2,6
PLEXUS CORP	COM	72913210	24,503	1,026,105	SH	DEFINED	1,2,5,6,1
PLUG POWER INC	COM	72919P10	3,507	901,418	SH	DEFINED	1,2,5,6
PLUM CREEK TIMBER CO	COM	72925110	193,208	4,848,370	SH	DEFINED	1,2,5,6,7 13,14
PLX TECHNOLOGY INC	COM	69341710	5,036	386,200	SH	DEFINED	1,2,5
PMA CAP CORP	CL A	69341920	5,892	639,095	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	255	17,010	SH	DEFINED	1,2
PMC-SIERRA INC	COM	69344F10	33,789	5,035,683	SH	DEFINED	1,2,5,6,1
PMI GROUP INC	COM	69344M10	81,330	1,724,182	SH	DEFINED	1,2,5,6,7 13,14
PNC FINL SVCS GROUP	COM	69347510	652,188	8,808,595	SH	DEFINED	1,2,5,6,7 13,14
PNM RES INC	COM	69349H10	53,957	1,734,963	SH	DEFINED	1,2,5,13
POGO PRODUCING CO	COM	73044810	82,205	1,697,049	SH	DEFINED	1,2,5,12,
POLARIS INDS INC	COM	73106810	29,664	633,448	SH	DEFINED	1,2,5,6
POLO RALPH LAUREN CO	CL A	73157210	90,244	1,162,043	SH	DEFINED	1,2,5,6,7 13,14
POLYCOM INC	COM	73172K10	59,585	1,927,682	SH	DEFINED	1,2,5,6,1
POLYMEDICA CORP	COM	73173810	18,800	465,233	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	11,795	1,572,732	SH	DEFINED	1,2,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

POMEROY IT SOLUTIONS	COM	73182210	115	15,201	SH	DEFINED	1
POOL CORPORATION	COM	73278L10	26,835	685,080	SH	DEFINED	1,2,5,6
POPE & TALBOT INC	COM	73282710	124	22,668	SH	DEFINED	1,5
POPULAR INC	COM	73317410	55,230	3,076,885	SH	DEFINED	1,2,5,6,1
PORTALPLAYER INC	COM	73618720	9,615	714,857	SH	DEFINED	1,2,6
PORTFOLIO RECOVERY A	COM	73640Q10	17,752	380,220	SH	DEFINED	1,2,6
PORTLAND GEN ELEC CO	COM NEW	73650884	10,577	388,140	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	536	41,453	SH	DEFINED	1
POSCO	SPONSORED	69348310	1,999	24,184	SH	DEFINED	1,2
POSSIS MEDICAL INC	COM	73740710	7,243	537,347	SH	DEFINED	1
POST PPTYS INC	COM	73746410	50,793	1,111,441	SH	DEFINED	1,2,3,5
POTLATCH CORP NEW	COM	73763010	36,910	842,311	SH	DEFINED	1,2,5,13
POWELL INDS INC	COM	73912810	3,645	115,468	SH	DEFINED	1
POWER INTEGRATIONS I	COM	73927610	1,031	43,967	SH	DEFINED	1,2

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
POWER-ONE INC	COM	73930810	8,129	1,116,669	SH	DEFINED	1,2,5,6
POWERWAVE TECHNOLOGI	COM	73936310	16,776	2,600,949	SH	DEFINED	1,2,5,13
POZEN INC	COM	73941U10	9,273	545,772	SH	DEFINED	1,2,5
PPG INDS INC	COM	69350610	317,767	4,948,867	SH	DEFINED	1,2,5,6,7, 13,14
PPL CORP	COM	69351T10	439,065	12,250,701	SH	DEFINED	1,2,5,6,7, 13,14
PRA INTL	COM	69353C10	5,948	235,371	SH	DEFINED	1,2,6
PRAECIS PHARMACEUTIC	COM NEW	73942140	60	12,141	SH	DEFINED	1
PRAXAIR INC	COM	74005P10	529,810	8,929,878	SH	DEFINED	1,2,5,6,7, 13,14
PRE PAID LEGAL SVCS	COM	74006510	13,673	349,425	SH	DEFINED	1,2,6
PRECISION CASTPARTS	COM	74018910	168,931	2,158,035	SH	DEFINED	1,2,5,12,
PREFERRED BK LOS ANG	COM	74036710	3,339	55,564	SH	DEFINED	1
PREMIER EXHIBITIONS I	COM	74051E10	194	31,000	SH	DEFINED	1,5
PREMIERE GLOBAL SVCS	COM	74058510	12,103	1,282,139	SH	DEFINED	1,2
PREMIERWEST BANCORP	COM	74092110	2,901	181,753	SH	DEFINED	1
PREMIUM STD FARMS IN	COM	74060C10	2,858	153,895	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	8,293	377,799	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	3,001	471,887	SH	DEFINED	1,2,5
PRESTIGE BRANDS HLDG	COM	74112D10	7,782	597,680	SH	DEFINED	1,2
PRICE T ROWE GROUP I	COM	74144T10	303,620	6,936,717	SH	DEFINED	1,2,5,6,7, 13,14
PRICELINE COM INC	COM NEW	74150340	27,928	640,408	SH	DEFINED	1,2,5,6
PRICESMART INC	COM	74151110	2,321	129,569	SH	DEFINED	1,2
PRIDE INTL INC DEL	COM	74153Q10	112,755	3,757,244	SH	DEFINED	1,2,5,6,7, 13,14
PRIMEDIA INC	COM	74157K10	4,793	2,836,225	SH	DEFINED	1,2,5,6
PRIMEENERGY CORP	COM	74158E10	651	10,090	SH	DEFINED	1
PRIMUS GUARANTY LTD	SHS	G7245710	315	27,300	SH	DEFINED	1,6
PRINCETON REVIEW INC	COM	74235210	219	41,383	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	456,170	7,771,207	SH	DEFINED	1,2,5,6,7, 13,14
PRIVATE MEDIA GROUP	COM	74266R10	779	193,300	SH	DEFINED	1
PRIVATEBANCORP INC	COM	74296210	13,777	330,944	SH	DEFINED	1,2,5,6
PROASSURANCE CORP	COM	74267C10	25,483	510,480	SH	DEFINED	1,2,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

PROCTER & GAMBLE CO	COM	74271810	6,243,048	97,137,818	SH	DEFINED	1,2,5,6,7 13,14
PROGENICS PHARMACEUT	COM	74318710	10,222	397,138	SH	DEFINED	1,2,6
PROGRESS ENERGY INC	COM	74326310	1,045,728	21,306,592	SH	DEFINED	1,2,5,6,7 13,14
PROGRESS SOFTWARE CO	COM	74331210	17,696	633,581	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP	OHI COM	74331510	531,913	21,961,740	SH	DEFINED	1,2,5,6,7 13,14
PROGRESSIVE GAMING I	COM	74332S10	4,295	473,486	SH	DEFINED	1
PROLIANCE INTL INC	COM	74340R10	118	26,061	SH	DEFINED	1,2,5
PROLOGIS	SH BEN INT	74341010	565,555	9,306,485	SH	DEFINED	1,2,3,5,6 13,14
PROQUEST COMPANY	COM	74346P10	5,222	499,715	SH	DEFINED	1,2,5
PROSPERITY BANCSHARE	COM	74360610	18,083	524,000	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	73,056	1,538,014	SH	DEFINED	1,2,5,12,
PROVIDENCE SVC CORP	COM	74381510	4,137	164,611	SH	DEFINED	1
PROVIDENT BANKSHARES	COM	74385910	27,018	758,934	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	209	6,885	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	25,139	1,386,578	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	9,515	635,180	SH	DEFINED	1,2
PROXYMED INC	COM NEW	74429030	49	10,608	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	74432010	1,107,816	12,902,581	SH	DEFINED	1,2,5,6,7 13,14
PRUDENTIAL PLC	ADR	74435K20	1,133	40,875	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	35,507	502,151	SH	DEFINED	1,2,3,5,6
PSS WORLD MED INC	COM	69366A10	21,081	1,079,429	SH	DEFINED	1,2,5,6
PSYCHIATRIC SOLUTION	COM	74439H10	40,807	1,087,604	SH	DEFINED	1,2,6,13
PUBLIC STORAGE INC	COM	74460D10	441,314	4,526,294	SH	DEFINED	1,2,3,5,6 13,14
PUBLIC SVC ENTERPRIS	COM	74457310	526,378	7,929,768	SH	DEFINED	1,2,5,6,7 13,14
PUBLICIS S A NEW	SPONSORED	74463M10	572	13,544	SH	DEFINED	1
PUGET ENERGY INC NEW	COM	74531010	47,178	1,860,345	SH	DEFINED	1,2,5,12,
PULTE HOMES INC	COM	74586710	218,268	6,590,217	SH	DEFINED	1,2,5,6,7 13,14
PVF CAPITAL CORP	COM	69365410	126	11,927	SH	DEFINED	1
PW EAGLE INC	COM	69366Y10	5,659	164,019	SH	DEFINED	1,2
PXRE GROUP LTD	COM	G7301810	299	64,760	SH	DEFINED	1,5
Q MED	COM	74791410	55	12,007	SH	DEFINED	1
QAD INC	COM	74727D10	1,452	173,052	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	832	52,135	SH	DEFINED	1
QLOGIC CORP	COM	74727710	123,812	5,648,351	SH	DEFINED	1,2,5,6,7 13,14
QUAKER CHEM CORP	COM	74731610	394	17,834	SH	DEFINED	1,5
QUAKER FABRIC CORP N	COM	74739910	16	13,821	SH	DEFINED	1
QUALCOMM INC	COM	74752510	1,699,052	44,960,354	SH	DEFINED	1,2,5,6,7 13,14
QUALITY DISTR INC FL	COM	74756M10	1,517	113,867	SH	DEFINED	1,2,5
QUALITY SYS INC	COM	74758210	12,186	326,965	SH	DEFINED	1,2,6
QUANEX CORP	COM	74762010	24,188	699,278	SH	DEFINED	1,2
QUANTA SVCS INC	COM	74762E10	43,992	2,236,510	SH	DEFINED	1,2,5,6,1
QUANTUM CORP	COM DSSG	74790620	7,209	3,107,446	SH	DEFINED	1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	1,267	792,010	SH	DEFINED	1,5
QUEST DIAGNOSTICS IN	COM	74834L10	235,148	4,436,754	SH	DEFINED	1,2,5,6,7 13,14
QUEST RESOURCE CORP	COM NEW	74834930	2,485	246,042	SH	DEFINED	1,5
QUEST SOFTWARE INC	COM	74834T10	15,239	1,040,176	SH	DEFINED	1,2,5,6
QUESTAR CORP	COM	74835610	232,622	2,800,992	SH	DEFINED	1,2,5,6,7 13,14
QUICKLOGIC CORP	COM	74837P10	50	16,818	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	32,481	887,713	SH	DEFINED	1,2,5,6,1
QUIDEL CORP	COM	74838J10	5,934	435,706	SH	DEFINED	1,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

QUIKSILVER INC	COM	74838C10	36,582	2,322,660	SH	DEFINED	1,2,5
QUIXOTE CORP	COM	74905610	197	10,015	SH	DEFINED	1
QUOVADX INC	COM	74913K10	105	37,359	SH	DEFINED	1,5
QWEST COMMUNICATIONS	COM	74912110	966,403	115,460,300	SH	DEFINED	1,2,5,6,7,13,14
R & G FINANCIAL CORP	CL B	74913610	7,389	965,937	SH	DEFINED	1,2
R H DONNELLEY CORP	COM NEW	74955W30	37,587	599,183	SH	DEFINED	1,2,5,12
RACKABLE SYS INC	COM	75007710	12,108	390,952	SH	DEFINED	1,2,5,6
RADIAN GROUP INC	COM	75023610	167,659	3,109,979	SH	DEFINED	1,2,5,6,7,13,14
RADIANT SYSTEMS INC	COM	75025N10	3,544	339,456	SH	DEFINED	1
RADIATION THERAPY SV	COM	75032320	5,125	162,603	SH	DEFINED	1,2,6
RADIO ONE INC	CL A	75040P10	692	102,525	SH	DEFINED	1,2
RADIO ONE INC	CL D NON V	75040P40	8,085	1,199,537	SH	DEFINED	1,2,5
RADIOSHACK CORP	COM	75043810	61,698	3,676,864	SH	DEFINED	1,2,5,6,7,13,14
RADISYS CORP	COM	75045910	8,783	526,851	SH	DEFINED	1,2,5
RADWARE LTD	ORD	M8187310	191	12,004	SH	DEFINED	1,2,5
RADYNE CORP	COM NEW	75061140	2,311	215,169	SH	DEFINED	1
RAE SYS INC	COM	75061P10	1,101	344,069	SH	DEFINED	1,2,5
RAILAMERICA INC	COM	75075310	9,564	594,752	SH	DEFINED	1,2
RAIT FINANCIAL TRUST	COM	74922710	23,950	694,613	SH	DEFINED	1,2
RALCORP HLDGS INC NE	COM	75102810	21,999	432,286	SH	DEFINED	1,2,5,6
RAM ENERGY RESOURCES	COM	75130P10	935	169,700	SH	DEFINED	1
RAMBUS INC DEL	COM	75091710	16,568	875,232	SH	DEFINED	1,2,5,6,13
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	18,480	484,527	SH	DEFINED	1,2,3
RANGE RES CORP	COM	75281A10	45,916	1,672,116	SH	DEFINED	1,2,5,6,7,13,14
RARE HOSPITALITY INT	COM	75382010	17,240	523,536	SH	DEFINED	1,2,5,6
RASER TECHNOLOGIES I	COM	75405510	1,004	163,987	SH	DEFINED	1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
RAVEN INDS INC	COM	75421210	6,289	234,655	SH	DEFINED	1,2,6
RAYMOND JAMES FINANC	COM	75473010	49,739	1,641,009	SH	DEFINED	1,2,5,13
RAYONIER INC	COM	75490710	45,873	1,117,482	SH	DEFINED	1,2,5,12,13
RAYTHEON CO	COM NEW	75511150	836,988	15,852,039	SH	DEFINED	1,2,5,6,7,13,14
RBC BEARINGS INC	COM	75524B10	10,162	354,566	SH	DEFINED	1,2,6
RC2 CORP	COM	74938810	20,541	466,836	SH	DEFINED	1,2,6
RCN CORP	COM NEW	74936120	13,845	459,204	SH	DEFINED	1,2,6
READERS DIGEST ASSN	COM	75526710	36,497	2,185,436	SH	DEFINED	1,2,5,13
READING INTERNATIONAL	CL A	75540810	190	23,000	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	27,031	2,470,878	SH	DEFINED	1,2,5,6
REALOGY CORP	COM	75605E10	185,712	6,125,069	SH	DEFINED	1,2,5,6,7,13,14
REALTY INCOME CORP	COM	75610910	48,292	1,743,401	SH	DEFINED	1,2,3,5
RECKSON ASSOCS RLTY	COM	75621K10	87,889	1,927,396	SH	DEFINED	1,2,3,5,6,13,14
RED HAT INC	COM	75657710	42,025	1,827,160	SH	DEFINED	1,2,5,12
RED ROBIN GOURMET BU	COM	75689M10	7,785	217,150	SH	DEFINED	1,2,6
REDBACK NETWORKS INC	COM NEW	75720950	24,910	998,784	SH	DEFINED	1,2,5,6
REDDY ICE HLDGS INC	COM	75734R10	7,233	280,130	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

REDWOOD TR INC	COM	75807540	18,670	321,445	SH	DEFINED	1,2
REED ELSEVIER N V	SPONSORED	75820410	816	23,915	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	718	16,310	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	31,117	592,597	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	13,379	627,541	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	145,477	1,861,029	SH	DEFINED	1,2,3,5,6 13,14
REGENCY ENERGY PARTN	COM UNITS	75885Y10	426	15,707	SH	DEFINED	1,2
REGENERATION TECH IN	COM	75886N10	191	32,657	SH	DEFINED	1
REGENERON PHARMACEUT	COM	75886F10	21,079	1,050,277	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	195	68,866	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	775,064	20,723,646	SH	DEFINED	1,2,5,6,7 13,14
REGIS CORP MINN	COM	75893210	37,544	949,513	SH	DEFINED	1,2,5,13
REHABCARE GROUP INC	COM	75914810	3,998	269,257	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	COM	75935110	17,089	306,805	SH	DEFINED	1,2,5
RELIANCE STEEL & ALU	COM	75950910	47,873	1,215,666	SH	DEFINED	1,2,5,13
RELIANT ENERGY INC	COM	75952B10	94,011	6,615,830	SH	DEFINED	1,2,5,6,7 13,14
RENAISSANCE LEARNING	COM	75968L10	2,113	119,173	SH	DEFINED	1,6
RENAISSANCERE HOLDIN	COM	G7496G10	59,393	989,879	SH	DEFINED	1,2,5,6,7 13,14
RENASANT CORP	COM	75970E10	7,909	258,207	SH	DEFINED	1,2
RENOVIS INC	COM	75988510	1,700	537,938	SH	DEFINED	1,2,5
RENT A CTR INC NEW	COM	76009N10	59,300	2,009,501	SH	DEFINED	1,2,5,13
RENTECH INC	COM	76011210	7,034	1,865,901	SH	DEFINED	1,2,5,6
RENTRAK CORP	COM	76017410	431	27,800	SH	DEFINED	1
REPLIDYNE INC	COM	76028W10	104	18,097	SH	DEFINED	1,2
REPLIGEN CORP	COM	75991610	80	28,613	SH	DEFINED	1,5
REPSOL YPF S A	SPONSORED	76026T20	1,973	57,199	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	9,696	577,801	SH	DEFINED	1,2
REPUBLIC BANCORP INC	COM	76028210	16,176	1,201,757	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	4,793	191,026	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	209	16,123	SH	DEFINED	1
REPUBLIC PROPERTY TR	COM	76073710	3,917	339,447	SH	DEFINED	1,3
REPUBLIC SVCS INC	COM	76075910	135,018	3,319,838	SH	DEFINED	1,2,5,6,7 13,14
RES-CARE INC	COM	76094310	10,171	560,380	SH	DEFINED	1,2,6
RESEARCH IN MOTION L	COM	76097510	1,303	10,197	SH	DEFINED	1,5
RESMED INC	COM	76115210	57,129	1,160,677	SH	DEFINED	1,2,5,6,1
RESOURCE AMERICA INC	CL A	76119520	7,397	280,197	SH	DEFINED	1,2,5
RESOURCE CAP CORP	COM	76120W30	2,977	175,624	SH	DEFINED	1,2
RESOURCES CONNECTION	COM	76122Q10	21,891	687,545	SH	DEFINED	1,2,6
RESPIRONICS INC	COM	76123010	29,868	791,202	SH	DEFINED	1,2,5,6,1
RESTORATION HARDWARE	COM	76098110	3,612	424,498	SH	DEFINED	1,5
RETAIL VENTURES INC	COM	76128Y10	5,508	289,285	SH	DEFINED	1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	78	26,900	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	758	14,515	SH	DEFINED	1,2
REVLON INC	CL A	76152550	3,054	2,385,862	SH	DEFINED	1,2,6
REWARDS NETWORK INC	COM	76155710	3,183	458,017	SH	DEFINED	1
REX STORES CORP	COM	76162410	212	11,964	SH	DEFINED	1
REXAM PLC	SP ADR NEW	76165540	215	4,130	SH	DEFINED	1
REYNOLDS AMERICAN IN	COM	76171310	294,658	4,500,663	SH	DEFINED	1,2,5,6,1
RF MICRODEVICES INC	COM	74994110	26,742	3,938,396	SH	DEFINED	1,2,5,6,1
RICHARDSON ELECTRS L	COM	76316510	95	10,450	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	4,746	399,818	SH	DEFINED	1,2,5,6
RIGHTNOW TECHNOLOGIE	COM	76657R10	3,127	181,607	SH	DEFINED	1,6
RIMAGE CORP	COM	76672110	330	12,700	SH	DEFINED	1
RINKER GROUP LTD	SPONSORED	76687M10	323	4,542	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	25,244	118,799	SH	DEFINED	1,2
RITA MED SYS INC DEL	COM	76774E10	86	18,600	SH	DEFINED	1
RITCHIE BROS AUCTION	COM	76774410	520	9,719	SH	DEFINED	1,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

RITE AID CORP	COM	76775410	37,817	6,951,746	SH	DEFINED	1,2,5,6
RIVERBED TECHNOLOGY	COM	76857310	923	30,081	SH	DEFINED	1,2
RIVERVIEW BANCORP IN	COM	76939710	250	16,450	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	76962710	3,241	134,138	SH	DEFINED	1,5
RLI CORP	COM	74960710	116,316	2,061,612	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	9,133	198,889	SH	DEFINED	1,2
ROBERT HALF INTL INC	COM	77032310	163,105	4,394,005	SH	DEFINED	1,2,5,6,7 13,14
ROCK OF AGES CORP	CL A	77263210	48	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	30,480	1,124,307	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	1,585	88,800	SH	DEFINED	1
ROCKWELL AUTOMATION	COM	77390310	276,877	4,533,026	SH	DEFINED	1,2,5,6,7 13,14
ROCKWELL COLLINS INC	COM	77434110	321,077	5,073,107	SH	DEFINED	1,2,5,6,7 13,14
ROCKWOOD HLDGS INC	COM	77441510	14,506	574,262	SH	DEFINED	1,2
ROFIN SINAR TECHNOLO	COM	77504310	24,246	401,025	SH	DEFINED	1,2,5,6
ROGERS COMMUNICATION	CL B	77510920	978	16,413	SH	DEFINED	1
ROGERS CORP	COM	77513310	15,043	254,318	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	285,826	5,591,276	SH	DEFINED	1,2,5,6,7 13,14
ROLLINS INC	COM	77571110	14,998	678,355	SH	DEFINED	1,2,6,13
ROMA FINANCIAL CORP	COM	77581P10	1,420	85,741	SH	DEFINED	1,2
ROPER INDS INC NEW	COM	77669610	86,663	1,724,987	SH	DEFINED	1,2,5,6,7 13,14
ROSETTA RESOURCES IN	COM	77777930	15,731	842,601	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	82,112	2,802,451	SH	DEFINED	1,2,5,6,7 13,14
ROSTELECOM OPEN JT S	SPONSORED	77852910	1,859	40,856	SH	DEFINED	1,2,5
ROTECH HEALTHCARE IN	COM	77866910	27	12,100	SH	DEFINED	1
ROTONICS MFG INC	COM	77890310	31	10,400	SH	DEFINED	1
ROWAN COS INC	COM	77938210	129,957	3,914,361	SH	DEFINED	1,2,5,6,7 13,14
ROYAL BANCSHARES PA	CL A	78008110	2,068	78,682	SH	DEFINED	1
ROYAL BK CDA MONTREA	COM	78008710	861	18,077	SH	DEFINED	1,14
ROYAL CARIBBEAN CRUI	COM	V7780T10	27,885	673,865	SH	DEFINED	1,2,5,6,7 13,14
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	5,188	72,912	SH	DEFINED	1,2
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	8,026	113,378	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	12,331	342,710	SH	DEFINED	1,2,5,6

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
ROYAL KPN NV	SPONSORED	78064120	205	14,351	SH	DEFINED	1,2
RPC INC	COM	74966010	8,363	495,432	SH	DEFINED	1,2,5,6
RPM INTL INC	COM	74968510	47,581	2,277,669	SH	DEFINED	1,2,5,13
RTI INTL METALS INC	COM	74973W10	26,255	335,657	SH	DEFINED	1,2,6
RUBY TUESDAY INC	COM	78118210	34,673	1,263,584	SH	DEFINED	1,2,5,6,13
RUDDICK CORP	COM	78125810	21,875	788,285	SH	DEFINED	1,2,5,13
RUDOLPH TECHNOLOGIES	COM	78127010	5,898	370,451	SH	DEFINED	1,5
RURAL / METRO CORP	COM	78174810	202	24,900	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	181	13,742	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	5,216	308,245	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

RUSS BERRIE & CO	COM	78223310	2,842	183,937	SH	DEFINED	1,2
RUTHS CHRIS STEAK HS	COM	78333210	3,988	218,136	SH	DEFINED	1,2,6
RYANAIR HLDGS PLC	SPONSORED	78351310	1,709	20,968	SH	DEFINED	1,2,5,7
RYDER SYS INC	COM	78354910	77,520	1,518,207	SH	DEFINED	1,2,5,6,1
RYERSON INC	COM	78375P10	11,368	453,097	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	52,558	962,256	SH	DEFINED	1,2,5,13
S & T BANCORP INC	COM	78385910	14,535	419,247	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	5,069	181,040	SH	DEFINED	1,2,6
S1 CORPORATION	COM	78463B10	5,235	950,052	SH	DEFINED	1,2,5,6
SABA SOFTWARE INC	COM NEW	78493260	235	37,710	SH	DEFINED	1
SABRE HLDGS CORP	CL A	78590510	126,214	3,957,779	SH	DEFINED	1,2,5,6,7 13,14
SAFECO CORP	COM	78642910	207,515	3,317,586	SH	DEFINED	1,2,5,6,7 13,14
SAFEGUARD SCIENTIFIC	COM	78644910	4,106	1,696,588	SH	DEFINED	1,5
SAFENET INC	COM	78645R10	12,503	522,252	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	14,142	278,875	SH	DEFINED	1,2
SAFeway INC	COM NEW	78651420	486,283	14,070,703	SH	DEFINED	1,2,5,6,7 13,14
SAFLINK CORP	COM NEW	78657830	9	71,763	SH	DEFINED	1,5
SAGA COMMUNICATIONS	CL A	78659810	279	28,998	SH	DEFINED	1
SAIA INC	COM	78709Y10	5,364	231,114	SH	DEFINED	1,2,5
SAIC INC	COM	78390X10	17,418	979,088	SH	DEFINED	1,2
SAKS INC	COM	79377W10	39,725	2,229,218	SH	DEFINED	1,2,5,6,1
SALEM COMMUNICATIONS	CL A	79409310	2,302	192,636	SH	DEFINED	1,2,6
SALESFORCE COM INC	COM	79466L30	28,301	776,446	SH	DEFINED	1,2,5,12
SALIX PHARMACEUTICAL	COM	79543510	7,986	656,214	SH	DEFINED	1,2,5,6
SALLY BEAUTY HLDGS I	COM	79546E10	5,872	752,807	SH	DEFINED	1,2,5,6,7
SALTON INC	COM	79575710	29	12,744	SH	DEFINED	1,2
SAN PAOLO-IMI S P A	SPONSORED	79917510	1,940	41,783	SH	DEFINED	1,2
SANDERS MORRIS HARRI	COM	80000Q10	2,688	210,477	SH	DEFINED	1
SANDERSON FARMS INC	COM	80001310	14,926	492,760	SH	DEFINED	1,2
SANDISK CORP	COM	80004C10	247,227	5,745,459	SH	DEFINED	1,2,5,6,7 13,14
SANDS REGENT	COM	80009110	163	10,900	SH	DEFINED	1
SANDY SPRING BANCORP	COM	80036310	8,981	235,234	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	151	12,300	SH	DEFINED	1
SANGAMO BIOSCIENCES	COM	80067710	1,948	295,220	SH	DEFINED	1,5
SANMINA SCI CORP	COM	80090710	48,931	14,182,791	SH	DEFINED	1,2,5,6,7 13,14
SANOFI AVENTIS	SPONSORED	80105N10	22,105	478,772	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	1,914	107,225	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	5,619	717,595	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	258	8,257	SH	DEFINED	1
SAP AKTIENGESELLSCHA	SPONSORED	80305420	18,971	357,277	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	6,939	1,263,870	SH	DEFINED	1,2,5,6
SARA LEE CORP	COM	80311110	349,985	20,551,060	SH	DEFINED	1,2,5,6,7 13,14
SATYAM COMPUTER SERV	ADR	80409810	16,488	686,730	SH	DEFINED	1,2,5,7
SAUER-DANFOSS INC	COM	80413710	7,777	241,136	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	25,726	466,131	SH	DEFINED	1,2,3,5
SAVANNAH BANCORP INC	COM	80474810	202	7,405	SH	DEFINED	1
SAVIENT PHARMACEUTIC	COM	80517Q10	11,252	1,003,712	SH	DEFINED	1,2,5
SAVVIS INC	COM NEW	80542330	17,022	476,676	SH	DEFINED	1,2,6
SBA COMMUNICATIONS C	COM	78388J10	25,368	922,457	SH	DEFINED	1,2,6
SCANA CORP NEW	COM	80589M10	103,262	2,542,137	SH	DEFINED	1,2,5,6,7 13,14
SCANSOURCE INC	COM	80603710	16,055	528,119	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	5,467	131,018	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	3,917	200,465	SH	DEFINED	1
SCHEIN HENRY INC	COM	80640710	69,670	1,422,412	SH	DEFINED	1,2,5,12,
SCHERING PLOUGH CORP	COM	80660510	799,721	33,829,150	SH	DEFINED	1,2,5,6,8

Edgar Filing: STATE STREET CORP - Form 13F-HR

SCHIFF NUTRITION INT	COM	80669310	73	11,000	SH	DEFINED	1
SCHLUMBERGER LTD	COM	80685710	1,923,193	30,449,547	SH	DEFINED	1,2,5,6,7 13,14
SCHNITZER STL INDS	CL A	80688210	13,988	352,330	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	37,186	1,037,548	SH	DEFINED	1,2,5,13
SCHOOL SPECIALTY INC	COM	80786310	12,203	325,505	SH	DEFINED	1,2,5
SCHULMAN A INC	COM	80819410	9,185	412,796	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	544,477	28,152,879	SH	DEFINED	1,2,5,6,7 13,14
SCHWEITZER-MAUDUIT I	COM	80854110	5,038	193,396	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	183	56,695	SH	DEFINED	1,5
SCIELE PHARMA INC	COM	80862710	18,597	774,883	SH	DEFINED	1,2,6
SCIENTIFIC GAMES COR	CL A	80874P10	34,166	1,130,201	SH	DEFINED	1,2,5,6,13
SCM MICROSYSTEMS INC	COM	78401810	54	17,355	SH	DEFINED	1
SCO GROUP INC	COM	78403A10	20	18,024	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	126	26,800	SH	DEFINED	1,5
SCOTTISH PWR PLC	SP ADR FNL	81013T80	1,213	20,767	SH	DEFINED	1,2
SCOTTISH RE GROUP LI	SHS	G7353741	341	63,818	SH	DEFINED	1,2,5,6
SCOTTS MIRACLE GRO C	CL A	81018610	38,207	739,720	SH	DEFINED	1,2,5,6,13
SCPIE HLDGS INC	COM	78402P10	4,024	153,929	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	117,330	2,349,420	SH	DEFINED	1,2,5,6,13
SEABOARD CORP	COM	81154310	24,316	13,777	SH	DEFINED	1,2,6
SEABRIGHT INSURANCE	COM	81165610	5,165	286,772	SH	DEFINED	1
SEACHANGE INTL INC	COM	81169910	324	31,746	SH	DEFINED	1,5
SEACOAST BKG CORP FL	COM	81170730	4,766	192,168	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	22,303	224,963	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	78,845	2,975,271	SH	DEFINED	1,2,5,6,7 13,14
SEALED AIR CORP NEW	COM	81211K10	162,369	2,501,068	SH	DEFINED	1,2,5,6,7 13,14
SEALY CORP	COM	81213930	4,208	285,270	SH	DEFINED	1,2,6
SEARS HLDGS CORP	COM	81235010	952,864	5,674,174	SH	DEFINED	1,2,5,6,7 13,14
SEATTLE GENETICS INC	COM	81257810	153	28,692	SH	DEFINED	1
SECURE COMPUTING COR	COM	81370510	4,965	756,914	SH	DEFINED	1,2,5
SECURITY BANK CORP	COM	81404710	5,665	248,255	SH	DEFINED	1
SECURITY CAPITAL ASS	COM	G8018D10	706	25,375	SH	DEFINED	1,2
SEI INVESTMENTS CO	COM	78411710	68,155	1,144,305	SH	DEFINED	1,2,5,12,13
SELECT COMFORT CORP	COM	81616X10	13,454	773,680	SH	DEFINED	1,2,5,6
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	1,626	48,565	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	327	12,500	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS D	81369Y40	499	13,000	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	10,622	181,175	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-FI	81369Y60	1,919	52,235	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	4,551	130,000	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	290	7,900	SH	DEFINED	5

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN	
SELECTICA INC	COM	81628810	117	66,348	SH	DEFINED	1	
SELECTIVE INS GROUP	COM	81630010	30,187	526,917	SH	DEFINED	1,2,5	
SEMCO ENERGY INC	COM	78412D10	2,216	363,349	SH	DEFINED	1,5	
SEMITOOL INC	COM	81690910	4,332	325,475	SH	DEFINED	1,5	

Edgar Filing: STATE STREET CORP - Form 13F-HR

SEMPRA ENERGY	COM	81685110	511,937	9,135,204	SH	DEFINED	1,2,5,6,7 13,14
SEMTECH CORP	COM	81685010	21,154	1,618,482	SH	DEFINED	1,2,5,6,1
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	30,751	1,256,149	SH	DEFINED	1,2,3
SENOXYX INC	COM	81724Q10	4,996	384,577	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	28,959	1,177,215	SH	DEFINED	1,2,5,13
SEPRACOR INC	COM	81731510	113,420	1,841,825	SH	DEFINED	1,2,5,12,
SEQUA CORPORATION	CL A	81732010	16,317	141,813	SH	DEFINED	1,2,13
SERVICE CORP INTL	COM	81756510	30,600	2,985,335	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	59,288	4,522,381	SH	DEFINED	1,2,5,6,7 13,14
SHARPER IMAGE CORP	COM	82001310	144	15,587	SH	DEFINED	1
SHAW COMMUNICATIONS	CL B CONV	82028K20	607	19,153	SH	DEFINED	1,5
SHAW GROUP INC	COM	82028010	25,086	748,833	SH	DEFINED	1,2,5
SHENANDOAH TELECOMMU	COM	82312B10	6,509	138,450	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	287,834	4,527,113	SH	DEFINED	1,2,5,6,7 13,14
SHILOH INDS INC	COM	82454310	2,527	133,326	SH	DEFINED	1,2
SHIP FINANCE INTERNA	SHS	G8107510	1,287	54,156	SH	DEFINED	1,2,5
SHIRE PLC	SPONSORED	82481R10	267	4,330	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	4,337	137,235	SH	DEFINED	1,5
SHORE BANCSHARES INC	COM	82510710	2,902	96,222	SH	DEFINED	1,5
SHUFFLE MASTER INC	COM	82554910	21,273	811,944	SH	DEFINED	1,2,6
SI INTL INC	COM	78427V10	5,401	166,586	SH	DEFINED	1
SIEMENS A G	SPONSORED	82619750	4,474	45,394	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	2,045	69,688	SH	DEFINED	1
SIERRA HEALTH SVCS I	COM	82632210	24,967	692,761	SH	DEFINED	1,2,5,6,1
SIERRA PAC RES NEW	COM	82642810	56,038	3,329,678	SH	DEFINED	1,2,5,13
SIGMA ALDRICH CORP	COM	82655210	165,009	2,123,125	SH	DEFINED	1,2,5,6,7 13,14
SIGMA DESIGNS INC	COM	82656510	7,656	300,809	SH	DEFINED	1,2,5
SIGMATEL INC	COM	82661W10	904	206,394	SH	DEFINED	1
SIGNATURE BK NEW YOR	COM	82669G10	17,501	564,913	SH	DEFINED	1,2,6
SILGAN HOLDINGS INC	COM	82704810	34,125	776,988	SH	DEFINED	1,2,6
SILICON IMAGE INC	COM	82705T10	22,248	1,749,070	SH	DEFINED	1,2,5,6
SILICON LABORATORIES	COM	82691910	34,440	993,945	SH	DEFINED	1,2,5,6,1
SILICON STORAGE TECH	COM	82705710	9,971	2,210,885	SH	DEFINED	1,2,5,6
SILICONWARE PRECISIO	SPONSD ADR	82708486	814	103,544	SH	DEFINED	1,4
SILVERLEAF RESORTS I	COM	82839510	172	38,400	SH	DEFINED	1,2
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	10,952	348,775	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	856,222	8,453,176	SH	DEFINED	1,2,3,5,6 13,14
SIMPLETECH INC	COM	82882310	280	22,100	SH	DEFINED	1
SIMPSON MANUFACTURIN	COM	82907310	21,491	679,006	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	18,127	1,726,349	SH	DEFINED	1,2
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	312	6,291	SH	DEFINED	1
SIRENZA MICRODEVICES	COM	82966T10	2,765	351,732	SH	DEFINED	1,5
SIRF TECHNOLOGY HLDG	COM	82967H10	18,541	726,532	SH	DEFINED	1,2,6
SIRIUS SATELLITE RAD	COM	82966U10	58,392	16,494,943	SH	DEFINED	1,2,5,6,7 13,14
SIRNA THERAPEUTICS I	COM	82966910	6,223	478,322	SH	DEFINED	1,2,5
SIRONA DENTAL SYSTEM	COM	82966C10	8,921	231,642	SH	DEFINED	1,2,6
SIRVA INC	COM	82967Y10	2,500	718,442	SH	DEFINED	1,2
SITEL CORP	COM	82980K10	2,598	615,629	SH	DEFINED	1
SIX FLAGS INC	COM	83001P10	6,683	1,275,295	SH	DEFINED	1,2,5,6
SJW CORP	COM	78430510	8,657	223,357	SH	DEFINED	1,2,6
SK TELECOM LTD	SPONSORED	78440P10	15,216	574,625	SH	DEFINED	1,2,4
SKECHERS U S A INC	CL A	83056610	14,279	428,672	SH	DEFINED	1,2,6
SKY FINL GROUP INC	COM	83080P10	38,584	1,351,922	SH	DEFINED	1,2,5,10
SKYLINE CORP	COM	83083010	4,168	103,618	SH	DEFINED	1,2
SKYWEST INC	COM	83087910	26,890	1,054,095	SH	DEFINED	1,2,5
SKYWORKS SOLUTIONS I	COM	83088M10	17,847	2,520,803	SH	DEFINED	1,2,5,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

SL GREEN RLTY CORP	COM	78440X10	152,449	1,148,133	SH	DEFINED	1,2,3,5,6 13,14
SLM CORP	COM	78442P10	537,799	11,027,245	SH	DEFINED	1,2,5,6,7 13,14
SM&A	COM	78465D10	152	26,131	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	4,244	224,542	SH	DEFINED	1,2,6
SMART MODULAR TECHNO	ORD SHS	G8224510	348	25,865	SH	DEFINED	1,2,6
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	502	9,592	SH	DEFINED	1
SMITH & WESSON HLDG	COM	83175610	3,993	386,190	SH	DEFINED	1,5,6
SMITH A O	COM	83186520	14,428	384,143	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	252,584	6,150,090	SH	DEFINED	1,2,5,6,7 13,14
SMITH MICRO SOFTWARE	COM	83215410	4,067	286,590	SH	DEFINED	1,2,5
SMITHFIELD FOODS INC	COM	83224810	43,126	1,680,651	SH	DEFINED	1,2,5,12,
SMITHTOWN BANCORP IN	COM	83244910	2,451	90,365	SH	DEFINED	1
SMUCKER J M CO	COM NEW	83269640	44,742	923,093	SH	DEFINED	1,2,5,6,1
SMURFIT-STONE CONTAI	COM	83272710	34,280	3,246,257	SH	DEFINED	1,2,5,6,7 13,14
SNAP ON INC	COM	83303410	116,840	2,452,553	SH	DEFINED	1,2,5,6,7
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	1,381	10,187	SH	DEFINED	1,2,5
SOCKET COMMUNICATION	COM	83367210	24	21,600	SH	DEFINED	1
SODEXHO ALLIANCE SA	SPONSORED	83379210	439	7,015	SH	DEFINED	1
SOHU COM INC	COM	83408W10	7,895	328,971	SH	DEFINED	1,2
SOLECTRON CORP	COM	83418210	89,300	27,732,835	SH	DEFINED	1,2,5,6,7 13,14
SOLEXA INC	COM	83420X10	3,948	300,199	SH	DEFINED	1
SOMANETICS CORP	COM NEW	83444540	302	13,200	SH	DEFINED	1
SOMAXON PHARMACEUTIC	COM	83445310	817	57,590	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G10	13,564	467,071	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	31,815	1,328,384	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	170	32,680	SH	DEFINED	1,5
SONIC SOLUTIONS	COM	83546010	5,765	353,696	SH	DEFINED	1,2,5,6
SONICWALL INC	COM	83547010	13,382	1,589,317	SH	DEFINED	1,2,5,6
SONOCO PRODS CO	COM	83549510	146,957	3,861,198	SH	DEFINED	1,2,5,6,1
SONOSITE INC	COM	83568G10	7,994	258,466	SH	DEFINED	1,2,6
SONUS NETWORKS INC	COM	83591610	23,490	3,564,481	SH	DEFINED	1,2,5,6
SONUS PHARMACEUTICAL	COM	83569210	90	14,700	SH	DEFINED	1
SONY CORP	ADR NEW	83569930	2,708	63,235	SH	DEFINED	1,2
SOTHEBYS	COM	83589810	38,112	1,228,634	SH	DEFINED	1,2,6,13
SOURCE INTERLINK COS	COM NEW	83615120	4,308	527,964	SH	DEFINED	1,2
SOUTH FINL GROUP INC	COM	83784110	25,920	974,807	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	19,764	591,551	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	868,506	23,562,283	SH	DEFINED	1,2,5,6,7 13,14
SOUTHERN COPPER CORP	COM	84265V10	59,216	1,098,837	SH	DEFINED	1,2,5,7,1
SOUTHERN UN CO NEW	COM	84403010	30,399	1,087,620	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	4,168	162,004	SH	DEFINED	1
SOUTHWEST AIRLS CO	COM	84474110	296,048	19,324,303	SH	DEFINED	1,2,5,6,7 13,14
SOUTHWEST BANCORP IN	COM	84476710	8,278	297,120	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	37,948	988,991	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	4,671	339,464	SH	DEFINED	1
SOUTHWESTERN ENERGY	COM	84546710	110,416	3,150,238	SH	DEFINED	1,2,5,6,7 13,14

COLUMN 1

COLUMN 2

COLUMN 3

COLUMN 4

COLUMN 5

COLUMN 6

COL

Edgar Filing: STATE STREET CORP - Form 13F-HR

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OT MAN
SOVEREIGN BANCORP	IN COM	84590510	250,447	9,864,000	SH		DEFINED	1,2,5,6,7 13,14
SOVRAN SELF STORAGE	COM	84610H10	27,856	486,311	SH		DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	2,441	593,825	SH		DEFINED	1,2
SPANSION INC	COM CL A	84649R10	14,226	957,353	SH		DEFINED	1,2,5,6
SPARTAN MTRS INC	COM	84681910	324	21,375	SH		DEFINED	1,2
SPARTAN STORES INC	COM	84682210	7,570	361,676	SH		DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	17,528	668,499	SH		DEFINED	1,2
SPATIALIGHT INC	COM	84724810	108	79,900	SH		DEFINED	1,5
SPDR TR	UNIT SER 1	78462F10	89,111	629,223	SH		DEFINED	1,5,6,13
SPECTRA ENERGY CORP	COM	84756010	53,619	1,932,200	SH		DEFINED	1,2
SPECTRALINK CORP	COM	84758010	180	20,951	SH		DEFINED	1
SPECTRANETICS CORP	COM	84760C10	4,700	416,324	SH		DEFINED	1
SPECTRUM BRANDS INC	COM	84762L10	8,329	764,149	SH		DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	166	17,200	SH		DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	13,542	352,669	SH		DEFINED	1,2
SPHERION CORP	COM	84842010	11,859	1,596,044	SH		DEFINED	1,2,5
SPHERIX INC	COM	84842R10	41	18,099	SH		DEFINED	1
SPIRENT COMMUNICATIO	SPONS ADR	84856M20	57	12,773	SH		DEFINED	1
SPIRIT AEROSYSTEMS H	COM CL A	84857410	12,111	361,860	SH		DEFINED	1,2
SPIRIT FIN CORP	COM	84856830	18,362	1,472,515	SH		DEFINED	1,2,3
SPORT CHALET INC	CL A	84916320	126	13,713	SH		DEFINED	1
SPRINT NEXTEL CORP	COM FON	85206110	1,605,597	84,997,182	SH		DEFINED	1,2,5,6,7 13,14
SPSS INC	COM	78462K10	10,444	347,339	SH		DEFINED	1,2,5,6
SPX CORP	COM	78463510	88,550	1,447,840	SH		DEFINED	1,2,5,6,7 13,14
SRA INTL INC	CL A	78464R10	22,069	825,332	SH		DEFINED	1,2,6,13
SRS LABS INC	COM	78464M10	183	16,900	SH		DEFINED	1
ST JOE CO	COM	79014810	50,311	939,155	SH		DEFINED	1,2,5,6,7 13,14
ST JUDE MED INC	COM	79084910	355,321	9,718,859	SH		DEFINED	1,2,5,6,7 13,14
ST MARY LD & EXPL CO	COM	79222810	27,421	744,318	SH		DEFINED	1,2,5,6,1
ST PAUL TRAVELERS IN	COM	79286010	1,122,333	20,903,944	SH		DEFINED	1,2,5,6,7 13,14
STAAR SURGICAL CO	COM PAR \$0	85231230	187	26,689	SH		DEFINED	1
STAGE STORES INC	COM NEW	85254C30	19,997	658,001	SH		DEFINED	1,2,5
STAKTEK HLDGS INC	COM	85256P10	1,402	272,303	SH		DEFINED	1,2
STAMPS COM INC	COM NEW	85285720	4,484	284,712	SH		DEFINED	1,2,6
STANCORP FINL GROUP	COM	85289110	52,210	1,158,938	SH		DEFINED	1,2,5,13
STANDARD MICROSYSTEM	COM	85362610	10,477	374,457	SH		DEFINED	1,2
STANDARD MTR PRODS I	COM	85366610	525	35,076	SH		DEFINED	1
STANDARD PAC CORP NE	COM	85375C10	31,256	1,166,693	SH		DEFINED	1,2,5
STANDARD PARKING COR	COM	85379010	5,512	143,496	SH		DEFINED	1,2
STANDARD REGISTER CO	COM	85388710	3,420	284,976	SH		DEFINED	1,2
STANDEX INTL CORP	COM	85423110	5,772	191,572	SH		DEFINED	1,2,5
STANLEY FURNITURE IN	COM NEW	85430520	4,955	231,003	SH		DEFINED	1,2,5
STANLEY WKS	COM	85461610	116,775	2,322,024	SH		DEFINED	1,2,5,6,7 13,14
STAPLES INC	COM	85503010	560,244	20,982,907	SH		DEFINED	1,2,5,6,7 13,14
STAR GAS PARTNERS L	UNIT LTD P	85512C10	67	18,900	SH		DEFINED	1
STAR MARITIME ACQUIS	COM	85516E10	1,591	162,187	SH		DEFINED	1
STAR SCIENTIFIC INC	COM	85517P10	279	85,897	SH		DEFINED	1,5
STARBUCKS CORP	COM	85524410	701,972	19,818,512	SH		DEFINED	1,2,5,6,7 13,14
STARTEK INC	COM	85569C10	2,364	174,565	SH		DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

STARWOOD HOTELS&RESO	COM	85590A40	435,872	6,973,946	SH	DEFINED	1,2,3,5,6 13,14
STATE AUTO FINL CORP	COM	85570710	11,162	321,867	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	230	12,054	SH	DEFINED	1
STATE NATIONAL BANCS	COM	85712410	6,271	162,923	SH	DEFINED	1
STATE STR CORP	COM	85747710	960,177	14,237,494	SH	DEFINED	1,2,5,6,7 13,14
STATION CASINOS INC	COM	85768910	49,045	600,527	SH	DEFINED	1,2,5,6,7 13,14
STATOIL ASA	SPONSORED	85771P10	11,471	435,835	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	7,227	410,632	SH	DEFINED	1,2,6
STEEL DYNAMICS INC	COM	85811910	101,288	3,121,348	SH	DEFINED	1,2,5,6,1
STEEL TECHNOLOGIES I	COM	85814710	4,495	256,152	SH	DEFINED	1
STEELCASE INC	CL A	85815520	12,770	703,219	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	7,450	561,859	SH	DEFINED	1,2,5
STEINER LEISURE LTD	ORD	P8744Y10	1,249	27,448	SH	DEFINED	1,2,5,6
STEINWAY MUSICAL INS	COM	85849510	5,339	171,944	SH	DEFINED	1,2
STEMCELLS INC	COM	85857R10	233	88,100	SH	DEFINED	1,2,5
STEPAN CO	COM	85858610	2,412	76,170	SH	DEFINED	1,5
STEPHAN CO	COM	85860310	37	10,099	SH	DEFINED	1
STEREOTAXIS INC	COM	85916J10	3,177	307,880	SH	DEFINED	1
STERICYCLE INC	COM	85891210	58,528	775,205	SH	DEFINED	1,2,5,6,1
STERIS CORP	COM	85915210	38,607	1,533,847	SH	DEFINED	1,2,5,13
STERLING BANCORP	COM	85915810	5,717	290,192	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	19,203	1,474,910	SH	DEFINED	1,2
STERLING CONSTRUCTIO	COM	85924110	2,502	114,982	SH	DEFINED	1,5
STERLING FINL CORP	COM	85931710	12,058	509,412	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	29,910	884,642	SH	DEFINED	1,2,6
STEWART ENTERPRISES	CL A	86037010	15,896	2,543,331	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	11,798	272,085	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	512	32,353	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	6,265	159,707	SH	DEFINED	1
STILLWATER MNG CO	COM	86074Q10	10,885	871,467	SH	DEFINED	1,2,5,6
STONE ENERGY CORP	COM	86164210	20,433	578,011	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	146	17,879	SH	DEFINED	1
STORA ENSO CORP	SPON ADR R	86210M10	717	45,382	SH	DEFINED	1
STRATAGENE CORP	COM	86269H10	122	16,379	SH	DEFINED	1
STRATASYS INC	COM	86268510	4,703	149,740	SH	DEFINED	1,2,5
STRATEGIC HOTELS & R	COM	86272T10	39,193	1,798,665	SH	DEFINED	1,2,3
STRATEX NETWORKS INC	COM	86279T10	6,399	1,324,907	SH	DEFINED	1,2,5
STRATTEC SEC CORP	COM	86311110	531	11,396	SH	DEFINED	1,2,5
STRATUS PPTYS INC	COM NEW	86316720	205	6,393	SH	DEFINED	1
STRAYER ED INC	COM	86323610	33,996	320,565	SH	DEFINED	1,2,6,13
STREETTRACKS SER TR	DJ WL LG C	86330E20	1,819	21,835	SH	DEFINED	1
STREETTRACKS SER TR	DJ WLSH RE	86330E60	3,119	35,504	SH	DEFINED	8
STRIDE RITE CORP	COM	86331410	8,976	595,206	SH	DEFINED	1,2,5
STRYKER CORP	COM	86366710	429,494	7,793,400	SH	DEFINED	1,2,5,6,7 13,14
STUDENT LN CORP	COM	86390210	9,063	43,720	SH	DEFINED	1,2,5,12
STURM RUGER & CO INC	COM	86415910	200	20,793	SH	DEFINED	1
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	2,221	58,423	SH	DEFINED	1,2
SUEZ	SPONSORED	86468610	1,190	22,908	SH	DEFINED	1,2
SUFFOLK BANCORP	COM	86473910	7,912	207,511	SH	DEFINED	1,2
SULPHCO INC	COM	86537810	2,043	432,736	SH	DEFINED	1,6
SUMTOTAL SYS INC	COM	86661510	93	15,391	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	4,352	206,570	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	17,957	554,928	SH	DEFINED	1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	3,708	293,601	SH	DEFINED	1
SUN LIFE FINL INC	COM	86679610	6,804	160,669	SH	DEFINED	1
SUN MICROSYSTEMS INC	COM	86681010	496,940	91,686,356	SH	DEFINED	1,2,5,6,7 13,14
SUNAIR SERVICES CORP	COM	86701710	41	11,100	SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN	
SUNCOM WIRELESS HLDG	CL A	86722Q10	37	52,211	SH	DEFINED	1,5	
SUNCOR ENERGY INC	COM	86722910	786	9,962	SH	DEFINED	1	
SUNLINK HEALTH SYSTE	COM	86737U10	94	13,400	SH	DEFINED	1	
SUNOCO INC	COM	86764P10	471,700	7,564,136	SH	DEFINED	1,2,5,6,7 13,14	
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	837	16,548	SH	DEFINED	1,2	
SUNPOWER CORP	COM CL A	86765210	6,748	181,554	SH	DEFINED	1,2,6	
SUNRISE SENIOR LIVIN	COM	86768K10	27,855	906,742	SH	DEFINED	1,2,6	
SUNSTONE HOTEL INVS	COM	86789210	38,619	1,444,797	SH	DEFINED	1,2,3	
SUNTECH PWR HLDGS CO	ADR	86800C10	2,124	62,455	SH	DEFINED	1,2,7	
SUN-TIMES MEDIA GROU	COM	86688Q10	4,874	992,661	SH	DEFINED	1,2,5	
SUNTRON CORP	COM	86789P10	20	19,385	SH	DEFINED	1	
SUNTRUST BKS INC	COM	86791410	788,210	9,333,451	SH	DEFINED	1,2,5,6,7 13,14	
SUPERGEN INC	COM	86805910	4,418	869,671	SH	DEFINED	1,2,5	
SUPERIOR BANCORP	COM	86806M10	3,181	280,547	SH	DEFINED	1,5	
SUPERIOR ENERGY SVCS	COM	86815710	26,749	818,499	SH	DEFINED	1,2,5,6,1	
SUPERIOR ESSEX INC	COM	86815V10	10,133	304,742	SH	DEFINED	1,2,6	
SUPERIOR INDS INTL I	COM	86816810	7,167	371,947	SH	DEFINED	1,2,5	
SUPERIOR UNIFORM GP	COM	86835810	141	11,004	SH	DEFINED	1	
SUPERIOR WELL SVCS I	COM	86837X10	3,702	144,825	SH	DEFINED	1,2,6	
SUPERTEX INC	COM	86853210	6,250	159,231	SH	DEFINED	1,2,6	
SUPERVALU INC	COM	86853610	217,867	6,094,192	SH	DEFINED	1,2,5,6,7 13,14	
SUPPORTSOFT INC	COM	86858710	331	60,437	SH	DEFINED	1,5	
SUPREME INDS INC	CL A	86860710	126	19,692	SH	DEFINED	1	
SUREWEST COMMUNICATI	COM	86873310	7,505	272,520	SH	DEFINED	1,2,5	
SURMODICS INC	COM	86887310	11,355	364,871	SH	DEFINED	1,2,6	
SUSQUEHANNA BANCSHAR	COM	86909910	33,093	1,231,144	SH	DEFINED	1,2,5	
SUSSER HLDGS CORP	COM	86923310	239	13,300	SH	DEFINED	1	
SVB FINL GROUP	COM	78486Q10	40,875	876,759	SH	DEFINED	1,2,5,6,1	
SWIFT ENERGY CO	COM	87073810	23,912	533,628	SH	DEFINED	1,2,5	
SWIFT TRANSN CO	COM	87075610	21,459	816,875	SH	DEFINED	1,2,5,13	
SWISSCOM AG	SPONSORED	87101310	848	22,448	SH	DEFINED	1	
SWS GROUP INC	COM	78503N10	17,805	498,726	SH	DEFINED	1,2	
SYBASE INC	COM	87113010	70,002	2,834,076	SH	DEFINED	1,2,5,6,7	
SYCAMORE NETWORKS IN	COM	87120610	17,097	4,547,032	SH	DEFINED	1,2,5	
SYKES ENTERPRISES IN	COM	87123710	12,809	726,106	SH	DEFINED	1,2,6	
SYMANTEC CORP	COM	87150310	493,464	23,667,352	SH	DEFINED	1,2,5,6,1	
SYMBION INC DEL	COM	87150710	6,000	324,132	SH	DEFINED	1,2,6	
SYMBOL TECHNOLOGIES	COM	87150810	104,814	7,015,654	SH	DEFINED	1,2,5,6,7 13,14	
SYMMETRICOM INC	COM	87154310	8,508	953,833	SH	DEFINED	1,2,5	
SYMMETRY MED INC	COM	87154620	6,766	489,216	SH	DEFINED	1,2,6	
SYMS CORP	COM	87155110	1,990	99,935	SH	DEFINED	1,2	
SYMYX TECHNOLOGIES	COM	87155S10	10,500	486,341	SH	DEFINED	1,2,5,6	
SYNAGRO TECHNOLOGIES	COM NEW	87156220	3,929	888,913	SH	DEFINED	1	
SYNAPTICS INC	COM	87157D10	14,320	482,332	SH	DEFINED	1,2,5,6	
SYNCHRONOSS TECHNOLO	COM	87157B10	1,043	76,026	SH	DEFINED	1,2	
SYNERON MEDICAL LTD	ORD SHS	M8724510	267	9,825	SH	DEFINED	1,2,5	

Edgar Filing: STATE STREET CORP - Form 13F-HR

SYNGENTA AG	SPONSORED	87160A10	1,691	45,540	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	13,431	895,990	SH	DEFINED	1,2,6
SYNNEX CORP	COM	87162W10	4,692	213,855	SH	DEFINED	1,2
SYNOPSIS INC	COM	87160710	105,282	3,938,731	SH	DEFINED	1,2,5,6,7,13,14
SYNOVUS FINL CORP	COM	87161C10	250,778	8,134,204	SH	DEFINED	1,2,5,6,7,13,14
SYNPLICITY INC	COM	87160Y10	148	23,699	SH	DEFINED	1
SYNTAX BRILLIAN CORP	COM	87163L10	239	27,678	SH	DEFINED	1
SYNTEL INC	COM	87162H10	2,805	104,655	SH	DEFINED	1,2,6
SYNTROLEUM CORP	COM	87163010	2,110	609,764	SH	DEFINED	1,2,5
SYSCO CORP	COM	87182910	606,112	16,488,365	SH	DEFINED	1,2,5,6,7,13,14
SYSTEMAX INC	COM	87185110	4,844	277,581	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	1,632	73,994	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	198	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	99,078	9,064,737	SH	DEFINED	1,4,5,7,8
TAKE-TWO INTERACTIVE	COM	87405410	22,919	1,290,458	SH	DEFINED	1,2,5,6
TAL INTL GROUP INC	COM	87408310	6,111	228,957	SH	DEFINED	1,2
TALBOTS INC	COM	87416110	10,618	440,568	SH	DEFINED	1,2,5
TALEO CORP	CL A	87424N10	1,698	124,207	SH	DEFINED	1
TALX CORP	COM	87491810	17,062	621,551	SH	DEFINED	1,2,5,6
TAM SA	SP ADR REP	87484D10	10,345	344,716	SH	DEFINED	1,2,7
TANGER FACTORY OUTLE	COM	87546510	30,841	789,164	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	7,606	382,207	SH	DEFINED	1,2,6
TARGET CORP	COM	87612E10	4,079,461	71,506,763	SH	DEFINED	1,2,5,6,7,13,14
TARRAGON CORP	COM	87628710	2,298	188,789	SH	DEFINED	1,5
TASER INTL INC	COM	87651B10	6,528	857,768	SH	DEFINED	1,2,5,6
TATA MTRS LTD	SPONSORED	87656850	8,694	425,529	SH	DEFINED	2,4,5
TAUBMAN CTRS INC	COM	87666410	85,205	1,675,290	SH	DEFINED	1,2,3,5,6
TAYLOR CAP GROUP INC	COM	87685110	6,628	181,036	SH	DEFINED	1,2
TC PIPELINES LP	UT COM LTD	87233Q10	743	20,633	SH	DEFINED	1,2
TCF FINL CORP	COM	87227510	80,143	2,922,776	SH	DEFINED	1,2,5,6,7,13,14
TD AMERITRADE HLDG C	COM	87236Y10	52,858	3,266,876	SH	DEFINED	1,2,5,12
TD BANKNORTH INC	COM	87235A10	52,645	1,630,890	SH	DEFINED	1,2,5,6,7,13,14
TDK CORP	AMERN DEP	87235140	920	11,466	SH	DEFINED	1,2
TEAM INC	COM	87815510	2,469	70,896	SH	DEFINED	1
TECH DATA CORP	COM	87823710	44,743	1,181,486	SH	DEFINED	1,2,5,10,
TECH OPS SEVCON INC	COM	87829310	97	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	50,792	915,997	SH	DEFINED	1,2,5,6,1
TECHNICAL OLYMPIC US	COM	87848310	2,958	290,901	SH	DEFINED	1,2,5
TECHNITROL INC	COM	87855510	15,462	647,232	SH	DEFINED	1,2,5
TECHNOLOGY INVT CAP	COM	87871730	3,620	224,273	SH	DEFINED	1
TECHNOLOGY RESH CORP	COM NEW	87872730	54	12,900	SH	DEFINED	1
TECHWELL INC	COM	87874D10	1,360	84,656	SH	DEFINED	1,2
TECK COMINCO LTD	CL B	87874220	10,987	145,816	SH	DEFINED	5,7,10,13
TECO ENERGY INC	COM	87237510	105,696	6,134,442	SH	DEFINED	1,2,5,6,1
TECUMSEH PRODS CO	CL A	87889520	4,836	286,154	SH	DEFINED	1,2,5
TEEKAY LNG PARTNERS	PRTNRSP UN	Y8564M10	364	10,932	SH	DEFINED	1,2
TEEKAY SHIPPING MARS	COM	Y8564W10	4,716	108,120	SH	DEFINED	1,2,5,12
TEJON RANCH CO DEL	COM	87908010	8,448	151,296	SH	DEFINED	1,2,6
TEKELEC	COM	87910110	13,708	924,321	SH	DEFINED	1,2,5,6,7
TEKTRONIX INC	COM	87913110	63,058	2,161,735	SH	DEFINED	1,2,5,6,1
TELE NORTE LESTE PAR	SPON ADR P	87924610	259	17,360	SH	DEFINED	1,2
TELECOM ARGENTINA S	SPON ADR R	87927320	2,509	125,385	SH	DEFINED	1,2,5,7
TELECOM CORP NEW ZEA	SPONSORED	87927820	207	7,702	SH	DEFINED	1
TELECOMMUNICATION SY	CL A	87929J10	43	14,000	SH	DEFINED	1
TELEDYNE TECHNOLOGIE	COM	87936010	22,837	569,070	SH	DEFINED	1,2,5,6
TELEFLEX INC	COM	87936910	72,083	1,116,533	SH	DEFINED	1,2,5,13

Edgar Filing: STATE STREET CORP - Form 13F-HR

TELEFONICA S A	SPONSORED	87938220	24,850	389,798 SH	DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	24,580	869,796 SH	DEFINED	1,2,7
TELEKOM AUSTRIA AG	SPONSORED	87943Q10	421	7,880 SH	DEFINED	1
TELENOR ASA	SPONSORED	87944W10	295	5,230 SH	DEFINED	1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
TELEPHONE & DATA SYS	COM	87943310	98,479	1,812,611 SH		DEFINED	1,2,5,6,7 13,14
TELEPHONE & DATA SYS	SPL COM	87943386	11,502	231,886 SH		DEFINED	1,2,5,6,7 13,14
TELETECH HOLDINGS IN	COM	87993910	23,157	969,714 SH		DEFINED	1,2,6
TELIK INC	COM	87959M10	3,850	869,108 SH		DEFINED	1,2,6
TELKONET INC	COM	87960410	100	37,300 SH		DEFINED	1,5
TELLABS INC	COM	87966410	139,093	13,556,845 SH		DEFINED	1,2,5,6,7 13,14
TELSTRA CORP LTD	SPON ADR F	87969N20	231	14,081 SH		DEFINED	1
TELULAR CORP	COM NEW	87970T20	84	23,100 SH		DEFINED	1
TEMPLE INLAND INC	COM	87986810	295,071	6,410,408 SH		DEFINED	1,2,5,6,7 13,14
TEMPUR PEDIC INTL IN	COM	88023U10	20,104	982,598 SH		DEFINED	1,2,6
TENARIS S A	SPONSORED	88031M10	66,026	1,323,440 SH		DEFINED	1,2,5,7
TENET HEALTHCARE COR	COM	88033G10	91,354	13,106,705 SH		DEFINED	1,2,5,6,7 13,14
TENNANT CO	COM	88034510	8,410	290,005 SH		DEFINED	1,2
TENNECO INC	COM	88034910	17,970	726,953 SH		DEFINED	1,2,5,6
TEPPCO PARTNERS L P	UT LTD PAR	87238410	3,735	92,648 SH		DEFINED	1,2
TERADYNE INC	COM	88077010	81,923	5,476,156 SH		DEFINED	1,2,5,6,7 13,14
TERCICA INC	COM	88078L10	113	22,625 SH		DEFINED	1
TEREX CORP NEW	COM	88077910	365,860	5,665,223 SH		DEFINED	1,2,5,6,7 13,14
TERNIUM SA	SPON ADR	88089010	22,817	772,401 SH		DEFINED	1,2,4,5,7
TERRA INDS INC	COM	88091510	16,915	1,411,903 SH		DEFINED	1,2,6
TERRA NITROGEN CO L	COM UNIT	88100520	246	7,236 SH		DEFINED	1,2
TERREMARK WORLDWIDE	COM NEW	88144820	3,317	493,580 SH		DEFINED	1,2,5
TESORO CORP	COM	88160910	156,581	2,380,735 SH		DEFINED	1,2,5,6,7 13,14
TESSERA TECHNOLOGIES	COM	88164L10	27,016	669,697 SH		DEFINED	1,2,6
TETRA TECH INC NEW	COM	88162G10	20,938	1,157,411 SH		DEFINED	1,2,5,6
TETRA TECHNOLOGIES I	COM	88162F10	18,196	711,327 SH		DEFINED	1,2,5,6
TEVA PHARMACEUTICAL	ADR	88162420	27,870	896,704 SH		DEFINED	1,2,5,7
TEXAS CAPITAL BANCSH	COM	88224Q10	6,299	316,844 SH		DEFINED	1,2,6
TEXAS INDS INC	COM	88249110	26,326	409,871 SH		DEFINED	1,2,5
TEXAS INSTRS INC	COM	88250810	1,200,888	41,697,516 SH		DEFINED	1,2,5,6,7 13,14
TEXAS ROADHOUSE INC	CL A	88268110	9,707	732,077 SH		DEFINED	1,2,6
TEXAS UTD BANCSHARES	COM	88283810	4,402	128,184 SH		DEFINED	1
TEXTRON INC	COM	88320310	345,162	3,680,947 SH		DEFINED	1,2,5,6,7 13,14
TGC INDS INC	COM NEW	87241730	310	37,300 SH		DEFINED	1,2,5
THERAGENICS CORP	COM	88337510	124	39,881 SH		DEFINED	1
THERAVANCE INC	COM	88338T10	3,526	114,143 SH		DEFINED	1,2,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

THERMA-WAVE INC	COM	88343A10	34	28,168	SH	DEFINED	1
THERMO FISHER SCIENT	COM	88355610	607,916	13,422,739	SH	DEFINED	1,2,5,6,7 13,14
THERMOGENESIS CORP	COM NEW	88362320	2,995	694,939	SH	DEFINED	1,5
THESTREET COM	COM	88368Q10	2,485	279,164	SH	DEFINED	1,2
THINK PARTNERSHIP IN	COM	88409N10	143	44,200	SH	DEFINED	1,5
THIRD WAVE TECHNOLOG	COM	88428W10	94	19,464	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	51,689	1,093,247	SH	DEFINED	1,2,5,6,1
THOMAS PPTYS GROUP I	COM	88445310	231	14,400	SH	DEFINED	1
THOMAS WEISEL PARTNE	COM	88448110	1,974	93,537	SH	DEFINED	1,2,6
THOMSON	SPONSORED	88511810	371	18,995	SH	DEFINED	1
THOMSON CORP	COM	88490310	1,349	32,563	SH	DEFINED	7
THOR INDS INC	COM	88516010	29,993	681,815	SH	DEFINED	1,2,5,6,1
THORATEC CORP	COM NEW	88517530	13,161	748,643	SH	DEFINED	1,2,5,6
THORNBURG MTG INC	COM	88521810	39,414	1,568,421	SH	DEFINED	1,2,5,10
THQ INC	COM NEW	87244340	30,753	945,649	SH	DEFINED	1,2,5,6
THRESHOLD PHARMACEUT	COM	88580710	75	20,300	SH	DEFINED	1,2
TIBCO SOFTWARE INC	COM	88632Q10	31,081	3,292,480	SH	DEFINED	1,2,5,6
TIDEWATER INC	COM	88642310	97,127	2,008,407	SH	DEFINED	1,2,5,6,1
TIENS BIOTECH GROUP	COM	88650T10	189	48,168	SH	DEFINED	1
TIERONE CORP	COM	88650R10	12,665	400,672	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	150,312	3,830,584	SH	DEFINED	1,2,5,6,7 13,14
TIM HORTONS INC	COM	88706M10	59,215	2,044,702	SH	DEFINED	1,2,5,6,7 13,14
TIM PARTICIPACOE S	SPONS ADR	88706P10	84,460	2,439,618	SH	DEFINED	1,4,5
TIMBERLAND BANCORP I	COM	88709810	201	5,413	SH	DEFINED	1
TIMBERLAND CO	CL A	88710010	34,970	1,107,361	SH	DEFINED	1,2,5,6,1
TIME WARNER INC	COM	88731710	2,522,377	115,811,617	SH	DEFINED	1,2,5,6,7 13,14
TIME WARNER TELECOM	CL A	88731910	38,338	1,923,637	SH	DEFINED	1,2,5,6
TIMKEN CO	COM	88738910	40,098	1,374,176	SH	DEFINED	1,2,5,8,1
TITAN INTL INC ILL	COM	88830M10	4,892	242,781	SH	DEFINED	1
TITAN PHARMACEUTICAL	COM	88831410	97	29,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	32,119	1,088,407	SH	DEFINED	1,2,5
TIVO INC	COM	88870610	5,498	1,073,890	SH	DEFINED	1,2,6
TJX COS INC NEW	COM	87254010	390,424	13,689,486	SH	DEFINED	1,2,5,6,7 13,14
TNS INC	COM	87296010	6,725	349,336	SH	DEFINED	1,2,6
TNT N V	SPONSORED	87260W10	561	13,014	SH	DEFINED	1
TODCO	COM	88889T10	36,463	1,067,104	SH	DEFINED	1,2,5,6
TOLL BROTHERS INC	COM	88947810	87,974	2,729,568	SH	DEFINED	1,2,5,6,7 13,14
TOLLGRADE COMMUNICAT	COM	88954210	407	38,516	SH	DEFINED	1
TOMKINS PLC	SPONSORED	89003020	265	13,655	SH	DEFINED	1
TOMPKINSTRUSTCO INC	COM	89011010	5,787	127,327	SH	DEFINED	1,2,5
TOOTSIE ROLL INDS IN	COM	89051610	20,942	640,418	SH	DEFINED	1,2,5,6,1
TOPPS INC	COM	89078610	4,711	529,358	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	173,419	2,719,869	SH	DEFINED	1,2,5,6,7 13,14
TOREADOR RES CORP	COM	89105010	4,927	191,201	SH	DEFINED	1,2
TORO CO	COM	89109210	40,119	860,362	SH	DEFINED	1,2,5,6,1
TORONTO DOMINION BK	COM NEW	89116050	2,348	39,211	SH	DEFINED	1,2
TOTAL S A	SPONSORED	89151E10	37,650	523,499	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	17,041	645,743	SH	DEFINED	1,2,5,12
TOWER GROUP INC	COM	89177710	7,621	245,271	SH	DEFINED	1,2,5,6
TOWN SPORTS INTL HLD	COM	89214A10	1,293	78,460	SH	DEFINED	1
TOYOTA MOTOR CORP	SP ADR REP	89233130	9,959	74,148	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	28,242	631,663	SH	DEFINED	1,2,5,6
TRADESTATION GROUP I	COM	89267P10	4,898	356,254	SH	DEFINED	1,2,5,6
TRAFFIX INC	COM	89272110	101	18,400	SH	DEFINED	1
TRANS WORLD ENTMT CO	COM	89336Q10	264	40,197	SH	DEFINED	1

Edgar Filing: STATE STREET CORP - Form 13F-HR

TRANSACT TECHNOLOGIE	COM	89291810	153	18,461	SH	DEFINED	1,5
TRANSACTION SYS ARCH	COM	89341610	28,243	867,144	SH	DEFINED	1,2,6,13
TRANSALTA CORP	COM	89346D10	428	18,796	SH	DEFINED	1,5,7
TRANSATLANTIC HLDGS	COM	89352110	18,453	297,153	SH	DEFINED	1,2,5,12
TRANSCAT INC	COM	89352910	111	19,200	SH	DEFINED	1
TRANSDIGM GROUP INC	COM	89364110	3,786	142,821	SH	DEFINED	1,2,6
TRANSMERIDIAN EXPL I	COM	89376N10	3,127	906,424	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R10	2,846	2,563,683	SH	DEFINED	1,5
TRANSOCEAN INC	ORD	G9007810	576,701	7,129,449	SH	DEFINED	1,2,5,6,7,13,14
TRANSPORTADORA DE GA	SPON ADR B	89387020	422	52,865	SH	DEFINED	1,5
TRANSWITCH CORP	COM	89406510	2,317	1,655,130	SH	DEFINED	1,5
TRAVELZOO INC	COM	89421Q10	7,888	263,364	SH	DEFINED	1,2,5
TRC COS INC	COM	87262510	150	17,385	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	12,565	555,749	SH	DEFINED	1,2
TREEHOUSE FOODS INC	COM	89469A10	18,248	584,858	SH	DEFINED	1,2,5

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
TREND MICRO INC	SPONS ADR	89486M20	550	18,697	SH	DEFINED	1
TREX INC	COM	89531P10	3,972	173,530	SH	DEFINED	1,2,6
TRI CONTL CORP	COM	89543610	1,892	84,538	SH	DEFINED	1,5,12
TRI VY CORP	COM	89573510	172	18,100	SH	DEFINED	1,5
TRIAD GTY INC	COM	89592510	16,850	307,095	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	68,734	1,643,164	SH	DEFINED	1,2,5,6,7,13,14
TRIARC COS INC	CL B SER 1	89592730	23,538	1,176,883	SH	DEFINED	1,2,6
TRIBUNE CO NEW	COM	89604710	154,436	5,017,428	SH	DEFINED	1,2,5,6,7,13,14
TRICO BANCSHARES	COM	89609510	5,460	200,648	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	14,766	385,444	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	15,484	851,684	SH	DEFINED	1,2,5,6
TRIMBLE NAVIGATION L	COM	89623910	30,002	591,409	SH	DEFINED	1,2,5,6,13
TRIMERIS INC	COM	89626310	3,921	308,460	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	49,440	1,404,532	SH	DEFINED	1,2,5,6,13
TRIQUINT SEMICONDUCT	COM	89674K10	13,417	2,981,446	SH	DEFINED	1,2
TRIO GROUP INC NE	COM	89681810	13,408	255,736	SH	DEFINED	1,2
TRIZETTO GROUP INC	COM	89688210	13,738	747,852	SH	DEFINED	1,2,6
TRM CORP	COM	87263610	218	101,700	SH	DEFINED	1,5
TRONOX INC	CL A	89705110	795	49,715	SH	DEFINED	1,2
TRONOX INC	COM CL B	89705120	8,645	547,519	SH	DEFINED	1,2,5,7
TRUE RELIGION APPARE	COM	89784N10	2,623	171,339	SH	DEFINED	1,5,6
TRUMP ENTMT RESORTS	COM	89816T10	7,968	436,853	SH	DEFINED	1,2,6
TRUSTCO BK CORP N Y	COM	89834910	12,622	1,135,041	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	35,143	1,074,375	SH	DEFINED	1,2,5
TRUSTREET PPTYS INC	COM	89840410	19,770	1,173,288	SH	DEFINED	1,2,3,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	12,241	473,156	SH	DEFINED	1,2,5
TTM TECHNOLOGIES IN	COM	87305R10	11,683	1,031,134	SH	DEFINED	1,2,6
TUESDAY MORNING CORP	COM NEW	89903550	6,974	448,497	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	125	47,619	SH	DEFINED	1,5
TUPPERWARE BRANDS CO	COM	89989610	28,482	1,259,694	SH	DEFINED	1,2,5,13
TURBOCHEF TECHNOLOGI	COM NEW	90000620	3,807	223,699	SH	DEFINED	1,2,5,6
TURKCELL ILETISIM HI	SPON ADR N	90011120	1,288	96,232	SH	DEFINED	2,4

Edgar Filing: STATE STREET CORP - Form 13F-HR

TUT SYSTEMS	COM	90110310	21	18,418	SH	DEFINED	1
TWEEN BRANDS INC	COM	90116610	23,383	585,597	SH	DEFINED	1,2,5,6
TWEETER HOME ENTMT G	COM	90116710	58	27,419	SH	DEFINED	1
TXU CORP	COM	87316810	1,011,774	18,663,967	SH	DEFINED	1,2,5,6,7,13,14
TYCO INTL LTD NEW	COM	90212410	1,459,897	48,022,913	SH	DEFINED	1,2,5,6,7,13,14
TYLER TECHNOLOGIES I	COM	90225210	11,517	819,100	SH	DEFINED	1,2,5,6
TYSON FOODS INC	CL A	90249410	116,268	7,067,937	SH	DEFINED	1,2,5,6,7,13,14
U S AIRWAYS GROUP IN	COM	90341W10	44,345	823,482	SH	DEFINED	1,2
U S B HLDG INC	COM	90291010	4,239	175,876	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	3,535	496,491	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	41,630	759,670	SH	DEFINED	1,2,5,7,13,14
U S PHYSICAL THERAPY	COM	90337L10	207	16,887	SH	DEFINED	1,5
U S SHIPPING PARTNER	COM UNIT	90341710	220	11,732	SH	DEFINED	1,2
U S XPRESS ENTERPRIS	CL A	90338N10	2,174	131,991	SH	DEFINED	1
U STORE IT TR	COM	91274F10	23,463	1,141,740	SH	DEFINED	1,2,3
UAL CORP	COM NEW	90254980	63,210	1,436,581	SH	DEFINED	1,2,5
UAP HLDG CORP	COM	90344110	18,267	725,459	SH	DEFINED	1,2
UBS AG	SHS NEW	H8923133	115,409	1,912,956	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	37,140	2,115,057	SH	DEFINED	1,2,5,6
UGI CORP NEW	COM	90268110	50,384	1,846,926	SH	DEFINED	1,2,5,7
UIL HLDG CORP	COM	90274810	19,065	451,886	SH	DEFINED	1,2,5
ULTICOM INC	COM	90384410	2,460	256,477	SH	DEFINED	1,2,5,6
ULTIMATE SOFTWARE GR	COM	90385D10	7,484	321,763	SH	DEFINED	1,2,6
ULTRA PETROLEUM CORP	COM	90391410	35,367	740,823	SH	DEFINED	1,2,5,6,7,13,14
ULTRALIFE BATTERIES	COM	90389910	195	17,700	SH	DEFINED	1
ULTRATECH INC	COM	90403410	4,715	377,796	SH	DEFINED	1,2,6
UMB FINL CORP	COM	90278810	26,622	729,169	SH	DEFINED	1,2,5
UMPQUA HLDGS CORP	COM	90421410	31,313	1,063,992	SH	DEFINED	1,2,5
UNDER ARMOUR INC	CL A	90431110	15,306	303,393	SH	DEFINED	1,2,6
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	84,096	904,642	SH	DEFINED	1,2,4,5,7
UNIFI INC	COM	90467710	267	109,108	SH	DEFINED	1,5
UNIFIRST CORP MASS	COM	90470810	8,371	217,944	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,506	55,284	SH	DEFINED	1,2
UNILEVER PLC	SPON ADR N	90476770	423	15,217	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	6,492	212,235	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	2,029	144,114	SH	DEFINED	1
UNION PAC CORP	COM	90781810	632,824	6,877,032	SH	DEFINED	1,2,5,6,7,13,14
UNIONBANCAL CORP	COM	90890610	79,882	1,304,201	SH	DEFINED	1,2,5,6,7,13,14
UNISOURCE ENERGY COR	COM	90920510	20,788	569,080	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	72,374	9,231,375	SH	DEFINED	1,2,5,6,7,13,14
UNIT CORP	COM	90921810	28,467	587,552	SH	DEFINED	1,2,5,6,13,14
UNITED AMER INDEMNIT	CL A	90933T10	644	25,439	SH	DEFINED	1,2
UNITED AUTO GROUP IN	COM	90944010	12,912	547,823	SH	DEFINED	1,2
UNITED BANKSHARES IN	COM	90990710	31,130	805,445	SH	DEFINED	1,2,5
UNITED CMNTY BKS BLA	CAP STK	90984P10	16,294	504,147	SH	DEFINED	1,2,6
UNITED CMNTY FINL CO	COM	90983910	9,901	808,918	SH	DEFINED	1,2,5
UNITED DOMINION REAL	COM	91019710	115,443	3,631,428	SH	DEFINED	1,2,3,5,6,7,13,14
UNITED FIRE & CAS CO	COM	91033110	12,916	366,413	SH	DEFINED	1,2
UNITED GUARDIAN INC	COM	91057110	126	14,000	SH	DEFINED	1
UNITED INDL CORP	COM	91067110	7,434	146,473	SH	DEFINED	1,2,6
UNITED MICROELECTRON	SPONSORED	91087320	1,053	301,812	SH	DEFINED	1,4
UNITED NAT FOODS INC	COM	91116310	25,488	709,567	SH	DEFINED	1,2,6
UNITED ONLINE INC	COM	91126810	15,478	1,165,521	SH	DEFINED	1,2,5
UNITED PANAM FINANCI	COM	91130110	1,734	126,042	SH	DEFINED	1,6

Edgar Filing: STATE STREET CORP - Form 13F-HR

UNITED PARCEL SERVIC CL B		91131210	1,992,528	26,574,122	SH	DEFINED	1,2,5,6,7 13,14
UNITED RENTALS INC	COM	91136310	27,397	1,077,353	SH	DEFINED	1,2,5,13
UNITED RETAIL GROUP	COM	91138010	440	31,400	SH	DEFINED	1,2
UNITED SECURITY BANC	COM	91146010	1,429	59,285	SH	DEFINED	1
UNITED STATES CELLUL	COM	91168410	11,840	170,134	SH	DEFINED	1,2,5
UNITED STATES STL CO	COM	91290910	302,988	4,142,575	SH	DEFINED	1,2,5,6,7 13,14
UNITED STATIONERS IN	COM	91300410	34,492	738,735	SH	DEFINED	1,2,5
UNITED SURGICAL PART	COM	91301630	21,633	763,058	SH	DEFINED	1,2,6
UNITED TECHNOLOGIES	COM	91301710	6,437,319	102,964,160	SH	DEFINED	1,2,5,6,7 13,14
UNITED THERAPEUTICS	COM	91307C10	20,784	382,276	SH	DEFINED	1,2,6
UNITED UTILS PLC	SPONSORED	91311Q10	1,218	39,656	SH	DEFINED	1
UNITEDHEALTH GROUP I	COM	91324P10	2,099,521	39,075,395	SH	DEFINED	1,2,5,6,7 13,14
UNITIL CORP	COM	91325910	222	8,775	SH	DEFINED	1,2
UNITRIN INC	COM	91327510	56,139	1,120,314	SH	DEFINED	1,2,5,12,
UNIVERSAL AMERN FINL	COM	91337710	12,121	650,282	SH	DEFINED	1,2,6
UNIVERSAL COMPRESSIO	COM	91343110	52,859	851,049	SH	DEFINED	1,2
UNIVERSAL CORP VA	COM	91345610	38,776	791,189	SH	DEFINED	1,2,5,13
UNIVERSAL DISPLAY CO	COM	91347P10	5,095	339,437	SH	DEFINED	1,2,6
UNIVERSAL ELECTRS IN	COM	91348310	4,786	227,711	SH	DEFINED	1,2,5
UNIVERSAL FST PRODS	COM	91354310	14,955	320,787	SH	DEFINED	1,2

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	7,444	190,959	SH	DEFINED	1,2,3
UNIVERSAL HLTH SVCS	CL B	91390310	48,857	881,413	SH	DEFINED	1,2,5,7,1
UNIVERSAL STAINLESS	COM	91383710	308	9,200	SH	DEFINED	1,5
UNIVERSAL TECHNICAL	COM	91391510	9,814	441,869	SH	DEFINED	1,2,6
UNIVERSAL TRUCKLOAD	COM	91388P10	2,127	89,539	SH	DEFINED	1
UNIVEST CORP PA	COM	91527110	5,168	169,547	SH	DEFINED	1
UNIVISION COMMUNICAT	CL A	91490610	219,697	6,202,635	SH	DEFINED	1,2,5,6,7 13,14
UNUMPROVIDENT CORP	COM	91529Y10	243,172	11,702,205	SH	DEFINED	1,2,5,6,7 13,14
UPM KYMMENE CORP	SPONSORED	91543610	778	30,807	SH	DEFINED	1
UQM TECHNOLOGIES INC	COM	90321310	53	19,576	SH	DEFINED	1
URBAN OUTFITTERS INC	COM	91704710	49,165	2,134,826	SH	DEFINED	1,2,5,12,
UROLOGIX INC	COM	91727310	45	19,209	SH	DEFINED	1
URS CORP NEW	COM	90323610	21,258	496,094	SH	DEFINED	1,2,5
URSTADT BIDDLE PPTYS	COM	91728610	203	11,570	SH	DEFINED	1
URSTADT BIDDLE PPTYS	CL A	91728620	9,077	475,493	SH	DEFINED	1,2,3
US BANCORP DEL	COM NEW	90297330	1,921,552	53,096,216	SH	DEFINED	1,2,5,6,7 13,14
US LEC CORP	CL A	90331S10	128	13,800	SH	DEFINED	1,2
USA MOBILITY INC	COM	90341G10	14,910	666,522	SH	DEFINED	1,2
USA TRUCK INC	COM	90292510	1,684	104,951	SH	DEFINED	1
USANA HEALTH SCIENCE	COM	90328M10	15,584	301,659	SH	DEFINED	1,2,6
USEC INC	COM	90333E10	26,411	2,076,362	SH	DEFINED	1,2,5
USI HLDGS CORP	COM	90333H10	10,532	685,668	SH	DEFINED	1,2
UST INC	COM	90291110	228,390	3,924,220	SH	DEFINED	1,2,5,6,8

Edgar Filing: STATE STREET CORP - Form 13F-HR

UTAH MED PRODS INC	COM	91748810	369	11,200	SH	DEFINED	13,14 1,2
UTI WORLDWIDE INC	ORD	G8721010	3,466	115,914	SH	DEFINED	1,2,5,6
UTSTARCOM INC	COM	91807610	44,370	5,070,821	SH	DEFINED	1,2,5,6,13,14
V F CORP	COM	91820410	208,771	2,543,507	SH	DEFINED	1,2,5,6,7,13,14
VA SOFTWARE CORP	COM	91819B10	4,448	884,338	SH	DEFINED	1,2,5
VAALCO ENERGY INC	COM NEW	91851C20	6,813	1,009,365	SH	DEFINED	1,2
VAIL RESORTS INC	COM	91879Q10	26,567	592,757	SH	DEFINED	1,2,6
VALASSIS COMMUNICATI	COM	91886610	17,555	1,210,715	SH	DEFINED	1,2,5,6,13,14
VALEANT PHARMACEUTIC	COM	91911X10	36,494	2,116,801	SH	DEFINED	1,2,5,6,13,14
VALENCE TECHNOLOGY I	COM	91891410	155	93,924	SH	DEFINED	1,5
VALERO ENERGY CORP N	COM	91913Y10	1,093,524	21,374,593	SH	DEFINED	1,2,5,6,7,13,14
VALERO GP HLDGS LLC	UNIT LLC I	91914G10	540	21,773	SH	DEFINED	1,2
VALERO L P	COM UT LTD	91913W10	2,775	49,756	SH	DEFINED	1,2
VALHI INC NEW	COM	91890510	2,297	88,431	SH	DEFINED	1,2
VALLEY NATIONAL GASE	COM	91979210	669	25,300	SH	DEFINED	1,2
VALLEY NATL BANCORP	COM	91979410	34,805	1,312,904	SH	DEFINED	1,2,5,12
VALMONT INDS INC	COM	92025310	21,177	381,629	SH	DEFINED	1,2,6
VALSPAR CORP	COM	92035510	66,835	2,418,038	SH	DEFINED	1,2,5,10,13,14
VALUE LINE INC	COM	92043710	1,041	22,908	SH	DEFINED	1
VALUECLICK INC	COM	92046N10	45,054	1,906,650	SH	DEFINED	1,2,5,6,13,14
VALUEVISION MEDIA IN	CL A	92047K10	7,834	596,178	SH	DEFINED	1,2,6
VARIAN INC	COM	92220610	38,191	852,675	SH	DEFINED	1,2,5,6,13,14
VARIAN MED SYS INC	COM	92220P10	132,540	2,786,215	SH	DEFINED	1,2,5,6,7,13,14
VARIAN SEMICONDUCTOR	COM	92220710	40,563	891,097	SH	DEFINED	1,2,5,6
VASCO DATA SEC INTL	COM	92230Y10	4,241	357,865	SH	DEFINED	1
VCA ANTECH INC	COM	91819410	39,098	1,214,586	SH	DEFINED	1,2,5,6,13,14
VECTOR GROUP LTD	COM	92240M10	8,765	493,784	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	39,299	1,389,639	SH	DEFINED	1,2,5,13
VEECO INSTRS INC DEL	COM	92241710	9,071	484,300	SH	DEFINED	1,2,5,6
VENOCO INC	COM	92275P30	1,408	80,159	SH	DEFINED	1,2
VENTANA MED SYS INC	COM	92276H10	27,990	650,470	SH	DEFINED	1,2,6,13
VENTAS INC	COM	92276F10	41,425	978,855	SH	DEFINED	1,2,3,5
VEOLIA ENVIRONNEMENT	SPONSORED	92334N10	524	6,960	SH	DEFINED	1
VERASUN ENERGY CORP	COM	92336G10	4,774	241,724	SH	DEFINED	1,2,6
VERIFONE HLDGS INC	COM	92342Y10	13,336	376,727	SH	DEFINED	1,2,5,6
VERIGY LTD	SHS	Y9369110	1,021	57,548	SH	DEFINED	1,5,7,8,13,14
VERINT SYS INC	COM	92343X10	7,132	208,037	SH	DEFINED	1,2,6
VERISIGN INC	COM	92343E10	187,575	7,799,387	SH	DEFINED	1,2,5,6,7,13,14
VERITAS DGC INC	COM	92343P10	60,849	710,604	SH	DEFINED	1,2,5,6
VERIZON COMMUNICATIO	COM	92343V10	3,238,016	86,949,943	SH	DEFINED	1,2,5,6,7,13,14
VERSO TECHNOLOGIES I	COM NEW	92531720	19	16,136	SH	DEFINED	1
VERTEX PHARMACEUTICA	COM	92532F10	82,263	2,198,361	SH	DEFINED	1,2,5,6,7,13,14
VERTRUE INC	COM	92534N10	16,323	424,973	SH	DEFINED	1,2,6
VESTIN RLTY MTG II I	COM	92549X10	132	25,230	SH	DEFINED	1
VIACELL INC	COM	92554J10	161	34,150	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P10	1,541	37,573	SH	DEFINED	1,2,5,13
VIACOM INC NEW	CL B	92553P20	695,028	16,939,509	SH	DEFINED	1,2,5,6,7,13,14
VIAD CORP	COM NEW	92552R40	26,432	651,028	SH	DEFINED	1,2,5
VIASAT INC	COM	92552V10	10,010	335,787	SH	DEFINED	1,2,5,6
VIASYS HEALTHCARE IN	COM NEW	92553Q20	16,277	585,074	SH	DEFINED	1,2,5
VICAL INC	COM	92560210	130	20,235	SH	DEFINED	1
VICON INDS INC	COM	92581110	67	18,700	SH	DEFINED	1
VICOR CORP	COM	92581510	6,569	591,235	SH	DEFINED	1,2,6
VIEWPOINT CORP	COM	92672P10	129	192,747	SH	DEFINED	1,5

Edgar Filing: STATE STREET CORP - Form 13F-HR

VIEWPOINT FINL GROUP	COM	92672710	1,736	102,500	SH	DEFINED	1
VIGNETTE CORP	COM NEW	92673440	8,020	469,815	SH	DEFINED	1,2,5
VILLAGE SUPER MKT IN	CL A NEW	92710740	2,115	24,743	SH	DEFINED	1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	537	18,126	SH	DEFINED	1,2,5,7
VINEYARD NATL BANCOR	COM	92742610	2,901	126,024	SH	DEFINED	1
VION PHARMACEUTICALS	COM	92762410	39	28,831	SH	DEFINED	1
VIRAGE LOGIC CORP	COM	92763R10	1,461	157,222	SH	DEFINED	1
VIRCO MFG CO	COM	92765110	115	14,761	SH	DEFINED	1
VIRGINIA COMM BANCOR	COM	92778Q10	4,256	214,067	SH	DEFINED	1,2,6
VIRGINIA FINL GROUP	COM	92781010	7,093	253,410	SH	DEFINED	1,2
VIOPHARMA INC	COM	92824110	23,524	1,606,811	SH	DEFINED	1,2,5,6
VISHAY INTERTECHNOLO	COM	92829810	35,912	2,652,274	SH	DEFINED	1,2,5,10,
VISICU INC	COM	92831L20	791	70,600	SH	DEFINED	1,2
VISTA GOLD CORP	COM NEW	92792620	196	22,700	SH	DEFINED	1
VISTACARE INC	CL A	92839Y10	1,813	178,594	SH	DEFINED	1,5
VISTAPRINT LIMITED	SHS	G9376220	1,181	35,671	SH	DEFINED	1,2,6
VISTEON CORP	COM	92839U10	18,308	2,158,993	SH	DEFINED	1,2,5,6
VITAL IMAGES INC	COM	92846N10	7,282	209,259	SH	DEFINED	1,2,5
VITAL SIGNS INC	COM	92846910	12,910	258,609	SH	DEFINED	1,2,6
VITALSTREAM HLDGS IN	COM NEW	92847T20	110	10,950	SH	DEFINED	1,2
VITRIA TECHNOLOGY	COM NEW	92849Q40	42	15,548	SH	DEFINED	1
VIVO PARTICIPACOES S	SPON ADR P	92855S10	63,665	15,528,009	SH	DEFINED	1,2,4,5
VIVUS INC	COM	92855110	146	40,400	SH	DEFINED	1,5
VODAFONE GROUP PLC N	SPONS ADR	92857W20	12,802	460,837	SH	DEFINED	1,2
VOLCANO CORPORATION	COM	92864510	2,004	122,269	SH	DEFINED	1,2,6
VOLCOM INC	COM	92864N10	5,834	197,279	SH	DEFINED	1,2,6
VOLT INFORMATION SCI	COM	92870310	15,982	318,302	SH	DEFINED	1,2,5
VOLTERRA SEMICONDUCT	COM	92870810	3,596	239,704	SH	DEFINED	1
VOLVO AKTIEBOLAGET	ADR B	92885640	1,485	21,593	SH	DEFINED	1

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
VONAGE HLDGS CORP	COM	92886T20	2,866	413,038	SH	DEFINED	1,2,6
VORNADO RLTY TR	SH BEN INT	92904210	575,337	4,735,287	SH	DEFINED	1,2,3,5,6, 13,14
VOTORANTIM CELULOSE	SPONSORED	92906P10	10,128	516,479	SH	DEFINED	1,2,7
VULCAN MATLS CO	COM	92916010	240,900	2,680,541	SH	DEFINED	1,2,5,6,7, 13,14
W & T OFFSHORE INC	COM	92922P10	5,206	169,468	SH	DEFINED	1,2,6
W HLDG CO INC	COM	92925110	10,934	1,834,583	SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	958	31,868	SH	DEFINED	1,2
WABASH NATL CORP	COM	92956610	7,709	510,511	SH	DEFINED	1,2
WABTEC CORP	COM	92974010	23,455	772,049	SH	DEFINED	1,2,6
WACHOVIA CORP 2ND NE	COM	92990310	3,313,925	58,190,087	SH	DEFINED	1,2,5,6,7, 13,14
WADDELL & REED FINL	CL A	93005910	50,906	1,860,600	SH	DEFINED	1,2,5,13
WAL MART STORES INC	COM	93114210	3,336,669	72,253,548	SH	DEFINED	1,2,5,6,7, 13,14
WALGREEN CO	COM	93142210	1,244,802	27,125,771	SH	DEFINED	1,2,5,6,7, 13,14
WALTER INDS INC	COM	93317Q10	11,709	432,877	SH	DEFINED	1,2
WARNACO GROUP INC	COM NEW	93439040	28,069	1,105,967	SH	DEFINED	1,2,6
WARNER CHILCOTT LIM	COM CL A	G9435N10	1,120	81,014	SH	DEFINED	1,2

Edgar Filing: STATE STREET CORP - Form 13F-HR

WARNER MUSIC GROUP C	COM	93455010	19,450	847,487	SH	DEFINED	1,2,6
WARREN RES INC	COM	93564A10	9,700	827,656	SH	DEFINED	1,2,6
WASHINGTON FED INC	COM	93882410	32,625	1,386,510	SH	DEFINED	1,2,5,13
WASHINGTON GROUP INT	COM NEW	93886220	28,392	474,862	SH	DEFINED	1,2,6
WASHINGTON MUT INC	COM	93932210	1,286,658	28,284,417	SH	DEFINED	1,2,5,6,7,13,14
WASHINGTON POST CO	CL B	93964010	87,897	117,888	SH	DEFINED	1,2,5,6,7,13,14
WASHINGTON REAL ESTA	SH BEN INT	93965310	42,132	1,053,308	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	5,252	188,319	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	35,386	851,652	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES USA	COM	94105710	2,452	80,332	SH	DEFINED	1
WASTE MGMT INC DEL	COM	94106L10	777,043	21,132,536	SH	DEFINED	1,2,5,6,7,13,14
WASTE SERVICES INC D	COM NEW	94107520	3,752	380,922	SH	DEFINED	1
WATERS CORP	COM	94184810	213,465	4,359,107	SH	DEFINED	1,2,5,6,7,13,14
WATSCO INC	COM	94262220	18,636	395,167	SH	DEFINED	1,2,6
WATSON PHARMACEUTICA	COM	94268310	85,745	3,294,102	SH	DEFINED	1,2,5,6,13
WATSON WYATT WORLDWI	CL A	94271210	29,164	645,939	SH	DEFINED	1,2,5,6
WATTS WATER TECHNOLO	CL A	94274910	16,769	407,894	SH	DEFINED	1,2
WAUSAU PAPER CORP	COM	94331510	10,580	705,814	SH	DEFINED	1,2
WAUWATOSA HLDGS INC	COM	94348P10	1,874	105,175	SH	DEFINED	1,2
WAVE SYSTEMS CORP	COM NEW	94352630	40	15,939	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	28,272	1,474,038	SH	DEFINED	1,2
WD-40 CO	COM	92923610	9,464	271,421	SH	DEFINED	1,2
WEATHERFORD INTERNAT	COM	G9508910	346,945	8,302,113	SH	DEFINED	1,2,5,6,7,13,14
WEB COM INC	COM NEW	94732Q10	72	17,202	SH	DEFINED	1
WEBEX COMMUNICATIONS	COM	94767L10	25,064	718,363	SH	DEFINED	1,2,5,6
WEBMD HEALTH CORP	CL A	94770V10	2,703	67,533	SH	DEFINED	1,2
WEBMETHODS INC	COM	94768C10	5,920	804,340	SH	DEFINED	1,2,6
WEBSense INC	COM	94768410	32,081	1,405,205	SH	DEFINED	1,2,5,6
WEBSIDESTORY INC	COM	94768510	2,721	214,912	SH	DEFINED	1
WEBSTER FINL CORP CO	COM	94789010	45,929	942,704	SH	DEFINED	1,2,5,13
WEIGHT WATCHERS INTL	COM	94862610	43,601	830,019	SH	DEFINED	1,2,5,10,13
WEINGARTEN RLTY INVS	SH BEN INT	94874110	93,131	2,019,760	SH	DEFINED	1,2,3,5,8
WEIS MKTS INC	COM	94884910	6,322	157,621	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	152,304	2,210,509	SH	DEFINED	1,2,6,10
WELLMAN INC	COM	94970210	173	54,233	SH	DEFINED	1,2
WELLPOINT INC	COM	94973V10	1,515,840	19,263,438	SH	DEFINED	1,2,5,6,7,13,14
WELLS FARGO & CO NEW	COM	94974610	3,307,568	93,013,728	SH	DEFINED	1,2,5,6,7,13,14
WELLSFORD REAL PPTYS	COM NEW	95024020	149	19,839	SH	DEFINED	1,2
WENDYS INTL INC	COM	95059010	91,657	2,769,918	SH	DEFINED	1,2,5,6,7,13,14
WERNER ENTERPRISES I	COM	95075510	21,552	1,232,939	SH	DEFINED	1,2,5,13
WESBANCO INC	COM	95081010	16,298	486,081	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	8,283	18,007	SH	DEFINED	1,2,5,12
WESCO INTL INC	COM	95082P10	51,618	877,715	SH	DEFINED	1,2,5,6,13
WEST BANCORPORATION	CAP STK	95123P10	4,671	262,726	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	12,100	349,312	SH	DEFINED	1,2
WEST MARINE INC	COM	95423510	3,751	217,224	SH	DEFINED	1,2,6
WEST PHARMACEUTICAL	COM	95530610	23,515	459,018	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	37,903	748,627	SH	DEFINED	1,2,5,13
WESTAR ENERGY INC	COM	95709T10	54,151	2,085,953	SH	DEFINED	1,2,5,13
WESTBANK CORP	COM	95711610	443	17,885	SH	DEFINED	1
WESTELL TECHNOLOGIES	CL A	95754110	157	62,840	SH	DEFINED	1,5
WESTERN ALLIANCE BAN	COM	95763810	6,435	185,061	SH	DEFINED	1,2,6
WESTERN DIGITAL CORP	COM	95810210	83,192	4,066,063	SH	DEFINED	1,2,5,6,7,13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

WESTERN REFNG INC	COM	95931910	9,208	361,679	SH	DEFINED	1,2
WESTERN UN CO	COM	95980210	534,204	23,827,108	SH	DEFINED	1,2,5,6,7 13,14
WESTFIELD FINANCIAL	COM	96008D10	2,015	58,232	SH	DEFINED	1
WESTLAKE CHEM CORP	COM	96041310	6,963	221,895	SH	DEFINED	1,2
WESTMORELAND COAL CO	COM	96087810	2,075	105,515	SH	DEFINED	1,2
WESTPAC BKG CORP	SPONSORED	96121430	2,688	28,109	SH	DEFINED	1,2
WESTWOOD ONE INC	COM	96181510	11,104	1,572,741	SH	DEFINED	1,2,5,13
WET SEAL INC	CL A	96184010	5,883	881,942	SH	DEFINED	1
WEYCO GROUP INC	COM	96214910	2,255	90,740	SH	DEFINED	1
WEYERHAEUSER CO	COM	96216610	474,905	6,721,945	SH	DEFINED	1,2,5,6,7 13,14
WGL HLDGS INC	COM	92924F10	64,433	1,977,687	SH	DEFINED	1,2,5,6,1
W-H ENERGY SVCS INC	COM	92925E10	25,463	522,966	SH	DEFINED	1,2,5,6
WHEELING PITTSBURGH	COM NEW	96314230	3,354	179,057	SH	DEFINED	1,2,5
WHIRLPOOL CORP	COM	96332010	168,774	2,032,928	SH	DEFINED	1,2,5,6,7 13,14
WHITE ELECTR DESIGNS	COM	96380110	175	32,100	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	11,925	20,580	SH	DEFINED	1,2,5,12
WHITING PETE CORP NE	COM	96638710	25,787	553,369	SH	DEFINED	1,2
WHITNEY HLDG CORP	COM	96661210	31,002	950,403	SH	DEFINED	1,2,5,10
WHOLE FOODS MKT INC	COM	96683710	180,673	3,849,832	SH	DEFINED	1,2,5,6,7 13,14
WILD OATS MARKETS IN	COM	96808B10	5,889	409,543	SH	DEFINED	1,2,6
WILEY JOHN & SONS IN	CL A	96822320	50,861	1,322,090	SH	DEFINED	1,2,5,6,1
WILLIAMS CLAYTON ENE	COM	96949010	7,409	204,042	SH	DEFINED	1,2
WILLIAMS COS INC DEL	COM	96945710	455,629	17,443,670	SH	DEFINED	1,2,5,6,7 13,14
WILLIAMS PARTNERS L	COM UNIT L	96950F10	483	12,493	SH	DEFINED	1,2
WILLIAMS SCOTSMAN IN	COM	96950G10	7,918	403,567	SH	DEFINED	1,2,6
WILLIAMS SONOMA INC	COM	96990410	59,072	1,878,875	SH	DEFINED	1,2,5,6,7 13,14
WILLIS GROUP HOLDING	SHS	G9665510	5,505	138,639	SH	DEFINED	1,2,5,12
WILLOW FINANCIAL BAN	COM	97111W10	4,546	304,669	SH	DEFINED	1,2
WILMINGTON TRUST COR	COM	97180710	50,326	1,193,414	SH	DEFINED	1,2,5,13
WILSHIRE BANCORP INC	COM	97186T10	8,946	471,574	SH	DEFINED	1,6
WILSHIRE ENTERPRISES	COM	97188910	80	17,686	SH	DEFINED	1
WILSONS THE LEATHER	COM	97246310	86	42,244	SH	DEFINED	1
WIMM BILL DANN FOODS	SPONSORED	97263M10	8,397	126,173	SH	DEFINED	1,2,5,7
WIND RIVER SYSTEMS I	COM	97314910	15,322	1,494,821	SH	DEFINED	1,2,5,6,1
WINDSTREAM CORP	COM	97381W10	150,139	10,558,279	SH	DEFINED	1,2,5,6,7
WINNEBAGO INDS INC	COM	97463710	27,745	843,054	SH	DEFINED	1,2,6
WINSTON HOTELS INC	COM	97563A10	11,072	835,606	SH	DEFINED	1,2,3,5

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5		COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OT MAN
WINTHROP RLTY TR	SH BEN INT	97639110	2,253	328,912	SH	DEFINED	1,3
WINTRUST FINANCIAL C	COM	97650W10	22,811	475,026	SH	DEFINED	1,2,6
WIPRO LTD	SPON ADR 1	97651M10	650	40,221	SH	DEFINED	2,5
WIRELESS FACILITIES	COM	97653A10	2,406	844,093	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	48	18,700	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	101,121	2,130,651	SH	DEFINED	1,2,5,6,7 13,14

Edgar Filing: STATE STREET CORP - Form 13F-HR

WITNESS SYS INC	COM	97742410	8,011	456,991	SH	DEFINED	1,2,6
WJ COMMUNICATIONS IN	COM	92928410	37	23,536	SH	DEFINED	1
WMS INDS INC	COM	92929710	13,367	383,453	SH	DEFINED	1,2,6
WOLSELEY PLC	SPONSORED	97786P10	356	14,569	SH	DEFINED	1
WOLVERINE TUBE INC	COM	97809310	24	19,449	SH	DEFINED	1,5
WOLVERINE WORLD WIDE	COM	97809710	29,021	1,017,583	SH	DEFINED	1,2,5
WOODWARD GOVERNOR CO	COM	98074510	29,369	739,582	SH	DEFINED	1,2,5
WORLD ACCEP CORP DEL	COM	98141910	20,145	429,070	SH	DEFINED	1,2,6
WORLD FUEL SVCS CORP	COM	98147510	17,439	392,239	SH	DEFINED	1,2,6
WORLD WRESTLING ENTM	CL A	98156Q10	4,913	301,397	SH	DEFINED	1,2
WORLDGATE COMMUNICAT	COM	98156L30	30	22,500	SH	DEFINED	1,5
WORTHINGTON INDS INC	COM	98181110	32,154	1,814,550	SH	DEFINED	1,2,5,6,1
WPP GROUP PLC	SPON ADR 0	92930940	842	12,423	SH	DEFINED	1
WPS RESOURCES CORP	COM	92931B10	39,809	736,790	SH	DEFINED	1,2,5,13
WRIGHT EXPRESS CORP	COM	98233Q10	32,031	1,027,634	SH	DEFINED	1,2,6
WRIGHT MED GROUP INC	COM	98235T10	11,526	495,104	SH	DEFINED	1,2,6
WRIGLEY WM JR CO	COM	98252610	307,277	5,941,155	SH	DEFINED	1,2,5,6,7 13,14
WSFS FINL CORP	COM	92932810	10,400	155,380	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,860,510	36,537,895	SH	DEFINED	1,2,5,6,7 13,14
WYNDHAM WORLDWIDE CO	COM	98310W10	167,648	5,235,716	SH	DEFINED	1,2,5,6,7 13,14
WYNN RESORTS LTD	COM	98313410	61,527	655,587	SH	DEFINED	1,2,5,6,7 13,14
XANSER CORP	COM	98389J10	207	42,500	SH	DEFINED	1,5
XCEL ENERGY INC	COM	98389B10	308,301	13,369,499	SH	DEFINED	1,2,5,6,7 13,14
XENOPORT INC	COM	98411C10	6,928	282,182	SH	DEFINED	1,2,6
XERIUM TECHNOLOGIES	COM	98416J10	1,915	195,640	SH	DEFINED	1,2
XEROX CORP	COM	98412110	1,095,167	64,611,638	SH	DEFINED	1,2,5,6,7 13,14
XETHANOL CORP	COM	98420A10	147	64,800	SH	DEFINED	2,5
XILINX INC	COM	98391910	212,471	8,923,594	SH	DEFINED	1,2,5,6,7 13,14
XL CAP LTD	CL A	G9825510	314,678	4,369,310	SH	DEFINED	1,2,5,6,7 13,14
XM SATELLITE RADIO H	CL A	98375910	57,598	3,986,049	SH	DEFINED	1,2,5,6,7 13,14
XOMA LTD	ORD	G9825R10	216	98,041	SH	DEFINED	1,5
X-RITE INC	COM	98385710	5,006	406,967	SH	DEFINED	1
XTO ENERGY INC	COM	98385X10	518,508	11,020,352	SH	DEFINED	1,2,5,6,7 13,14
YAHOO INC	COM	98433210	837,661	32,797,991	SH	DEFINED	1,2,5,6,7 13,14
YANKEE CANDLE INC	COM	98475710	22,838	666,218	SH	DEFINED	1,2,5,6
YARDVILLE NATL BANCO	COM	98502110	5,234	138,747	SH	DEFINED	1,2
YOUBET COM INC	COM	98741310	126	34,173	SH	DEFINED	1,5
YOUNG BROADCASTING I	CL A	98743410	55	19,415	SH	DEFINED	1
YOUNG INNOVATIONS IN	COM	98752010	2,850	85,592	SH	DEFINED	1,6
YRC WORLDWIDE INC	COM	98424910	35,746	947,421	SH	DEFINED	1,2,5,13
YUM BRANDS INC	COM	98849810	608,545	10,349,407	SH	DEFINED	1,2,5,6,7 13,14
ZALE CORP NEW	COM	98885810	26,221	929,480	SH	DEFINED	1,2,5
ZAPATA CORP	COM PAR \$	98907060	138	19,760	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	51,662	1,484,955	SH	DEFINED	1,2,5,12,
ZENITH NATL INS CORP	COM	98939010	28,977	617,716	SH	DEFINED	1,2
ZHONE TECHNOLOGIES I	COM	98950P10	1,943	1,483,493	SH	DEFINED	1,5
ZILA INC	COM PAR \$0	98951320	132	51,800	SH	DEFINED	1,5
ZIMMER HLDGS INC	COM	98956P10	518,834	6,619,469	SH	DEFINED	1,2,5,6,7 13,14
ZIONS BANCORPORATION	COM	98970110	256,340	3,109,410	SH	DEFINED	1,2,5,6,7

Edgar Filing: STATE STREET CORP - Form 13F-HR

ZIPREALTY INC	COM	98974V10	1,725	230,300 SH	DEFINED	13,14
ZIX CORP	COM	98974P10	43	36,465 SH	DEFINED	1
ZOLL MED CORP	COM	98992210	16,770	287,942 SH	DEFINED	1,2
ZOLTEK COS INC	COM	98975W10	4,275	217,349 SH	DEFINED	1,5,6
ZORAN CORP	COM	98975F10	15,941	1,093,334 SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	5,714	193,420 SH	DEFINED	1,2,6
ZYGO CORP	COM	98985510	5,116	310,985 SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	8,237	529,060 SH	DEFINED	1,2,6
TOTAL MARKET VALUE			518,717,008			