

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

STATE STREET CORP
Form 13F-HR
February 14, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: DECEMBER 31, 2004

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: 28-399

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 the reporting manager:

Name: PAMELA D. GORMLEY

Title EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER

Telephone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ Pamela D. Gormley Boston, Massachusetts February 14, 2005

[Signature] [City, State] [Date]

The list of other included managers contained in this report on Form 13-F includes first-time Form 13-F filers and as such, they have not yet received Form 13F file numbers as of the date of the filing of this report.

When these managers receive their Form 13-F file numbers, State Street Corporation will file an amended Form 13-F to update that information.

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

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).)
- 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).)

FORM 13F SUMMARY PAGE

List of Other Managers Reporting for this Manager:
(if there are no entries in this list, omit this section.)

28-03621	Advanced Investment Partners LLC
28-07472	Bel Air Investment Advisors LLC
28-99999	Shott Capital Management, LLC
28-04003	Ariel Capital Management, LLC
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.)
28-00223	RCM Capital Management LLC
28-00180	Sit Investment Associates Inc.
28-00694	JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)

REPORT SUMMARY:

Number of Other Included Managers:	14
	--
Form 13F Information Table Entry Total:	3,825

Form 13F Information Table Value Total:	451,925,881

	(thousands)

List of Other Included Managers:

Provide a numbered list of the names(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-	State Street Global Advisors, a division of State Street Bank and Trust Com
2	28-	SSgA Funds Management, Inc.
3	28-	The Tuckerman Group, LLC
4	28-	Rexiter Capital Management, Limited
5	28-	State Street Global Advisors Limited

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

6 28- State Street Global Advisors Ltd.
 7 28- State Street Global Advisors France S.A.
 8 28- State Street Global Advisors, Australia
 9 28- State Street Global Investment GmbH
 10 28- State Street Global Advisors (Japan) Co., Ltd.
 12 28- State Street Global Advisors Asia Limited
 13 28- State Street Global Advisors GmbH
 14 28- SSgA Japan, a division of State Street Trust & Banking Co., Ltd.

STATE STREET CORPORATION (STT)
 FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2004

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
1 800 FLOWERS COM	CL A	68243Q10	3,820	454,725	SH	DEFINED 1,2	
1-800 CONTACTS INC	COM	68197710	2,636	119,831	SH	DEFINED 1,2	
1ST SOURCE CORP	COM	33690110	6,025	236,188	SH	DEFINED 1,2	
21ST CENTY INS GROUP	COM	90130N10	5,963	438,448	SH	DEFINED 1,2,5	
24/7 REAL MEDIA INC	COM NEW	90131420	1,032	238,293	SH	DEFINED 1	
3COM CORP	COM	88553510	19,546	4,687,257	SH	DEFINED 1,2,5,6,7,9	
3M CO	COM	88579Y10	5,091,115	62,033,807	SH	DEFINED 1,2,5,6,7,8,9,10	
4 KIDS ENTMT INC	COM	35086510	3,916	186,293	SH	DEFINED 1,2	
7-ELEVEN INC	COM NEW	81782620	10,716	447,449	SH	DEFINED 1,2	
8X8 INC NEW	COM	28291410	77	18,800	SH	DEFINED 1	
99 CENTS ONLY STORES	COM	65440K10	23,973	1,483,468	SH	DEFINED 1,2,5,9	
A C MOORE ARTS & CRA	COM	00086T10	5,336	185,214	SH	DEFINED 1,2,5	
A D C TELECOMMUNICAT	COM	00088610	59,877	22,342,102	SH	DEFINED 1,2,5,6,7,8,9,10	
A S V INC	COM	00196310	6,820	142,385	SH	DEFINED 1,2	
AAIPHARMA INC	COM	00252W10	113	34,628	SH	DEFINED 1,5	
AAMES INVT CORP MD	COM	00253G10	4,720	441,102	SH	DEFINED 1,2	
AAON INC	COM PAR \$0	00036020	2,188	136,152	SH	DEFINED 1,2	
AAR CORP	COM	00036110	7,325	537,809	SH	DEFINED 1,2,5	
AARON RENTS INC	COM	00253520	14,608	584,332	SH	DEFINED 1,2	
AASTROM BIOSCIENCES	COM	00253U10	34	23,700	SH	DEFINED 1	
ABAXIS INC	COM	00256710	3,414	235,590	SH	DEFINED 1,2	
ABB LTD	SPONSORED	00037520	230	40,559	SH	DEFINED 1	
ABBOTT LABS	COM	00282410	2,090,252	44,807,109	SH	DEFINED 1,2,5,6,7,8,9,10	
ABC BANCORP	COM	00040010	3,355	160,471	SH	DEFINED 1,2	
ABERCROMBIE & FITCH	CL A	00289620	145,027	3,088,977	SH	DEFINED 1,2,5,9	
ABGENIX INC	COM	00339B10	12,424	1,201,502	SH	DEFINED 1,2,5	
ABIOMED INC	COM	00365410	3,203	207,425	SH	DEFINED 1,2	
ABITIBI-CONSOLIDATED	COM	00392410	128	18,502	SH	DEFINED 1,13	
ABLE LABORATORIES IN	COM NEW	00371N40	5,763	253,304	SH	DEFINED 1,2	
ABM INDS INC	COM	00095710	10,188	516,632	SH	DEFINED 1,2,5	
ABN AMRO HLDG NV	SPONSORED	00093710	2,213	83,195	SH	DEFINED 1	
ACACIA RESH CORP	ACACIA TCH	00388130	94	17,683	SH	DEFINED 1,5	
ACACIA RLTY TR	COM SH BEN	00423910	12,451	763,863	SH	DEFINED 1,2,3,5	
ACCELRY S INC	COM	00430U10	2,741	351,367	SH	DEFINED 1,2,5	
ACCENTURE LTD BERMUD	CL A	G1150G11	48,940	1,812,575	SH	DEFINED 1,2,5,7,8,9,10,11	
ACCREDITED HOME LEND	COM	00437P10	11,304	227,545	SH	DEFINED 1,2,5	
ACCREDO HEALTH INC	COM	00437V10	10,680	385,279	SH	DEFINED 1,2,5	
ACE CASH EXPRESS INC	COM	00440310	3,333	112,376	SH	DEFINED 1,2	
ACE LTD	ORD	G0070K10	351,696	8,226,798	SH	DEFINED 1,2,5,6,7,8,9,10	

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

ACETO CORP	COM	00444610	4,067	214,045	SH	DEFINED	1,2
ACME COMMUNICATION I	COM	00463110	307	43,828	SH	DEFINED	1,2
ACME UTD CORP	COM	00481610	265	16,900	SH	DEFINED	1
ACTEL CORP	COM	00493410	6,492	370,122	SH	DEFINED	1,2
ACTION PERFORMANCE C	COM	00493310	2,493	226,859	SH	DEFINED	1,2
ACTIVCARD CORP	COM	00506J10	8,996	1,010,766	SH	DEFINED	1,2
ACTIVISION INC NEW	COM NEW	00493020	32,414	1,606,224	SH	DEFINED	1,2,5,9
ACTUANT CORP	CL A NEW	00508X20	18,528	355,274	SH	DEFINED	1,2
ACTUATE CORP	COM	00508B10	1,621	635,499	SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	21,575	678,467	SH	DEFINED	1,2,5
ACXIOM CORP	COM	00512510	41,525	1,578,903	SH	DEFINED	1,2,5,9
ADAMS RES & ENERGY I	COM NEW	00635130	191	10,800	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
ADAPTEC INC	COM	00651F10	12,659	1,667,790	SH	DEFINED	1,2,5,6
ADE CORP MASS	COM	00089C10	2,123	113,392	SH	DEFINED	1,2
ADECCO SA	SPONSORED	00675410	232	18,311	SH	DEFINED	1
ADESA INC	COM	00686U10	26,032	1,226,754	SH	DEFINED	1,2,5,9
ADMINISTAFF INC	COM	00709410	5,779	458,281	SH	DEFINED	1,2,5
ADOBE SYS INC	COM	00724F10	464,053	7,396,443	SH	DEFINED	1,2,5,6,7,8,9,10
ADOLOR CORP	COM	00724X10	5,421	546,422	SH	DEFINED	1,2,5
ADTRAN INC	COM	00738A10	14,116	737,516	SH	DEFINED	1,2,5,9
ADVANCE AUTO PARTS I	COM	00751Y10	35,192	805,667	SH	DEFINED	1,2,5,9
ADVANCED DIGITAL INF	COM	00752510	9,444	942,517	SH	DEFINED	1,2,5
ADVANCED ENERGY INDS	COM	00797310	2,792	305,785	SH	DEFINED	1,2
ADVANCED MARKETING S	COM	00753T10	1,990	197,783	SH	DEFINED	1,2
ADVANCED MEDICAL OPT	COM	00763M10	25,603	622,337	SH	DEFINED	1,2,5
ADVANCED MICRO DEVIC	COM	00790310	217,591	9,881,516	SH	DEFINED	1,2,5,6,7,8,9,10
ADVANCED NEUROMODULA	COM	00757T10	11,183	283,392	SH	DEFINED	1,2
ADVANCED SEMICONDUCT	SPONSORED	00756M40	147	39,140	SH	DEFINED	1
ADVANCIS PHARMACEUTI	COM	00764L10	416	109,017	SH	DEFINED	1,2
ADVANTA CORP	CL A	00794210	449	19,866	SH	DEFINED	1
ADVANTA CORP	CL B	00794220	6,385	263,101	SH	DEFINED	1,2
ADVENT SOFTWARE INC	COM	00797410	13,734	670,596	SH	DEFINED	1,2,5,9
ADVISORY BRD CO	COM	00762W10	8,991	243,781	SH	DEFINED	1,2
ADVO INC	COM	00758510	16,867	473,122	SH	DEFINED	1,2,5
AEGON N V	ORD AMER R	00792410	1,003	73,133	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	11,733	968,052	SH	DEFINED	1,2,5
AEROPOSTALE	COM	00786510	36,679	1,246,312	SH	DEFINED	1,2,5,9
AES CORP	COM	00130H10	282,529	20,667,849	SH	DEFINED	1,2,5,6,7,8,9,10
AETHER SYS INC	COM	00808V10	67	19,911	SH	DEFINED	1
AETNA INC NEW	COM	00817Y10	1,052,608	8,437,740	SH	DEFINED	1,2,5,6,7,8,9,10
AFC ENTERPRISES INC	COM	00104Q10	206	8,690	SH	DEFINED	1
AFFILIATED COMPUTER	CL A	00819010	185,264	3,077,980	SH	DEFINED	1,2,5,6,9,10
AFFILIATED MANAGERS	COM	00825210	38,364	566,345	SH	DEFINED	1,2,5
AFFIRMATIVE INS HLDG	COM	00827210	1,194	70,893	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	8,876	618,543	SH	DEFINED	1,2,3
AFFYMETRIX INC	COM	00826T10	19,984	546,767	SH	DEFINED	1,2,5
AFLAC INC	COM	00105510	680,842	17,089,419	SH	DEFINED	1,2,5,6,7,8,9,10
AFTERMARKET TECHNOLO	COM	00831810	4,374	271,686	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	30,330	1,385,551	SH	DEFINED	1,2,5,9
AGERE SYS INC	CL A	00845V10	4,173	3,046,115	SH	DEFINED	1,5,7

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

AGERE SYS INC	CL B	00845V20	21,009	15,562,399	SH	DEFINED	1,2,5,7,8,9,10,11
AGILE SOFTWARE CORP	COM	00846X10	7,461	913,176	SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	348,570	14,463,500	SH	DEFINED	1,2,5,6,7,8,9,10
AGILYSYS INC	COM	00847J10	10,794	629,778	SH	DEFINED	1,2
AGL RES INC	COM	00120410	30,276	910,823	SH	DEFINED	1,2,5,6,9
AGREE REALTY CORP	COM	00849210	226	7,132	SH	DEFINED	1
AGRIUM INC	COM	00891610	1,940	115,129	SH	DEFINED	1
AIR METHODS CORP	COM PAR \$.	00912830	121	14,100	SH	DEFINED	1
AIR PRODS & CHEMS IN	COM	00915810	783,135	13,509,307	SH	DEFINED	1,2,5,6,7,8,9,10
AIRGAS INC	COM	00936310	35,979	1,357,177	SH	DEFINED	1,2,5,9
AIRGATE PCS INC	COM NEW	00936730	7,054	198,141	SH	DEFINED	1,2,5
AIRSPAN NETWORKS INC	COM	00950H10	1,579	290,783	SH	DEFINED	1,2
AIRTRAN HLDGS INC	COM	00949P10	16,278	1,521,291	SH	DEFINED	1,2,9
AK STL HLDG CORP	COM	00154710	23,947	1,654,914	SH	DEFINED	1,2,5
AKAMAI TECHNOLOGIES	COM	00971T10	11,456	879,225	SH	DEFINED	1,2,5
AKSYS LTD	COM	01019610	938	168,643	SH	DEFINED	1,2
AKTIEBOLAGETT ELECTR	SPONSORED	01019820	390	8,464	SH	DEFINED	1
AKZO NOBEL NV	SPONSORED	01019930	576	13,563	SH	DEFINED	1
ALABAMA NATL BANCORP	COM	01031710	11,318	174,823	SH	DEFINED	1,2
ALAMO GROUP INC	COM	01131110	221	8,144	SH	DEFINED	1
ALAMOS A HLDGS INC	COM	01158910	12,753	1,022,655	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRE-TION	OTHER MAN
ALASKA AIR GROUP INC	COM	01165910	28,132	840,022	SH	DEFINED	1,2,6,9
ALASKA COMMUNICATION	COM	01167P10	1,043	120,802	SH	DEFINED	1,2
ALBANY INTL CORP	CL A	01234810	13,627	387,563	SH	DEFINED	1,2
ALBANY MOLECULAR RES	COM	01242310	4,183	375,536	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	22,792	588,789	SH	DEFINED	1,2,5,9
ALBERTO CULVER CO	COM	01306810	111,916	2,304,229	SH	DEFINED	1,2,5,6,9,10
ALBERTSONS INC	COM	01310410	229,297	9,602,043	SH	DEFINED	1,2,5,6,7,8,9,10
ALCAN INC	COM	01371610	3,133	63,889	SH	DEFINED	1,5
ALCATEL	SPONSORED	01390430	750	47,996	SH	DEFINED	1
ALCOA INC	COM	01381710	957,784	30,483,260	SH	DEFINED	1,2,5,6,7,8,9,10
ALCON INC	COM SHS	H0130110	7,803	96,813	SH	DEFINED	1,2,5
ALDERWOODS GROUP INC	COM	01438310	11,797	1,038,490	SH	DEFINED	1,2,5
ALDILA INC	COM NEW	01438420	223	14,600	SH	DEFINED	2
ALERIS INTL INC	COM	01447710	3,449	203,863	SH	DEFINED	1,2
ALEXANDER & BALDWIN	COM	01448210	31,344	738,907	SH	DEFINED	1,2,5,9
ALEXANDERS INC	COM	01475210	9,559	44,461	SH	DEFINED	1,2,5
ALEXANDRIA REAL ESTA	COM	01527110	31,614	424,801	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	9,492	376,657	SH	DEFINED	1,2,5
ALFA CORP	COM	01538510	7,612	501,301	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	75	17,093	SH	DEFINED	1
ALICO INC	COM	01623010	2,633	45,014	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	7,422	690,410	SH	DEFINED	1,2
ALKERMES INC	COM	01642T10	27,760	1,970,196	SH	DEFINED	1,2,5
ALLEGHANY CORP DEL	COM	01717510	12,129	42,522	SH	DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	84,078	4,265,765	SH	DEFINED	1,2,5,6,9,10
ALLEGHENY TECHNOLOGI	COM	01741R10	66,178	3,053,884	SH	DEFINED	1,2,5,6,9,10,13
ALLERGAN INC	COM	01849010	266,786	3,290,806	SH	DEFINED	1,2,5,6,9,10,13
ALLETE INC	COM NEW	01852230	8,815	239,856	SH	DEFINED	1,2,5
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	4,270	101,663	SH	DEFINED	1,5

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

ALLIANCE DATA SYSTEM COM	01858110	37,800	796,130	SH	DEFINED	1,2,5,9
ALLIANCE GAMING CORP COM NEW	01859P60	9,919	718,229	SH	DEFINED	1,2,5
ALLIANCE IMAGING INC COM NEW	01860620	4,380	389,292	SH	DEFINED	1,2
ALLIANCE RES PARTNER UT LTD PAR	01877R10	1,094	14,790	SH	DEFINED	1,5
ALLIANCE SEMICONDUCT COM	01877H10	1,271	343,559	SH	DEFINED	1,2,5
ALLIANT ENERGY CORP COM	01880210	39,253	1,372,478	SH	DEFINED	1,2,5,9
ALLIANT TECHSYSTEMS COM	01880410	58,688	897,644	SH	DEFINED	1,2,5,7,9
ALLIANZ AKTIENGESELL SP ADR 1/1	01880510	1,025	77,124	SH	DEFINED	1
ALLIED CAP CORP NEW COM	01903Q10	35,824	1,386,392	SH	DEFINED	1,2,5,6,7,8,9,10
ALLIED DEFENSE GROUP COM	01911810	236	10,594	SH	DEFINED	1,2,5
ALLIED DOMEQ PLC SPON ADR N	01912120	496	12,439	SH	DEFINED	1
ALLIED HEALTHCARE IN COM	01923A10	114	20,700	SH	DEFINED	1
ALLIED IRISH BKS P L SPON ADR O	01922840	15,046	364,477	SH	DEFINED	1,2
ALLIED WASTE INDS IN COM PAR\$.0	01958930	63,032	6,792,280	SH	DEFINED	1,2,5,6,9,10
ALLMERICA FINL CORP COM	01975410	23,187	706,277	SH	DEFINED	1,2,5,9
ALLOS THERAPEUTICS I COM	01977710	423	176,271	SH	DEFINED	1,2
ALLOY INC COM	01985510	3,980	493,163	SH	DEFINED	1,2
ALLSCRIPTS HEALTHCAR COM	01988P10	4,505	422,241	SH	DEFINED	1,2
ALLSTATE CORP COM	02000210	1,064,565	20,583,229	SH	DEFINED	1,2,5,6,7,8,9,10
ALLTEL CORP COM	02003910	433,636	7,379,786	SH	DEFINED	1,2,5,6,7,9,10,11
ALPHARMA INC CL A	02081310	16,520	974,606	SH	DEFINED	1,2,5
ALTAIR NANOTECHNOLOG COM	02137310	74	27,400	SH	DEFINED	1
ALTERA CORP COM	02144110	261,185	12,617,648	SH	DEFINED	1,2,5,6,7,8,9,10
ALTIRIS INC COM	02148M10	11,695	330,097	SH	DEFINED	1,2
ALTRIA GROUP INC COM	02209S10	5,011,347	82,018,768	SH	DEFINED	1,2,5,6,7,8,9,10
ALUMINA LTD SPONSORED	02220510	222	11,999	SH	DEFINED	1
AMAZON COM INC COM	02313510	150,030	3,387,436	SH	DEFINED	1,2,5,7,8,9,10,11
AMB PROPERTY CORP COM	00163T10	64,737	1,602,789	SH	DEFINED	1,2,3,5,7,9
AMBAC FINL GROUP INC COM	02313910	289,911	3,529,902	SH	DEFINED	1,2,5,6,7,8,9,10
AMBASSADORS GROUP IN COM	02317710	4,339	121,848	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
AMCOL INTL CORP	COM	02341W10	6,928	344,863	SH	DEFINED	1,2
AMCORE FINL INC	COM	02391210	11,790	366,383	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	6,665	253,887	SH	DEFINED	1,5,7
AMEDISYS INC	COM	02343610	6,340	195,736	SH	DEFINED	1,2
AMERADA HESS CORP	COM	02355110	223,135	2,708,605	SH	DEFINED	1,2,5,6,7,9,10,11
AMERCO	COM	02358610	5,637	122,588	SH	DEFINED	1,2
AMEREN CORP	COM	02360810	293,169	5,847,002	SH	DEFINED	1,2,5,6,7,8,9,10
AMERICA MOVIL S A DE	SPON ADR L	02364W10	20,055	383,098	SH	DEFINED	1,2
AMERICA SVC GROUP IN	COM	02364L10	3,377	126,151	SH	DEFINED	1,2
AMERICA WEST HLDG CO	CL B	02365720	3,061	465,211	SH	DEFINED	1,2
AMERICAN AXLE & MFG	COM	02406110	32,481	1,059,408	SH	DEFINED	1,2,5,10,12,14
AMERICAN CAMPUS CMNT	COM	02483510	3,141	139,674	SH	DEFINED	1,2
AMERICAN CAPITAL STR	COM	02493710	20,274	607,930	SH	DEFINED	1,2,5
AMERICAN EAGLE OUTFI	COM	02553E10	76,080	1,615,288	SH	DEFINED	1,2,5,9
AMERICAN ECOLOGY COR	COM NEW	02553340	238	19,900	SH	DEFINED	1
AMERICAN ELEC PWR IN	COM	02553710	416,341	12,124,083	SH	DEFINED	1,2,5,6,7,8,9,10
AMERICAN EQTY INVT L	COM	02567620	2,640	245,106	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	2,378,699	42,197,964	SH	DEFINED	1,2,5,6,7,8,9,10
AMERICAN FINL GROUP	COM	02593210	44,301	1,414,906	SH	DEFINED	1,2,5,9,10,12,14
AMERICAN FINL RLTY T	COM	02607P30	27,940	1,726,839	SH	DEFINED	1,2,5

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

AMERICAN GREETINGS C CL A	02637510	49,675	1,959,578	SH	DEFINED	1,2,5,6,9
AMERICAN HEALTHWAYS COM	02649V10	14,884	450,484	SH	DEFINED	1,2,5
AMERICAN HOME MTG IN COM	02660R10	22,391	653,740	SH	DEFINED	1,2,5
AMERICAN INTL GROUP COM	02687410	5,227,510	79,602,703	SH	DEFINED	1,2,5,6,7,8,9,10
AMERICAN ITALIAN PAS CL A	02707010	5,625	241,931	SH	DEFINED	1,2,5
AMERICAN LD LEASE IN COM	02711810	336	14,900	SH	DEFINED	1
AMERICAN MED SYS HLD COM	02744M10	16,294	389,719	SH	DEFINED	1,2
AMERICAN NATL INS CO COM	02859110	8,971	86,127	SH	DEFINED	1,2,5
AMERICAN PAC CORP COM	02874010	100	11,800	SH	DEFINED	1
AMERICAN PHARMACEUTI COM	02886P10	6,591	176,196	SH	DEFINED	1,2,5
AMERICAN PHYSICIANS COM	02888210	145	14,000	SH	DEFINED	1
AMERICAN PHYSICIANS COM	02888410	7,353	204,134	SH	DEFINED	1,2
AMERICAN PWR CONVERS COM	02906610	113,845	5,319,852	SH	DEFINED	1,2,5,6,7,8,9,10
AMERICAN REAL ESTATE DEPOSITRY	02916910	304	10,625	SH	DEFINED	1
AMERICAN RETIREMENT COM	02891310	196	16,654	SH	DEFINED	1
AMERICAN SCIENCE & E COM	02942910	284	6,900	SH	DEFINED	1
AMERICAN SOFTWARE IN CL A	02968310	64	10,600	SH	DEFINED	1
AMERICAN STD COS INC COM	02971210	240,399	5,817,972	SH	DEFINED	1,2,5,6,7,8,9,10
AMERICAN STS WTR CO COM	02989910	5,890	226,556	SH	DEFINED	1,2
AMERICAN SUPERCONDUCT COM	03011110	5,190	348,561	SH	DEFINED	1,2,5
AMERICAN TECHNICAL COM	03013710	177	17,700	SH	DEFINED	1
AMERICAN TECHNOLOGY COM NEW	03014520	222	20,097	SH	DEFINED	1
AMERICAN TOWER CORP CL A	02991220	38,992	2,119,136	SH	DEFINED	1,2,5,7
AMERICAN VANGUARD CO COM	03037110	2,202	59,872	SH	DEFINED	1,2
AMERICAN WOODMARK CO COM	03050610	7,687	175,976	SH	DEFINED	1,2
AMERICANWEST BANCORP COM	03058P10	3,272	161,602	SH	DEFINED	1,2
AMERICAS CAR MART IN COM	03062T10	3,198	84,158	SH	DEFINED	1,2,5
AMERICREDIT CORP COM	03060R10	61,711	2,523,961	SH	DEFINED	1,2,5,9
AMERIGROUP CORP COM	03073T10	30,041	397,059	SH	DEFINED	1,2,5
AMERISOURCEBERGEN CO COM	03073E10	234,046	3,988,514	SH	DEFINED	1,2,5,6,7,8,9,10
AMERISTAR CASINOS IN COM	03070Q10	15,322	355,415	SH	DEFINED	1,2,5
AMERITRADE HLDG CORP COM	03074K10	33,934	2,386,364	SH	DEFINED	1,2,5
AMERIVEST PPTYS INC COM	03071L10	105	16,400	SH	DEFINED	1
AMERON INTL INC COM	03071010	6,042	159,424	SH	DEFINED	1,2
AMERUS GROUP CO COM	03072M10	41,226	910,059	SH	DEFINED	1,2,5,9
AMETEK INC NEW COM	03110010	29,107	816,012	SH	DEFINED	1,2,5,9
AMGEN INC COM	03116210	2,468,809	38,484,939	SH	DEFINED	1,2,5,6,7,8,9,10
AMIS HLDGS INC COM	03153810	8,390	507,878	SH	DEFINED	1,2,5
AMKOR TECHNOLOGY INC COM	03165210	6,958	1,041,589	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	17,403	543,842	SH	DEFINED	1,2,3
AMN HEALTHCARE SERVI	COM	00174410	4,220	265,227	SH	DEFINED	1,2
AMPHENOL CORP NEW	CL A	03209510	56,005	1,524,365	SH	DEFINED	1,2,5,9
AMR CORP	COM	00176510	20,014	1,827,800	SH	DEFINED	1,2,5
AMREP CORP NEW	COM	03215910	223	9,700	SH	DEFINED	1
AMSOUTH BANCORPORATI	COM	03216510	244,544	9,441,857	SH	DEFINED	1,2,5,6,7,8,9,10
AMSURG CORP	COM	03232P40	13,995	473,780	SH	DEFINED	1,2
AMVESCAP PLC	SPONSORED	03235E10	126	10,051	SH	DEFINED	1
AMYLIN PHARMACEUTICA	COM	03234610	18,633	797,661	SH	DEFINED	1,2,5
ANADARKO PETE CORP	COM	03251110	466,663	7,200,483	SH	DEFINED	1,2,5,6,7,8,9,10
ANADIGICS INC	COM	03251510	113	30,115	SH	DEFINED	1,5

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

ANALOG DEVICES INC	COM	03265410	402,437	10,900,243	SH	DEFINED	1,2,5,6,7,8,9,10
ANALOGIC CORP	COM PAR \$0	03265720	6,589	147,113	SH	DEFINED	1,2
ANALYSTS INTL CORP	COM	03268110	45	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	4,075	314,431	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	9,450	324,195	SH	DEFINED	1,2
ANCHOR GLASS CONTAIN	COM NEW	03304B30	1,036	154,193	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	252	9,900	SH	DEFINED	1
ANDREW CORP	COM	03442510	51,563	3,783,068	SH	DEFINED	1,2,5,6,9,10
ANDRX CORP DEL	ANDRX GROU	03455310	13,507	618,722	SH	DEFINED	1,2,5
ANGELICA CORP	COM	03466310	4,200	155,272	SH	DEFINED	1,2
ANGIODYNAMICS INC	COM	03475V10	665	30,000	SH	DEFINED	1
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	393	10,824	SH	DEFINED	1
ANHEUSER BUSCH COS I	COM	03522910	1,207,924	23,810,841	SH	DEFINED	1,2,5,6,7,8,9,10
ANIKA THERAPEUTICS I	COM	03525510	98	10,700	SH	DEFINED	1
ANIMAS CORP DEL	COM	03525Y10	821	52,540	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	16,725	464,712	SH	DEFINED	1,2,5
ANNALY MTG MGMT INC	COM	03571040	21,177	1,079,357	SH	DEFINED	1,2,5
ANNTAYLOR STORES COR	COM	03611510	17,230	800,294	SH	DEFINED	1,2,5,9
ANSOFT CORP	COM	03638410	2,634	130,413	SH	DEFINED	1,2
ANSWERTHINK INC	COM	03691610	2,468	529,682	SH	DEFINED	1,2,5
ANSYS INC	COM	03662Q10	24,373	760,241	SH	DEFINED	1,2
ANTEON INTL CORP	COM	03674E10	16,312	389,680	SH	DEFINED	1,2
ANTHRACITE CAP INC	COM	03702310	12,522	1,013,140	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	3,368	332,819	SH	DEFINED	1,2
ANWORTH MORTGAGE ASS	COM	03734710	7,000	653,582	SH	DEFINED	1,2,5,7
AO TATNEFT	SPON ADR R	03737P30	805	27,766	SH	DEFINED	1,7
AON CORP	COM	03738910	489,716	20,524,575	SH	DEFINED	1,2,5,6,7,8,9,10
APACHE CORP	COM	03741110	473,317	9,359,642	SH	DEFINED	1,2,5,6,7,8,9,10
APARTMENT INVT & MGM	CL A	03748R10	146,692	3,806,224	SH	DEFINED	1,2,3,5,6,7,8,9,
APCO ARGENTINA INC C	ORD	03748910	267	7,230	SH	DEFINED	1
APEX SILVER MINES LT	ORD	G0407410	180	10,499	SH	DEFINED	1,5
APHTON CORP	COM	03759P10	84	27,168	SH	DEFINED	1
APOGEE ENTERPRISES I	COM	03759810	15,308	1,141,524	SH	DEFINED	1,2
APOLLO GROUP INC	CL A	03760410	371,579	4,603,884	SH	DEFINED	1,2,5,6,7,8,9,10
APOLLO INVT CORP	COM	03761U10	11,902	788,222	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	699,302	10,858,728	SH	DEFINED	1,2,5,6,7,8,9,10
APPLEBEES INTL INC	COM	03789910	27,419	1,036,638	SH	DEFINED	1,2,5,9
APPLERA CORP	COM AP BIO	03802010	128,114	6,126,927	SH	DEFINED	1,2,5,6,7,8,9,10
APPLERA CORP	COM CE GEN	03802020	16,823	1,223,458	SH	DEFINED	1,2,5
APPLICA INC	COM	03815A10	1,979	327,034	SH	DEFINED	1,2,5
APPLIED DIGITAL SOLU	COM NEW	03818830	226	33,550	SH	DEFINED	1
APPLIED FILMS CORP	COM	03819710	4,488	208,179	SH	DEFINED	1,2,5
APPLIED INDL TECHNOL	COM	03820C10	10,322	376,722	SH	DEFINED	1,2
APPLIED MATLS INC	COM	03822210	771,597	45,122,654	SH	DEFINED	1,2,5,6,7,8,9,10
APPLIED MICRO CIRCUI	COM	03822W10	31,745	7,540,297	SH	DEFINED	1,2,5,6,9,10
APPLIED SIGNAL TECHN	COM	03823710	4,985	141,410	SH	DEFINED	1,2
APRIA HEALTHCARE GRO	COM	03793310	29,632	899,299	SH	DEFINED	1,2,5,9
APTARGROUP INC	COM	03833610	35,699	676,375	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
AQUA AMERICA INC	COM	03836W10	26,543	1,079,441	SH	DEFINED 1,2,5,9	
AQUANTIVE INC	COM	03839G10	6,667	745,727	SH	DEFINED 1,2	

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

AQUILA INC	COM	03840P10	14,959	4,053,860	SH	DEFINED	1,2,5,9
ARACRUZ CELULOSE S A	SPON ADR P	03849620	2,431	64,477	SH	DEFINED	1,2
ARADIGM CORP	COM	03850510	26	14,828	SH	DEFINED	1
ARAMARK CORP	CL B	03852110	62,194	2,346,072	SH	DEFINED	1,2,5
ARBITRON INC	COM	03875Q10	18,932	483,203	SH	DEFINED	1,2,5
ARBOR RLTY TR INC	COM	03892310	2,567	104,593	SH	DEFINED	1,2
ARCH CAP GROUP LTD	ORD	G0450A10	1,239	32,026	SH	DEFINED	1,5
ARCH CHEMICALS INC	COM	03937R10	9,607	333,799	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	25,359	713,526	SH	DEFINED	1,2,5,9
ARCHER DANIELS MIDLA	COM	03948310	376,048	16,855,566	SH	DEFINED	1,2,5,6,7,8,9,10
ARCHIPELAGO HLDG INC	COM	03957A10	2,013	95,940	SH	DEFINED	1,2
ARCHSTONE SMITH TR	COM	03958310	256,247	6,690,526	SH	DEFINED	1,2,3,5,6,7,8,9,
ARCTIC CAT INC	COM	03967010	5,986	225,725	SH	DEFINED	1,2
ARDEN GROUP INC	CL A	03976210	2,437	24,665	SH	DEFINED	1,2
ARDEN RLTY INC	COM	03979310	38,104	1,010,186	SH	DEFINED	1,2,3,5
ARENA PHARMACEUTICAL	COM	04004710	151	22,605	SH	DEFINED	1
ARES CAP CORP	COM	04010L10	1,474	75,846	SH	DEFINED	1,2
ARGONAUT GROUP INC	COM	04015710	8,009	379,051	SH	DEFINED	1,2,5
ARGOSY GAMING CO	COM	04022810	19,229	411,764	SH	DEFINED	1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	5,181	697,372	SH	DEFINED	1,2,5
ARIBA INC	COM NEW	04033V20	14,462	871,211	SH	DEFINED	1,2,5
ARKANSAS BEST CORP D	COM	04079010	19,370	431,496	SH	DEFINED	1,2
ARM HLDGS PLC	SPONSORED	04206810	92	14,964	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	23,994	510,297	SH	DEFINED	1,2,5
ARQLE INC	COM	04269E10	123	21,286	SH	DEFINED	1
ARRAY BIOPHARMA INC	COM	04269X10	2,689	282,426	SH	DEFINED	1,2,5
ARRIS GROUP INC	COM	04269Q10	14,902	2,116,812	SH	DEFINED	1,2
ARROW ELECTRS INC	COM	04273510	35,272	1,451,518	SH	DEFINED	1,2,5,6,7,9
ARROW FINL CORP	COM	04274410	4,112	132,654	SH	DEFINED	1,2,5
ARROW INTL INC	COM	04276410	14,355	463,204	SH	DEFINED	1,2
ART TECHNOLOGY GROUP	COM	04289L10	22	14,728	SH	DEFINED	1
ARTESYN TECHNOLOGIES	COM	04312710	7,528	666,157	SH	DEFINED	1,2,5
ARTHROCARE CORP	COM	04313610	11,329	353,384	SH	DEFINED	1,2
ARTISAN COMPONENTS I	COM	04292310	1,177	31,373	SH	DEFINED	1,2
ARVINMERITOR INC	COM	04335310	37,034	1,655,511	SH	DEFINED	1,2,5,9
ASBURY AUTOMOTIVE GR	COM	04343610	2,359	171,224	SH	DEFINED	1,2,5
ASCENTIAL SOFTWARE C	COM NEW	04362P20	17,404	1,067,091	SH	DEFINED	1,2,5,9
ASHFORD HOSPITALITY	COM SHS	04410310	2,974	273,565	SH	DEFINED	1,2
ASHLAND INC	COM	04420410	119,859	2,053,087	SH	DEFINED	1,2,5,6,7,9,10
ASHWORTH INC	COM	04516H10	313	28,713	SH	DEFINED	1,5
ASIAINFO HLDGS INC	COM	04518A10	4,288	719,501	SH	DEFINED	1,2
ASK JEEVES INC	COM	04517410	12,585	470,464	SH	DEFINED	1,2,5
ASML HLDG NV	N Y SHS	N0705911	286	17,937	SH	DEFINED	1
ASPECT COMMUNICATION	COM	04523Q10	12,454	1,117,921	SH	DEFINED	1,2,5
ASPECT MED SYS INC	COM	04523510	4,084	166,957	SH	DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	7,143	1,150,234	SH	DEFINED	1,2,5
ASSET ACCEP CAP CORP	COM	04543P10	3,543	166,315	SH	DEFINED	1,2
ASSOCIATED BANC CORP	COM	04548710	52,240	1,572,075	SH	DEFINED	1,2,5,9
ASSOCIATED ESTATES R	COM	04560410	1,997	195,370	SH	DEFINED	1,3,5
ASSURANT INC	COM	04621X10	21,002	687,472	SH	DEFINED	1,2,5
ASSURED GUARANTY LTD	COM	G0585R10	1,942	98,746	SH	DEFINED	1
ASTA FDG INC	COM	04622010	3,513	130,897	SH	DEFINED	1,2
ASTEC INDS INC	COM	04622410	3,612	209,853	SH	DEFINED	1,2,5
ASTORIA FINL CORP	COM	04626510	42,684	1,067,905	SH	DEFINED	1,2,5,7,9
ASTRAZENECA PLC	SPONSORED	04635310	6,958	191,219	SH	DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	101	11,770	SH	DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	3,348	657,720	SH	DEFINED	1,2,5

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
AT ROAD INC	COM	04648K10	4,208	609,044	SH	DEFINED 1,2	
AT&T CORP	COM NEW	00195750	704,840	36,980,088	SH	DEFINED 1,2,5,6,7,8,9,10	
ATARI INC	COM	04651M10	483	164,679	SH	DEFINED 1,2	
ATHEROGENICS INC	COM	04743910	12,665	537,572	SH	DEFINED 1,2,5	
ATHEROS COMMUNICATIO	COM	04743P10	1,410	137,576	SH	DEFINED 1,2	
ATI TECHNOLOGIES INC	COM	00194110	805	41,536	SH	DEFINED 5,13	
ATLANTIC COAST FED C	COM	04842510	788	57,250	SH	DEFINED 1	
ATLANTIS PLASTICS IN	COM	04915610	196	11,000	SH	DEFINED 1	
ATLAS AMER INC	COM	04916710	1,690	47,271	SH	DEFINED 1	
ATMEL CORP	COM	04951310	39,947	10,190,615	SH	DEFINED 1,2,5,9	
ATMI INC	COM	00207R10	11,072	491,425	SH	DEFINED 1,2,5	
ATMOS ENERGY CORP	COM	04956010	31,429	1,149,132	SH	DEFINED 1,2,5	
ATP OIL & GAS CORP	COM	00208J10	375	20,198	SH	DEFINED 1	
ATS MED INC	COM	00208310	89	19,029	SH	DEFINED 1	
ATWOOD OCEANICS INC	COM	05009510	10,137	194,574	SH	DEFINED 1,2	
AU OPTRONICS CORP	SPONSORED	00225510	11,838	826,664	SH	DEFINED 1	
AUDIOVOX CORP	CL A	05075710	4,018	254,649	SH	DEFINED 1,2,5	
AUGUST TECHNOLOGY CO	COM	05106U10	2,257	214,301	SH	DEFINED 1,2	
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,057	13,059	SH	DEFINED 1	
AUTHENTIDATE HLDG CO	COM	05266610	2,381	384,713	SH	DEFINED 1,2	
AUTOBYTEL INC	COM	05275N10	3,356	555,690	SH	DEFINED 1,2	
AUTODESK INC	COM	05276910	251,226	6,619,922	SH	DEFINED 1,2,5,6,9,10	
AUTOLIV INC	COM	05280010	39,325	814,183	SH	DEFINED 1,2,5	
AUTOMATIC DATA PROCE	COM	05301510	879,335	19,827,175	SH	DEFINED 1,2,5,6,7,8,9,10	
AUTONATION INC	COM	05329W10	114,691	5,970,404	SH	DEFINED 1,2,5,6,7,9,10	
AUTOZONE INC	COM	05333210	268,861	2,944,489	SH	DEFINED 1,2,5,6,7,8,9,10	
AVALONBAY CMNTYS INC	COM	05348410	115,887	1,538,998	SH	DEFINED 1,2,3,5,7,8,9,10	
AVANEX CORP	COM	05348W10	3,631	1,097,044	SH	DEFINED 1,2,5	
AVANIR PHARMACEUTICA	CL A	05348P10	261	76,515	SH	DEFINED 1,5	
AVANT IMMUNOTHERAPEU	COM	05349110	2,092	1,040,569	SH	DEFINED 1,2,5	
AVATAR HLDGS INC	COM	05349410	3,271	67,996	SH	DEFINED 1,2,5	
AVAYA INC	COM	05349910	205,728	11,960,949	SH	DEFINED 1,2,5,6,7,8,9,10	
AVERY DENNISON CORP	COM	05361110	171,183	2,854,484	SH	DEFINED 1,2,5,6,7,8,9,10	
AVI BIOPHARMA INC	COM	00234610	25	10,752	SH	DEFINED 1	
AVIALL INC NEW	COM	05366B10	8,786	382,483	SH	DEFINED 1,2	
AVID TECHNOLOGY INC	COM	05367P10	19,461	315,163	SH	DEFINED 1,2,5	
AVIGEN INC	COM	05369010	72	22,212	SH	DEFINED 1,5	
AVISTA CORP	COM	05379B10	12,967	733,870	SH	DEFINED 1,2,5	
AVNET INC	COM	05380710	28,787	1,578,257	SH	DEFINED 1,2,5,9	
AVOCENT CORP	COM	05389310	23,275	573,140	SH	DEFINED 1,2,5,9	
AVON PRODS INC	COM	05430310	490,473	12,673,726	SH	DEFINED 1,2,5,6,7,8,9,10	
AVX CORP NEW	COM	00244410	7,543	598,653	SH	DEFINED 1,2,5	
AWARE INC MASS	COM	05453N10	88	18,042	SH	DEFINED 1	
AXA	SPONSORED	05453610	1,235	49,897	SH	DEFINED 1	
AXCELIS TECHNOLOGIES	COM	05454010	13,703	1,685,539	SH	DEFINED 1,2,5	
AXIS CAPITAL HOLDING	SHS	G0692U10	5,032	183,931	SH	DEFINED 1,5	
AXONYX INC	COM	05461R10	4,319	696,569	SH	DEFINED 1,2	
AZTAR CORP	COM	05480210	17,107	489,891	SH	DEFINED 1,2,5	
B A S F A G	SPONSORED	05526250	2,054	28,522	SH	DEFINED 1	
BADGER METER INC	COM	05652510	251	8,382	SH	DEFINED 1	
BAIRNCO CORP	COM	05709710	147	13,221	SH	DEFINED 1	
BAKER HUGHES INC	COM	05722410	481,627	11,287,244	SH	DEFINED 1,2,5,6,7,8,9,10	
BALCHEM CORP	COM	05766520	273	7,879	SH	DEFINED 1	
BALDOR ELEC CO	COM	05774110	13,961	507,102	SH	DEFINED 1,2,5	
BALDWIN & LYONS INC	CL B	05775520	3,239	120,903	SH	DEFINED 1,2	

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

BALL CORP	COM	05849810	202,031	4,593,705	SH	DEFINED	1,2,5,6,7,8,9,10
BALLY TOTAL FITNESS	COM	05873K10	543	128,074	SH	DEFINED	1,2,5
BANC CORP	COM	05944B10	221	26,900	SH	DEFINED	1,5
BANCFIRST CORP	COM	05945F10	4,350	55,076	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
BANCINSURANCE CORP	COM	05945K10	81	11,015	SH		DEFINED 1	
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	2,366	133,372	SH		DEFINED 1	
BANCO BRADESCO S A	SP ADR PFD	05946030	8,442	336,885	SH		DEFINED 1,2	
BANCO SANTANDER CENT	ADR	05964H10	2,801	226,401	SH		DEFINED 1	
BANCO SANTANDER CHIL	SP ADR REP	05965X10	1,227	36,239	SH		DEFINED 1,2,7	
BANCORPSOUTH INC	COM	05969210	27,892	1,144,531	SH		DEFINED 1,2,5	
BANCTRUST FINANCIAL	COM	05978R10	2,430	98,743	SH		DEFINED 1,2	
BANDAG INC	COM	05981510	12,273	246,403	SH		DEFINED 1,2,9	
BANK HAWAII CORP	COM	06254010	30,630	603,673	SH		DEFINED 1,2,5,9	
BANK MUTUAL CORP NEW	COM	06375010	12,744	1,047,161	SH		DEFINED 1,2,5	
BANK NEW YORK INC	COM	06405710	713,024	21,335,234	SH		DEFINED 1,2,5,6,7,8,9,10	
BANK NOVA SCOTIA HAL	COM	06414910	3,320	98,066	SH		DEFINED 1,7	
BANK OF AMERICA CORP	COM	06050510	5,785,937	123,131,240	SH		DEFINED 1,2,5,6,7,8,9,10	
BANK OF GRANITE CORP	COM	06240110	4,444	212,623	SH		DEFINED 1,2,5	
BANK OF THE OZARKS I	COM	06390410	4,697	138,036	SH		DEFINED 1,2	
BANKATLANTIC BANCORP	CL A	06590850	22,769	1,144,177	SH		DEFINED 1,2,5	
BANKNORTH GROUP INC	COM	06646R10	92,649	2,531,399	SH		DEFINED 1,2,5,7,8,9,10,11	
BANKRATE INC	COM	06646V10	255	18,400	SH		DEFINED 1	
BANKUNITED FINL CORP	CL A	06652B10	12,258	383,668	SH		DEFINED 1,2	
BANNER CORP	COM	06652V10	8,695	278,780	SH		DEFINED 1,2	
BANTA CORP	COM	06682110	24,867	555,553	SH		DEFINED 1,2,5,6,9	
BARCLAYS PLC	ADR	06738E20	13,355	292,369	SH		DEFINED 1,2	
BARD C R INC	COM	06738310	247,811	3,873,261	SH		DEFINED 1,2,5,6,7,8,9,10	
BARNES & NOBLE INC	COM	06777410	33,012	1,023,001	SH		DEFINED 1,2,5,9	
BARNES GROUP INC	COM	06780610	5,490	207,093	SH		DEFINED 1,2	
BARNWELL INDS INC	COM	06822110	208	2,800	SH		DEFINED 1	
BARR PHARMACEUTICALS	COM	06830610	52,771	1,158,794	SH		DEFINED 1,2,5,9	
BARRETT BILL CORP	COM	06846N10	361	11,300	SH		DEFINED 1	
BARRETT BUSINESS SER	COM	06846310	168	12,172	SH		DEFINED 1	
BARRICK GOLD CORP	COM	06790110	1,038	42,854	SH		DEFINED 1,5	
BARRIER THERAPEUTICS	COM	06850R10	2,212	133,247	SH		DEFINED 1	
BASSETT FURNITURE IN	COM	07020310	3,033	154,544	SH		DEFINED 1,2,5	
BAUSCH & LOMB INC	COM	07170710	148,868	2,309,468	SH		DEFINED 1,2,5,6,7,9,10	
BAXTER INTL INC	COM	07181310	711,556	20,600,914	SH		DEFINED 1,2,5,6,7,8,9,10	
BAYER A G	SPONSORED	07273030	1,010	29,711	SH		DEFINED 1	
BB&T CORP	COM	05493710	666,915	15,860,052	SH		DEFINED 1,2,5,6,7,8,9,10	
BBVA BANCO FRANCES S	SPONSORED	07329M10	112	15,601	SH		DEFINED 1,7	
BE AEROSPACE INC	COM	07330210	9,583	823,323	SH		DEFINED 1,2,5	
BEA SYS INC	COM	07332510	44,546	5,027,750	SH		DEFINED 1,2,5,7,8,9,10,11	
BEACON ROOFING SUPPL	COM	07368510	3,137	157,941	SH		DEFINED 1,2	
BEAR STEARNS COS INC	COM	07390210	378,831	3,702,779	SH		DEFINED 1,2,5,6,7,9,10,11	
BEARINGPOINT INC	COM	07400210	9,512	1,184,528	SH		DEFINED 1,2,5	
BEASLEY BROADCAST GR	CL A	07401410	1,192	68,004	SH		DEFINED 1,2	
BEAZER HOMES USA INC	COM	07556Q10	29,720	203,268	SH		DEFINED 1,2,5	
BEBE STORES INC	COM	07557110	3,711	137,552	SH		DEFINED 1,2	
BECKMAN COULTER INC	COM	07581110	63,022	940,765	SH		DEFINED 1,2,5,9	

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

BECTION DICKINSON & C	COM	07588710	953,928	16,794,504	SH	DEFINED	1,2,5,6,7,8,9,10
BED BATH & BEYOND IN	COM	07589610	338,832	8,506,955	SH	DEFINED	1,2,5,6,7,8,9,10
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	10,579	372,383	SH	DEFINED	1,2,3
BEI TECHNOLOGIES INC	COM	05538P10	7,827	253,452	SH	DEFINED	1,2,5
BEL FUSE INC	CL A	07734720	377	12,871	SH	DEFINED	1,5
BEL FUSE INC	CL B	07734730	6,460	191,188	SH	DEFINED	1,2
BELDEN CDT INC	COM	07745410	17,939	773,214	SH	DEFINED	1,2,5
BELL MICROPRODUCTS I	COM	07813710	404	42,015	SH	DEFINED	1,5
BELLSOUTH CORP	COM	07986010	3,639,278	130,956,381	SH	DEFINED	1,2,5,6,7,8,9,10
BELO CORP	COM SER A	08055510	35,726	1,361,521	SH	DEFINED	1,2,5,9
BEMIS INC	COM	08143710	81,157	2,789,854	SH	DEFINED	1,2,5,6,9,10
BENCHMARK ELECTRS IN	COM	08160H10	26,931	789,764	SH	DEFINED	1,2,5
BENTLEY PHARMACEUTIC	COM	08265710	2,390	222,354	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
BERKLEY W R CORP	COM	08442310	84,494	1,791,264	SH	DEFINED	1,2,5,9
BERKSHIRE HATHAWAY I	CL B	08467020	472,852	161,053	SH	DEFINED	1,5
BERKSHIRE HILLS BANC	COM	08468010	3,211	86,426	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	15,552	326,048	SH	DEFINED	1,2
BEST BUY INC	COM	08651610	480,983	8,094,632	SH	DEFINED	1,2,5,6,7,8,9,10
BEVERLY ENTERPRISES	COM NEW	08785130	14,223	1,554,397	SH	DEFINED	1,2,5
BEVERLY HILLS BANCOR	COM	08786610	1,462	144,789	SH	DEFINED	1,2
BFC FINL CORP	CL A	05538420	630	49,777	SH	DEFINED	1,2
BG PLC	ADR FIN IN	05543420	11,525	334,547	SH	DEFINED	1,2
BHP BILLITON LTD	SPONSORED	08860610	1,817	75,649	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	7,937	272,389	SH	DEFINED	1,2
BIG LOTS INC	COM	08930210	32,016	2,639,437	SH	DEFINED	1,2,5,6,9,10
BIMINI MTG MGMT INC	CL A	09031E40	2,633	163,975	SH	DEFINED	1,2
BINDVIEW DEV CORP	COM	09032710	68	15,956	SH	DEFINED	1
BIO LOGIC SYS CORP	COM	09090910	116	12,700	SH	DEFINED	1
BIO RAD LABS INC	CL A	09057220	15,243	265,689	SH	DEFINED	1,2,5
BIOCRYST PHARMACEUTI	COM	09058V10	896	155,083	SH	DEFINED	1
BIOENVISION INC	COM	09059N10	2,279	254,344	SH	DEFINED	1,2
BIOGEN IDEC INC	COM	09062X10	625,132	9,384,964	SH	DEFINED	1,2,5,6,7,8,9,10
BIOLASE TECHNOLOGY I	COM	09091110	3,897	358,542	SH	DEFINED	1,2,5
BIOMARIN PHARMACEUTI	COM	09061G10	5,964	933,400	SH	DEFINED	1,2
BIOMED REALTY TRUST	COM	09063H10	10,249	461,460	SH	DEFINED	1,2,3
BIOMET INC	COM	09061310	319,462	7,362,576	SH	DEFINED	1,2,5,6,7,8,9,10
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	1,235	70,999	SH	DEFINED	1
BIOSITE INC	COM	09094510	12,739	207,006	SH	DEFINED	1,2
BIOSOURCE INTL INC	COM	09066H10	72	10,500	SH	DEFINED	1
BIOVAIL CORP	COM	09067J10	1,280	77,459	SH	DEFINED	1,13
BIOVERIS CORP	COM	09067610	2,149	294,005	SH	DEFINED	1,2,5
BISYS GROUP INC	COM	05547210	36,298	2,206,592	SH	DEFINED	1,2,5,9
BJ SVCS CO	COM	05548210	243,987	5,242,523	SH	DEFINED	1,2,5,6,7,8,9,10
BJS RESTAURANTS INC	COM	09180C10	2,189	156,378	SH	DEFINED	1,2
BJS WHOLESALE CLUB I	COM	05548J10	45,008	1,545,079	SH	DEFINED	1,2,5,9
BKF CAP GROUP INC	COM	05548G10	2,762	72,869	SH	DEFINED	1,2
BLACK & DECKER CORP	COM	09179710	339,817	3,847,125	SH	DEFINED	1,2,5,6,7,8,9,10
BLACK BOX CORP DEL	COM	09182610	13,480	280,712	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	17,774	579,340	SH	DEFINED	1,2,5,9
BLACKBAUD INC	COM	09227Q10	966	66,000	SH	DEFINED	1

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

BLACKBOARD INC	COM	09193550	976	65,880	SH	DEFINED	1
BLACKROCK INC	CL A	09247X10	10,797	139,755	SH	DEFINED	1,2,5
BLAIR CORP	COM	09282810	3,965	111,192	SH	DEFINED	1,2
BLOCK H & R INC	COM	09367110	215,681	4,401,656	SH	DEFINED	1,2,5,6,7,8,9,10
BLOCKBUSTER INC	CL A	09367910	13,408	1,405,453	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	159	18,022	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	1,184	67,981	SH	DEFINED	1
BLUE COAT SYSTEMS IN	COM NEW	09534T50	2,108	113,278	SH	DEFINED	1,2
BLUE NILE INC	COM	09578R10	1,375	49,799	SH	DEFINED	1
BLUEGREEN CORP	COM	09623110	4,280	215,830	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	16,319	552,050	SH	DEFINED	1,2,5,9
BMC SOFTWARE INC	COM	05592110	185,053	9,949,083	SH	DEFINED	1,2,5,6,7,8,9,10
BOB EVANS FARMS INC	COM	09676110	16,734	640,181	SH	DEFINED	1,2,5,6,9
BOC GROUP PLC	SPONSORED	05561760	444	11,617	SH	DEFINED	1
BOEING CO	COM	09702310	4,725,161	91,272,178	SH	DEFINED	1,2,5,6,7,8,9,10
BOK FINL CORP	COM NEW	05561Q20	6,706	137,522	SH	DEFINED	1,2,5
BOMBAY CO INC	COM	09792410	2,718	491,489	SH	DEFINED	1,2
BONE CARE INTL INC	COM	09807210	6,401	229,840	SH	DEFINED	1,2
BON-TON STORES INC	COM	09776J10	1,141	72,443	SH	DEFINED	1
BORDERS GROUP INC	COM	09970910	31,884	1,255,272	SH	DEFINED	1,2,5,9
BORG WARNER INC	COM	09972410	37,646	694,962	SH	DEFINED	1,2,5,9
BORLAND SOFTWARE COR	COM	09984910	13,525	1,157,955	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
BOSTON BEER INC	CL A	10055710	2,822	132,693	SH	DEFINED	1,2
BOSTON COMMUNICATION	COM	10058210	1,939	209,812	SH	DEFINED	1,2
BOSTON PRIVATE FINL	COM	10111910	10,201	362,126	SH	DEFINED	1,2
BOSTON PROPERTIES IN	COM	10112110	131,133	2,027,719	SH	DEFINED	1,2,3,5,7,8,9,10
BOSTON SCIENTIFIC CO	COM	10113710	725,199	20,399,398	SH	DEFINED	1,2,5,6,7,8,9,10
BOTTOMLINE TECH DEL	COM	10138810	425	29,396	SH	DEFINED	1,2
BOWATER INC	COM	10218310	30,332	689,840	SH	DEFINED	1,2,5,7,9
BOWNE & CO INC	COM	10304310	8,045	494,768	SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	41,883	1,005,587	SH	DEFINED	1,2,9
BOYDS COLLECTION LTD	COM	10335410	209	47,459	SH	DEFINED	1
BOYKIN LODGING CO	COM	10343010	1,305	142,448	SH	DEFINED	1,3,5
BP PLC	SPONSORED	05562210	3,231,596	55,335,546	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,061	21,967	SH	DEFINED	1
BRADLEY PHARMACEUTIC	COM	10457610	6,070	312,882	SH	DEFINED	1,2
BRADY CORP	CL A	10467410	18,320	292,789	SH	DEFINED	1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	39,438	1,341,897	SH	DEFINED	1,2,3,5
BRASCAN CORP	CL A LTD V	10549P60	724	20,104	SH	DEFINED	1
BRASKEM S A	SP ADR PFD	10553210	437	8,566	SH	DEFINED	1,2
BRE PROPERTIES INC	CL A	05564E10	30,707	761,767	SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	18,203	437,788	SH	DEFINED	1,2,5
BRIGHT EXPLORATION	COM	10917810	2,886	320,689	SH	DEFINED	1,2
BRIGHT HORIZON FAMIL	COM	10919510	11,796	182,152	SH	DEFINED	1,2,5
BRIGHTPOINT INC	COM NEW	10947340	9,381	480,083	SH	DEFINED	1,2
BRINKER INTL INC	COM	10964110	50,603	1,442,912	SH	DEFINED	1,2,5,7,8,9,10,11
BRINKS CO	COM	10969610	30,702	776,866	SH	DEFINED	1,2,3,5,7,9
BRISTOL MYERS SQUIBB	COM	11012210	1,449,613	56,581,289	SH	DEFINED	1,2,5,6,7,8,9,10
BRISTOL WEST HLDGS I	COM	11037M10	3,610	180,505	SH	DEFINED	1,2
BRIGHTSMILE INC	COM NEW	11041520	77	10,336	SH	DEFINED	1

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

BRITISH AMERN TOB PL SPONSORED	11044810	887	25,586	SH	DEFINED	1
BRITISH AWYS PLC ADR 2ND IN	11041930	230	5,105	SH	DEFINED	1
BRITISH SKY BROADCASTS SPONSORED	11101310	341	7,809	SH	DEFINED	1
BROADCOM CORP CL A	11132010	253,445	7,851,453	SH	DEFINED	1,2,5,6,7,8,9,10
BROADVISION INC COM NEW	11141260	66	24,066	SH	DEFINED	1,5
BROADWING CORP COM	11161E10	5,452	598,436	SH	DEFINED	1,2,5
BROCADE COMMUNICATIONS COM	11162110	28,040	3,670,121	SH	DEFINED	1,2,5
BROOKFIELD HOMES CORP COM	11272310	7,192	212,143	SH	DEFINED	1,2,5
BROOKFIELD PPTYS CORP COM	11290010	3,497	93,515	SH	DEFINED	1,3,5
BROOKLINE BANCORP INC COM	11373M10	13,490	826,621	SH	DEFINED	1,2,5
BROOKS AUTOMATION INC COM	11434010	13,041	757,345	SH	DEFINED	1,2,5
BROOKSTONE INC COM	11453710	6,027	308,312	SH	DEFINED	1,2,5
BROOKTROUT INC COM	11458010	179	14,929	SH	DEFINED	1
BROWN & BROWN INC COM	11523610	39,947	917,257	SH	DEFINED	1,2,5,9
BROWN FORMAN CORP CL A	11563710	740	14,570	SH	DEFINED	1,5
BROWN FORMAN CORP CL B	11563720	114,930	2,360,933	SH	DEFINED	1,2,5,6,7,9,10
BROWN SHOE INC NEW COM	11573610	7,985	267,681	SH	DEFINED	1,2
BRUKER BIOSCIENCES CORP COM	11679410	1,167	289,683	SH	DEFINED	1,2,5
BRUNSWICK CORP COM	11704310	132,776	2,682,346	SH	DEFINED	1,2,5,6,7,8,9,10
BRUSH ENGINEERED MATERIALS COM	11742110	4,542	245,508	SH	DEFINED	1,2,5
BRYN MAWR BK CORP COM	11766510	2,047	93,080	SH	DEFINED	1,2
BSQUARE CORP COM	11776U10	31	20,627	SH	DEFINED	1
BT GROUP PLC ADR	05577E10	500	12,655	SH	DEFINED	1
BUCA INC COM	11776910	110	15,815	SH	DEFINED	1,5
BUCKEYE PARTNERS LP UNIT LTD P	11823010	1,423	33,633	SH	DEFINED	1,5
BUCKEYE TECHNOLOGIES COM	11825510	6,591	506,573	SH	DEFINED	1,2
BUCKLE INC COM	11844010	3,062	103,796	SH	DEFINED	1,2
BUCYRUS INTL INC NEW CL A	11875910	6,651	163,654	SH	DEFINED	1,2
BUFFALO WILD WINGS INC COM	11984810	2,362	67,853	SH	DEFINED	1,2
BUILD A BEAR WORKSHOP COM	12007610	3,477	98,910	SH	DEFINED	1,2
BUILDING MATERIALS HLDG COM	12011310	7,595	198,361	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
BUNGE LIMITED	COM	G1696210	15,926	279,347	SH	DEFINED	1,5
BURLINGTON COAT FACTORY	COM	12157910	8,541	376,242	SH	DEFINED	1,2
BURLINGTON NORTHERN SA	COM	12189T10	593,079	12,536,016	SH	DEFINED	1,2,5,6,7,8,9,10
BURLINGTON RES INC	COM	12201410	663,546	15,253,932	SH	DEFINED	1,2,5,6,7,8,9,10
C CORP INC	COM	12501010	6,167	663,099	SH	DEFINED	1,2,5
C D I CORP	COM	12507110	3,973	185,812	SH	DEFINED	1,2
C D W CORP	COM	12512N10	80,179	1,208,423	SH	DEFINED	1,2,5,6,7,8,9,10
C H ROBINSON WORLDWIDE	COM	12541W10	66,827	1,203,658	SH	DEFINED	1,2,5,9
C&D TECHNOLOGIES INC	COM	12466110	6,730	394,942	SH	DEFINED	1,2,5
CABELAS INC	COM	12680430	1,050	46,170	SH	DEFINED	1,2
CABLE & WIRELESS PUBLISHING SPONSORED	12683020	196	28,828	SH	DEFINED	1	
CABLEVISION SYSTEMS CORP CL A NY CA	12686C10	57,611	2,313,686	SH	DEFINED	1,2,5,7,8,9,10,11	
CABOT CORP	COM	12705510	405,490	10,483,200	SH	DEFINED	1,2,5,6,7,9
CABOT MICROELECTRONICS COM	12709P10	31,912	796,415	SH	DEFINED	1,2,5,9	
CABOT OIL & GAS CORP	COM	12709710	25,805	583,175	SH	DEFINED	1,2,5
CACHE INC COM NEW	12715030	2,377	131,928	SH	DEFINED	1,2	
CACI INTL INC CL A	12719030	33,064	485,312	SH	DEFINED	1,2,5	
CADBURY SCHWEPPE'S PL ADR	12720930	973	25,805	SH	DEFINED	1	
CADENCE DESIGN SYSTEMS COM	12738710	65,560	4,747,283	SH	DEFINED	1,2,5,7,8,9,10,11	

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

CADMUS COMMUNICATION	COM	12758710	223	17,415	SH	DEFINED	1,2
CAE INC	COM	12476510	81	19,000	SH	DEFINED	7
CAESARS ENTMT INC	COM	12768710	104,394	5,183,402	SH	DEFINED	1,2,5,7,8,9,10,11
CAL DIVE INTL INC	COM	12791410	36,382	892,799	SH	DEFINED	1,2,5
CAL MAINE FOODS INC	COM NEW	12803020	2,023	167,336	SH	DEFINED	1,2
CALAMOS ASSET MGMT I	CL A	12811R10	5,702	211,186	SH	DEFINED	1,2
CALAMP CORP	COM	12812610	109	12,189	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	189	17,800	SH	DEFINED	1
CALGON CARBON CORP	COM	12960310	4,442	489,222	SH	DEFINED	1,2
CALIFORNIA FIRST NTN	COM	13022210	129	10,330	SH	DEFINED	1
CALIFORNIA MICRO DEV	COM	13043910	1,900	268,021	SH	DEFINED	1,2
CALIFORNIA PIZZA KIT	COM	13054D10	10,619	461,694	SH	DEFINED	1,2
CALIFORNIA WTR SVC G	COM	13078810	9,058	240,585	SH	DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	183	24,285	SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	23,756	1,759,732	SH	DEFINED	1,2,5,9
CALLON PETE CO DEL	COM	13123X10	2,307	159,546	SH	DEFINED	1,2
CALLWAVE INC DEL	COM	13126N10	580	37,550	SH	DEFINED	1
CALPINE CORP	COM	13134710	65,399	16,598,846	SH	DEFINED	1,2,5,6,9,10
CAMBREX CORP	COM	13201110	10,041	370,502	SH	DEFINED	1,2,5
CAMDEN NATL CORP	COM	13303410	4,766	120,931	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	38,377	752,496	SH	DEFINED	1,2,3,5
CAMPBELL SOUP CO	COM	13442910	297,313	9,946,890	SH	DEFINED	1,2,5,6,7,8,9,10
CANADIAN NAT RES LTD	COM	13638510	2,258	52,800	SH	DEFINED	1,7
CANADIAN NATL RY CO	COM	13637510	2,070	33,801	SH	DEFINED	1,5,7
CANADIAN PAC RY LTD	COM	13645T10	327	9,493	SH	DEFINED	1,7
CANCERVAX CORP	COM	13738Y10	2,357	217,225	SH	DEFINED	1,2
CANDELA CORP	COM	13690710	2,969	261,321	SH	DEFINED	1,2
CANDIES INC	COM	13740910	75	13,900	SH	DEFINED	1
CANON INC	ADR	13800630	2,278	41,983	SH	DEFINED	1
CANTEL MEDICAL CORP	COM	13809810	556	14,850	SH	DEFINED	1,2
CAPITAL AUTOMOTIVE R	COM SH BEN	13973310	28,128	791,786	SH	DEFINED	1,2,5
CAPITAL CITY BK GROU	COM	13967410	5,359	128,215	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM	14006510	3,043	64,755	SH	DEFINED	1,2
CAPITAL CROSSING BK	COM	14007110	1,389	45,085	SH	DEFINED	1,2
CAPITAL LEASE FDG IN	COM	14028810	3,635	290,821	SH	DEFINED	1,2
CAPITAL ONE FINL COR	COM	14040H10	641,494	7,617,786	SH	DEFINED	1,2,5,6,7,9,10,11
CAPITAL SOUTHWEST CO	COM	14050110	3,415	43,497	SH	DEFINED	1,2
CAPITAL TRUST INC MD	CL A NEW	14052H50	4,867	158,474	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	12,518	487,636	SH	DEFINED	1,2
CAPITOL BANCORP LTD	COM	14056D10	5,621	159,590	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
CAPITOL FED FINL	COM	14057C10	6,384	177,331	SH	DEFINED	1,2,5
CAPSTEAD MTG CORP	COM NO PAR	14067E50	7,831	742,973	SH	DEFINED	1,2,5
CAPSTONE TURBINE COR	COM	14067D10	1,650	901,842	SH	DEFINED	1,2,5
CAPTARIS INC	COM	14071N10	1,837	356,096	SH	DEFINED	1,2
CAPTIVA SOFTWARE COR	COM	14073T10	216	21,260	SH	DEFINED	1
CARACO PHARMACEUTICA	COM	14075T10	865	90,609	SH	DEFINED	1,2
CARAUSTAR INDS INC	COM	14090910	7,853	466,867	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	16,471	238,717	SH	DEFINED	1,2
CARDIAC SCIENCE INC	COM NEW	14141020	1,925	899,665	SH	DEFINED	1,2,5
CARDINAL HEALTH INC	COM	14149Y10	768,168	13,210,113	SH	DEFINED	1,2,5,6,7,8,9,10

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

CARDIODYNAMICS INTL	COM	14159710	2,625	507,780	SH	DEFINED	1,2,5
CAREER EDUCATION COR	COM	14166510	66,085	1,652,126	SH	DEFINED	1,2,5,7,8,9,10,11
CAREMARK RX INC	COM	14170510	548,568	13,912,446	SH	DEFINED	1,2,5,6,7,8,9,10,11
CARLISLE COS INC	COM	14233910	23,147	356,551	SH	DEFINED	1,2,5,9
CARMAX INC	COM	14313010	48,276	1,554,785	SH	DEFINED	1,2,5,7,8,9,10,11
CARMIKE CINEMAS INC	COM	14343640	4,431	121,409	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	14365830	713,217	12,375,800	SH	DEFINED	1,2,5,6,7,8,9,10,11
CARPENTER TECHNOLOGY	COM	14428510	28,040	479,649	SH	DEFINED	1,2
CARRAMERICA RLTY COR	COM	14441810	45,881	1,390,330	SH	DEFINED	1,2,3,5
CARREKER CORP	COM	14443310	2,626	305,297	SH	DEFINED	1,2,5
CARRIAGE SVCS INC	COM	14390510	274	55,400	SH	DEFINED	1,2
CARRIER ACCESS CORP	COM	14446010	3,003	281,150	SH	DEFINED	1,2
CARRIZO OIL & CO INC	COM	14457710	284	25,100	SH	DEFINED	1
CARTER INC	COM	14622910	5,217	153,494	SH	DEFINED	1,2
CASCADE BANCORP	COM	14715410	4,381	216,680	SH	DEFINED	1,2
CASCADE CORP	COM	14719510	5,804	145,292	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	3,716	175,269	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,820	260,906	SH	DEFINED	1,2
CASEYS GEN STORES IN	COM	14752810	12,945	713,198	SH	DEFINED	1,2,5
CASH AMER INTL INC	COM	14754D10	13,368	449,650	SH	DEFINED	1,2
CASTLE A M & CO	COM	14841110	143	11,938	SH	DEFINED	1
CASTLE ENERGY CORP	COM PAR\$0.	14844930	169	13,500	SH	DEFINED	1
CASUAL MALE RETAIL G	COM	14871110	1,999	366,804	SH	DEFINED	1,2
CATALINA MARKETING C	COM	14886710	38,831	1,310,535	SH	DEFINED	1,2,5,9
CATALYST SEMICONDUCT	COM	14888110	93	16,969	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	2,609	107,975	SH	DEFINED	1,2
CATELLUS DEV CORP NE	COM	14911310	58,781	1,920,940	SH	DEFINED	1,2,3,5
CATERPILLAR INC DEL	COM	14912310	1,416,849	14,530,299	SH	DEFINED	1,2,5,6,7,8,9,10,11
CATHAY GENERAL BANCO	COM	14915010	23,534	627,563	SH	DEFINED	1,2,5
CATO CORP NEW	CL A	14920510	11,608	402,785	SH	DEFINED	1,2
CB RICHARD ELLIS GRO	CL A	12497T10	12,791	381,250	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	33,390	437,329	SH	DEFINED	1,2,3,5
CBRL GROUP INC	COM	12489V10	38,219	913,227	SH	DEFINED	1,2,5,9
CCA INDS INC	COM	12486710	121	10,608	SH	DEFINED	1
CCC INFORMATION SVCS	COM	12487Q10	3,041	136,926	SH	DEFINED	1,2
CDN IMPERIAL BK OF C	COM	13606910	1,133	18,805	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	28,956	724,452	SH	DEFINED	1,2,5
CEDAR FAIR L P	DEPOSITRY	15018510	2,010	61,094	SH	DEFINED	1,5
CEDAR SHOPPING CTRS	COM NEW	15060220	3,051	213,326	SH	DEFINED	1,2
CELESTICA INC	SUB VTG SH	15101Q10	1,806	127,973	SH	DEFINED	1,5,7
CELGENE CORP	COM	15102010	41,337	1,558,713	SH	DEFINED	1,2,5
CELL GENESYS INC	COM	15092110	5,245	647,529	SH	DEFINED	1,2,5
CELL THERAPEUTICS IN	COM	15093410	6,628	814,218	SH	DEFINED	1,2,5
CEMEX S A	SPON ADR 5	15129088	35,138	964,796	SH	DEFINED	1,2,4,5
CENDANT CORP	COM	15131310	864,271	36,966,262	SH	DEFINED	1,2,5,6,7,8,9,10,11
CENTENE CORP DEL	COM	15135B10	17,319	610,906	SH	DEFINED	1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	1,875	236,391	SH	DEFINED	1,2
CENTER BANCORP INC	COM	15140810	169	12,882	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	2,405	120,140	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
CENTERPOINT ENERGY I	COM	15189T10	107,010	9,469,942	SH	DEFINED	1,2,5,6,7,8,9,10,11

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

CENTERPOINT PPTYS TR	COM	15189510	42,105	879,208	SH	DEFINED	1,2,3,5
CENTEX CORP	COM	15231210	248,849	4,176,718	SH	DEFINED	1,2,5,6,7,8,9,10
CENTILLIUM COMMUNICA	COM	15231910	46	19,034	SH	DEFINED	1,5
CENTRAL COAST BANCOR	COM	15314510	2,962	128,287	SH	DEFINED	1,2
CENTRAL EUROPEAN DIS	COM	15343510	4,930	166,900	SH	DEFINED	1,2
CENTRAL FGHT LINES I	COM	15349110	679	107,763	SH	DEFINED	1,2
CENTRAL GARDEN & PET	COM	15352710	9,905	237,306	SH	DEFINED	1,2
CENTRAL PAC FINL COR	COM	15476010	16,105	445,251	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	3,982	262,851	SH	DEFINED	1,2
CENTRAL VT PUB SVC C	COM	15577110	7,122	306,200	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	14,719	560,517	SH	DEFINED	1,2
CENTURY BANCORP INC	CL A NON V	15643210	1,269	43,019	SH	DEFINED	1,2
CENTURY BUSINESS SVC	COM	15649010	3,816	875,144	SH	DEFINED	1,2
CENTURYTEL INC	COM	15670010	190,163	5,361,233	SH	DEFINED	1,2,5,6,9,10,12,
CENVEO INC	COM	15670S10	111	35,720	SH	DEFINED	1,5
CEPHALON INC	COM	15670810	68,145	1,339,332	SH	DEFINED	1,2,5,9,10,12,14
CEPHEID	COM	15670R10	5,617	565,042	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	14,163	247,558	SH	DEFINED	1,2,5
CERES GROUP INC	COM	15677210	1,748	338,853	SH	DEFINED	1,2
CERIDIAN CORP NEW	COM	15677910	41,188	2,253,168	SH	DEFINED	1,2,5,6,7,8,9,10
CERNER CORP	COM	15678210	25,946	487,987	SH	DEFINED	1,2,5
CERTEGY INC	COM	15688010	40,039	1,126,913	SH	DEFINED	1,2,5,7,8,9,10,1
CERUS CORP	COM	15708510	46	15,462	SH	DEFINED	1
CEVA INC	COM	15721010	146	15,985	SH	DEFINED	1,5
CFS BANCORP INC	COM	12525D10	225	15,794	SH	DEFINED	1,5
CH ENERGY GROUP INC	COM	12541M10	11,485	239,018	SH	DEFINED	1,2,5
CHAD THERAPEUTICS IN	COM	15722810	152	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES	COM	15849610	14,299	1,209,755	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC DEL	COM	15878710	90	10,400	SH	DEFINED	1
CHARLES & COLVARD LT	COM	15976510	204	19,200	SH	DEFINED	1
CHARLES RIV LABS INT	COM	15986410	88,847	1,931,032	SH	DEFINED	1,2,5,9,10,12,14
CHARLES RIVER ASSOCI	COM	15985210	6,442	137,729	SH	DEFINED	1,2
CHARLOTTE RUSSE HLDG	COM	16104810	1,853	183,477	SH	DEFINED	1,2
CHARMING SHOPPES INC	COM	16113310	18,874	2,014,257	SH	DEFINED	1,2,5
CHARTER COMMUNICATIO	CL A	16117M10	8,482	3,786,727	SH	DEFINED	1,2,5
CHARTER FINL CORP WE	COM	16122M10	2,116	48,410	SH	DEFINED	1,2
CHARTERMAC	SH BEN INT	16090810	14,548	595,237	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	15,809	477,609	SH	DEFINED	1,2
CHECK POINT SOFTWARE	ORD	M2246510	8,315	337,604	SH	DEFINED	1,2,5
CHECKERS DRIVE-IN RE	COM NEW	16280930	791	59,000	SH	DEFINED	1,2
CHECKFREE CORP NEW	COM	16281310	54,994	1,444,182	SH	DEFINED	1,2,5,9
CHECKPOINT SYS INC	COM	16282510	14,781	818,916	SH	DEFINED	1,2
CHEESECAKE FACTORY I	COM	16307210	32,619	1,004,588	SH	DEFINED	1,2,5,9
CHEMED CORP NEW	COM	16359R10	14,013	208,803	SH	DEFINED	1,2
CHEMICAL FINL CORP	COM	16373110	14,192	330,660	SH	DEFINED	1,2,5
CHENIERE ENERGY INC	COM NEW	16411R20	16,169	253,830	SH	DEFINED	1,2
CHEROKEE INC DEL NEW	COM	16444H10	3,484	98,764	SH	DEFINED	1,2,5
CHEROKEE INTL CORP	COM	16445010	566	58,874	SH	DEFINED	1,2
CHESAPEAKE CORP	COM	16515910	7,578	279,027	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	COM	16516710	37,205	2,254,878	SH	DEFINED	1,2,5
CHESAPEAKE UTILS COR	COM	16530310	222	8,299	SH	DEFINED	1
CHEVRONTEXACO CORP	COM	16676410	4,179,370	79,591,884	SH	DEFINED	1,2,5,6,7,8,9,10
CHICAGO MERCANTILE H	CL A	16776010	59,616	260,675	SH	DEFINED	1,2,5
CHICOS FAS INC	COM	16861510	61,555	1,351,956	SH	DEFINED	1,2,5,7,8,9,10,1
CHILDRENS PL RETAIL	COM	16890510	10,263	277,160	SH	DEFINED	1,2,5
CHINA MOBILE HONG KO	SPONSORED	16941M10	2,676	155,930	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	642	15,658	SH	DEFINED	1
CHINADOTCOM CORP	CL A	G2108N10	66	14,335	SH	DEFINED	1,5

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
CHIQUITA BRANDS INTL	COM	17003280	14,094	638,909	SH	DEFINED 1,2	
CHIRON CORP	COM	17004010	141,480	4,244,834	SH	DEFINED 1,2,5,6,7,8,9,10	
CHITTENDEN CORP	COM	17022810	19,185	667,774	SH	DEFINED 1,2,5	
CHOICE HOTELS INTL I	COM	16990510	13,343	230,052	SH	DEFINED 1,2,5	
CHOICEPOINT INC	COM	17038810	64,607	1,404,798	SH	DEFINED 1,2,5,7,8,9,10,11	
CHOLESTECH CORP	COM	17039310	109	13,300	SH	DEFINED 1	
CHORDIANT SOFTWARE I	COM	17040410	2,049	898,554	SH	DEFINED 1,2	
CHRISTOPHER & BANKS	COM	17104610	11,347	615,001	SH	DEFINED 1,2,5	
CHRONIMED INC	COM	17116410	110	16,762	SH	DEFINED 1,5	
CHUBB CORP	COM	17123210	458,992	5,968,682	SH	DEFINED 1,2,5,6,7,8,9,10	
CHUNGHWA TELECOM CO	SPONSORED	17133Q20	202	9,600	SH	DEFINED 1	
CHURCH & DWIGHT INC	COM	17134010	24,049	715,323	SH	DEFINED 1,2,5,9	
CHURCHILL DOWNS INC	COM	17148410	6,922	154,865	SH	DEFINED 1,2	
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	6,689	174,959	SH	DEFINED 1	
CIBER INC	COM	17163B10	8,497	881,479	SH	DEFINED 1,2	
CIENA CORP	COM	17177910	48,176	14,423,896	SH	DEFINED 1,2,5,6,7,8,9,10	
CIGNA CORP	COM	12550910	445,683	5,463,808	SH	DEFINED 1,2,5,6,7,8,9,10	
CIMAREX ENERGY CO	COM	17179810	26,842	708,240	SH	DEFINED 1,2,5	
CINCINNATI BELL INC	COM	17187110	17,876	4,307,493	SH	DEFINED 1,2,5,9	
CINCINNATI FINL CORP	COM	17206210	221,984	5,015,447	SH	DEFINED 1,2,5,6,7,8,9,10	
CINERGY CORP	COM	17247410	235,439	5,655,509	SH	DEFINED 1,2,5,6,7,8,9,10	
CINTAS CORP	COM	17290810	189,821	4,327,878	SH	DEFINED 1,2,5,6,7,8,9,10	
CIPHERGEN BIOSYSTEMS	COM	17252Y10	1,412	328,417	SH	DEFINED 1,2	
CIRCLE GROUP HLDGS I	COM	17257010	379	170,602	SH	DEFINED 1	
CIRCOR INTL INC	COM	17273K10	4,495	194,091	SH	DEFINED 1,2	
CIRCUIT CITY STORE I	COM	17273710	167,772	10,727,110	SH	DEFINED 1,2,5,6,9,10,12,13	
CIRRUS LOGIC INC	COM	17275510	9,327	1,692,806	SH	DEFINED 1,2,5	
CISCO SYS INC	COM	17275R10	3,906,625	202,206,276	SH	DEFINED 1,2,5,6,7,8,9,10	
CIT GROUP INC	COM	12558110	288,317	6,292,377	SH	DEFINED 1,2,5,6,7,8,9,10	
CITADEL BROADCASTING	COM	17285T10	9,856	609,167	SH	DEFINED 1,2	
CITIGROUP INC	COM	17296710	12,520,090	259,860,724	SH	DEFINED 1,2,5,6,7,8,9,10	
CITIZENS BKG CORP MI	COM	17442010	21,270	619,219	SH	DEFINED 1,2,5	
CITIZENS COMMUNICATI	COM	17453B10	187,835	13,621,077	SH	DEFINED 1,2,5,6,7,9,10	
CITIZENS FIRST BANCO	COM	17461R10	3,623	149,815	SH	DEFINED 1,2,5	
CITIZENS INC	CL A	17474010	2,901	455,360	SH	DEFINED 1,2	
CITRIX SYS INC	COM	17737610	150,339	6,146,329	SH	DEFINED 1,2,5,6,7,8,9,10	
CITY BK LYNNWOOD WAS	COM	17770A10	4,451	123,127	SH	DEFINED 1,2	
CITY HLDG CO	COM	17783510	10,562	291,456	SH	DEFINED 1,2	
CITY NATL CORP	COM	17856610	37,088	524,947	SH	DEFINED 1,2,5,7,9	
CKE RESTAURANTS INC	COM	12561E10	13,812	951,861	SH	DEFINED 1,2	
CLAIRES STORES INC	COM	17958410	23,697	1,115,131	SH	DEFINED 1,2,5,6,9	
CLARCOR INC	COM	17989510	28,229	515,402	SH	DEFINED 1,2,5	
CLARK INC	COM	18145710	3,441	221,746	SH	DEFINED 1,2	
CLEAN HARBORS INC	COM	18449610	343	22,740	SH	DEFINED 1	
CLEAR CHANNEL COMMUN	COM	18450210	514,342	15,358,075	SH	DEFINED 1,2,5,6,7,8,9,10	
CLECO CORP NEW	COM	12561W10	22,275	1,099,473	SH	DEFINED 1,2,5,6	
CLEVELAND CLIFFS INC	COM	18589610	21,010	202,289	SH	DEFINED 1,2,5	
CLIFTON SVGS BANCORP	COM	18712Q10	1,725	141,943	SH	DEFINED 1,2	
CLOROX CO DEL	COM	18905410	261,608	4,439,301	SH	DEFINED 1,2,5,6,7,8,9,10	
CLOSURE MED CORP	COM	18909310	2,833	145,260	SH	DEFINED 1,2	
CMGI INC	COM	12575010	14,776	5,794,325	SH	DEFINED 1,2,5	
CMS ENERGY CORP	COM	12589610	69,187	6,620,769	SH	DEFINED 1,2,5,6,9,10	
CNA FINL CORP	COM	12611710	9,260	346,183	SH	DEFINED 1,2,5	
CNA SURETY CORP	COM	12612L10	3,278	245,515	SH	DEFINED 1,2	

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

CNET NETWORKS INC	COM	12613R10	19,650	1,749,817	SH	DEFINED	1,2,5
CNF INC	COM	12612W10	95,060	1,897,408	SH	DEFINED	1,2,5,9,10,12,14
CNH GLOBAL N V	SHS NEW	N2093520	470	24,240	SH	DEFINED	1
CNS INC	COM	12613610	171	13,421	SH	DEFINED	1
COACH INC	COM	18975410	303,808	5,386,674	SH	DEFINED	1,2,5,6,7,8,9,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
COACHMEN INDS INC	COM	18987310	3,554	204,738	SH	DEFINED	1,2
COASTAL FINL CORP DE	COM	19046E10	3,587	187,220	SH	DEFINED	1,2,5
COBIZ INC	COM	19089710	3,605	177,593	SH	DEFINED	1,2
COBRA ELECTRS CORP	COM	19104210	83	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	5,104	89,473	SH	DEFINED	1,2
COCA COLA CO	COM	19121610	3,044,969	73,126,062	SH	DEFINED	1,2,5,6,7,8,9,10
COCA COLA ENTERPRISE	COM	19121910	219,403	10,522,944	SH	DEFINED	1,2,5,6,7,9,10,11
COEUR D ALENE MINES	COM	19210810	13,222	3,364,359	SH	DEFINED	1,2,5
COGENT INC	COM	19239Y10	5,151	156,100	SH	DEFINED	1,2
COGNEX CORP	COM	19242210	18,370	658,422	SH	DEFINED	1,2,5
COGNIZANT TECHNOLOGY	CL A	19244610	69,541	1,642,824	SH	DEFINED	1,2,5,9
COHEN & STEERS INC	COM	19247A10	1,027	63,220	SH	DEFINED	1
COHERENT INC	COM	19247910	13,165	432,487	SH	DEFINED	1,2,5
COHU INC	COM	19257610	6,001	323,324	SH	DEFINED	1,2
COINSTAR INC	COM	19259P30	11,759	438,267	SH	DEFINED	1,2
COLDWATER CREEK INC	COM	19306810	24,294	786,963	SH	DEFINED	1,2,5
COLE KENNETH PRODTNS	CL A	19329410	3,695	119,726	SH	DEFINED	1,2
COLES MYER LTD	SPON ADR N	19387040	371	6,050	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	19416210	685,825	13,405,492	SH	DEFINED	1,2,5,6,7,9,10,11
COLLAGENEX PHARMACEU	COM	19419B10	1,781	242,600	SH	DEFINED	1
COLLEGIATE FDG SVCS	COM	19458M10	1,011	71,730	SH	DEFINED	1
COLLINS & AIKMAN COR	COM NEW	19483020	2,147	492,445	SH	DEFINED	1,2,5
COLONIAL BANCGROUP I	COM	19549330	35,490	1,671,685	SH	DEFINED	1,2,5,9
COLONIAL PPTYS TR	COM SH BEN	19587210	20,421	520,018	SH	DEFINED	1,2,3,5
COLOR KINETICS INC	COM	19624P10	886	50,410	SH	DEFINED	1
COLT TELECOM GROUP P	SPONSORED	19687710	52	14,344	SH	DEFINED	1
COLUMBIA BANCORP	COM	19722710	2,698	78,911	SH	DEFINED	1,2
COLUMBIA BKG SYS INC	COM	19723610	6,925	277,120	SH	DEFINED	1,2
COLUMBIA LABS INC	COM	19777910	74	27,813	SH	DEFINED	1
COLUMBIA SPORTSWEAR	COM	19851610	7,666	128,608	SH	DEFINED	1,2,5
COLUMBUS MCKINNON CO	COM	19933310	87	10,078	SH	DEFINED	1
COMARCO INC	COM	20008010	108	12,500	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,860,570	55,906,545	SH	DEFINED	1,2,5,6,7,8,9,10
COMCAST CORP NEW	CL A SPL	20030N20	115,522	3,517,736	SH	DEFINED	1,2,5,7,8,9,10,11
COMERICA INC	COM	20034010	299,333	4,905,489	SH	DEFINED	1,2,5,6,7,8,9,10
COMFORT SYS USA INC	COM	19990810	3,689	480,349	SH	DEFINED	1,2
COMMERCE BANCORP INC	COM	20051910	71,802	1,114,941	SH	DEFINED	1,2,5,7,8,9,10,11
COMMERCE BANCSHARES	COM	20052510	34,673	690,693	SH	DEFINED	1,2,5,7
COMMERCE GROUP INC M	COM	20064110	26,423	432,888	SH	DEFINED	1,2,5
COMMERCIAL BANKSHARE	COM	20160710	243	6,312	SH	DEFINED	1
COMMERCIAL CAP BANCO	COM	20162L10	13,775	594,275	SH	DEFINED	1,2,5
COMMERCIAL FEDERAL C	COM	20164710	26,634	896,453	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	23,558	465,945	SH	DEFINED	1,2,5
COMMERCIAL NET LEASE	COM	20221810	14,942	725,339	SH	DEFINED	1,2,5
COMMERCIAL VEH GROUP	COM	20260810	1,713	78,469	SH	DEFINED	1,2

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

COMMONWEALTH TEL ENT	COM	20334910	22,737	457,858	SH	DEFINED	1,2
COMMSCOPE INC	COM	20337210	29,632	1,567,819	SH	DEFINED	1,2,5,9
COMMUNICATIONS SYS I	COM	20390010	199	16,603	SH	DEFINED	1,2
COMMUNITY BK NORTHN	COM	20356610	203	11,300	SH	DEFINED	1
COMMUNITY BK SYS INC	COM	20360710	13,749	486,703	SH	DEFINED	1,2
COMMUNITY BKS INC MI	COM	20362810	4,070	144,515	SH	DEFINED	1,2
COMMUNITY HEALTH SYS	COM	20366810	41,750	1,497,500	SH	DEFINED	1,2,5,7,9
COMMUNITY TR BANCORP	COM	20414910	6,496	200,743	SH	DEFINED	1,2
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	22,723	887,635	SH	DEFINED	1,2,4,5
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	378	7,557	SH	DEFINED	1
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	5,071	179,003	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	1,917	78,100	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	3,579	187,197	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	15,486	635,183	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
COMPANHIA VALE DO RI	SPONSORED	20441220	29,297	1,009,889	SH	DEFINED	1,2,4,5
COMPANIA ANONIMA NAC	SPON ADR D	20442110	21,265	949,751	SH	DEFINED	1,2,4,5,7
COMPANIA DE TELECOMU	SPON ADR N	20444930	561	49,927	SH	DEFINED	1,2,7
COMPASS BANCSHARES I	COM	20449H10	150,448	3,091,179	SH	DEFINED	1,2,5,6,7,8,9,10
COMPASS MINERALS INT	COM	20451N10	4,999	206,325	SH	DEFINED	1,2
COMPEX TECHNOLOGIES	COM	20451310	77	16,400	SH	DEFINED	1
COMPUCREDIT CORP	COM	20478N10	8,461	309,478	SH	DEFINED	1,2
COMPUTER ASSOC INTL	COM	20491210	472,046	15,197,861	SH	DEFINED	1,2,5,6,7,8,9,10
COMPUTER HORIZONS CO	COM	20590810	77	20,195	SH	DEFINED	1
COMPUTER NETWORK TEC	COM	20492510	633	89,146	SH	DEFINED	1,2
COMPUTER PROGRAMS &	COM	20530610	2,122	91,670	SH	DEFINED	1,2
COMPUTER SCIENCES CO	COM	20536310	344,251	6,106,997	SH	DEFINED	1,2,5,6,7,8,9,10
COMPUTER TASK GROUP	COM	20547710	139	24,745	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	72,403	11,295,334	SH	DEFINED	1,2,5,6,7,8,9,10
COMPX INTERNATIONAL	CL A	20563P10	763	46,168	SH	DEFINED	1,2
COMSTOCK RES INC	COM NEW	20576820	18,702	848,145	SH	DEFINED	1,2,5
COMTECH TELECOMMUNIC	COM NEW	20582620	12,054	320,487	SH	DEFINED	1,2,5
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	138,614	5,669,269	SH	DEFINED	1,2,5,6,7,8,9,10
CONAGRA FOODS INC	COM	20588710	969,865	32,932,586	SH	DEFINED	1,2,5,6,7,8,9,10
CONCEPTUS INC	COM	20601610	2,951	363,609	SH	DEFINED	1,2,7
CONCORD CAMERA CORP	COM	20615610	73	31,841	SH	DEFINED	1,5
CONCORD COMMUNICATIO	COM	20618610	2,709	244,532	SH	DEFINED	1,2,5
CONCUR TECHNOLOGIES	COM	20670810	3,223	361,688	SH	DEFINED	1,2,5
CONCURRENT COMPUTER	COM	20671020	128	44,809	SH	DEFINED	1,5
CONEXANT SYSTEMS INC	COM	20714210	8,270	4,155,801	SH	DEFINED	1,2,5
CONMED CORP	COM	20741010	13,117	461,544	SH	DEFINED	1,2
CONNECTICUT WTR SVC	COM	20779710	3,042	114,826	SH	DEFINED	1,2,5
CONNETICS CORP	COM	20819210	11,419	470,125	SH	DEFINED	1,2
CONNS INC	COM	20824210	1,424	84,632	SH	DEFINED	1,2
CONOCOPHILLIPS	COM	20825C10	1,585,254	18,256,988	SH	DEFINED	1,2,5,6,7,9,10,11
CONSECO INC	PFD B CV 5	20846486	3,909	147,500	SH	DEFINED	2
CONSECO INC	COM NEW	20846488	28,801	1,443,678	SH	DEFINED	1,2,5,10,12,14
CONSOL ENERGY INC	COM	20854P10	32,523	792,276	SH	DEFINED	1,2,5
CONSOLIDATED EDISON	COM	20911510	319,197	7,295,927	SH	DEFINED	1,2,5,6,7,8,9,10
CONSOLIDATED GRAPHIC	COM	20934110	18,585	404,900	SH	DEFINED	1,2
CONSOLIDATED TOMOKA	COM	21022610	3,545	82,451	SH	DEFINED	1,2

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

CONSTAR INTL INC NEW COM	21036U10	88	11,400	SH	DEFINED	1
CONSTELLATION BRANDS CL A	21036P10	55,824	1,200,250	SH	DEFINED	1,2,5,9
CONSTELLATION ENERGY COM	21037110	263,154	6,020,449	SH	DEFINED	1,2,5,6,7,8,9,10
CONTINENTAL AIRLS IN CL B	21079530	14,569	1,075,988	SH	DEFINED	1,2,5
CONVERA CORP CL A	21191910	76	16,269	SH	DEFINED	1
CONVERGYS CORP COM	21248510	93,787	6,256,643	SH	DEFINED	1,2,5,6,7,8,9,10
COOPER CAMERON CORP COM	21664010	43,702	812,161	SH	DEFINED	1,2,5,6,7,8,9,10
COOPER COS INC COM NEW	21664840	21,073	298,528	SH	DEFINED	1,2,5
COOPER INDS LTD CL A	G2418210	172,273	2,537,537	SH	DEFINED	1,2,5,6,7,8,9,10
COOPER TIRE & RUBR C COM	21683110	46,104	2,139,415	SH	DEFINED	1,2,5,6,9,10
COORS ADOLPH CO CL B	21701610	126,519	1,671,987	SH	DEFINED	1,2,5,6,9,10
COPART INC COM	21720410	22,964	872,482	SH	DEFINED	1,2,5,9
CORCEPT THERAPEUTICS COM	21835210	118	18,826	SH	DEFINED	1,2
CORE LABORATORIES N COM	N2271710	404	17,315	SH	DEFINED	1,2,5
CORGENTECH INC COM	21872P10	499	60,291	SH	DEFINED	1,2
CORILLIAN CORP COM	21872510	1,923	390,869	SH	DEFINED	1,2
CORINTHIAN COLLEGES COM	21886810	25,138	1,333,943	SH	DEFINED	1,2,5,9
CORIO INC COM	21887510	49	25,400	SH	DEFINED	1
CORIXA CORP COM	21887F10	2,852	783,469	SH	DEFINED	1,2
CORN PRODS INTL INC COM	21902310	52,188	974,389	SH	DEFINED	1,2,5
CORNELL COMPANIES IN COM	21914110	2,755	181,501	SH	DEFINED	1,2,5
CORNERSTONE RLTY INC COM	21922V10	11,191	1,121,320	SH	DEFINED	1,2,3,5
CORNING INC COM	21935010	425,550	36,155,512	SH	DEFINED	1,2,5,6,7,8,9,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRE-TION	OTHER MAN
CORPORATE EXECUTIVE	COM	21988R10	22,301	333,147	SH	DEFINED	1,2,5
CORPORATE OFFICE PPT	SH BEN INT	22002T10	30,727	1,046,906	SH	DEFINED	1,2,3,5
CORRECTIONAL PPTYS T	COM	22025E10	4,305	149,062	SH	DEFINED	1,2
CORRECTIONS CORP AME	COM NEW	22025Y40	20,511	507,065	SH	DEFINED	1,2,5
CORUS BANKSHARES INC	COM	22087310	16,179	336,983	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	148	15,056	SH	DEFINED	1
CORVEL CORP	COM	22100610	2,586	96,555	SH	DEFINED	1,2
COSI INC	COM	22122P10	1,545	255,351	SH	DEFINED	1
COST PLUS INC CALIF	COM	22148510	11,029	343,270	SH	DEFINED	1,2,5
COSTAR GROUP INC	COM	22160N10	10,227	221,468	SH	DEFINED	1,2
COSTCO WHSL CORP NEW	COM	22160K10	621,066	12,829,293	SH	DEFINED	1,2,5,6,7,8,9,10
COTT CORP QUE	COM	22163N10	4,215	170,452	SH	DEFINED	1,2
COUNTRYWIDE FINANCI	COM	22237210	680,918	18,398,205	SH	DEFINED	1,2,5,6,7,8,9,10
COURIER CORP	COM	22266010	4,454	85,794	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	29,116	961,861	SH	DEFINED	1,2,3,5
COVANCE INC	COM	22281610	28,950	747,106	SH	DEFINED	1,2,5,9
COVANSYS CORP	COM	22281W10	3,761	245,834	SH	DEFINED	1,2
COVENANT TRANS INC	CL A	22284P10	2,411	115,784	SH	DEFINED	1,2
COVENTRY HEALTH CARE	COM	22286210	84,837	1,598,281	SH	DEFINED	1,2,5,9
COX RADIO INC	CL A	22405110	12,137	736,449	SH	DEFINED	1,2,5
CPI CORP	COM	12590210	296	21,753	SH	DEFINED	1
CRANE CO	COM	22439910	19,840	687,920	SH	DEFINED	1,2,5,9
CRAWFORD & CO	CL B	22463310	1,287	171,641	SH	DEFINED	1,2
CRAY INC	COM	22522310	5,133	1,101,397	SH	DEFINED	1,2,5
CREDENCE SYS CORP	COM	22530210	16,734	1,828,830	SH	DEFINED	1,2,5,9
CREDICORP LTD	COM	G2519Y10	353	22,313	SH	DEFINED	1,7
CREDIT ACCEP CORP MI	COM	22531010	4,987	195,946	SH	DEFINED	1,2

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

CREDIT SUISSE GROUP	SPONSORED	22540110	19,959	473,072	SH	DEFINED	1,2
CREE INC	COM	22544710	63,543	1,585,392	SH	DEFINED	1,2,5,9
CRESCENT REAL ESTATE	COM	22575610	31,974	1,751,031	SH	DEFINED	1,2,3,5,7,8,9,10
CRH PLC	ADR	12626K20	26,705	997,185	SH	DEFINED	1
CRIIMI MAE INC	COM NEW	22660350	351	21,800	SH	DEFINED	1,2
CROMPTON CORP	COM	22711610	62,489	5,295,708	SH	DEFINED	1,2,5,9
CROSS CTRY HEALTHCAR	COM	22748310	6,305	348,746	SH	DEFINED	1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	279	7,000	SH	DEFINED	1,5
CROSSTEX ENERGY INC	COM	22765Y10	770	18,379	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	36,735	2,207,615	SH	DEFINED	1,2,5,7
CROWN HOLDINGS INC	COM	22836810	38,079	2,771,365	SH	DEFINED	1,2,5
CROWN MEDIA HLDGS IN	CL A	22841110	1,953	227,136	SH	DEFINED	1,2
CRT PROPERTIES INC	COM	22876P10	15,185	636,417	SH	DEFINED	1,2,3
CRYOLIFE INC	COM	22890310	393	55,534	SH	DEFINED	1
CRYSTALLEX INTL CORP	COM	22942F10	54	15,078	SH	DEFINED	1,5
CSG SYS INTL INC	COM	12634910	20,919	1,118,666	SH	DEFINED	1,2,5,9
CSK AUTO CORP	COM	12596510	11,385	680,097	SH	DEFINED	1,2
CSS INDS INC	COM	12590610	3,560	112,093	SH	DEFINED	1,2
CSX CORP	COM	12640810	229,853	5,734,859	SH	DEFINED	1,2,5,6,7,8,9,10
CT COMMUNICATIONS IN	COM NEW	12642640	3,104	252,327	SH	DEFINED	1,2
CTI MOLECULAR IMAGIN	COM	22943D10	7,560	532,761	SH	DEFINED	1,2
CTS CORP	COM	12650110	6,943	522,417	SH	DEFINED	1,2
CUBIC CORP	COM	22966910	5,427	216,490	SH	DEFINED	1,2
CUBIST PHARMACEUTICA	COM	22967810	6,739	569,643	SH	DEFINED	1,2,5
CULLEN FROST BANKERS	COM	22989910	27,924	574,558	SH	DEFINED	1,2,5,9
CUMMINS INC	COM	23102110	117,832	1,406,272	SH	DEFINED	1,2,5,6,9,10
CUMULUS MEDIA INC	CL A	23108210	11,636	771,585	SH	DEFINED	1,2
CUNO INC	COM	12658310	15,987	269,134	SH	DEFINED	1,2,5
CURAGEN CORP	COM	23126R10	7,500	1,047,483	SH	DEFINED	1,2,5
CURATIVE HEALTH SRVC	COM	23126W10	97	14,169	SH	DEFINED	1
CURIS INC	COM	23126910	3,188	610,645	SH	DEFINED	1,2
CURTISS WRIGHT CORP	COM	23156110	16,648	289,987	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
CV THERAPEUTICS INC	COM	12666710	11,881	516,551	SH	DEFINED	1,2,5
CVB FINL CORP	COM	12660010	13,323	501,606	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	520,611	11,551,172	SH	DEFINED	1,2,5,6,7,8,9,10
CYBERGUARD CORP	COM	23191010	817	129,659	SH	DEFINED	1,2
CYBERONICS INC	COM	23251P10	5,887	284,109	SH	DEFINED	1,2
CYBEROPTICS CORP	COM	23251710	1,272	85,533	SH	DEFINED	1,2
CYBERSOURCE CORP	COM	23251J10	2,349	328,598	SH	DEFINED	1,2
CYMER INC	COM	23257210	18,164	614,907	SH	DEFINED	1,2,5
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	6,632	471,662	SH	DEFINED	1,2
CYPRESS SEMICONDUCTO	COM	23280610	17,942	1,529,555	SH	DEFINED	1,2,5,9
CYTEC INDS INC	COM	23282010	36,898	717,590	SH	DEFINED	1,2,5,9
CYTOGEN CORP	COM NEW	23282430	2,005	174,033	SH	DEFINED	1,2
CYTOKINETICS INC	COM	23282W10	1,014	98,975	SH	DEFINED	1
CYTYC CORP	COM	23294610	45,055	1,634,212	SH	DEFINED	1,2,5,9
D & E COMMUNICATIONS	COM	23286010	2,491	206,720	SH	DEFINED	1,2
D & K HEALTHCARE RES	COM	23286110	120	15,000	SH	DEFINED	1
D R HORTON INC	COM	23331A10	134,510	3,336,900	SH	DEFINED	1,2,5,6,7,8,9,10
DADE BEHRING HLDGS I	COM	23342J20	52,104	930,425	SH	DEFINED	1,2,5,10,12,14

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

DAIMLERCHRYSLER AG	ORD	D1668R12	2,374	49,398	SH	DEFINED	1,2
DAKTRONICS INC	COM	23426410	5,623	225,930	SH	DEFINED	1,2
DANA CORP	COM	23581110	59,185	3,415,153	SH	DEFINED	1,2,5,6,9,10
DANAHER CORP DEL	COM	23585110	507,705	8,843,488	SH	DEFINED	1,2,5,6,7,8,9,10
DANIELSON HLDG CORP	COM	23627410	5,160	610,654	SH	DEFINED	1,2
DARDEN RESTAURANTS I	COM	23719410	135,835	4,896,726	SH	DEFINED	1,2,5,6,7,8,9,10
DARLING INTL INC	COM	23726610	3,529	809,425	SH	DEFINED	1,2
DATARAM CORP	COM PAR \$1	23810820	141	22,200	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	9,646	243,045	SH	DEFINED	1,2
DATASTREAM SYS INC	COM	23812410	134	19,303	SH	DEFINED	1
DAVE & BUSTERS INC	COM	23833N10	6,810	337,110	SH	DEFINED	1,2
DAVITA INC	COM	23918K10	49,168	1,243,823	SH	DEFINED	1,2,5
DAWSON GEOPHYSICAL C	COM	23935910	241	11,100	SH	DEFINED	1
DDI CORP	COM PAR \$	23316230	950	298,865	SH	DEFINED	1,2
DEAN FOODS CO NEW	COM	24237010	75,766	2,299,438	SH	DEFINED	1,2,5,7,8,9,10,11
DEB SHOPS INC	COM	24272810	1,654	66,069	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	5,763	122,644	SH	DEFINED	1,2
DECODE GENETICS INC	COM	24358610	5,248	671,933	SH	DEFINED	1,2
DECORATOR INDS INC	COM PAR \$0	24363120	92	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	582,310	7,826,742	SH	DEFINED	1,2,5,6,7,8,9,10
DEL LABS INC	COM	24509110	2,414	69,462	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	35,271	3,200,674	SH	DEFINED	1,2,5,7
DELL INC	COM	24702R10	3,102,697	73,628,322	SH	DEFINED	1,2,5,6,7,8,9,10
DELPHI CORP	COM	24712610	683,046	75,725,697	SH	DEFINED	1,2,5,6,7,8,9,10
DELPHI FINL GROUP IN	CL A	24713110	16,931	366,863	SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	15,954	584,823	SH	DEFINED	1,2,5
DELTA AIR LINES INC	COM	24736110	28,090	3,755,358	SH	DEFINED	1,2,5,6,9,10,13
DELTA FINANCIAL CORP	COM	24791810	431	41,799	SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	4,098	261,356	SH	DEFINED	1,2
DELTATHREE INC	COM	24783N10	43	13,000	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	8,981	211,571	SH	DEFINED	1,2
DELUXE CORP	COM	24801910	32,910	881,608	SH	DEFINED	1,2,5,6,7,9
DENBURY RES INC	COM NEW	24791620	21,037	766,389	SH	DEFINED	1,2
DENDREON CORP	COM	24823Q10	8,638	801,325	SH	DEFINED	1,2,5
DENDRITE INTL INC	COM	24823910	14,113	727,458	SH	DEFINED	1,2
DENTSPLY INTL INC NE	COM	24903010	54,999	978,621	SH	DEFINED	1,2,5,9
DEPARTMENT 56 INC	COM	24950910	3,338	200,466	SH	DEFINED	1,2,5
DEPOMED INC	COM	24990810	1,261	233,539	SH	DEFINED	1,2
DESIGN WITHIN REACH	COM	25055710	384	26,400	SH	DEFINED	1
DEUTSCHE BANK AG NAM	ORD	D1819089	882	9,911	SH	DEFINED	1
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,756	77,434	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
DEVELOPERS DIVERSIFI	COM	25159110	95,308	2,148,035	SH	DEFINED	1,2,3,5,9
DEVON ENERGY CORP NE	COM	25179M10	627,311	16,117,961	SH	DEFINED	1,2,5,6,7,8,9,10
DEVRY INC DEL	COM	25189310	14,145	814,783	SH	DEFINED	1,2,5,6,9
DEX MEDIA INC	COM	25212E10	11,635	466,156	SH	DEFINED	1,2,5
DHB INDS INC	COM	23321E10	5,274	276,999	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	2,546	43,981	SH	DEFINED	1
DIAGNOSTIC PRODS COR	COM	25245010	19,769	359,109	SH	DEFINED	1,2,5
DIAMOND OFFSHORE DRI	COM	25271C10	29,976	748,465	SH	DEFINED	1,2,5,7
DIAMONDCLUSTER INTL	COM	25278P10	4,521	315,498	SH	DEFINED	1,2

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

DICKS SPORTING GOODS	COM	25339310	14,119	401,673	SH	DEFINED	1,2
DIEBOLD INC	COM	25365110	49,372	885,912	SH	DEFINED	1,2,5,9
DIGENE CORP	COM	25375210	5,821	222,603	SH	DEFINED	1,2
DIGI INTL INC	COM	25379810	5,676	330,200	SH	DEFINED	1,2,5
DIGIMARC CORP	COM	25380710	2,757	295,867	SH	DEFINED	1,2
DIGITAL INSIGHT CORP	COM	25385P10	9,599	521,665	SH	DEFINED	1,2
DIGITAL RIV INC	COM	25388B10	27,248	654,843	SH	DEFINED	1,2
DIGITAL RLTY TR INC	COM	25386810	4,420	328,120	SH	DEFINED	1,2,3
DIGITAL THEATER SYS	COM	25389G10	4,469	221,992	SH	DEFINED	1,2
DIGITAS INC	COM	25388K10	9,071	949,793	SH	DEFINED	1,2
DILLARDS INC	CL A	25406710	57,529	2,141,028	SH	DEFINED	1,2,5,6,9,10
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	13	68,821	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	8,524	475,963	SH	DEFINED	1,2,5
DIMON INC	COM	25439410	3,542	527,091	SH	DEFINED	1,2
DIODES INC	COM	25454310	2,325	102,720	SH	DEFINED	1,2
DIONEX CORP	COM	25454610	17,515	309,070	SH	DEFINED	1,2,5
DIRECT GEN CORP	COM	25456W20	6,644	206,969	SH	DEFINED	1,2
DIRECTV GROUP INC	COM	25459L10	778,984	46,534,302	SH	DEFINED	1,2,5,7,8,9,10,11
DISCOVERY LABORATORI	COM	25466810	5,043	635,992	SH	DEFINED	1,2,5
DISCOVERY PARTNERS I	COM	25467510	93	19,812	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	25468710	1,862,374	66,991,872	SH	DEFINED	1,2,5,6,7,8,9,10
DISTRIBUCION Y SERVI	SPONSORED	25475310	241	13,309	SH	DEFINED	1,2,7
DISTRIBUTED ENERGY S	COM	25475V10	82	32,641	SH	DEFINED	1,2
DITECH COMMUNICATION	COM	25500M10	6,768	452,733	SH	DEFINED	1,2
DIVERSA CORP	COM	25506410	3,246	371,393	SH	DEFINED	1,2
DIXIE GROUP INC	CL A	25551910	263	15,644	SH	DEFINED	1
DIXON TICONDEROGA CO	COM	25586010	133	19,200	SH	DEFINED	1
DJ ORTHOPEDICS INC	COM	23325G10	5,133	239,642	SH	DEFINED	1,2
DNP SELECT INCOME FD	COM	23325P10	1,632	136,930	SH	DEFINED	5,7
DOBSON COMMUNICATION	CL A	25606910	2,420	1,406,915	SH	DEFINED	1,2
DOCUCORP INTL INC	COM	25591110	98	10,300	SH	DEFINED	1
DOLLAR GEN CORP	COM	25666910	237,323	11,426,250	SH	DEFINED	1,2,5,6,7,8,9,10
DOLLAR THRIFTY AUTOM	COM	25674310	10,684	353,787	SH	DEFINED	1,2,5
DOLLAR TREE STORES I	COM	25674710	41,100	1,428,569	SH	DEFINED	1,2,5,9
DOMINION HOMES INC	COM	25738610	1,361	53,920	SH	DEFINED	1,2
DOMINION RES INC VA	COM	25746U10	853,300	12,596,700	SH	DEFINED	1,2,5,6,7,8,9,10
DOMINOS PIZZA INC	COM	25754A20	5,414	304,152	SH	DEFINED	1,2
DOMTAR INC	COM	25756110	210	17,388	SH	DEFINED	1,5,8
DONALDSON INC	COM	25765110	31,380	963,177	SH	DEFINED	1,2,5,9
DONEGAL GROUP INC	CL A	25770120	1,873	81,678	SH	DEFINED	1,2
DONEGAL GROUP INC	CL B	25770130	244	10,966	SH	DEFINED	1
DONNELLEY R R & SONS	COM	25786710	202,401	5,735,359	SH	DEFINED	1,2,5,6,7,8,9,10
DORAL FINL CORP	COM	25811P10	51,869	1,053,175	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	754	31,507	SH	DEFINED	1,5
DOT HILL SYS CORP	COM	25848T10	4,672	595,927	SH	DEFINED	1,2,5
DOUBLECLICK INC	COM	25860930	13,440	1,727,520	SH	DEFINED	1,2,5
DOV PHARMACEUTICAL I	COM	25985810	3,525	195,288	SH	DEFINED	1,2
DOVER CORP	COM	26000310	246,273	5,872,040	SH	DEFINED	1,2,5,6,7,8,9,10
DOVER DOWNS GAMING &	COM	26009510	5,160	393,869	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	1,200	209,375	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
----------------	----------------	-------	---------------	-------------------	-------------------	---------------------------	-----------

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

DOW CHEM CO	COM	26054310	1,328,469	26,832,338	SH	DEFINED	1,2,5,6,7,8,9,10
DOW JONES & CO INC	COM	26056110	82,573	1,917,624	SH	DEFINED	1,2,5,6,7,8,9,10
DOWNEY FINL CORP	COM	26101810	18,769	329,281	SH	DEFINED	1,2,5
DPL INC	COM	23329310	43,185	1,719,820	SH	DEFINED	1,2,5,9
DR REDDYS LABS LTD	ADR	25613520	360	18,137	SH	DEFINED	1
DREAMWORKS ANIMATION	CL A	26153C10	8,367	223,050	SH	DEFINED	1,2
DRESS BARN INC	COM	26157010	5,515	313,337	SH	DEFINED	1,2
DREW INDS INC	COM NEW	26168L20	3,481	96,231	SH	DEFINED	1,2
DREYERS GRAND ICE CR	COM A CALL	26187710	478	5,947	SH	DEFINED	1,5
DRIL-QUIP INC	COM	26203710	3,461	142,679	SH	DEFINED	1,2
DRS TECHNOLOGIES INC	COM	23330X10	15,439	361,482	SH	DEFINED	1,2,5
DRUGSTORE COM INC	COM	26224110	1,861	547,454	SH	DEFINED	1,2
DSL NET INC	COM	26250610	6	26,359	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	11,189	501,059	SH	DEFINED	1,2,5
DST SYS INC DEL	COM	23332610	59,759	1,146,561	SH	DEFINED	1,2,5,7,8,9,10,11
DTE ENERGY CO	COM	23333110	233,399	5,411,524	SH	DEFINED	1,2,5,6,7,8,9,10
DU PONT E I DE NEMOU	COM	26353410	2,111,672	43,051,410	SH	DEFINED	1,2,5,6,7,8,9,10
DUCOMMUN INC DEL	COM	26414710	2,520	120,873	SH	DEFINED	1,2,5
DUKE ENERGY CORP	COM	26439910	2,069,664	81,708,016	SH	DEFINED	1,2,5,6,7,8,9,10
DUKE REALTY CORP	COM NEW	26441150	98,096	2,873,359	SH	DEFINED	1,2,3,5,7,8,9,10
DUN & BRADSTREET COR	COM	26483E10	85,709	1,436,863	SH	DEFINED	1,2,5,7,8,9,10,11
DUPONT PHOTOMASKS IN	COM	26613X10	5,207	197,175	SH	DEFINED	1,2
DUQUESNE LT HLDGS IN	COM	26623310	28,757	1,525,546	SH	DEFINED	1,2,5,9
DURA AUTOMOTIVE SYST	CL A	26590310	302	27,922	SH	DEFINED	1,5
DURATEK INC	COM	26658Q10	3,367	135,175	SH	DEFINED	1,2
DURECT CORP	COM	26660510	1,271	387,599	SH	DEFINED	1,2
DUSA PHARMACEUTICALS	COM	26689810	2,695	188,483	SH	DEFINED	1,2
DYAX CORP	COM	26746E10	2,554	353,695	SH	DEFINED	1,2
DYCOM INDS INC	COM	26747510	33,748	1,105,760	SH	DEFINED	1,2,5,9
DYNAVAX TECHNOLOGIES	COM	26815810	623	77,910	SH	DEFINED	1
DYNEGY INC NEW	CL A	26816Q10	50,669	10,967,331	SH	DEFINED	1,2,5,6,9,10
E M C CORP MASS	COM	26864810	1,065,483	71,653,203	SH	DEFINED	1,2,5,6,7,8,9,10
E ON AG	SPONSORED	26878010	21,313	234,214	SH	DEFINED	1,2
E PIPHANY INC	COM	26881V10	4,729	979,072	SH	DEFINED	1,2,5
E TRADE FINANCIAL CO	COM	26924610	136,422	9,125,211	SH	DEFINED	1,2,5,6,9,10
E Z EM INC	COM NEW	26930540	969	66,394	SH	DEFINED	1
EAGLE BROADBAND INC	COM	26943710	1,373	2,080,373	SH	DEFINED	1,2
EAGLE MATERIALS INC	COM	26969P10	22,762	263,604	SH	DEFINED	1,2,5,7
EAGLE MATERIALS INC	CL B	26969P20	773	9,174	SH	DEFINED	1,5
EARTHLINK INC	COM	27032110	38,405	3,333,785	SH	DEFINED	1,2,5
EAST WEST BANCORP IN	COM	27579R10	35,007	834,291	SH	DEFINED	1,2,5
EASTERN AMERN NAT GA	SPERS RCT	27621710	222	8,800	SH	DEFINED	1
EASTGROUP PPTY INC	COM	27727610	17,963	468,766	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	110,849	1,920,132	SH	DEFINED	1,2,5,6,7,9,10
EASTMAN KODAK CO	COM	27746110	274,372	8,507,649	SH	DEFINED	1,2,5,6,7,8,9,10
EATON CORP	COM	27805810	359,114	4,962,882	SH	DEFINED	1,2,5,6,7,8,9,10
EATON VANCE CORP	COM NON VT	27826510	45,970	881,504	SH	DEFINED	1,2,5,9
EBAY INC	COM	27864210	1,930,693	16,595,268	SH	DEFINED	1,2,5,6,7,8,9,10
ECHELON CORP	COM	27874N10	5,278	625,366	SH	DEFINED	1,2
ECHOSTAR COMMUNICATI	CL A	27876210	82,166	2,471,157	SH	DEFINED	1,2,5,7,8,9,10,11
ECI TELECOM LTD	ORD	26825810	124	15,163	SH	DEFINED	1,2
ECLIPSYS CORP	COM	27885610	10,283	503,327	SH	DEFINED	1,2,5
ECOLAB INC	COM	27886510	264,725	7,535,581	SH	DEFINED	1,2,5,6,7,8,9,10
ECOLLEGE COM	COM	27887E10	2,348	206,657	SH	DEFINED	1,2
EDGE PETE CORP DEL	COM	27986210	2,154	147,758	SH	DEFINED	1,2
EDISON INTL	COM	28102010	1,245,518	38,885,994	SH	DEFINED	1,2,5,6,7,8,9,10
EDO CORP	COM	28134710	7,644	240,759	SH	DEFINED	1,2
EDP ENERGIAS DE PORT	SPONSORED	26835310	526	17,402	SH	DEFINED	1
EDUCATE INC	COM	28138P10	2,810	212,200	SH	DEFINED	1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
EDUCATION LENDING GR	COM	28140A10	2,034	131,025	SH	DEFINED 1,2	
EDUCATION MGMT CORP	COM	28139T10	28,416	861,079	SH	DEFINED 1,2,5,9	
EDWARDS AG INC	COM	28176010	45,988	1,064,281	SH	DEFINED 1,2,5,6,7,9	
EDWARDS LIFESCIENCES	COM	28176E10	69,360	1,681,057	SH	DEFINED 1,2,5,9	
EFUNDS CORP	COM	28224R10	17,655	735,336	SH	DEFINED 1,2,5	
EGL INC	COM	26848410	23,153	774,614	SH	DEFINED 1,2	
EL PASO CORP	COM	28336L10	336,141	32,321,279	SH	DEFINED 1,2,5,6,7,8,9,10	
EL PASO ELEC CO	COM NEW	28367785	18,469	975,140	SH	DEFINED 1,2,5	
ELAN PLC	ADR	28413120	342	12,549	SH	DEFINED 1	
ELECTRO RENT CORP	COM	28521810	3,898	273,935	SH	DEFINED 1,2,5	
ELECTRO SCIENTIFIC I	COM	28522910	8,453	427,787	SH	DEFINED 1,2,5	
ELECTRONIC ARTS INC	COM	28551210	496,330	8,046,854	SH	DEFINED 1,2,5,6,7,8,9,10	
ELECTRONIC DATA SYS	COM	28566110	672,530	29,113,832	SH	DEFINED 1,2,5,6,7,8,9,10	
ELECTRONICS BOUTIQUE	COM	28604510	9,792	228,046	SH	DEFINED 1,2,5	
ELECTRONICS FOR IMAG	COM	28608210	16,388	941,284	SH	DEFINED 1,2,5	
ELIZABETH ARDEN INC	COM	28660G10	6,994	294,613	SH	DEFINED 1,2	
ELKCORP	COM	28745610	10,637	310,854	SH	DEFINED 1,2	
ELLIS PERRY INTL INC	COM	28885310	1,306	64,201	SH	DEFINED 1,2	
E-LOAN INC	COM	26861P10	86	25,501	SH	DEFINED 1	
EMBARCADERO TECHNOLO	COM	29078710	3,134	333,052	SH	DEFINED 1,2	
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	141	10,802	SH	DEFINED 1,2,7	
EMBREX INC	COM	29081710	2,269	171,105	SH	DEFINED 1	
EMC INS GROUP INC	COM	26866410	1,223	56,536	SH	DEFINED 1,2	
EMCOR GROUP INC	COM	29084Q10	9,501	210,289	SH	DEFINED 1,2,5	
EMCORE CORP	COM	29084610	114	32,729	SH	DEFINED 1,5	
EMERGE INTERACTIVE I	CL A	29088W10	22	14,126	SH	DEFINED 1	
EMERITUS CORP	COM	29100510	167	12,910	SH	DEFINED 1	
EMERSON ELEC CO	COM	29101110	849,278	12,115,236	SH	DEFINED 1,2,5,6,7,8,9,10	
EMERSON RADIO CORP	COM NEW	29108720	168	44,900	SH	DEFINED 1,5	
EMISPHERE TECHNOLOGI	COM	29134510	123	30,549	SH	DEFINED 1,2	
EMMIS COMMUNICATIONS	CL A	29152510	21,668	1,129,151	SH	DEFINED 1,2,5,9	
EMPIRE DIST ELEC CO	COM	29164110	8,559	377,371	SH	DEFINED 1,2	
EMPIRE RESORTS INC	COM	29205210	867	77,723	SH	DEFINED 1,2	
EMPRESA NACIONAL DE	SPONSORED	29244T10	23,656	1,296,942	SH	DEFINED 1,2,4,5,7	
EMS TECHNOLOGIES INC	COM	26873N10	2,571	154,719	SH	DEFINED 1,2	
EMULEX CORP	COM NEW	29247520	26,725	1,587,007	SH	DEFINED 1,2,5	
ENBRIDGE ENERGY PART	COM	29250R10	440	8,532	SH	DEFINED 1,5	
ENBRIDGE INC	COM	29250N10	368	7,402	SH	DEFINED 1	
ENCANA CORP	COM	29250510	4,448	77,958	SH	DEFINED 1,5	
ENCORE ACQUISITION C	COM	29255W10	11,289	323,367	SH	DEFINED 1,2	
ENCORE CAP GROUP INC	COM	29255410	4,075	171,350	SH	DEFINED 1,2	
ENCORE MED CORP	COM	29256E10	2,816	414,678	SH	DEFINED 1,2	
ENCORE WIRE CORP	COM	29256210	3,267	245,070	SH	DEFINED 1,2,5	
ENCYSIVE PHARMACEUTI	COM	29256X10	8,593	865,392	SH	DEFINED 1,2,5	
ENDESA S A	SPONSORED	29258N10	1,025	44,044	SH	DEFINED 1	
ENDO PHARMACEUTICALS	COM	29264F20	12,452	592,661	SH	DEFINED 1,2,5	
ENDOCARDIAL SOLUTION	COM	29296210	3,148	269,040	SH	DEFINED 1,2	
ENDOLOGIX INC	COM	29266S10	73	10,700	SH	DEFINED 1	
ENDURANCE SPECIALTY	SHS	G3039710	2,914	85,202	SH	DEFINED 1,5	
ENERGEN CORP	COM	29265N10	46,285	785,155	SH	DEFINED 1,2,5	
ENERGIZER HLDGS INC	COM	29266R10	128,287	2,581,747	SH	DEFINED 1,2,5,7,8,9,10,11	
ENERGY CONVERSION DE	COM	29265910	5,578	288,740	SH	DEFINED 1,2	
ENERGY EAST CORP	COM	29266M10	78,388	2,938,080	SH	DEFINED 1,2,5,7,8,9,10,11	

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

ENERGY PARTNERS LTD	COM	29270U10	11,598	572,158	SH	DEFINED	1,2,5
ENERGYSOUTH INC	COM	29297010	2,961	105,586	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	726	85,346	SH	DEFINED	1,2
ENERSYS	COM	29275Y10	1,778	116,560	SH	DEFINED	1,2
ENESCO GROUP INC	COM	29297310	98	12,180	SH	DEFINED	1
ENGELHARD CORP	COM	29284510	192,353	6,271,691	SH	DEFINED	1,2,5,6,7,9,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
ENGINEERED SUPPORT S	COM	29286610	20,948	353,730	SH	DEFINED	1,2
ENI S P A	SPONSORED	26874R10	19,753	156,966	SH	DEFINED	1,2
ENNIS INC	COM	29338910	4,931	256,134	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	8,877	300,187	SH	DEFINED	1,2,5
ENSCO INTL INC	COM	26874Q10	70,724	2,228,240	SH	DEFINED	1,2,5,7,8,9,10,11
ENSTAR GROUP INC GA	COM	29358R10	2,519	40,308	SH	DEFINED	1,2
ENTEGRIS INC	COM	29362U10	7,447	748,399	SH	DEFINED	1,2,5
ENTERASYS NETWORKS I	COM	29363710	5,228	2,904,340	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	16,937	471,926	SH	DEFINED	1,2,5,9
ENERGY CORP NEW	COM	29364G10	554,821	8,208,631	SH	DEFINED	1,2,5,6,7,8,9,10
ENTERPRISE PRODS PAR	COM	29379210	7,818	302,301	SH	DEFINED	1,2,5
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	15,242	342,128	SH	DEFINED	1,2,5
ENTRAVISION COMMUNIC	CL A	29382R10	6,078	727,925	SH	DEFINED	1,2,5
ENTREMED INC	COM	29382F10	50	15,389	SH	DEFINED	1
ENTRUST INC	COM	29384810	3,181	839,324	SH	DEFINED	1,2,5
ENVIRONMENTAL TECTON	COM	29409210	83	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	8,485	435,782	SH	DEFINED	1,2,5
ENZON PHARMACEUTICAL	COM	29390410	12,494	910,661	SH	DEFINED	1,2,5
EOG RES INC	COM	26875P10	264,851	3,711,476	SH	DEFINED	1,2,5,6,7,8,9,10
EON LABS INC	COM	29412E10	5,696	210,963	SH	DEFINED	1,2,5
EPICOR SOFTWARE CORP	COM	29426L10	8,056	571,753	SH	DEFINED	1,2,5
EPIQ SYS INC	COM	26882D10	2,880	196,702	SH	DEFINED	1,2
EPIX PHARMACEUTICALS	COM	26881Q10	5,352	298,805	SH	DEFINED	1,2,5
EQUIFAX INC	COM	29442910	139,187	4,953,270	SH	DEFINED	1,2,5,6,7,8,9,10
EQUINIX INC	COM NEW	29444U50	7,055	165,074	SH	DEFINED	1,2
EQUITABLE RES INC	COM	29454910	48,919	806,441	SH	DEFINED	1,2,5,6,7,9
EQUITY INNS INC	COM	29470310	13,450	1,145,619	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	15,353	429,448	SH	DEFINED	1,2,3,5
EQUITY OFFICE PROPER	COM	29474110	423,310	14,536,736	SH	DEFINED	1,2,3,5,6,7,8,9,
EQUITY ONE	COM	29475210	23,375	985,051	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	347,361	9,600,919	SH	DEFINED	1,2,3,5,6,7,8,9,
ERESEARCHTECHNOLOGY	COM	29481V10	10,300	649,872	SH	DEFINED	1,2,5
ERICSSON L M TEL CO	ADR B SEK	29482160	12,257	389,248	SH	DEFINED	1,2,5
ERIE INDY CO	CL A	29530P10	12,131	230,758	SH	DEFINED	1,2,5
ESB FINL CORP	COM	26884F10	189	13,107	SH	DEFINED	1
ESCALADE INC	COM	29605610	1,682	125,869	SH	DEFINED	1,2
ESCO TECHNOLOGIES IN	COM	29631510	21,265	277,432	SH	DEFINED	1,2,5
ESPEED INC	CL A	29664310	4,077	329,616	SH	DEFINED	1,2
ESS TECHNOLOGY INC	COM	26915110	6,345	892,435	SH	DEFINED	1,2,5
ESSEX PPTY TR INC	COM	29717810	50,146	598,405	SH	DEFINED	1,2,3,5
ESTERLINE TECHNOLOGI	COM	29742510	11,518	352,782	SH	DEFINED	1,2
ETHAN ALLEN INTERIOR	COM	29760210	23,662	591,262	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	1,584	75,449	SH	DEFINED	1,2
EURONET WORLDWIDE IN	COM	29873610	8,092	310,985	SH	DEFINED	1,2,5

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

EVANS & SUTHERLAND C	COM	29909610	107	15,300	SH	DEFINED	1
EVEREST RE GROUP LTD	COM	G3223R10	42,741	477,232	SH	DEFINED	1, 5, 7, 8, 9, 10, 12,
EVERGREEN SOLAR INC	COM	30033R10	584	133,672	SH	DEFINED	2
EVOLVING SYS INC	COM	30049R10	72	16,130	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	69	17,954	SH	DEFINED	1
EXACTECH INC	COM	30064E10	1,286	70,313	SH	DEFINED	1, 2
EXAR CORP	COM	30064510	9,516	670,621	SH	DEFINED	1, 2, 5
EXCEL TECHNOLOGY INC	COM	30067T10	4,329	166,491	SH	DEFINED	1, 2
EXELIXIS INC	COM	30161Q10	10,245	1,078,426	SH	DEFINED	1, 2, 5
EXELON CORP	COM	30161N10	1,154,701	26,201,520	SH	DEFINED	1, 2, 5, 6, 7, 8, 9, 10
EXIDE TECHNOLOGIES	COM NEW	30205120	3,903	283,255	SH	DEFINED	1, 2
EXPEDITORS INTL WASH	COM	30213010	100,062	1,790,651	SH	DEFINED	1, 2, 5, 7, 8, 9, 10, 1
EXPLORATION CO	COM NEW	30213320	71	11,187	SH	DEFINED	1
EXPONENT INC	COM	30214U10	2,209	80,362	SH	DEFINED	1, 2
EXPRESS SCRIPTS INC	COM	30218210	182,298	2,384,846	SH	DEFINED	1, 2, 5, 6, 7, 8, 9, 10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
EXPRESSJET HOLDINGS	CL A	30218U10	12,498	970,304	SH	DEFINED	1, 2
EXTRA SPACE STORAGE	COM	30225T10	3,224	241,895	SH	DEFINED	1, 2
EXTREME NETWORKS INC	COM	30226D10	10,598	1,617,996	SH	DEFINED	1, 2, 5
EXXON MOBIL CORP	COM	30231G10	10,288,789	200,717,694	SH	DEFINED	1, 2, 5, 6, 7, 8, 9, 10
EYETECH PHARMACEUTIC	COM	30229710	9,699	213,171	SH	DEFINED	1, 2, 5
F M C CORP	COM NEW	30249130	46,233	957,201	SH	DEFINED	1, 2, 5, 9
F N B CORP VA	COM	30293010	2,777	97,916	SH	DEFINED	1, 2
F5 NETWORKS INC	COM	31561610	26,299	539,809	SH	DEFINED	1, 2
FACTSET RESH SYS INC	COM	30307510	26,645	455,940	SH	DEFINED	1, 2, 5
FAIR ISAAC CORP	COM	30325010	31,718	864,728	SH	DEFINED	1, 2, 5, 9
FAIRCHILD CORP	CL A	30369810	42	11,478	SH	DEFINED	1
FAIRCHILD SEMICONDUCTOR	COM	30372610	21,622	1,329,761	SH	DEFINED	1, 2, 5, 8, 9, 13
FAIRMONT HOTELS RESORT	COM	30520410	1,875	54,125	SH	DEFINED	1
FALCONSTOR SOFTWARE	COM	30613710	3,866	403,981	SH	DEFINED	1, 2, 5
FAMILY DLR STORES INC	COM	30700010	135,948	4,353,138	SH	DEFINED	1, 2, 5, 6, 7, 8, 9, 10
FARGO ELECTRONICS INC	COM	30744P10	241	16,100	SH	DEFINED	1
FARMER BROS CO	COM	30767510	2,620	108,083	SH	DEFINED	1, 2
FARMERS CAP BK CORP	COM	30956210	3,835	93,083	SH	DEFINED	1, 2
FARO TECHNOLOGIES INC	COM	31164210	4,584	147,018	SH	DEFINED	1, 2
FASTENAL CO	COM	31190010	52,353	850,440	SH	DEFINED	1, 2, 5, 6, 9
FBL FINL GROUP INC	CL A	30239F10	5,259	184,207	SH	DEFINED	1, 2
FEDERAL AGRIC MTG CO	CL C	31314830	2,665	114,382	SH	DEFINED	1, 2
FEDERAL HOME LN MTG	COM	31340030	1,470,197	19,948,398	SH	DEFINED	1, 2, 5, 6, 7, 8, 9, 10
FEDERAL NATL MTG ASSN	COM	31358610	2,089,048	29,336,444	SH	DEFINED	1, 2, 5, 6, 7, 8, 9, 10
FEDERAL REALTY INVT	SH BEN INT	31374720	39,207	759,088	SH	DEFINED	1, 2, 3, 5
FEDERAL SIGNAL CORP	COM	31385510	14,689	831,774	SH	DEFINED	1, 2, 5, 9
FEDERATED DEPT STORE	COM	31410H10	427,122	7,390,936	SH	DEFINED	1, 2, 5, 6, 7, 8, 9, 10
FEDERATED INVS INC P	CL B	31421110	88,583	2,913,928	SH	DEFINED	1, 2, 5, 6, 9, 10
FEDEX CORP	COM	31428X10	845,319	8,582,790	SH	DEFINED	1, 2, 5, 6, 7, 8, 9, 10
FEI CO	COM	30241L10	7,414	353,056	SH	DEFINED	1, 2, 5
FELCOR LODGING TR INC	COM	31430F10	21,195	1,446,780	SH	DEFINED	1, 2, 3, 5
FERRO CORP	COM	31540510	16,990	732,623	SH	DEFINED	1, 2, 5, 9
FFLC BANCORP INC	COM	30242W10	244	6,950	SH	DEFINED	1
FIAT S P A	SP ADR ORD	31562188	97	12,207	SH	DEFINED	1
FIDELITY BANKSHARES	COM	31604Q10	8,009	187,292	SH	DEFINED	1, 2

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

FIDELITY NATL FINL I	COM	31632610	127,688	2,795,886	SH	DEFINED	1,2,5,7,8,9,10,11
FIDELITY SOUTHN CORP	COM	31639410	233	12,281	SH	DEFINED	1
FIFTH THIRD BANCORP	COM	31677310	680,089	14,378,209	SH	DEFINED	1,2,5,6,7,8,9,10
FILENET CORP	COM	31686910	19,805	768,830	SH	DEFINED	1,2,5
FINANCIAL FED CORP	COM	31749210	16,047	409,352	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	3,469	149,223	SH	DEFINED	1,2
FINDWHAT COM	COM	31779410	6,473	365,090	SH	DEFINED	1,2,5
FINISAR	COM	31787A10	4,821	2,114,372	SH	DEFINED	1,2,5
FINISH LINE INC	CL A	31792310	9,872	539,480	SH	DEFINED	1,2,5
FIRST ACCEPTANCE COR	COM	31845710	2,272	253,545	SH	DEFINED	1,2
FIRST ADVANTAGE CORP	CL A	31845F10	983	48,183	SH	DEFINED	1,2
FIRST AMERN CORP CAL	COM	31852230	48,469	1,379,309	SH	DEFINED	1,2,5,9
FIRST BANCORP N C	COM	31891010	4,331	159,391	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	35,480	558,655	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	3,828	183,438	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	4,084	152,895	SH	DEFINED	1,2
FIRST CHARTER CORP	COM	31943910	11,272	430,741	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP	COM	31983B10	8,266	193,579	SH	DEFINED	1,2
FIRST CMNTY BANCSHAR	COM	31983A10	5,314	147,296	SH	DEFINED	1,2
FIRST COMWLTH FINL C	COM	31982910	14,764	959,309	SH	DEFINED	1,2,5
FIRST CONSULTING GRO	COM	31986R10	135	22,167	SH	DEFINED	1
FIRST CTZNS BANCSHAR	CL A	31946M10	13,462	90,804	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	1,169,996	27,503,423	SH	DEFINED	1,2,5,6,7,8,9,10
FIRST DEFIANCE FINL	COM	32006W10	387	13,412	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
FIRST FINL BANCORP O	COM	32020910	9,069	518,214	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	8,809	196,589	SH	DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	7,093	202,495	SH	DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	5,791	176,886	SH	DEFINED	1,2
FIRST HEALTH GROUP C	COM	32096010	39,727	2,123,289	SH	DEFINED	1,2,5,7,9
FIRST HORIZON NATL C	COM	32051710	147,375	3,418,577	SH	DEFINED	1,2,5,6,7,8,9,10
FIRST HORIZON PHARMA	COM	32051K10	9,181	401,111	SH	DEFINED	1,2
FIRST IND CORP	COM	32054R10	5,283	234,706	SH	DEFINED	1,2
FIRST INDUSTRIAL REA	COM	32054K10	35,902	881,459	SH	DEFINED	1,2,3,5
FIRST LONG IS CORP	COM	32073410	2,211	43,826	SH	DEFINED	1,2
FIRST MARBLEHEAD COR	COM	32077110	8,904	158,288	SH	DEFINED	1,2,5
FIRST MERCHANTS CORP	COM	32081710	8,460	298,935	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	27,406	755,201	SH	DEFINED	1,2,5
FIRST NATL BANKSHRS	COM	32110010	18,760	784,937	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	16,532	1,185,099	SH	DEFINED	1,2,5
FIRST OAK BROOK BANC	COM	33584720	3,095	95,482	SH	DEFINED	1,2
FIRST PL FINL CORP	COM	33610T10	6,320	282,276	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	271	11,900	SH	DEFINED	1
FIRST REP BK SAN FRA	COM	33615810	9,242	174,371	SH	DEFINED	1,2
FIRST ST BANCORPORAT	COM	33645310	6,296	171,272	SH	DEFINED	1,2
FIRST UN REAL EST EQ	SH BEN INT	33740010	56	14,849	SH	DEFINED	1
FIRSTBANK CORP MICH	COM	33761G10	2,248	78,393	SH	DEFINED	1,5
FIRSTENERGY CORP	COM	33793210	883,172	22,353,129	SH	DEFINED	1,2,5,6,7,8,9,10
FIRSTFED FINL CORP	COM	33790710	20,400	393,293	SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	27,767	974,611	SH	DEFINED	1,2,5,9
FISERV INC	COM	33773810	224,065	5,575,135	SH	DEFINED	1,2,5,6,7,8,9,10

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

FISHER COMMUNICATION COM		33775620	4,280	87,571	SH	DEFINED	1,2
FISHER SCIENTIFIC IN COM NEW		33803220	195,541	3,134,682	SH	DEFINED	1,2,5,6,7,8,9,10
FLAG FINL CORP COM		33832H10	191	12,606	SH	DEFINED	1
FLAGSTAR BANCORP INC COM		33793010	22,934	1,014,785	SH	DEFINED	1,2,5
FLANDERS CORP COM		33849410	1,453	151,353	SH	DEFINED	1
FLEETWOOD ENTERPRISE COM		33909910	12,262	910,969	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD ORD		Y2573F10	35,293	2,553,748	SH	DEFINED	1,2,5,7,8,9,10,11
FLIR SYS INC COM		30244510	20,167	316,143	SH	DEFINED	1,2,5
FLORIDA EAST COAST I COM		34063210	13,490	299,120	SH	DEFINED	1,2
FLORIDA ROCK INDS IN COM		34114010	19,890	334,111	SH	DEFINED	1,2,5,7
FLOWERS FOODS INC COM		34349810	16,389	518,964	SH	DEFINED	1,2,5
FLOWERVE CORP COM		34354P10	34,903	1,267,344	SH	DEFINED	1,2,5,9
FLUOR CORP NEW COM		34341210	126,711	2,324,554	SH	DEFINED	1,2,5,6,7,8,9,10
FLUSHING FINL CORP COM		34387310	7,288	363,310	SH	DEFINED	1,2
FLYI INC COM		34407T10	1,154	652,154	SH	DEFINED	1,2
FMC TECHNOLOGIES INC COM		30249U10	30,086	934,348	SH	DEFINED	1,2,5,9
FMS FINL CORP COM		30250910	201	9,600	SH	DEFINED	1
FNB CORP PA COM		30252010	14,737	723,814	SH	DEFINED	1,2,5
FOCUS ENHANCEMENTS I COM		34415910	13	11,700	SH	DEFINED	1
FOMENTO ECONOMICO ME SPON ADR U		34441910	4,516	85,834	SH	DEFINED	1,2
FONAR CORP COM		34443710	47	30,200	SH	DEFINED	1
FOOT LOCKER INC COM		34484910	63,006	2,339,624	SH	DEFINED	1,2,5,6,7,8,9,10
FOOTHILL INDPT BANCO COM		34490510	208	8,875	SH	DEFINED	1
FORD MTR CO DEL COM PAR \$0		34537086	874,002	59,699,622	SH	DEFINED	1,2,5,6,7,8,9,10
FOREST CITY ENTERPRI CL A		34555010	14,956	259,878	SH	DEFINED	1,2,5
FOREST LABS INC COM		34583810	404,858	9,024,912	SH	DEFINED	1,2,5,6,9,10,13
FOREST OIL CORP COM PAR \$0		34609170	29,546	931,478	SH	DEFINED	1,2,5,9
FORMFACTOR INC COM		34637510	10,208	376,117	SH	DEFINED	1,2
FORRESTER RESH INC COM		34656310	3,892	216,936	SH	DEFINED	1,2
FORTUNE BRANDS INC COM		34963110	378,321	4,901,807	SH	DEFINED	1,2,5,6,7,8,9,10
FORWARD AIR CORP COM		34985310	22,376	500,584	SH	DEFINED	1,2
FOSSIL INC COM		34988210	10,448	407,491	SH	DEFINED	1,2
FOSTER L B CO COM		35006010	180	18,900	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
FOUNDATION COAL HLDG COM		35039W10	470	20,400	SH	DEFINED	1
FOUNDRY NETWORKS INC COM		35063R10	13,584	1,032,245	SH	DEFINED	1,2,5
FOUNTAIN POWERBOAT I COM NEW		35075530	73	13,400	SH	DEFINED	1
FOUR SEASONS HOTEL I LTD VTG SH		35100E10	1,513	18,502	SH	DEFINED	1
FOX ENTMT GROUP INC CL A		35138T10	54,849	1,754,606	SH	DEFINED	1,2,5,7
FOXHOLLOW TECHNOLOGI COM		35166A10	1,128	45,892	SH	DEFINED	1
FPIC INS GROUP INC COM		30256310	5,566	157,330	SH	DEFINED	1,2,5
FPL GROUP INC COM		30257110	458,258	6,130,548	SH	DEFINED	1,2,5,6,7,8,9,10
FRANCE TELECOM SPONSORED		35177Q10	460	13,894	SH	DEFINED	1
FRANKLIN BK CORP DEL COM		35245110	3,014	165,126	SH	DEFINED	1,2
FRANKLIN ELEC INC COM		35351410	9,369	221,706	SH	DEFINED	1,2
FRANKLIN RES INC COM		35461310	414,639	5,953,176	SH	DEFINED	1,2,5,6,7,8,9,10
FREDS INC CL A		35610810	10,085	579,603	SH	DEFINED	1,2,5
FREEMONT-MCMORAN COP CL B		35671D85	185,122	4,842,335	SH	DEFINED	1,2,5,6,7,8,9,10
FREESCALE SEMICONDC COM CL A		35687M10	1,725	96,824	SH	DEFINED	1,5
FREESCALE SEMICONDC CL B		35687M20	179,506	9,777,032	SH	DEFINED	1,2,5,6,7,8,9,10
FREMONT GEN CORP COM		35728810	13,419	532,916	SH	DEFINED	1,2,5

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

FRESH DEL MONTE PROD	ORD	G3673810	712	24,040	SH	DEFINED	1,5
FRIEDMAN BILLINGS RA	CL A	35843410	23,568	1,215,497	SH	DEFINED	1,2,5,7
FRIEDMAN INDS INC	COM	35843510	240	22,240	SH	DEFINED	1
FRONTIER AIRLINES IN	COM	35906510	5,579	488,945	SH	DEFINED	1,2
FRONTIER FINL CORP W	COM	35907K10	8,950	231,801	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	15,819	593,368	SH	DEFINED	1,2
FRONTLINE LTD	ORD	G3682E12	220	4,955	SH	DEFINED	1,5
FSI INTL INC	COM	30263310	1,628	348,571	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	12,664	601,051	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	5,932	599,206	SH	DEFINED	1,2,5
FUJI PHOTO FILM LTD	ADR	35958630	630	17,042	SH	DEFINED	1
FULLER H B CO	COM	35969410	11,893	417,135	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	24,967	1,071,077	SH	DEFINED	1,2,5
FURNITURE BRANDS INT	COM	36092110	23,624	943,079	SH	DEFINED	1,2,5,9
FX ENERGY INC	COM	30269510	5,030	430,617	SH	DEFINED	1,2
G & K SVCS INC	CL A	36126810	11,820	272,216	SH	DEFINED	1,2,5
G B & T BANCSHARES I	COM	36146210	2,753	114,131	SH	DEFINED	1,2
GABELLI ASSET MGMT I	CL A	36239Y10	4,715	97,182	SH	DEFINED	1,2
GABLES RESIDENTIAL T	SH BEN INT	36241810	22,669	633,380	SH	DEFINED	1,2,3,5
GAIAM INC	CL A	36268Q10	93	15,100	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	36,213	1,114,236	SH	DEFINED	1,2,5,9
GALLAHER GROUP PLC	SPONSORED	36359510	18,048	297,290	SH	DEFINED	1
GAMESTOP CORP	CL A	36466R10	4,037	180,544	SH	DEFINED	1,2,5
GAMESTOP CORP	COM CL B	36466R20	8,738	389,922	SH	DEFINED	1,2,5
GANDER MOUNTAIN CO	COM	36471P10	760	59,228	SH	DEFINED	1
GANNETT INC	COM	36473010	644,262	7,885,707	SH	DEFINED	1,2,5,6,7,8,9,10
GAP INC DEL	COM	36476010	521,905	24,711,407	SH	DEFINED	1,2,5,6,7,8,9,10
GARDNER DENVER INC	COM	36555810	14,837	408,841	SH	DEFINED	1,2
GARMIN LTD	ORD	G3726010	4,688	77,058	SH	DEFINED	1,5
GARTNER INC	COM	36665110	12,893	1,034,737	SH	DEFINED	1,2,5,9
GARTNER INC	CL B	36665120	3,143	255,701	SH	DEFINED	1,9
GATEWAY INC	COM	36762610	53,152	8,843,980	SH	DEFINED	1,2,5,6,9,10
GATX CORP	COM	36144810	38,598	1,305,741	SH	DEFINED	1,2,5,6,9
GAYLORD ENTMT CO NEW	COM	36790510	18,047	434,553	SH	DEFINED	1,2,7
GEMPLUS INTL S A	ADR	36866Y10	68	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	17,983	3,037,704	SH	DEFINED	1,2,5
GENAERA CORP	COM	36867G10	2,314	676,720	SH	DEFINED	1,2
GENAISSANCE PHARMACE	COM	36867W10	31	14,456	SH	DEFINED	1
GENCORP INC	COM	36868210	12,140	653,762	SH	DEFINED	1,2
GENE LOGIC INC	COM	36868910	196	53,319	SH	DEFINED	1,2,5
GENELABS TECHNOLOGIE	COM	36870610	1,295	1,078,777	SH	DEFINED	1,2,5
GENENCOR INTL INC	COM	36870910	3,673	223,964	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
GENENTECH INC	COM NEW	36871040	302,395	5,554,644	SH	DEFINED	1,2,5,7,8,9,10,11
GENERAL BINDING CORP	COM	36915410	1,594	122,031	SH	DEFINED	1,2
GENERAL CABLE CORP D	COM	36930010	7,857	567,293	SH	DEFINED	1,2,5
GENERAL COMMUNICATIO	CL A	36938510	6,935	628,201	SH	DEFINED	1,2
GENERAL DYNAMICS COR	COM	36955010	704,247	6,732,767	SH	DEFINED	1,2,5,6,7,8,9,10
GENERAL ELEC CO	COM	36960410	11,468,470	314,204,647	SH	DEFINED	1,2,5,6,7,8,9,10
GENERAL GROWTH PPTYS	COM	37002110	170,477	4,714,527	SH	DEFINED	1,2,3,5,7,8,9,10
GENERAL MARITIME COR	SHS	Y2692M10	2,674	66,939	SH	DEFINED	1,5

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

GENERAL MLS INC	COM	37033410	450,265	9,057,830	SH	DEFINED	1,2,5,6,7,8,9,10
GENERAL MTRS CORP	COM	37044210	4,130,587	103,110,017	SH	DEFINED	1,2,5,6,7,8,9,10
GENESCO INC	COM	37153210	13,531	434,532	SH	DEFINED	1,2
GENESEE & WYO INC	CL A	37155910	9,225	327,936	SH	DEFINED	1,2
GENESIS HEALTHCARE C	COM	37184D10	16,618	474,383	SH	DEFINED	1,2,5
GENESIS MICROCHIP IN	COM	37184C10	7,827	482,533	SH	DEFINED	1,2
GENITOPE CORP	COM	37229P50	332	19,500	SH	DEFINED	1
GENLYTE GROUP INC	COM	37230210	26,122	304,881	SH	DEFINED	1,2
GEN-PROBE INC NEW	COM	36866T10	23,362	516,755	SH	DEFINED	1,2,5
GENTA INC	COM NEW	37245M20	1,339	760,711	SH	DEFINED	1,2,5
GENTEX CORP	COM	37190110	38,237	1,032,883	SH	DEFINED	1,2,5,9
GENTIVA HEALTH SERVI	COM	37247A10	6,100	364,857	SH	DEFINED	1,2,5
GENUINE PARTS CO	COM	37246010	200,790	4,557,188	SH	DEFINED	1,2,5,6,7,8,9,10
GENUS INC	COM	37246110	84	44,200	SH	DEFINED	1,5
GENVEC INC	COM	37246C10	23	14,112	SH	DEFINED	1
GENWORTH FINL INC	COM CL A	37247D10	30,386	1,125,402	SH	DEFINED	1,2,5
GENZYME CORP	COM GENL D	37291710	375,855	6,472,455	SH	DEFINED	1,2,5,6,7,8,9,10
GEO GROUP INC	COM	36159R10	3,209	120,726	SH	DEFINED	1,2,5
GEORGIA GULF CORP	COM PAR \$0	37320020	40,951	822,317	SH	DEFINED	1,2,5
GEORGIA PAC CORP	COM	37329810	384,415	10,256,540	SH	DEFINED	1,2,5,6,7,8,9,10
GERBER SCIENTIFIC IN	COM	37373010	158	20,716	SH	DEFINED	1,2
GERDAU S A	SPONSORED	37373710	2,572	142,877	SH	DEFINED	1,2
GERMAN AMERN BANCORP	COM	37386510	1,964	121,959	SH	DEFINED	1,2,5
GERON CORP	COM	37416310	5,368	673,579	SH	DEFINED	1,2
GETTY IMAGES INC	COM	37427610	25,929	376,599	SH	DEFINED	1,2,5
GETTY RLTY CORP NEW	COM	37429710	7,802	271,566	SH	DEFINED	1,2
GEVITY HR INC	COM	37439310	7,081	344,384	SH	DEFINED	1,2
GIANT INDS INC	COM	37450810	4,640	175,034	SH	DEFINED	1,2
GIBRALTAR INDS INC	COM	37468910	7,694	325,722	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	88	12,700	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	398,068	11,376,626	SH	DEFINED	1,2,5,6,7,8,9,10
GILLETTE CO	COM	37576610	1,365,407	30,491,457	SH	DEFINED	1,2,5,6,7,8,9,10
GLACIER BANCORP INC	COM	37637Q10	11,414	335,298	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	2,508	105,835	SH	DEFINED	1,2
GLAMIS GOLD LTD	COM	37677510	3,378	196,841	SH	DEFINED	1,9
GLATFELTER	COM	37731610	8,391	549,124	SH	DEFINED	1,2,9
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	922,653	19,469,361	SH	DEFINED	1,2
GLENAYRE TECHNOLOGIE	COM	37789910	82	37,475	SH	DEFINED	1
GLENBOROUGH RLTY TR	COM	37803P10	14,684	690,031	SH	DEFINED	1,2,3,5
GLIMCHER RLTY TR	SH BEN INT	37930210	21,213	765,526	SH	DEFINED	1,2,3,5
GLOBAL CROSSING LTD	SHS NEW	G3921A17	395	21,800	SH	DEFINED	1
GLOBAL IMAGING SYSTE	COM	37934A10	14,044	355,543	SH	DEFINED	1,2
GLOBAL INDS LTD	COM	37933610	10,682	1,288,564	SH	DEFINED	1,2,5
GLOBAL PMTS INC	COM	37940X10	19,960	340,959	SH	DEFINED	1,2,5
GLOBAL POWER EQUIPME	COM	37941P10	4,819	489,778	SH	DEFINED	1,2,5
GLOBAL SIGNAL INC	COM	37944Q10	3,256	118,244	SH	DEFINED	1,2
GLOBALSANTAFE CORP	SHS	G3930E10	36,301	1,096,378	SH	DEFINED	1,5,7,8,9,10,12,
GMH CMNTYS TR	COM	36188G10	6,859	486,460	SH	DEFINED	1,2,3
GOLD BANC CORP INC	COM	37990710	7,960	544,437	SH	DEFINED	1,2,5
GOLD KIST INC	COM	38061410	1,749	128,401	SH	DEFINED	1
GOLDEN TELECOM INC	COM	38122G10	4,876	184,543	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
-----	-----	-----	-----	-----	-----	-----	-----

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

GOLDEN WEST FINL COR	COM	38131710	502,093	8,174,741	SH	DEFINED	1,2,5,6,7,8,9,10
GOLDMAN SACHS GROUP	COM	38141G10	1,229,375	11,816,371	SH	DEFINED	1,2,5,6,7,8,9,10
GOODRICH CORP	COM	38238810	107,879	3,305,117	SH	DEFINED	1,2,5,6,7,9,10
GOODRICH PETE CORP	COM NEW	38241040	233	14,400	SH	DEFINED	1
GOODYEAR TIRE & RUBR	COM	38255010	109,946	7,499,718	SH	DEFINED	1,2,5,6,9,10
GOODYS FAMILY CLOTHI	COM	38258810	3,152	344,882	SH	DEFINED	1,2,5
GOOGLE INC	CL A	38259P50	51,471	266,981	SH	DEFINED	1,2,5,7,8,9,10,11
GOREMOTE INTERNET CO	COM	38285910	28	13,500	SH	DEFINED	1
GORMAN RUPP CO	COM	38308210	5,990	260,451	SH	DEFINED	1,2
GOTTSCHALKS INC	COM	38348510	98	10,992	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	2,638	267,515	SH	DEFINED	1,2
GP STRATEGIES CORP	COM	36225V10	151	20,257	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	23,717	1,742,650	SH	DEFINED	1,2
GRACO INC	COM	38410910	37,622	1,007,290	SH	DEFINED	1,2,5,9
GRAFTECH INTL LTD	COM	38431310	14,610	1,544,410	SH	DEFINED	1,2,5
GRAINGER W W INC	COM	38480210	166,134	2,493,753	SH	DEFINED	1,2,5,6,7,8,9,10
GRAMERCY CAP CORP	COM	38487110	1,759	85,380	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	22,751	855,297	SH	DEFINED	1,2,5,9
GRANT PRIDECO INC	COM	38821G10	40,230	2,006,506	SH	DEFINED	1,2,5,9
GRAPHIC PACKAGING CO	COM	38868810	6,646	923,072	SH	DEFINED	1,2
GRAY TELEVISION INC	COM	38937510	9,480	611,619	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	1,810	104,191	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	2,442	238,285	SH	DEFINED	1,2,5
GREAT LAKES CHEM COR	COM	39056810	47,443	1,665,258	SH	DEFINED	1,2,5,6,9,10
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,550	13,248	SH	DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	30,732	1,014,940	SH	DEFINED	1,2,5,9
GREAT SOUTHN BANCORP	COM	39090510	4,827	137,918	SH	DEFINED	1,2
GREATER BAY BANCORP	COM	39164810	28,216	1,012,057	SH	DEFINED	1,2,5,9
GREEN MTN COFFEE ROA	COM	39312210	208	8,300	SH	DEFINED	1,2
GREENBRIER COS INC	COM	39365710	3,142	92,835	SH	DEFINED	1,2
GREENFIELD ONLINE IN	COM	39515010	1,002	45,550	SH	DEFINED	1
GREENHILL & CO INC	COM	39525910	3,724	129,755	SH	DEFINED	1
GREIF INC	CL A	39762410	10,371	185,202	SH	DEFINED	1,2
GREY GLOBAL GROUP IN	COM	39787M10	18,793	17,085	SH	DEFINED	1,2,5
GREY WOLF INC	COM	39788810	14,222	2,698,622	SH	DEFINED	1,2,5
GRIFFIN LD & NURSERI	CL A	39823110	221	8,600	SH	DEFINED	1
GRIFFON CORP	COM	39843310	9,786	362,430	SH	DEFINED	1,2
GROUP 1 AUTOMOTIVE I	COM	39890510	8,338	264,695	SH	DEFINED	1,2
GROUPE CGI INC	CL A SUB V	39945C10	95	14,270	SH	DEFINED	1
GROUPE DANONE	SPONSORED	39944910	805	43,666	SH	DEFINED	1
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	715	26,143	SH	DEFINED	1,7
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	12,149	200,808	SH	DEFINED	1,2
GSI COMMERCE INC	COM	36238G10	4,948	278,303	SH	DEFINED	1,2,5
GTECH HLDGS CORP	COM	40051810	45,448	1,751,379	SH	DEFINED	1,2,5,7,8,9,10,11
GTX INC DEL	COM	40052B10	864	64,011	SH	DEFINED	1,2
GUESS INC	COM	40161710	5,249	418,240	SH	DEFINED	1,2
GUIDANT CORP	COM	40169810	635,588	8,815,372	SH	DEFINED	1,2,5,6,7,8,9,10
GUILFORD PHARMACEUTI	COM	40182910	2,435	491,896	SH	DEFINED	1,2
GUITAR CTR MGMT INC	COM	40204010	19,492	369,944	SH	DEFINED	1,2,5
GULF ISLAND FABRICAT	COM	40230710	2,836	129,896	SH	DEFINED	1,2
GULFMARK OFFSHORE IN	COM	40262910	4,552	204,386	SH	DEFINED	1,2,5
GYMBOREE CORP	COM	40377710	5,545	432,526	SH	DEFINED	1,2
HAEMONETICS CORP	COM	40502410	24,709	682,372	SH	DEFINED	1,2,5
HAGGAR CORP	COM	40517310	203	8,623	SH	DEFINED	1
HAIN CELESTIAL GROUP	COM	40521710	8,086	391,172	SH	DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	497,230	12,671,504	SH	DEFINED	1,2,5,6,7,8,9,10
HANARO TELECOM INC	SPONSORED	40964920	37	12,549	SH	DEFINED	1
HANCOCK FABRICS INC	COM	40990010	2,754	265,550	SH	DEFINED	1,2
HANCOCK HLDG CO	COM	41012010	14,732	440,291	SH	DEFINED	1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
HANDLEMAN CO DEL	COM	41025210	8,401	391,128	SH	DEFINED 1,2	
HANGER ORTHOPEDIC GR	COM NEW	41043F20	2,669	329,529	SH	DEFINED 1,2,5	
HANMI FINL CORP	COM	41049510	7,525	209,389	SH	DEFINED 1,2	
HANOVER COMPRESSOR C	COM	41076810	25,475	1,802,890	SH	DEFINED 1,2,5,9	
HANSEN NAT CORP	COM	41131010	2,322	63,770	SH	DEFINED 1,2	
HANSON PLC NEW	SPONSORED	41134910	262	6,093	SH	DEFINED 1	
HARBOR FLA BANCSHARE	COM	41190110	10,384	300,020	SH	DEFINED 1,2,5	
HARDINGE INC	COM	41232430	6,282	471,945	SH	DEFINED 1	
HARKEN ENERGY CORP	COM NEW	41255230	49	94,171	SH	DEFINED 1	
HARLAND JOHN H CO	COM	41269310	17,579	486,966	SH	DEFINED 1,2,5	
HARLEY DAVIDSON INC	COM	41282210	552,843	9,100,302	SH	DEFINED 1,2,5,6,7,8,9,10	
HARLEYSVILLE GROUP I	COM	41282410	6,509	272,680	SH	DEFINED 1,2	
HARLEYSVILLE NATL CO	COM	41285010	9,984	375,339	SH	DEFINED 1,2	
HARMAN INTL INDS INC	COM	41308610	155,671	1,225,753	SH	DEFINED 1,2,5,7,8,9,10,11	
HARMONIC INC	COM	41316010	9,510	1,140,284	SH	DEFINED 1,2,5	
HARMONY GOLD MNG LTD	SPONSORED	41321630	391	42,184	SH	DEFINED 1	
HARRAHS ENTMT INC	COM	41361910	395,642	5,914,817	SH	DEFINED 1,2,5,6,7,8,9,10	
HARRIS & HARRIS GROU	COM	41383310	2,793	170,512	SH	DEFINED 1,2	
HARRIS CORP DEL	COM	41387510	79,440	1,285,638	SH	DEFINED 1,2,5,7,9	
HARRIS INTERACTIVE I	COM	41454910	5,684	719,520	SH	DEFINED 1,2	
HARSCO CORP	COM	41586410	26,048	467,305	SH	DEFINED 1,2,5,9	
HARTE-HANKS INC	COM	41619610	36,570	1,407,613	SH	DEFINED 1,2,5,9	
HARTFORD FINL SVCS G	COM	41651510	1,363,018	19,665,535	SH	DEFINED 1,2,5,6,7,8,9,10	
HARTMARX CORP	COM	41711910	2,740	352,617	SH	DEFINED 1,2	
HARVARD BIOSCIENCE I	COM	41690610	72	15,632	SH	DEFINED 1	
HARVEST NATURAL RESO	COM	41754V10	8,527	493,729	SH	DEFINED 1,2,5	
HASBRO INC	COM	41805610	113,828	5,873,499	SH	DEFINED 1,2,5,6,7,8,9,10	
HAVAS	SPONSORED	41931310	71	12,678	SH	DEFINED 1	
HAVERTY FURNITURE IN	COM	41959610	4,628	250,143	SH	DEFINED 1,2	
HAWAIIAN ELEC INDUST	COM	41987010	28,822	988,732	SH	DEFINED 1,2,5,9	
HAWAIIAN HOLDINGS IN	COM	41987910	81	11,915	SH	DEFINED 1	
HAWK CORP	CL A	42008910	140	16,200	SH	DEFINED 1	
HAWKINS INC	COM	42026110	147	12,452	SH	DEFINED 1	
HAYES LEMMERZ INTL I	COM NEW	42078130	4,438	502,590	SH	DEFINED 1,2	
HCA INC	COM	40411910	448,930	11,234,490	SH	DEFINED 1,2,5,6,7,8,9,10	
HCC INS HLDGS INC	COM	40413210	23,980	724,027	SH	DEFINED 1,2,5,9	
HEADWATERS INC	COM	42210P10	15,446	541,971	SH	DEFINED 1,2	
HEALTH CARE PPTY INV	COM	42191510	29,897	1,079,689	SH	DEFINED 1,2,5	
HEALTH CARE REIT INC	COM	42217K10	21,555	565,007	SH	DEFINED 1,2,5	
HEALTH MGMT ASSOC IN	CL A	42193310	152,722	6,721,925	SH	DEFINED 1,2,5,6,7,8,9,10	
HEALTH NET INC	COM	42222G10	57,265	1,983,536	SH	DEFINED 1,2,5,7,8,9,10,11	
HEALTHCARE RLTY TR	COM	42194610	29,384	721,954	SH	DEFINED 1,2,5	
HEALTHCARE SVCS GRP	COM	42190610	4,506	216,231	SH	DEFINED 1,2	
HEALTHEXTRAS INC	COM	42221110	4,585	281,266	SH	DEFINED 1,2	
HEALTHTRONICS INC	COM	42222L10	733	68,973	SH	DEFINED 1,2,5	
HEARST-ARGYLE TELEVI	COM	42231710	12,599	477,601	SH	DEFINED 1,2,5	
HEARTLAND EXPRESS IN	COM	42234710	24,803	1,103,806	SH	DEFINED 1,2,5	
HEARTLAND FINL USA I	COM	42234Q10	2,287	113,745	SH	DEFINED 1,2	
HECLA MNG CO	COM	42270410	11,548	1,980,733	SH	DEFINED 1,2,5	
HEICO CORP NEW	COM	42280610	6,511	288,209	SH	DEFINED 1,2,5	
HEICO CORP NEW	CL A	42280620	227	13,114	SH	DEFINED 1	
HEIDRICK & STRUGGLES	COM	42281910	9,483	276,726	SH	DEFINED 1,2,5	

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

HEINZ H J CO	COM	42307410	392,441	10,065,163	SH	DEFINED	1,2,5,6,7,8,9,10
HELEN OF TROY CORP L	COM	G4388N10	760	22,607	SH	DEFINED	1,5
HELIX TECHNOLOGY COR	COM	42331910	7,442	427,972	SH	DEFINED	1,2
HELLENIC TELECOM ORG	SPONSORED	42332530	422	47,912	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	32,085	942,567	SH	DEFINED	1,2,5,6,9
HEMISPHERX BIOPHARMA	COM	42366C10	57	30,210	SH	DEFINED	1,5
HENRY JACK & ASSOC I	COM	42628110	17,805	894,265	SH	DEFINED	1,2,5,9

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
HERCULES INC	COM	42705610	52,149	3,511,707	SH	DEFINED	1,2,5,6,9,10
HERITAGE COMMERCE CO	COM	42692710	278	14,600	SH	DEFINED	1
HERITAGE PPTY INVT T	COM	42725M10	40,148	1,251,105	SH	DEFINED	1,2,3
HERLEY INDS INC DEL	COM	42739810	3,447	169,468	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	134	11,700	SH	DEFINED	1,2
HERSHEY FOODS CORP	COM	42786610	342,859	6,173,185	SH	DEFINED	1,2,5,6,7,8,9,10
HEWITT ASSOCS INC	COM	42822Q10	11,542	360,578	SH	DEFINED	1,2,5
HEWLETT PACKARD CO	COM	42823610	1,957,694	93,356,883	SH	DEFINED	1,2,5,6,7,8,9,10
HEXCEL CORP NEW	COM	42829110	6,413	442,254	SH	DEFINED	1,2
HI / FN INC	COM	42835810	213	23,120	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	9,026	339,211	SH	DEFINED	1,2
HIBERNIA CORP	CL A	42865610	84,545	2,864,971	SH	DEFINED	1,2,5,7,8,9,10,11
HICKORY TECH CORP	COM	42906010	180	16,862	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	5,230	465,297	SH	DEFINED	1,2
HIGHWOODS PPTYS INC	COM	43128410	43,481	1,569,727	SH	DEFINED	1,2,3,5,9
HILB ROGAL & HOBBS C	COM	43129410	20,064	553,650	SH	DEFINED	1,2,5
HILFIGER TOMMY CORP	ORD	G8915Z10	710	62,966	SH	DEFINED	1,2,5
HILLENBRAND INDS INC	COM	43157310	52,911	952,657	SH	DEFINED	1,2,5,6,7,8,9,10
HILTON HOTELS CORP	COM	43284810	332,040	14,601,590	SH	DEFINED	1,2,5,6,7,8,9,10
HITACHI LIMITED	ADR 10 COM	43357850	602	8,669	SH	DEFINED	1
HI-TECH PHARMACAL IN	COM	42840B10	196	10,650	SH	DEFINED	1
HMN FINL INC	COM	40424G10	202	6,300	SH	DEFINED	1
HNI CORP	COM	40425110	30,296	703,739	SH	DEFINED	1,2,5,6,9
HOLLINGER INTL INC	CL A	43556910	12,231	780,063	SH	DEFINED	1,2,5
HOLLIS-EDEN PHARMACE	COM	43590210	1,763	187,159	SH	DEFINED	1,2
HOLLY CORP	COM PAR \$0	43575830	9,980	358,074	SH	DEFINED	1,2
HOLLYWOOD ENTMT CORP	COM	43614110	9,882	754,954	SH	DEFINED	1,2,5
HOLOGIC INC	COM	43644010	8,511	309,812	SH	DEFINED	1,2,5
HOME DEPOT INC	COM	43707610	3,011,506	70,461,074	SH	DEFINED	1,2,5,6,7,8,9,10
HOME PROPERTIES INC	COM	43730610	30,619	712,068	SH	DEFINED	1,2,3,5
HOMEBANC CORP GA	COM	43738R10	4,174	431,190	SH	DEFINED	1,2
HOMESTORE INC	COM	43785210	4,536	1,497,007	SH	DEFINED	1,2,5
HONDA MOTOR LTD	AMERN SHS	43812830	1,021	39,183	SH	DEFINED	1
HONEYWELL INTL INC	COM	43851610	3,672,153	103,703,848	SH	DEFINED	1,2,5,6,7,8,9,10
HOOKER FURNITURE COR	COM	43903810	3,087	135,977	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	5,002	844,958	SH	DEFINED	1,2
HORACE MANN EDUCATOR	COM	44032710	14,389	754,150	SH	DEFINED	1,2,5,9
HORIZON FINL CORP WA	COM	44041F10	4,395	213,574	SH	DEFINED	1,2,5
HORIZON OFFSHORE INC	COM	44043J10	67	40,369	SH	DEFINED	1,5
HORMEL FOODS CORP	COM	44045210	41,018	1,308,386	SH	DEFINED	1,2,5,7,9
HORNBECK OFFSHORE SV	COM	44054310	1,333	69,093	SH	DEFINED	1,2
HOSPIRA INC	COM	44106010	150,038	4,478,747	SH	DEFINED	1,2,5,6,7,8,9,10
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	62,103	1,350,060	SH	DEFINED	1,2,3,5,9

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

HOST MARRIOTT CORP N COM	44107P10	123,339	7,129,420	SH	DEFINED	1,2,3,5,7,8,9,10
HOT TOPIC INC COM	44133910	13,084	761,124	SH	DEFINED	1,2,5
HOUSTON EXPL CO COM	44212010	11,369	201,894	SH	DEFINED	1,2
HOVNIANIAN ENTERPRISE CL A	44248720	24,245	489,609	SH	DEFINED	1,2,5,9
HRPT PPTYS TR COM SH BEN	40426W10	38,672	3,014,165	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC SPON ADR N	40428040	15,490	181,939	SH	DEFINED	1,2
HUB GROUP INC CL A	44332010	8,657	165,787	SH	DEFINED	1,2
HUBBELL INC CL B	44351020	51,493	984,574	SH	DEFINED	1,2,5,6,9
HUDSON CITY BANCORP COM	44368310	20,821	565,468	SH	DEFINED	1,2,5
HUDSON HIGHLAND GROU COM	44379210	4,178	145,078	SH	DEFINED	1,2,5
HUDSON RIV BANCORP I COM	44412810	8,541	431,603	SH	DEFINED	1,2
HUDSON UNITED BANCOR COM	44416510	17,511	444,680	SH	DEFINED	1,2,5
HUGHES SUPPLY INC COM	44448210	22,418	692,990	SH	DEFINED	1,2,5
HUGOTON RTY TR TEX UNIT BEN I	44471710	399	15,219	SH	DEFINED	1
HUMAN GENOME SCIENCE COM	44490310	22,138	1,841,744	SH	DEFINED	1,2,5
HUMANA INC COM	44485910	200,539	6,754,415	SH	DEFINED	1,2,5,6,9,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE-	INVEST- TION	OTHER MAN
HUNT J B TRANS SVCS	COM	44565810	34,254	763,743	SH	DEFINED	1,2,5,9
HUNTINGTON BANCSHARE	COM	44615010	182,990	7,396,528	SH	DEFINED	1,2,5,6,7,8,9,10
HURON CONSULTING GRO	COM	44746210	849	38,247	SH	DEFINED	1
HUTCHINSON TECHNOLOG	COM	44840710	15,510	448,645	SH	DEFINED	1,2,5
HUTTIG BLDG PRODS IN	COM	44845110	157	15,027	SH	DEFINED	1
HYDRIL	COM	44877410	11,277	247,788	SH	DEFINED	1,2
HYPERCOM CORP	COM	44913M10	3,920	662,104	SH	DEFINED	1,2
HYPERION SOLUTIONS C	COM	44914M10	32,477	696,635	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM	44919P10	135,339	4,900,035	SH	DEFINED	1,2,5,7,8,9,10,11
IBERIABANK CORP	COM	45082810	6,175	93,058	SH	DEFINED	1,2,5
ICICI BK LTD	ADR	45104G10	26,881	1,334,043	SH	DEFINED	1,2,4,5
ICON PUB LTD CO	SPONSORED	45103T10	408	10,639	SH	DEFINED	1
ICOS CORP	COM	44929510	14,687	519,340	SH	DEFINED	1,2,5
ICT GROUP INC	COM	44929Y10	1,203	123,900	SH	DEFINED	1
ICU MED INC	COM	44930G10	4,187	153,154	SH	DEFINED	1,2
IDACORP INC	COM	45110710	30,461	996,425	SH	DEFINED	1,2,5,6,9
IDENIX PHARMACEUTICA	COM	45166R20	875	51,040	SH	DEFINED	1
IDENTIX INC	COM	45190610	9,966	1,350,454	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	34,644	855,404	SH	DEFINED	1,2,5
IDEXX LABS INC	COM	45168D10	19,643	359,833	SH	DEFINED	1,2,5,7
IDT CORP	COM	44894710	2,916	198,655	SH	DEFINED	1,2
IDT CORP	CL B	44894730	3,192	206,178	SH	DEFINED	1,2
IDX SYS CORP	COM	44949110	10,832	314,321	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	4,307	236,234	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	1,029	254,188	SH	DEFINED	1,2
IHOP CORP	COM	44962310	13,307	317,659	SH	DEFINED	1,2
II VI INC	COM	90210410	6,807	160,204	SH	DEFINED	1,2
IKON OFFICE SOLUTION	COM	45171310	244,715	21,169,098	SH	DEFINED	1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	737,282	7,955,134	SH	DEFINED	1,2,5,6,7,8,9,10
ILLUMINA INC	COM	45232710	6,586	694,770	SH	DEFINED	1,2
IMAGISTICS INTERNATI	COM	45247T10	9,659	286,947	SH	DEFINED	1,2,5
IMATION CORP	COM	45245A10	20,756	652,074	SH	DEFINED	1,2,5,9
IMCLONE SYS INC	COM	45245W10	25,955	563,252	SH	DEFINED	1,2,5
IMMERSION CORP	COM	45252110	117	16,024	SH	DEFINED	1

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

IMMUCOR INC	COM	45252610	19,988	850,203	SH	DEFINED	1,2
IMMUNICON CORP DEL	COM	45260A10	488	69,933	SH	DEFINED	1
IMMUNOGEN INC	COM	45253H10	7,391	836,112	SH	DEFINED	1,2,5
IMMUNOMEDICS INC	COM	45290710	1,899	624,554	SH	DEFINED	1,2,5
IMPAC MED SYS INC	COM	45255A10	305	14,900	SH	DEFINED	1,2
IMPAC MTG HLDGS INC	COM	45254P10	23,692	1,045,063	SH	DEFINED	1,2,5
IMPAX LABORATORIES I	COM	45256B10	10,671	671,966	SH	DEFINED	1,2
IMPERIAL CHEM INDS P	ADR NEW	45270450	260	14,125	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	1,235	20,804	SH	DEFINED	1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	326	5,892	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	212,842	9,170,258	SH	DEFINED	1,2,5,6,7,8,9,10
INAMED CORP	COM	45323510	25,948	410,238	SH	DEFINED	1,2,5,9
INCO LTD	COM	45325840	292	7,926	SH	DEFINED	1
INCYTE CORP	COM	45337C10	10,720	1,073,053	SH	DEFINED	1,2,5
INDEPENDENCE CMNTY B	COM	45341410	42,358	994,781	SH	DEFINED	1,2,5,9
INDEPENDENCE HLDG CO	COM NEW	45344030	1,351	73,215	SH	DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	7,675	227,420	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	10,222	342,691	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	3,794	636,566	SH	DEFINED	1,2,5
INDIA FD INC	COM	45408910	2,856	96,372	SH	DEFINED	7
INDYMAC BANCORP INC	COM	45660710	23,127	671,334	SH	DEFINED	1,2,5,9
INERGY L P	UNIT LTD P	45661510	282	9,800	SH	DEFINED	1
INFINITY PPTY & CAS	COM	45665Q10	12,485	354,695	SH	DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	3,927	231,981	SH	DEFINED	1,2
INFOCUS CORP	COM	45665B10	4,924	537,579	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- DISCRE- TION	OTHER MAN
INFONET SVCS CORP	CL B	45666T10	1,388	687,018	SH	DEFINED	1,2,5
INFORMATICA CORP	COM	45666Q10	9,389	1,156,326	SH	DEFINED	1,2,5
INFOSPACE INC	COM NEW	45678T20	23,565	495,585	SH	DEFINED	1,2
INFOSYS TECHNOLOGIES	SPONSORED	45678810	7,061	101,875	SH	DEFINED	1,2
INFOUSA INC NEW	COM	45681830	5,919	528,975	SH	DEFINED	1,2
INFRASOURCE SVCS INC	COM	45684P10	1,022	78,621	SH	DEFINED	1
ING GROUP N V	SPONSORED	45683710	33,487	1,107,018	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	326,664	4,068,041	SH	DEFINED	1,2,5,6,7,8,9,10
INGLES MKTS INC	CL A	45703010	2,050	165,472	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	34,513	1,659,263	SH	DEFINED	1,2,5
INKINE PHARMACEUTICA	COM	45721410	3,286	605,196	SH	DEFINED	1,2
INLAND REAL ESTATE C	COM NEW	45746120	807	50,600	SH	DEFINED	1
INNKEEPERS USA TR	COM	4576J010	18,048	1,271,006	SH	DEFINED	1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	115	11,700	SH	DEFINED	1
INNOTRAC CORP	COM	45767M10	97	11,400	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	3,777	113,223	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	109	19,983	SH	DEFINED	1
INPHONIC INC	COM	45772G10	1,746	63,550	SH	DEFINED	1,2
INPUT/OUTPUT INC	COM	45765210	8,242	932,385	SH	DEFINED	1,2
INSIGHT COMMUNICATIO	CL A	45768V10	8,173	881,669	SH	DEFINED	1,2,5
INSIGHT ENTERPRISES	COM	45765U10	16,086	783,897	SH	DEFINED	1,2,5
INSITUFORM TECHNOLOG	CL A	45766710	8,768	386,764	SH	DEFINED	1,2
INSPIRE PHARMACEUTIC	COM	45773310	8,951	533,752	SH	DEFINED	1,2
INSTEEL INDUSTRIES I	COM	45774W10	306	16,915	SH	DEFINED	1
INSTINET GROUP INC	COM	45775010	9,775	1,621,036	SH	DEFINED	1,2,5

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

INSURANCE AUTO AUCTI	COM	45787510	3,375	150,535	SH	DEFINED	1,2,5
INTAC INTL	COM	45811T10	1,018	78,317	SH	DEFINED	1,2
INTEGRA BK CORP	COM	45814P10	7,167	310,108	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	12,511	338,777	SH	DEFINED	1,2
INTEGRATED ALARM SVC	COM	45890M10	111	20,130	SH	DEFINED	1
INTEGRATED CIRCUIT S	COM	45811K20	17,428	833,059	SH	DEFINED	1,2,5,9
INTEGRATED DEVICE TE	COM	45811810	31,671	2,739,684	SH	DEFINED	1,2,5,9
INTEGRATED ELECTRICA	COM	45811E10	2,331	481,652	SH	DEFINED	1,2,5
INTEGRATED SILICON S	COM	45812P10	3,925	478,659	SH	DEFINED	1,2,5
INTEL CORP	COM	45814010	4,624,119	197,696,427	SH	DEFINED	1,2,5,6,7,8,9,10
INTELIDATA TECHNOLOG	COM	45814T10	83	124,388	SH	DEFINED	1,5
INTELLISYNC CORP	COM	45817610	99	48,610	SH	DEFINED	1,5
INTER PARFUMS INC	COM	45833410	780	49,080	SH	DEFINED	1,2
INTER TEL INC	COM	45837210	15,527	567,110	SH	DEFINED	1,2
INTERACTIVE DATA COR	COM	45840J10	11,335	521,401	SH	DEFINED	1,2,5
INTERCHANGE CORP	COM	45845K10	545	30,030	SH	DEFINED	1
INTERCHANGE FINL SVC	COM	45844710	4,045	155,582	SH	DEFINED	1,2
INTERCONTINENTAL HOT	SPONS ADR	45857320	366	28,983	SH	DEFINED	1
INTERDIGITAL COMMUNI	COM	45866A10	18,070	817,665	SH	DEFINED	1,2,5
INTERFACE INC	CL A	45866510	7,097	711,805	SH	DEFINED	1,2,5
INTERGRAPH CORP	COM	45868310	16,944	629,194	SH	DEFINED	1,2,5
INTERLAND INC	COM NEW	45872720	41	12,427	SH	DEFINED	1
INTERMAGNETICS GEN C	COM	45877110	11,668	459,198	SH	DEFINED	1,2
INTERMIX MEDIA INC	COM	45881X10	66	11,700	SH	DEFINED	1
INTERMUNE INC	COM	45884X10	5,272	397,593	SH	DEFINED	1,2,5
INTERNAP NETWORK SVC	COM	45885A10	2,600	2,795,425	SH	DEFINED	1,2
INTERNATIONAL BANC SH	COM	45904410	11,343	288,030	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE	COM	45920010	10,464,906	106,156,480	SH	DEFINED	1,2,5,6,7,8,9,10
INTERNATIONAL FLAVOR	COM	45950610	113,187	2,642,082	SH	DEFINED	1,2,5,6,7,8,9,10
INTERNATIONAL GAME T	COM	45990210	348,353	10,132,440	SH	DEFINED	1,2,5,6,7,8,9,10
INTERNATIONAL RECTIF	COM	46025410	35,059	786,607	SH	DEFINED	1,2,5,9
INTERNATIONAL SHIPHO	COM NEW	46032120	159	10,700	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	24,943	472,400	SH	DEFINED	1,2,5,9
INTERNATIONAL STL GR	COM	46037710	9,575	236,062	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
INTERNET CAP GROUP I	COM NEW	46059C20	4,335	481,685	SH	DEFINED	1,2
INTERNET SEC SYS INC	COM	46060X10	18,811	809,072	SH	DEFINED	1,2,5
INTERPUBLIC GROUP CO	COM	46069010	144,402	10,776,283	SH	DEFINED	1,2,5,6,7,8,9,10
INTERSECTIONS INC	COM	46098130	1,452	84,186	SH	DEFINED	1
INTERSIL CORP	CL A	46069S10	31,366	1,877,102	SH	DEFINED	1,2,5,9
INTERVIDEO INC	COM	46114Y10	1,049	79,319	SH	DEFINED	1,2
INTERVOICE INC NEW	COM	46114210	7,829	586,458	SH	DEFINED	1,2,5
INTERWOVEN INC	COM NEW	46114T50	6,231	572,666	SH	DEFINED	1,2,5
INTEVAC INC	COM	46114810	1,426	188,630	SH	DEFINED	1,2
INTL PAPER CO	COM	46014610	1,339,743	31,898,641	SH	DEFINED	1,2,5,6,7,8,9,10
INTRADO INC	COM	46117A10	2,959	244,547	SH	DEFINED	1,2
INTRALASE CORP	COM	46116910	1,265	53,858	SH	DEFINED	1
INTRAWARE INC	COM	46118M10	15	12,476	SH	DEFINED	1
INTUIT	COM	46120210	253,376	5,757,228	SH	DEFINED	1,2,5,6,7,8,9,10
INTUITIVE SURGICAL I	COM NEW	46120E60	18,520	462,775	SH	DEFINED	1,2
INVACARE CORP	COM	46120310	18,369	397,085	SH	DEFINED	1,2,5

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

INVERNESS MED INNOVA	COM	46126P10	5,135	204,583	SH	DEFINED	1,2,5
INVESTMENT TECHNOLOG	COM	46145F10	14,316	715,824	SH	DEFINED	1,2,5
INVESTORS FINL SERVI	COM	46191510	41,099	822,308	SH	DEFINED	1,2,5,9
INVESTORS REAL ESTAT	SH BEN INT	46173010	6,365	606,724	SH	DEFINED	1,2,5
INVTROGEN CORP	COM	46185R10	89,131	1,327,738	SH	DEFINED	1,2,5,7,8,9,10,11
IOMEGA CORP	COM NEW	46203030	4,050	731,076	SH	DEFINED	1,2,5
IONATRON INC	COM	46207010	174	15,400	SH	DEFINED	1
IONICS INC	COM	46221810	12,505	288,525	SH	DEFINED	1,2
IOWA TELECOMM SERVIC	COM	46259420	4,626	214,465	SH	DEFINED	1,2
IPASS INC	COM	46261V10	7,810	1,055,382	SH	DEFINED	1,2
IPAYMENT INC	COM	46262E10	7,021	141,789	SH	DEFINED	1,2
IPC HLDGS LTD	ORD	G4933P10	276	6,348	SH	DEFINED	1,5
IPSCO INC	COM	46262210	283	5,919	SH	DEFINED	1
IRELAND BK	SPONSORED	46267Q10	823	12,326	SH	DEFINED	1
IRON MTN INC PA	COM	46284610	31,815	1,043,465	SH	DEFINED	1,2,5
IRSA INVERSIONES Y R	GLOBL DEP	45004720	172	15,307	SH	DEFINED	1,7
IRVINE SENSORS CORP	COM NEW	46366450	30	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	17,110	602,688	SH	DEFINED	1,2
ISHARES TR	RUSSELL100	46428759	7,566	114,000	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	4,059	688,047	SH	DEFINED	1,2,5
ISLE OF CAPRI CASINO	COM	46459210	5,483	213,779	SH	DEFINED	1,2,5
ISOLAGEN INC	COM	46488N10	2,046	260,018	SH	DEFINED	1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	1,102	108,914	SH	DEFINED	1,2
ISTAR FINL INC	COM	45031U10	52,526	1,160,550	SH	DEFINED	1,2,5,7,8,9,10,11
ITC DELTACOM INC	COM NEW	45031T40	245	143,311	SH	DEFINED	1,2
ITLA CAP CORP	COM	45056510	3,912	66,537	SH	DEFINED	1,2
ITRON INC	COM	46574110	8,440	353,007	SH	DEFINED	1,2
ITT EDUCATIONAL SERV	COM	45068B10	36,302	763,455	SH	DEFINED	1,2,5,9
ITT INDS INC IND	COM	45091110	861,995	10,207,160	SH	DEFINED	1,2,5,6,7,8,9,10
IVAX CORP	COM	46582310	42,482	2,685,360	SH	DEFINED	1,2,5,7,9
IVAX DIAGNOSTICS INC	COM	45070W10	84	19,257	SH	DEFINED	1
IVILLAGE INC	COM	46588H10	2,387	386,249	SH	DEFINED	1,2
IXIA	COM	45071R10	8,219	488,954	SH	DEFINED	1,2
IXYS CORP	COM	46600W10	3,710	359,486	SH	DEFINED	1,2,5
J & J SNACK FOODS CO	COM	46603210	7,692	156,887	SH	DEFINED	1,2
J ALEXANDER CORP	COM	46609610	139	18,800	SH	DEFINED	1
J JILL GROUP INC	COM	46618910	4,025	270,324	SH	DEFINED	1,2,5
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	16,410	475,665	SH	DEFINED	1,2
JABIL CIRCUIT INC	COM	46631310	135,415	5,293,786	SH	DEFINED	1,2,5,6,7,8,9,10
JACK IN THE BOX INC	COM	46636710	28,109	762,385	SH	DEFINED	1,2,5
JACKSON HEWITT TAX S	COM	46820210	11,827	468,397	SH	DEFINED	1,2
JACLYN INC	COM	46977210	169	21,900	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	78	19,600	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
JACOBS ENGR GROUP IN	COM	46981410	31,916	667,845	SH	DEFINED	1,2,5,9
JACUZZI BRANDS INC	COM	46986510	9,324	1,071,691	SH	DEFINED	1,2
JAKKS PAC INC	COM	47012E10	8,167	369,368	SH	DEFINED	1,2
JAMDAT MOBILE INC	COM	47023T10	996	48,239	SH	DEFINED	1
JANUS CAP GROUP INC	COM	47102X10	98,254	5,844,971	SH	DEFINED	1,2,5,6,7,9,10
JARDEN CORP	COM	47110910	17,596	405,070	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	5,653	415,050	SH	DEFINED	1,2

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

JDS UNIPHASE CORP	COM	46612J10	119,615	37,733,313	SH	DEFINED	1,2,5,6,7,8,9,10
JEFFERIES GROUP INC	COM	47231910	23,146	574,618	SH	DEFINED	1,2,5,9
JEFFERSON PILOT CORP	COM	47507010	195,739	3,767,113	SH	DEFINED	1,2,5,6,7,8,9,10
JETBLUE AWYS CORP	COM	47714310	26,581	1,144,745	SH	DEFINED	1,2,5,6,9
JLG INDS INC	COM	46621010	13,536	689,560	SH	DEFINED	1,2,5
JO-ANN STORES INC	COM	47758P30	8,861	321,735	SH	DEFINED	1,2
JOHNSON & JOHNSON	COM	47816010	8,514,102	134,249,487	SH	DEFINED	1,2,5,6,7,8,9,10
JOHNSON CTLS INC	COM	47836610	317,958	5,011,947	SH	DEFINED	1,2,5,6,7,8,9,10
JONES APPAREL GROUP	COM	48007410	137,425	3,757,873	SH	DEFINED	1,2,5,6,7,8,9,10
JONES LANG LASALLE I	COM	48020Q10	17,626	471,164	SH	DEFINED	1,2,5
JOS A BANK CLOTHIERS	COM	48083810	4,005	141,521	SH	DEFINED	1,2,5
JOURNAL COMMUNICATIO	CL A	48113010	5,526	305,802	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	11,394	589,468	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	35,128	808,833	SH	DEFINED	1,2,5
JPMORGAN & CHASE & C	COM	46625H10	4,304,603	110,346,149	SH	DEFINED	1,2,5,6,7,8,9,10
JUNIPER NETWORKS INC	COM	48203R10	168,449	6,195,254	SH	DEFINED	1,2,5,7,8,9,10,11
JUPITERMEDIA CORP	COM	48207D10	5,506	231,559	SH	DEFINED	1,2
K FED BANCORP	COM	48246S10	939	62,763	SH	DEFINED	1
K V PHARMACEUTICAL C	CL A	48274020	12,270	556,467	SH	DEFINED	1,2,5
K2 INC	COM	48273210	9,051	569,983	SH	DEFINED	1,2
KADANT INC	COM	48282T10	5,504	268,479	SH	DEFINED	1,2
KAMAN CORP	CL A	48354810	4,312	340,907	SH	DEFINED	1,2
KANBAY INTL INC	COM	48369P20	2,258	72,151	SH	DEFINED	1,2
KANEB PIPE LINE PART	SR PREF UN	48416910	387	6,362	SH	DEFINED	1,5
KANEB SERVICES LLC	COM	48417310	1,194	27,648	SH	DEFINED	1,2,5
KANSAS CITY LIFE INS	COM	48483610	3,249	68,201	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	17,123	965,754	SH	DEFINED	1,2,5,6
KATY INDS INC	COM	48602610	120	23,204	SH	DEFINED	1,2
KAYDON CORP	COM	48658710	14,404	436,224	SH	DEFINED	1,2,5
KB HOME	COM	48666K10	124,543	1,192,936	SH	DEFINED	1,2,5,6,9,10
KCS ENERGY INC	COM	48243420	10,593	716,740	SH	DEFINED	1,2,5
KEANE INC	COM	48666510	16,130	1,097,271	SH	DEFINED	1,2,5,9
KEITH COMPANIES INC	COM	48753910	180	10,330	SH	DEFINED	1
KEITHLEY INSTRS INC	COM	48758410	3,940	199,999	SH	DEFINED	1,2
KELLOGG CO	COM	48783610	452,952	10,142,233	SH	DEFINED	1,2,5,6,7,8,9,10
KELLWOOD CO	COM	48804410	13,808	400,225	SH	DEFINED	1,2,5
KELLY SVCS INC	CL A	48815220	11,129	368,762	SH	DEFINED	1,2,5,6,9
KEMET CORP	COM	48836010	14,231	1,590,081	SH	DEFINED	1,2,5,9
KENNAMETAL INC	COM	48917010	42,809	860,141	SH	DEFINED	1,2,5,9
KENSEY NASH CORP	COM	49005710	5,448	157,790	SH	DEFINED	1,2
KERR MCGEE CORP	COM	49238610	409,541	7,086,717	SH	DEFINED	1,2,5,6,7,8,9,10
KERYX BIOPHARMACEUTI	COM	49251510	2,857	246,973	SH	DEFINED	1,2
KEY ENERGY SVCS INC	COM	49291410	23,090	1,956,765	SH	DEFINED	1,2,5
KEYCORP NEW	COM	49326710	434,715	12,823,450	SH	DEFINED	1,2,5,6,7,8,9,10
KEYNOTE SYS INC	COM	49330810	3,271	234,977	SH	DEFINED	1,2
KEYSPAN CORP	COM	49337W10	194,697	4,935,285	SH	DEFINED	1,2,5,6,7,8,9,10
KEYSTONE AUTOMOTIVE	COM	49338N10	4,723	203,122	SH	DEFINED	1,2
KFORCE INC	COM	49373210	4,172	375,836	SH	DEFINED	1,2,5
KFX INC	COM	48245L10	9,810	675,587	SH	DEFINED	1,2
KILROY RLTY CORP	COM	49427F10	33,644	786,999	SH	DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	7,864	531,007	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	940,128	14,285,486	SH	DEFINED	1,2,5,6,7,8,9,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
----------------	----------------	-------	---------------	-------------------	-------------------	-----------------------	-----------

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

KIMCO REALTY CORP	COM	49446R10	119,227	2,055,990	SH	DEFINED	1,2,3,5,7,8,9,10
KINDER MORGAN ENERGY	UT LTD PAR	49455010	1,601	36,106	SH	DEFINED	1,2,5
KINDER MORGAN INC KA	COM	49455P10	278,677	3,810,711	SH	DEFINED	1,2,5,6,7,8,9,10
KINDER MORGAN MANAGE	SHS	49455U10	1,386	34,066	SH	DEFINED	1,5
KINDRED HEALTHCARE I	COM	49458010	12,163	406,100	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	16,801	220,202	SH	DEFINED	1,2,5
KING PHARMACEUTICALS	COM	49558210	74,482	6,006,634	SH	DEFINED	1,2,5,6,9,10
KINROSS GOLD CORP	COM NO PAR	49690240	918	130,348	SH	DEFINED	1,2,5,7,9,10,13
KINTERA INC	COM	49720P50	804	89,275	SH	DEFINED	1,2
KIRBY CORP	COM	49726610	17,309	390,027	SH	DEFINED	1,2,5
KIRKLANDS INC	COM	49749810	1,729	140,690	SH	DEFINED	1,2
KITE RLTY GROUP TR	COM	49803T10	4,591	300,490	SH	DEFINED	1,2,3
KLA-TENCOR CORP	COM	48248010	241,864	5,192,436	SH	DEFINED	1,2,5,6,7,8,9,10
KMART HLDG CORPORATI	COM	49878010	82,452	833,269	SH	DEFINED	1,2,5,10,12,14
KNBT BANCORP INC	COM	48292110	6,796	402,152	SH	DEFINED	1,2
KNIGHT RIDDER INC	COM	49904010	136,202	2,034,695	SH	DEFINED	1,2,5,6,7,8,9,10
KNIGHT TRADING GROUP	COM	49906310	18,271	1,668,550	SH	DEFINED	1,2,5
KNIGHT TRANSN INC	COM	49906410	14,669	591,474	SH	DEFINED	1,2,5
KNOLOGY INC	COM	49918380	108	27,700	SH	DEFINED	1
KOHL'S CORP	COM	50025510	425,791	8,659,562	SH	DEFINED	1,2,5,6,7,8,9,10
KOMAG INC	COM NEW	50045320	7,170	381,780	SH	DEFINED	1,2,5
KONINKLIJKE AHOLD N	SPON ADR N	50046730	248	31,937	SH	DEFINED	1
KONINKLIJKE PHILIPS	NY REG SH	50047230	1,956	73,806	SH	DEFINED	1,2
KOOKMIN BK NEW	SPONSORED	50049M10	26,168	669,598	SH	DEFINED	1,4,5
KOPIN CORP	COM	50060010	3,899	1,007,465	SH	DEFINED	1,2,5
KOREA ELECTRIC PWR	SPONSORED	50063110	2,613	197,391	SH	DEFINED	1
KORN FERRY INTL	COM NEW	50064320	14,690	707,957	SH	DEFINED	1,2,5,9
KOS PHARMACEUTICALS	COM	50064810	10,484	278,530	SH	DEFINED	1,2
KOSAN BIOSCIENCES IN	COM	50064W10	2,197	317,026	SH	DEFINED	1,2,5
KRAFT FOODS INC	CL A	50075N10	300,492	8,438,407	SH	DEFINED	1,2,5,7,8,9,10,11
KRAMONT RLTY TR	COM SH BEN	50075Q10	8,337	356,273	SH	DEFINED	1,2,5
KRISPY KREME DOUGHNU	COM	50101410	12,579	998,342	SH	DEFINED	1,2,5,9
KROGER CO	COM	50104410	372,015	21,209,525	SH	DEFINED	1,2,5,6,7,8,9,10
KRONOS INC	COM	50105210	31,350	613,139	SH	DEFINED	1,2,5
KRONOS WORLDWIDE INC	COM	50105F10	2,446	60,016	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	18,247	626,631	SH	DEFINED	1,2
KT CORP	SPONSORED	48268K10	8,189	375,448	SH	DEFINED	1,2
KULICKE & SOFFA INDS	COM	50124210	9,002	1,044,260	SH	DEFINED	1,2,5
KVH INDS INC	COM	48273810	1,841	187,887	SH	DEFINED	1,2
KYOCERA CORP	ADR	50155620	504	6,543	SH	DEFINED	1
KYPHON INC	COM	50157710	8,928	346,565	SH	DEFINED	1,2,5
L-3 COMMUNICATIONS H	COM	50242410	233,948	3,194,265	SH	DEFINED	1,2,5,6,9,10
LA BARGE INC	COM	50247010	338	26,600	SH	DEFINED	1
LA JOLLA PHARMACEUTI	COM	50345910	83	49,889	SH	DEFINED	1,5
LA QUINTA CORP	PAIRED CTF	50419U20	25,861	2,845,005	SH	DEFINED	1,2,5
LA Z BOY INC	COM	50533610	18,201	1,184,161	SH	DEFINED	1,2,5
LABONE INC NEW	COM	50540L10	11,012	343,709	SH	DEFINED	1,2,5
LABOR READY INC	COM NEW	50540120	12,635	746,775	SH	DEFINED	1,2,5
LABORATORY CORP AMER	COM NEW	50540R40	206,785	4,150,636	SH	DEFINED	1,2,5,6,7,8,9,10
LABRANCHE & CO INC	COM	50544710	8,539	952,992	SH	DEFINED	1,2,5,9
LACLEDE GROUP INC	COM	50559710	9,577	307,445	SH	DEFINED	1,2,5
LACROSSE FOOTWEAR IN	COM	50568810	155	14,400	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR N	50586140	252	10,427	SH	DEFINED	1
LAFARGE NORTH AMERIC	COM	50586210	23,796	463,677	SH	DEFINED	1,2,5,13
LAIDLAW INTL INC	COM	50730R10	29,869	1,395,729	SH	DEFINED	1,2
LAKELAND BANCORP INC	COM	51163710	3,436	195,807	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	3,129	78,813	SH	DEFINED	1,2
LAKES ENTMNT INC	COM	51206P10	3,192	195,928	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	54,851	1,897,296	SH	DEFINED	1,2,5,9

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
LAMAR ADVERTISING CO	CL A	51281510	33,019	771,838	SH	DEFINED 1,2,5	
LAMSON & SESSIONS CO	COM	51369610	171	18,800	SH	DEFINED 1	
LAN AIRLINES S A	SPONSORED	50172310	362	11,233	SH	DEFINED 1,7	
LANCASTER COLONY COR	COM	51384710	30,231	705,185	SH	DEFINED 1,2,5,9	
LANCE INC	COM	51460610	8,055	423,254	SH	DEFINED 1,2	
LANCER CORP	COM	51461410	236	14,078	SH	DEFINED 1	
LANDAMERICA FINL GRO	COM	51493610	25,617	475,004	SH	DEFINED 1,2,5	
LANDAUER INC	COM	51476K10	7,701	168,517	SH	DEFINED 1,2	
LANDEC CORP	COM	51476610	207	30,261	SH	DEFINED 1	
LANDRYS RESTAURANTS	COM	51508L10	8,857	304,771	SH	DEFINED 1,2	
LANDSTAR SYS INC	COM	51509810	49,897	677,583	SH	DEFINED 1,2,5	
LANNET INC	COM	51601210	581	58,986	SH	DEFINED 1,2	
LAS VEGAS SANDS CORP	COM	51783410	989	20,600	SH	DEFINED 1	
LASALLE HOTEL PPTYS	COM SH BEN	51794210	27,569	866,126	SH	DEFINED 1,2,3,5	
LASERCARD CORP	COM	51807U10	1,247	118,906	SH	DEFINED 1,2	
LASERSCOPE	COM	51808110	8,884	247,401	SH	DEFINED 1,2	
LATTICE SEMICONDUCTO	COM	51841510	14,111	2,475,602	SH	DEFINED 1,2,5,9	
LAUDER ESTEE COS INC	CL A	51843910	88,063	1,924,027	SH	DEFINED 1,2,5,6,7,8,9,10	
LAUREATE EDUCATION I	COM	51861310	22,028	499,614	SH	DEFINED 1,2,5,9	
LAWSON PRODS INC	COM	52077610	8,822	175,776	SH	DEFINED 1,2	
LAWSON SOFTWARE INC	COM	52078010	6,714	977,278	SH	DEFINED 1,2	
LAYNE CHRISTENSEN CO	COM	52105010	2,215	122,056	SH	DEFINED 1,2	
LAZARE KAPLAN INTL I	COM	52107810	140	14,711	SH	DEFINED 1	
LCA-VISION INC	COM PAR \$.	50180330	6,271	268,122	SH	DEFINED 1,2	
LCC INTERNATIONAL IN	CL A	50181010	733	125,771	SH	DEFINED 1	
LEADIS TECHNOLOGY IN	COM	52171N10	539	50,650	SH	DEFINED 1	
LEAPFROG ENTERPRISES	CL A	52186N10	4,789	352,099	SH	DEFINED 1,2,5	
LEAR CORP	COM	52186510	69,375	1,137,113	SH	DEFINED 1,2,5,7,8,9,10,11	
LEARNING CARE GROUP	COM	52200L10	33	10,200	SH	DEFINED 1	
LEARNING TREE INTL I	COM	52201510	2,120	158,181	SH	DEFINED 1,2	
LECG CORP	COM	52323410	2,645	141,843	SH	DEFINED 1,2	
LECROY CORP	COM	52324W10	2,823	120,957	SH	DEFINED 1,2	
LEE ENTERPRISES INC	COM	52376810	26,035	564,997	SH	DEFINED 1,2,5,6,9	
LEGG MASON INC	COM	52490110	114,622	1,564,589	SH	DEFINED 1,2,5,7,8,9,10,11	
LEGGETT & PLATT INC	COM	52466010	144,656	5,088,153	SH	DEFINED 1,2,5,6,7,8,9,10	
LEHMAN BROS HLDGS IN	COM	52490810	664,288	7,593,595	SH	DEFINED 1,2,5,6,7,8,9,10	
LENNAR CORP	CL A	52605710	113,478	2,002,079	SH	DEFINED 1,2,5,7,8,9,10,11	
LENNOX INTL INC	COM	52610710	14,035	689,690	SH	DEFINED 1,2,5	
LESCO INC OHIO	COM	52687210	134	10,390	SH	DEFINED 1	
LEUCADIA NATL CORP	COM	52728810	46,125	663,863	SH	DEFINED 1,2,5,9	
LEVEL 3 COMMUNICATIO	COM	52729N10	25,573	7,543,762	SH	DEFINED 1,2,5,7,8,9,10,11	
LEVITT CORP	CL A	52742P10	6,495	212,467	SH	DEFINED 1,2,5	
LEXAR MEDIA INC	COM	52886P10	7,840	999,987	SH	DEFINED 1,2,5	
LEXICON GENETICS INC	COM	52887210	8,992	1,159,483	SH	DEFINED 1,2,5	
LEXINGTON CORP PPTYS	COM	52904310	15,184	672,439	SH	DEFINED 1,2,5	
LEXMARK INTL NEW	CL A	52977110	340,275	4,003,235	SH	DEFINED 1,2,5,6,7,8,9,10	
LIBBEY INC	COM	52989810	4,045	182,111	SH	DEFINED 1,2	
LIBERTY CORP S C	COM	53037010	10,040	228,383	SH	DEFINED 1,2,5	
LIBERTY MEDIA CORP N	COM SER A	53071810	326,054	29,695,249	SH	DEFINED 1,2,5,7,8,9,10,11	
LIBERTY MEDIA INTL I	COM SER A	53071910	91,592	1,981,218	SH	DEFINED 1,2,5,7,8,9,10,11	
LIBERTY PPTY TR	SH BEN INT	53117210	78,438	1,815,684	SH	DEFINED 1,2,3,5,7,8,9,10	

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

LIFE TIME FITNESS IN COM	53217R20	3,286	126,960	SH	DEFINED 1,2
LIFECCELL CORP COM	53192710	3,571	349,398	SH	DEFINED 1,2
LIFECORE BIOMEDICAL COM	53218710	142	12,605	SH	DEFINED 1
LIFELINE SYS INC COM	53219210	4,077	158,271	SH	DEFINED 1,2
LIFEPPOINT HOSPITALS COM	53219L10	23,428	672,833	SH	DEFINED 1,2,5,9
LIFETIME HOAN CORP COM	53192610	1,429	89,854	SH	DEFINED 1,2
LIGAND PHARMACEUTICA CL B	53220K20	18,384	1,579,381	SH	DEFINED 1,2,5
LIGHTBRIDGE INC COM	53222610	296	48,930	SH	DEFINED 1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
LILLY ELI & CO	COM	53245710	1,731,416	30,509,529	SH	DEFINED 1,2,5,6,7,8,9,10	
LIMITED BRANDS INC	COM	53271610	258,327	11,221,849	SH	DEFINED 1,2,5,6,7,8,9,10	
LIN TV CORP	CL A	53277410	11,321	592,722	SH	DEFINED 1,2	
LINCARE HLDGS INC	COM	53279110	68,709	1,611,001	SH	DEFINED 1,2,5,7,8,9,10,11	
LINCOLN ELEC HLDGS I	COM	53390010	16,402	474,861	SH	DEFINED 1,2,5	
LINCOLN NATL CORP IN	COM	53418710	229,761	4,922,051	SH	DEFINED 1,2,5,6,7,8,9,10	
LINDSAY MFG CO	COM	53555510	4,648	179,592	SH	DEFINED 1,2,5	
LINEAR TECHNOLOGY CO	COM	53567810	337,392	8,704,636	SH	DEFINED 1,2,5,6,7,8,9,10	
LINENS N THINGS INC	COM	53567910	17,292	697,247	SH	DEFINED 1,2,5	
LIONBRIDGE TECHNOLOG	COM	53625210	3,922	583,632	SH	DEFINED 1,2	
LITHIA MTRS INC	CL A	53679710	9,771	364,332	SH	DEFINED 1,2,5	
LITTELFUSE INC	COM	53700810	13,289	389,026	SH	DEFINED 1,2	
LIZ CLAIBORNE INC	COM	53932010	198,717	4,707,814	SH	DEFINED 1,2,5,6,7,8,9,10	
LKQ CORP	COM	50188920	3,479	173,358	SH	DEFINED 1,2	
LLOYDS TSB GROUP PLC	SPONSORED	53943910	1,962	53,317	SH	DEFINED 1	
LNR PPTY CORP	COM	50194010	16,430	261,162	SH	DEFINED 1,2,5	
LOCKHEED MARTIN CORP	COM	53983010	4,711,006	84,806,593	SH	DEFINED 1,2,5,6,7,8,9,10	
LODGENET ENTMT CORP	COM	54021110	3,051	172,482	SH	DEFINED 1,2	
LOEWS CORP	COM	54042410	301,241	4,285,075	SH	DEFINED 1,2,5,6,7,9,10,11	
LOEWS CORP	CAROLNA GP	54042420	12,783	441,565	SH	DEFINED 1,2,5	
LO-JACK CORP	COM	53945110	164	13,542	SH	DEFINED 1	
LONE STAR STEAKHOUSE	COM	54230710	8,566	305,937	SH	DEFINED 1,2	
LONE STAR TECHNOLOGI	COM	54231210	15,736	470,291	SH	DEFINED 1,2	
LONGS DRUG STORES CO	COM	54316210	12,480	452,660	SH	DEFINED 1,2,5,6	
LONGVIEW FIBRE CO	COM	54321310	16,962	935,068	SH	DEFINED 1,2,5,9	
LOOKSMART LTD	COM	54344210	2,534	1,156,999	SH	DEFINED 1,2	
LOUDEYE CORP	COM	54575410	47	22,700	SH	DEFINED 1	
LOUISIANA PAC CORP	COM	54634710	133,931	5,008,638	SH	DEFINED 1,2,5,6,9,10,12,	
LOWES COS INC	COM	54866110	3,476,201	60,361,183	SH	DEFINED 1,2,5,6,7,8,9,10	
LSB INDS INC	COM	50216010	161	20,248	SH	DEFINED 1	
LSI INDS INC	COM	50216C10	3,064	267,609	SH	DEFINED 1,2	
LSI LOGIC CORP	COM	50216110	60,551	11,049,474	SH	DEFINED 1,2,5,6,7,8,9,10	
LTC PPTYS INC	COM	50217510	9,811	492,750	SH	DEFINED 1,2,5	
LTX CORP	COM	50239210	8,438	1,097,216	SH	DEFINED 1,2,5,9	
LUBRIZOL CORP	COM	54927110	99,156	2,690,063	SH	DEFINED 1,2,5,9	
LUBYS INC	COM	54928210	191	25,421	SH	DEFINED 1	
LUCENT TECHNOLOGIES	COM	54946310	454,087	120,767,753	SH	DEFINED 1,2,5,6,7,8,9,10	
LUFKIN INDS INC	COM	54976410	3,624	91,445	SH	DEFINED 1,2	
LUMINENT MTG CAP INC	COM	55027830	5,807	487,989	SH	DEFINED 1,2	
LUMINEX CORP DEL	COM	55027E10	3,236	364,468	SH	DEFINED 1,2,5	
LUXOTTICA GROUP S P	SPONSORED	55068R20	6,847	335,805	SH	DEFINED 1,2	
LYDALL INC DEL	COM	55081910	195	16,476	SH	DEFINED 1	

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

LYON WILLIAM HOMES	COM	55207410	4,478	63,755	SH	DEFINED	1,2
LYONDELL CHEMICAL CO	COM	55207810	69,302	2,396,344	SH	DEFINED	1,2,5,9
M & F WORLDWIDE CORP	COM	55254110	1,656	121,586	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	287,877	2,669,481	SH	DEFINED	1,2,5,6,7,8,9,10
M D C HLDGS INC	COM	55267610	19,122	221,213	SH	DEFINED	1,2,5,9
M SYS FLASH DISK PIO	ORD	M7061C10	300	15,209	SH	DEFINED	1,2
M/I HOMES INC	COM	55305B10	9,395	170,475	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	3,599	111,447	SH	DEFINED	1,2
MACDERMID INC	COM	55427310	16,270	450,695	SH	DEFINED	1,2,5
MACERICH CO	COM	55438210	64,695	1,030,177	SH	DEFINED	1,2,3,5
MAC-GRAY CORP	COM	55415310	85	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	52,898	1,149,204	SH	DEFINED	1,2,3,5,9
MACROCHEM CORP DEL	COM	55590310	8	10,400	SH	DEFINED	1
MACROMEDIA INC	COM	55610010	25,846	830,528	SH	DEFINED	1,2,5,9
MACRONIX INTL LTD	SPONSORED	55610310	36	16,729	SH	DEFINED	1
MACROVISION CORP	COM	55590410	22,781	885,724	SH	DEFINED	1,2,5,9
MADDEN STEVEN LTD	COM	55626910	5,309	281,503	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
MAF BANCORP INC	COM	55261R10	17,630	393,349	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	12,800	374,704	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	1,662	28,330	SH	DEFINED	1,2,5
MAGMA DESIGN AUTOMAT	COM	55918110	4,785	382,474	SH	DEFINED	1,2
MAGNA ENMTT CORP	CL A	55921110	2,994	497,402	SH	DEFINED	1,2
MAGNA INTL INC	CL A	55922240	4,134	50,084	SH	DEFINED	1
MAGNETEK INC	COM	55942410	2,047	296,731	SH	DEFINED	1,2
MAGNUM HUNTER RES IN	COM PAR \$0	55972F20	15,269	1,183,641	SH	DEFINED	1,2,5
MAGUIRE PPTYS INC	COM	55977510	21,054	766,719	SH	DEFINED	1,2,3,5
MAGYAR TAVKOZLESI RT	SPONSORED	55977610	241	9,853	SH	DEFINED	1
MAIN STR BKS INC NEW	COM	56034R10	6,447	184,578	SH	DEFINED	1,2,5
MAINSOURCE FINANCIAL	COM	56062Y10	4,491	188,061	SH	DEFINED	1,2
MAIR HOLDINGS INC	COM	56063510	157	17,061	SH	DEFINED	1
MANAGEMENT NETWORK G	COM	56169310	3,197	1,360,480	SH	DEFINED	1
MANCHESTER TECHNOLOG	COM	56239810	151	15,100	SH	DEFINED	2
MANDALAY RESORT GROU	COM	56256710	56,731	805,497	SH	DEFINED	1,2,5,7,9
MANHATTAN ASSOCS INC	COM	56275010	12,842	537,781	SH	DEFINED	1,2,5
MANITOWOC INC	COM	56357110	18,419	489,211	SH	DEFINED	1,2,5
MANNATECH INC	COM	56377110	4,839	254,132	SH	DEFINED	1,2
MANNING GREG AUCTION	COM	56382310	686	55,437	SH	DEFINED	1,2
MANNKIND CORP	COM	56400P20	2,482	157,559	SH	DEFINED	1,2
MANOR CARE INC NEW	COM	56405510	83,054	2,344,169	SH	DEFINED	1,2,5,6,9,10
MANPOWER INC	COM	56418H10	65,935	1,365,116	SH	DEFINED	1,2,5,7,8,9,10,11
MANTECH INTL CORP	CL A	56456310	6,523	274,765	SH	DEFINED	1,2
MANUGISTICS GROUP IN	COM	56501110	2,386	831,475	SH	DEFINED	1,2,5
MANULIFE FINL CORP	COM	56501R10	10,662	230,784	SH	DEFINED	1,5,7,13
MAPICS INC	COM	56491010	4,292	407,959	SH	DEFINED	1,2
MAPINFO CORP	COM	56510510	2,778	231,907	SH	DEFINED	1,2,5
MARATHON OIL CORP	COM	56584910	462,148	12,287,915	SH	DEFINED	1,2,5,6,7,8,9,10
MARCHEX INC	CL B	56624R10	1,235	58,820	SH	DEFINED	1,2
MARCUS CORP	COM	56633010	7,673	305,205	SH	DEFINED	1,2
MARINE PRODS CORP	COM	56842710	3,316	126,991	SH	DEFINED	1,2
MARINEMAX INC	COM	56790810	4,064	136,567	SH	DEFINED	1,2

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

MARKEL CORP	COM	57053510	27,101	74,453	SH	DEFINED	1,2,5
MARKETAXESS HLDGS IN	COM	57060D10	819	48,150	SH	DEFINED	1
MARKETWATCH INC	COM	57061910	1,921	106,710	SH	DEFINED	1,2
MARKWEST ENERGY PART	UNIT LTD P	57075910	433	8,900	SH	DEFINED	1
MARLIN BUSINESS SVCS	COM	57115710	1,064	56,010	SH	DEFINED	1,2
MARRIOTT INTL INC NE CL	A	57190320	449,366	7,135,052	SH	DEFINED	1,2,5,6,7,8,9,10
MARSH & MCLENNAN COS	COM	57174810	1,158,635	35,216,863	SH	DEFINED	1,2,5,6,7,8,9,10
MARSHALL & ILSLEY CO	COM	57183410	244,921	5,541,188	SH	DEFINED	1,2,5,6,7,8,9,10
MARSHALL EDWARDS INC	COM	57232230	434	48,543	SH	DEFINED	1,2
MARTEK BIOSCIENCES C	COM	57290110	12,618	246,436	SH	DEFINED	1,2,5
MARTEN TRANS LTD	COM	57307510	2,632	115,808	SH	DEFINED	1,2
MARTHA STEWART LIVIN	CL A	57308310	4,647	160,137	SH	DEFINED	1,2
MARTIN MARIETTA MATL	COM	57328410	60,331	1,124,324	SH	DEFINED	1,2,5,9
MARVEL ENTERPRISES I	COM	57383M10	14,699	717,707	SH	DEFINED	1,2,5
MARVELL TECHNOLOGY G	ORD	G5876H10	38,708	1,091,290	SH	DEFINED	1,5,7,8,9,10,12,
MASCO CORP	COM	57459910	457,453	12,522,663	SH	DEFINED	1,2,5,6,7,8,9,10
MASSEY ENERGY CORP	COM	57620610	26,045	745,198	SH	DEFINED	1,2,5
MASTEC INC	COM	57632310	3,502	346,364	SH	DEFINED	1,2,5
MATERIAL SCIENCES CO	COM	57667410	353	19,598	SH	DEFINED	1,2
MATRIA HEALTHCARE IN	COM NEW	57681720	5,518	141,243	SH	DEFINED	1,2,5
MATRITECH INC	COM	57681810	47	44,300	SH	DEFINED	5
MATRIX SVC CO	COM	57685310	2,008	249,170	SH	DEFINED	1,2
MATRIXONE INC	COM	57685P30	4,640	708,420	SH	DEFINED	1,2,5
MATSUSHITA ELEC INDL	ADR	57687920	1,392	86,716	SH	DEFINED	1
MATTEL INC	COM	57708110	229,560	11,778,360	SH	DEFINED	1,2,5,6,7,8,9,10
MATTHEWS INTL CORP	CL A	57712810	22,993	624,801	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
MATTSON TECHNOLOGY I	COM	57722310	6,092	543,484	SH	DEFINED	1,2
MAUI LD & PINEAPPLE	COM	57734510	1,805	45,975	SH	DEFINED	1,2
MAVERICK TUBE CORP	COM	57791410	19,828	654,379	SH	DEFINED	1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	367,270	8,664,079	SH	DEFINED	1,2,5,6,7,8,9,10
MAXIM PHARMACEUTICAL	COM	57772M10	846	280,003	SH	DEFINED	1,2,5
MAXIMUS INC	COM	57793310	8,529	274,082	SH	DEFINED	1,2,5
MAXTOR CORP	COM NEW	57772920	10,066	1,899,204	SH	DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	1,401	138,184	SH	DEFINED	1,2
MAXYGEN INC	COM	57777610	5,028	393,151	SH	DEFINED	1,2
MAY DEPT STORES CO	COM	57777810	254,328	8,650,608	SH	DEFINED	1,2,5,6,7,8,9,10
MAYTAG CORP	COM	57859210	43,356	2,054,806	SH	DEFINED	1,2,5,6,7,8,9,10
MB FINANCIAL INC NEW	COM	55264U10	14,230	337,599	SH	DEFINED	1,2
MBIA INC	COM	55262C10	264,680	4,182,688	SH	DEFINED	1,2,5,6,7,8,9,10
MBNA CORP	COM	55262L10	1,055,064	37,426,903	SH	DEFINED	1,2,5,6,7,8,9,10
MBT FINL CORP	COM	57887710	4,379	188,180	SH	DEFINED	1,2
MCAFEE INC	COM	57906410	146,892	5,077,500	SH	DEFINED	1,2,5,9,10,12,14
MCCLATCHY CO	CL A	57948910	11,156	155,358	SH	DEFINED	1,2,5
MCCORMICK & CO INC	COM NON VT	57978020	142,736	3,697,821	SH	DEFINED	1,2,5,6,7,8,9,10
MCDATA CORP	CL B	58003110	84	14,858	SH	DEFINED	1,2
MCDATA CORP	CL A	58003120	12,257	2,056,576	SH	DEFINED	1,2,5,9
MCDERMOTT INTL INC	COM	58003710	1,442	78,563	SH	DEFINED	1,5
MCDONALDS CORP	COM	58013510	1,488,581	46,431,101	SH	DEFINED	1,2,5,6,7,8,9,10
MCG CAPITAL CORP	COM	58047P10	7,795	455,022	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	6,214	142,490	SH	DEFINED	1,2

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

MCGRAW HILL COS INC	COM	58064510	518,369	5,662,762	SH	DEFINED	1,2,5,6,7,8,9,10
MCI INC	COM	55269110	11,092	550,197	SH	DEFINED	1,2,5
MCKESSON CORP	COM	58155Q10	254,381	8,085,843	SH	DEFINED	1,2,5,6,7,8,9,10
MCMORAN EXPLORATION	COM	58241110	3,999	213,865	SH	DEFINED	1,2
MDS INC	COM	55269P30	161	11,348	SH	DEFINED	1
MDU RES GROUP INC	COM	55269010	36,446	1,366,035	SH	DEFINED	1,2,5,9
MEADOWBROOK INS GROU	COM	58319P10	80	15,953	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	192,559	5,681,893	SH	DEFINED	1,2,5,6,7,8,9,10
MEASUREMENT SPECIALT	COM	58342110	3,295	129,408	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	180	29,218	SH	DEFINED	1
MECHEL STEEL GROUP O	SPONSORED	58384010	1,908	85,367	SH	DEFINED	1,2,7
MEDALLION FINL CORP	COM	58392810	193	19,850	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	12,567	1,165,763	SH	DEFINED	1,2,5
MEDCATH CORP	COM	58404W10	2,105	85,448	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	301,183	7,239,983	SH	DEFINED	1,2,5,6,7,8,9,10
MEDIA GEN INC	CL A	58440410	18,847	290,810	SH	DEFINED	1,2,5,6,9
MEDIACOM COMMUNICATI	CL A	58446K10	5,596	895,357	SH	DEFINED	1,2,5
MEDICAL ACTION INDS	COM	58449L10	2,016	102,346	SH	DEFINED	1,2
MEDICAL STAFFING NET	COM	58463F10	2,727	332,989	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	38,029	1,320,440	SH	DEFINED	1,2,5
MEDICIS PHARMACEUTIC	CL A NEW	58469030	22,183	631,823	SH	DEFINED	1,2,5
MEDICORE INC	COM	58493110	234	25,300	SH	DEFINED	1
MEDIMMUNE INC	COM	58469910	202,164	7,457,163	SH	DEFINED	1,2,5,6,7,8,9,10
MEDIS TECHNOLOGIES L	COM	58500P10	3,159	172,175	SH	DEFINED	1,2
MEDTRONIC INC	COM	58505510	1,813,705	36,515,095	SH	DEFINED	1,2,5,6,7,8,9,10
MELLON FINL CORP	COM	58551A10	364,802	11,726,203	SH	DEFINED	1,2,5,6,7,8,9,10
MEMC ELECTR MATLS IN	COM	55271510	45,560	3,438,468	SH	DEFINED	1,2,5
MENS WEARHOUSE INC	COM	58711810	20,374	637,469	SH	DEFINED	1,2,5
MENTOR CORP MINN	COM	58718810	24,506	726,324	SH	DEFINED	1,2,5
MENTOR GRAPHICS CORP	COM	58720010	20,765	1,358,067	SH	DEFINED	1,2,5,8,9,13
MERCANTILE BANK CORP	COM	58737610	3,531	89,402	SH	DEFINED	1,2,5
MERCANTILE BANKSHARE	COM	58740510	68,930	1,320,504	SH	DEFINED	1,2,5,7,8,9,10,11
MERCK & CO INC	COM	58933110	2,332,628	72,577,102	SH	DEFINED	1,2,5,6,7,8,9,10
MERCURY COMPUTER SYS	COM	58937810	12,991	437,719	SH	DEFINED	1,2,5
MERCURY GENL CORP NE	COM	58940010	39,445	658,295	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
MERCURY INTERACTIVE	COM	58940510	113,826	2,498,916	SH	DEFINED	1,2,5,6,7,8,9,10
MEREDITH CORP	COM	58943310	59,563	1,098,941	SH	DEFINED	1,2,5,6,9,10
MERGE TECHNOLOGIES I	COM	58998110	3,030	136,166	SH	DEFINED	1,2
MERIDIAN BIOSCIENCE	COM	58958410	2,191	124,837	SH	DEFINED	1
MERIDIAN GOLD INC	COM	58997510	2,593	136,668	SH	DEFINED	1,2
MERIDIAN RESOURCE CO	COM	58977Q10	5,034	832,072	SH	DEFINED	1,2,5
MERISTAR HOSPITALITY	COM	58984Y10	15,438	1,848,819	SH	DEFINED	1,2,3,5
MERIT MED SYS INC	COM	58988910	8,588	562,043	SH	DEFINED	1,2
MERITAGE HOMES CORP	COM	59001A10	25,095	222,670	SH	DEFINED	1,2,5
MERIX CORP	COM	59004910	2,530	219,575	SH	DEFINED	1,2
MERRILL LYNCH & CO I	COM	59018810	5,367,735	89,806,505	SH	DEFINED	1,2,5,6,7,8,9,10
MESA AIR GROUP INC	COM	59047910	3,623	456,304	SH	DEFINED	1,2
METAL MGMT INC	COM NEW	59109720	7,817	290,922	SH	DEFINED	1,2
METALS USA INC	COM NEW	59132420	4,516	243,455	SH	DEFINED	1,2
METASOLV INC	COM	59139P10	96	35,579	SH	DEFINED	1

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

METHODE ELECTRS INC	COM	59152020	9,086	707,051	SH	DEFINED	1,2	
METLIFE INC	COM	59156R10	854,532	21,094,336	SH	DEFINED	1,2,5,6,7,8,9,10	
METRIS COS INC	COM	59159810	8,223	644,911	SH	DEFINED	1,2,5	
METRO GOLDWYN MAYER	COM	59161010	6,159	518,409	SH	DEFINED	1,2,5	
METRO ONE TELECOMMUN	COM	59163F10	49	30,835	SH	DEFINED	1,5	
METROLOGIC INSTRS INC	COM	59167610	3,777	177,728	SH	DEFINED	1,2	
METTLER TOLEDO INTER	COM	59268810	36,055	702,687	SH	DEFINED	1,2,5	
MFA MTG INVTS INC	COM	55272X10	9,395	1,065,155	SH	DEFINED	1,2	
MGE ENERGY INC	COM	55277P10	10,564	293,205	SH	DEFINED	1,2	
MGI PHARMA INC	COM	55288010	23,444	836,990	SH	DEFINED	1,2,5	
MGIC INVT CORP WIS	COM	55284810	227,531	3,301,863	SH	DEFINED	1,2,5,6,7,8,9,10	
MGM MIRAGE	COM	55295310	43,665	600,282	SH	DEFINED	1,2,5	
MGP INGREDIENTS INC	COM	55302G10	610	70,647	SH	DEFINED	1,2	
MICHAELS STORES INC	COM	59408710	108,651	3,625,337	SH	DEFINED	1,2,5,9,10,12,14	
MICREL INC	COM	59479310	15,443	1,401,327	SH	DEFINED	1,2,5,9	
MICRO THERAPEUTICS I	COM	59500W10	414	110,348	SH	DEFINED	1,2	
MICROCHIP TECHNOLOGY	COM	59501710	102,632	3,859,782	SH	DEFINED	1,2,5,7,8,9,10,11	
MICROMUSE INC	COM	59509410	5,915	1,065,753	SH	DEFINED	1,2,5	
MICRON TECHNOLOGY IN	COM	59511210	195,767	15,851,614	SH	DEFINED	1,2,5,6,7,8,9,10	
MICROS SYS INC	COM	59490110	23,385	299,582	SH	DEFINED	1,2	
MICROSEMI CORP	COM	59513710	18,127	1,044,198	SH	DEFINED	1,2,5	
MICROSOFT CORP	COM	59491810	8,337,377	312,027,594	SH	DEFINED	1,2,5,6,7,8,9,10	
MICROSTRATEGY INC	CL A NEW	59497240	19,217	318,953	SH	DEFINED	1,2,5	
MICROTEK MEDICAL HLD	COM	59515B10	1,955	481,603	SH	DEFINED	1,2,5	
MICROTUNE INC DEL	COM	59514P10	3,691	604,044	SH	DEFINED	1,2	
MICROVISION INC WASH	COM	59496010	1,555	222,145	SH	DEFINED	1	
MID-AMER APT CMNTYS	COM	59522J10	19,086	463,017	SH	DEFINED	1,2,3	
MIDAS GROUP INC	COM	59562610	7,798	389,896	SH	DEFINED	1,2	
MIDDLEBY CORP	COM	59627810	3,156	62,222	SH	DEFINED	1,2	
MIDDLESEX WATER CO	COM	59668010	3,025	159,727	SH	DEFINED	1,2,5	
MIDLAND CO	COM	59748610	4,033	128,965	SH	DEFINED	1,2	
MID-STATE BANCSHARES	COM	59544010	9,431	329,168	SH	DEFINED	1,2	
MIDWAY GAMES INC	COM	59814810	6,058	576,983	SH	DEFINED	1,2	
MIDWEST AIR GROUP IN	COM	59791110	38	12,989	SH	DEFINED	1	
MIDWEST BANC HOLDING	COM	59825110	3,370	154,087	SH	DEFINED	1,2	
MIKOHN GAMING CORP	COM	59862K10	139	13,627	SH	DEFINED	1	
MILACRON INC	COM	59870910	2,319	684,200	SH	DEFINED	1,2,5,6	
MILLENNIUM PHARMACEU	COM	59990210	56,103	4,621,332	SH	DEFINED	1,2,5,7,8,9,10,11	
MILLER HERMAN INC	COM	60054410	23,880	864,283	SH	DEFINED	1,2,5,6,9,13	
MILLICOM INTL CELLUL	SHS NEW	L6388F11	317	13,937	SH	DEFINED	1,5	
MILLIPORE CORP	COM	60107310	61,778	1,240,272	SH	DEFINED	1,2,5,6,7,9,10	
MILLS CORP	COM	60114810	70,568	1,106,780	SH	DEFINED	1,2,3,5	
MIM CORP	COM	55304410	166	26,110	SH	DEFINED	1	
MINDSPEED TECHNOLOGI	COM	60268210	4,497	1,617,780	SH	DEFINED	1,2,5	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- DISCRE- TION	OTHER MAN
MINE SAFETY APPLIANC	COM	60272010	15,656	308,796	SH	DEFINED	1,2
MINERALS TECHNOLOGIE	COM	60315810	77,557	1,162,780	SH	DEFINED	1,2,5,9
MIPS TECHNOLOGIES IN	COM	60456710	5,446	552,913	SH	DEFINED	1,2
MISSION RESOURCES CO	COM	60510910	2,810	481,140	SH	DEFINED	1,2
MISSION WEST PPTYS I	COM	60520310	3,546	333,306	SH	DEFINED	1,2,5
MITCHELLS & BUTLERS	SPONS ADR	60668M20	144	22,208	SH	DEFINED	1

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

MITSUBISHI TOKYO FIN SPONSORED	60681610	13,646	1,335,190	SH	DEFINED 1,2
MITSUI & CO LTD ADR	60682720	355	1,968	SH	DEFINED 1
MKS INSTRUMENT INC COM	55306N10	8,378	451,636	SH	DEFINED 1,2,5
MOBILE MINI INC COM	60740F10	6,739	203,972	SH	DEFINED 1,2,5
MOBILE TELESYSTEMS O SPONSORED	60740910	2,742	19,795	SH	DEFINED 1,2,7
MOBILITY ELECTRONICS COM	60741U10	2,628	306,320	SH	DEFINED 1,2
MOBIUS MGMT SYSTEMS COM	60692510	130	17,940	SH	DEFINED 1
MOCON INC COM	60749410	98	10,400	SH	DEFINED 1
MODINE MFG CO COM	60782810	17,166	508,310	SH	DEFINED 1,2,5,6,9
MODTECH HLDGS INC COM	60783C10	84	10,667	SH	DEFINED 1
MOHAWK INDS INC COM	60819010	88,147	965,991	SH	DEFINED 1,2,5,7,8,9,10,11
MOLDFLOW CORP COM	60850710	2,848	179,100	SH	DEFINED 1
MOLECULAR DEVICES CO COM	60851C10	5,096	253,533	SH	DEFINED 1,2
MOLEX INC COM	60855410	131,481	4,382,687	SH	DEFINED 1,2,5,6,7,9,10,11
MOLEX INC CL A	60855420	1,752	65,756	SH	DEFINED 1,5,7
MOLINA HEALTHCARE IN COM	60855R10	6,466	139,419	SH	DEFINED 1,2
MOMENTA PHARMACEUTIC COM	60877T10	291	41,250	SH	DEFINED 1
MONACO COACH CORP COM	60886R10	8,688	422,361	SH	DEFINED 1,2
MONEYGRAM INTL INC COM	60935Y10	22,763	1,076,768	SH	DEFINED 1,2,5,7,9
MONMOUTH REAL ESTATE CL A	60972010	115	13,300	SH	DEFINED 1
MONOLITHIC PWR SYS I COM	60983910	476	51,150	SH	DEFINED 1
MONOLITHIC SYS TECHN COM	60984210	2,079	333,738	SH	DEFINED 1,2
MONRO MUFFLER BRAKE COM	61023610	5,423	214,333	SH	DEFINED 1,2,5
MONSANTO CO NEW COM	61166W10	425,408	7,658,107	SH	DEFINED 1,2,5,6,7,8,9,10,11
MONSTER WORLDWIDE IN COM	61174210	95,836	2,848,864	SH	DEFINED 1,2,5,6,9,10
MONTPELIER RE HOLDIN SHS	G6218510	317	8,234	SH	DEFINED 1,5
MOODYS CORP COM	61536910	337,758	3,888,978	SH	DEFINED 1,2,5,6,7,8,9,10,11
MOOG INC CL A	61539420	16,181	356,813	SH	DEFINED 1,2
MORGAN STANLEY COM NEW	61744644	4,472,365	80,554,120	SH	DEFINED 1,2,5,6,7,8,9,10,11
MORGAN STANLEY INDIA COM	61745C10	2,982	96,329	SH	DEFINED 7
MORTGAGEIT HLDGS INC COM	61915Q10	2,285	127,300	SH	DEFINED 1,2
MOSAIC CO COM	61945A10	27,958	1,713,108	SH	DEFINED 1,2,5
MOTIVE INC COM	61980V10	620	54,463	SH	DEFINED 1
MOTOROLA INC COM	62007610	1,240,889	72,144,709	SH	DEFINED 1,2,5,6,7,8,9,10,11
MOVADO GROUP INC COM	62458010	4,763	255,407	SH	DEFINED 1,2
MOVIE GALLERY INC COM	62458110	7,887	413,602	SH	DEFINED 1,2
MPS GROUP INC COM	55340910	24,149	1,969,711	SH	DEFINED 1,2,5,9
MRO SOFTWARE INC COM	55347W10	5,799	445,410	SH	DEFINED 1,2,5
MRV COMMUNICATIONS I COM	55347710	5,575	1,519,079	SH	DEFINED 1,2,5
MSC INDL DIRECT INC CL A	55353010	11,801	327,990	SH	DEFINED 1,2,5
MSC SOFTWARE CORP COM	55353110	4,117	393,243	SH	DEFINED 1,2,5
MTC TECHNOLOGIES INC COM	55377A10	3,434	102,298	SH	DEFINED 1,2
MTR GAMING GROUP INC COM	55376910	3,458	327,424	SH	DEFINED 1,2,5
MTS SYS CORP COM	55377710	16,089	475,862	SH	DEFINED 1,2
MUELLER INDS INC COM	62475610	15,863	492,642	SH	DEFINED 1,2,5
MULTI FINELINE ELECT COM	62541B10	1,045	57,299	SH	DEFINED 1
MULTIMEDIA GAMES INC COM	62545310	5,116	324,621	SH	DEFINED 1,2,5
MURPHY OIL CORP COM	62671710	83,127	1,033,280	SH	DEFINED 1,2,5,9
MYERS INDS INC COM	62846410	4,775	373,062	SH	DEFINED 1,2
MYKROLIS CORP COM	62852P10	8,062	568,968	SH	DEFINED 1,2,5
MYLAN LABS INC COM	62853010	115,981	6,559,991	SH	DEFINED 1,2,5,6,7,9,10
MYOGEN INC COM	62856E10	1,812	224,496	SH	DEFINED 1,2
MYRIAD GENETICS INC COM	62855J10	11,400	506,434	SH	DEFINED 1,2,5

TITLE OF	VALUE	SHARES OR	SH/ PUT/	INVEST- MENT DISCRE-
----------	-------	-----------	----------	----------------------------

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

NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL	TION	OTHER MAN
NABI BIOPHARMACEUTIC	COM	62951910	13,245	904,104	SH	DEFINED	1,2,5
NABORS INDUSTRIES LT	SHS	G6359F10	203,516	3,967,946	SH	DEFINED	1,2,5,6,7,8,9,10
NACCO INDS INC	CL A	62957910	8,268	78,440	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	5,885	301,500	SH	DEFINED	1,2
NANOGEN INC	COM	63007510	2,942	399,698	SH	DEFINED	1,2
NANOPHASE TCHNOLOGIE	COM	63007910	143	16,150	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	1,238	93,600	SH	DEFINED	1,2
NARA BANCORP INC	COM	63080P10	6,016	282,837	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	2,038	50,997	SH	DEFINED	1,2
NASH FINCH CO	COM	63115810	11,601	307,220	SH	DEFINED	1,2
NASSDA CORP	COM	63172M10	192	27,800	SH	DEFINED	1
NATCO GROUP INC	CL A	63227W20	191	21,700	SH	DEFINED	1,2
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,162	10,369	SH	DEFINED	1
NATIONAL BEVERAGE CO	COM	63501710	1,406	169,047	SH	DEFINED	1,2
NATIONAL BK GREECE S	SPONSORED	63364340	502	74,425	SH	DEFINED	1
NATIONAL CITY CORP	COM	63540510	691,817	18,423,898	SH	DEFINED	1,2,5,6,7,8,9,10
NATIONAL FINL PARTNE	COM	63607P20	16,953	436,924	SH	DEFINED	1,2
NATIONAL FUEL GAS CO	COM	63618010	36,014	1,270,785	SH	DEFINED	1,2,5,9
NATIONAL HEALTH INVS	COM	63633D10	11,881	407,160	SH	DEFINED	1,2
NATIONAL HEALTH REAL	COM	63590510	336	16,790	SH	DEFINED	1,2,5
NATIONAL HEALTHCARE	COM	63590610	3,510	99,446	SH	DEFINED	1,2,5
NATIONAL INSTRS CORP	COM	63651810	20,171	740,212	SH	DEFINED	1,2,5,9
NATIONAL PENN BANC SH	COM	63713810	12,483	450,661	SH	DEFINED	1,2,5
NATIONAL PRESTO INDS	COM	63721510	3,837	84,335	SH	DEFINED	1,2,5
NATIONAL SEMICONDUCT	COM	63764010	199,712	11,126,017	SH	DEFINED	1,2,5,6,7,8,9,10
NATIONAL WESTN LIFE	CL A	63852210	5,941	35,684	SH	DEFINED	1,2
NATIONAL-OILWELL INC	COM	63707110	37,445	1,061,054	SH	DEFINED	1,2,5,9
NATIONWIDE FINL SVCS	CL A	63861210	25,482	666,551	SH	DEFINED	1,2,5
NATIONWIDE HEALTH PP	COM	63862010	23,246	978,792	SH	DEFINED	1,2,5
NATURAL ALTERNATIVES	COM NEW	63884230	131	14,200	SH	DEFINED	1
NATURES SUNSHINE PRO	COM	63902710	4,649	228,342	SH	DEFINED	1,2
NAUTILUS GROUP INC	COM	63910B10	17,521	724,917	SH	DEFINED	1,2,5
NAVARE CORP	COM	63920810	5,136	291,807	SH	DEFINED	1,2
NAVIGANT CONSULTING	COM	63935N10	17,254	648,640	SH	DEFINED	1,2
NAVIGANT INTL INC	COM	63935R10	2,240	184,073	SH	DEFINED	1,2
NAVIGATORS GROUP INC	COM	63890410	6,711	222,881	SH	DEFINED	1,2
NAVISTAR INTL CORP N	COM	63934E10	71,243	1,619,889	SH	DEFINED	1,2,5,6,9,10
NAVTEQ CORP	COM	63936L10	15,649	337,557	SH	DEFINED	1,2,5
NBC CAP CORP	COM	62872910	3,061	115,211	SH	DEFINED	1,2,5
NBT BANCORP INC	COM	62877810	11,697	454,774	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	13,219	550,568	SH	DEFINED	1,2,5
NCI BUILDING SYS INC	COM	62885210	10,856	289,492	SH	DEFINED	1,2
NCO GROUP INC	COM	62885810	10,775	416,844	SH	DEFINED	1,2
NCR CORP NEW	COM	62886E10	176,834	2,554,304	SH	DEFINED	1,2,5,6,7,9,10
NDCHEALTH CORP	COM	63948010	9,317	501,173	SH	DEFINED	1,2,5
NEC CORP	ADR	62905020	466	75,970	SH	DEFINED	1
NEENAH PAPER INC	COM	64007910	4,792	146,995	SH	DEFINED	1,2,5,7,9,13
NEIGHBORCARE INC	COM	64015Y10	15,516	505,063	SH	DEFINED	1,2,5
NEIMAN MARCUS GROUP	CL A	64020420	36,861	515,250	SH	DEFINED	1,2,5,9
NEKTAR THERAPEUTICS	COM	64026810	13,714	677,575	SH	DEFINED	1,2,5
NELNET INC	CL A	64031N10	13,537	502,677	SH	DEFINED	1,2
NELSON THOMAS INC	COM	64037610	5,651	250,042	SH	DEFINED	1,2,5
NEOFORMA COM INC	COM NEW	64047550	825	107,254	SH	DEFINED	1,2
NEOPHARM INC	COM	64091910	3,188	254,863	SH	DEFINED	1,2
NEORX CORP	COM PAR \$0	64052030	29	13,667	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	1,502	223,535	SH	DEFINED	1,2
NEOWARE SYS INC	COM	64065P10	1,595	171,300	SH	DEFINED	1,5
NESS TECHNOLOGIES IN	COM	64104X10	1,510	101,459	SH	DEFINED	1,2
NET2PHONE	COM	64108N10	1,399	411,548	SH	DEFINED	1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
NETBANK INC	COM	64093310	8,176	785,384	SH	DEFINED 1,2,5	
NETFLIX COM INC	COM	64110L10	3,431	278,243	SH	DEFINED 1,2,5	
NETGEAR INC	COM	64111Q10	6,100	335,894	SH	DEFINED 1,2	
NETIQ CORP	COM	64115P10	14,585	1,194,491	SH	DEFINED 1,2,5	
NETRATINGS INC	COM	64116M10	3,113	162,369	SH	DEFINED 1,2	
NETSCOUT SYS INC	COM	64115T10	1,844	264,152	SH	DEFINED 1,2	
NETWORK APPLIANCE IN	COM	64120L10	315,705	9,503,462	SH	DEFINED 1,2,5,6,7,8,9,10	
NETWORK EQUIP TECHNO	COM	64120810	3,156	321,412	SH	DEFINED 1,2	
NEUROCRINE BIOSCIENC	COM	64125C10	15,421	312,805	SH	DEFINED 1,2,5	
NEUROGEN CORP	COM	64124E10	2,556	273,113	SH	DEFINED 1,2	
NEVADA GOLD & CASINO	COM NEW	64126Q20	901	73,859	SH	DEFINED 1	
NEW BRUNSWICK SCIENT	COM	64287610	89	14,320	SH	DEFINED 1	
NEW CENTURY FINANCIA	COM	6435EV10	52,308	818,457	SH	DEFINED 1,2,5	
NEW FRONTIER MEDIA I	COM	64439810	125	15,757	SH	DEFINED 1	
NEW JERSEY RES	COM	64602510	18,131	418,334	SH	DEFINED 1,2,5	
NEW PLAN EXCEL RLTY	COM	64805310	50,909	1,879,951	SH	DEFINED 1,2,3,5,9	
NEW YORK & CO INC	COM	64929510	1,562	94,551	SH	DEFINED 1,2	
NEW YORK CMNTY BANCO	COM	64944510	77,863	3,785,282	SH	DEFINED 1,2,5,7,8,9,10,11	
NEW YORK TIMES CO	CL A	65011110	174,877	4,286,208	SH	DEFINED 1,2,5,6,7,8,9,10,11	
NEWALLIANCE BANCShar	COM	65020310	10,449	682,956	SH	DEFINED 1,2	
NEWCASTLE INVT CORP	COM	65105M10	14,897	468,752	SH	DEFINED 1,2	
NEWELL RUBBERMAID IN	COM	65122910	205,157	8,481,083	SH	DEFINED 1,2,5,6,7,8,9,10,11	
NEWFIELD EXPL CO	COM	65129010	48,784	826,149	SH	DEFINED 1,2,5,9	
NEWMARKET CORP	COM	65158710	4,672	234,798	SH	DEFINED 1,2,5	
NEWMONT MINING CORP	COM	65163910	542,810	12,222,694	SH	DEFINED 1,2,5,6,7,8,9,10,11	
NEWPARK RES INC	COM PAR \$.	65171850	6,334	1,229,821	SH	DEFINED 1,2	
NEWPORT CORP	COM	65182410	10,176	721,691	SH	DEFINED 1,2,5,9	
NEWS CORP	CL A	65248E10	1,060,568	56,836,447	SH	DEFINED 1,2,5,6,7,8,9,10,11	
NEWS CORP	CL B	65248E20	47,242	2,460,514	SH	DEFINED 1,4,5,7,8,9,10,11	
NEXEN INC	COM	65334H10	266	6,539	SH	DEFINED 1	
NEXSTAR BROADCASTING	CL A	65336K10	855	92,715	SH	DEFINED 1,2	
NEXTEL COMMUNICATION	CL A	65332V10	923,886	30,785,925	SH	DEFINED 1,2,5,6,7,8,9,10,11	
NEXTEL PARTNERS INC	CL A	65333F10	20,197	1,033,624	SH	DEFINED 1,2,5	
NGP CAP RES CO	COM	62912R10	2,609	169,770	SH	DEFINED 1,2	
NIC INC	COM	62914B10	2,744	540,126	SH	DEFINED 1,2	
NICOR INC	COM	65408610	56,480	1,528,976	SH	DEFINED 1,2,5,6,9,10	
NIDEC CORP	SPONSORED	65409010	7,600	247,556	SH	DEFINED 1,2	
NII HLDGS INC	CL B NEW	62913F20	20,356	429,003	SH	DEFINED 1,2,5	
NIKE INC	CL B	65410610	604,401	6,664,468	SH	DEFINED 1,2,5,6,7,8,9,10,11	
NIKU CORP	COM NEW	65411370	223	11,073	SH	DEFINED 1	
NISOURCE INC	COM	65473P10	244,307	10,724,619	SH	DEFINED 1,2,5,6,7,8,9,10,11	
NISSAN MOTORS	SPONSORED	65474440	651	29,713	SH	DEFINED 1	
NITROMED INC	COM	65479850	4,116	154,436	SH	DEFINED 1,2	
NL INDS INC	COM NEW	62915640	2,542	115,039	SH	DEFINED 1,2	
NMS COMMUNICATIONS C	COM	62924810	3,883	615,436	SH	DEFINED 1,2	
NN INC	COM	62933710	3,001	227,202	SH	DEFINED 1,2	
NOBEL LEARNING CMNTY	COM	65488910	136	17,933	SH	DEFINED 1	
NOBLE CORPORATION	SHS	G6542210	181,695	3,652,904	SH	DEFINED 1,2,5,6,7,8,9,10,11	
NOBLE ENERGY INC	COM	65504410	44,215	717,078	SH	DEFINED 1,2,5,9	
NOBLE INTL LTD	COM	65505310	1,399	68,590	SH	DEFINED 1,2	

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

NOKIA CORP	SPONSORED	65490220	7,910	504,772	SH	DEFINED	1,2
NORANDA INC	COM	65542210	378	21,450	SH	DEFINED	7
NORDSON CORP	COM	65566310	21,020	524,590	SH	DEFINED	1,2,5,9
NORDSTROM INC	COM	65566410	143,206	3,064,542	SH	DEFINED	1,2,5,6,7,9,10
NORFOLK SOUTHERN CORP	COM	65584410	389,431	10,760,728	SH	DEFINED	1,2,5,6,7,8,9,10
NORTEL NETWORKS CORP	COM	65656810	514	148,053	SH	DEFINED	1,5
NORTH AMERN SCIENTIF	COM	65715D10	54	10,000	SH	DEFINED	1
NORTH FORK BANCORPOR	COM	65942410	387,932	13,446,525	SH	DEFINED	1,2,5,6,7,8,9,10
NORTH PITTSBURGH SYS	COM	66156210	5,430	219,573	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
NORTHEAST UTILS	COM	66439710	35,612	1,889,209	SH	DEFINED	1,2,5,7,9
NORTHERN BORDER PART	UNIT LTD P	66478510	437	9,080	SH	DEFINED	1,5
NORTHERN STS FINL CO	COM	66575110	307	9,900	SH	DEFINED	1
NORTHERN TR CORP	COM	66585910	293,896	6,049,734	SH	DEFINED	1,2,5,6,7,8,9,10
NORTHFIELD LABS INC	COM	66613510	6,151	272,774	SH	DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	1,909,104	35,119,651	SH	DEFINED	1,2,5,6,7,8,9,10
NORTHWEST AIRLS CORP	CL A	66728010	85,630	7,834,370	SH	DEFINED	1,2,5
NORTHWEST BANCORP IN	COM	66732810	5,729	228,321	SH	DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	13,778	408,361	SH	DEFINED	1,2,5
NORTHWEST PIPE CO	COM	66774610	2,969	119,008	SH	DEFINED	1
NOVA CHEMICALS CORP	COM	66977W10	863	18,235	SH	DEFINED	1,5
NOVAMED INC DEL	COM	66986W10	76	11,552	SH	DEFINED	1
NOVARTIS A G	SPONSORED	66987V10	22,403	443,278	SH	DEFINED	1,2
NOVASTAR FINL INC	COM	66994740	18,373	371,175	SH	DEFINED	1,2
NOVATEL WIRELESS INC	COM NEW	66987M60	5,087	262,088	SH	DEFINED	1,2
NOVAVAX INC	COM	67000210	61	18,600	SH	DEFINED	1
NOVELL INC	COM	67000610	59,888	8,872,271	SH	DEFINED	1,2,5,6,9,10
NOVELLUS SYS INC	COM	67000810	106,627	3,823,130	SH	DEFINED	1,2,5,6,7,8,9,10
NOVEN PHARMACEUTICAL	COM	67000910	6,953	407,546	SH	DEFINED	1,2
NOVO-NORDISK A S	ADR	67010020	1,002	18,470	SH	DEFINED	1
NPS PHARMACEUTICALS	COM	62936P10	10,112	553,150	SH	DEFINED	1,2,5
NRG ENERGY INC	COM NEW	62937750	21,079	584,704	SH	DEFINED	1,2
NS GROUP INC	COM	62891610	12,825	461,319	SH	DEFINED	1,2,5
NSTAR	COM	67019E10	34,588	637,217	SH	DEFINED	1,2,5,7,9
NTL INC DEL	COM	62940M10	60,594	830,512	SH	DEFINED	1,2,5,7,8,9,10,11
NTT DOCOMO INC	SPONS ADR	62942M20	1,444	77,544	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	18,415	725,568	SH	DEFINED	1,2
NUANCE COMMUNICATION	COM	66996710	53	12,801	SH	DEFINED	1
NUCO2 INC	COM	62942810	1,653	74,511	SH	DEFINED	1,2
NUCOR CORP	COM	67034610	291,243	5,564,439	SH	DEFINED	1,2,5,6,7,8,9,10
NUTRACEUTICAL INTL C	COM	67060Y10	1,404	91,093	SH	DEFINED	1,2
NUVASIVE INC	COM	67070410	658	64,155	SH	DEFINED	1
NUVEEN INVTS INC	CL A	67090F10	7,252	183,732	SH	DEFINED	1,2,5
NUVELO INC	COM NEW	67072M30	3,370	342,092	SH	DEFINED	1,2
NVIDIA CORP	COM	67066G10	106,679	4,527,976	SH	DEFINED	1,2,5,6,7,8,9,10
NVR INC	COM	62944T10	156,134	202,929	SH	DEFINED	1,2,5
NYFIX INC	COM	67071210	187	30,260	SH	DEFINED	1,5
NYMAGIC INC	COM	62948410	2,870	113,444	SH	DEFINED	1,2
O CHARLEYS INC	COM	67082310	5,801	296,730	SH	DEFINED	1,2
O I CORP	COM	67084110	146	14,300	SH	DEFINED	1
O REILLY AUTOMOTIVE	COM	68609110	26,873	596,504	SH	DEFINED	1,2,5,9

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

OAK HILL FINL INC	COM	67133710	1,574	40,588	SH	DEFINED	1
OAKLEY INC	COM	67366210	4,154	325,766	SH	DEFINED	1,2,5
OCA INC	COM	67083Q10	3,982	627,162	SH	DEFINED	1,2,5
OCCIDENTAL PETE CORP	COM	67459910	801,511	13,733,911	SH	DEFINED	1,2,5,6,7,8,9,10
OCEANEERING INTL INC	COM	67523210	15,474	414,623	SH	DEFINED	1,2,5
OCEANFIRST FINL CORP	COM	67523410	3,808	154,502	SH	DEFINED	1,2
OCTEL CORP	COM	67572710	5,276	253,511	SH	DEFINED	1,2,5
OCULAR SCIENCES INC	COM	67574410	13,458	274,596	SH	DEFINED	1,2
OCWEN FINL CORP	COM	67574610	6,484	678,237	SH	DEFINED	1,2
ODYSSEY HEALTHCARE I	COM	67611V10	7,949	581,052	SH	DEFINED	1,2,5
ODYSSEY RE HLDGS COR	COM	67612W10	3,048	120,903	SH	DEFINED	1,2
OFFICE DEPOT INC	COM	67622010	152,265	8,771,018	SH	DEFINED	1,2,5,6,7,8,9,10
OFFICEMAX INC DEL	COM	67622P10	80,499	2,565,299	SH	DEFINED	1,2,5,6,9,10,13
OFFSHORE LOGISTICS I	COM	67625510	9,487	292,192	SH	DEFINED	1,2
OGE ENERGY CORP	COM	67083710	38,524	1,453,180	SH	DEFINED	1,2,5,6,9
OHIO CAS CORP	COM	67724010	26,414	1,138,035	SH	DEFINED	1,2,5,9
OIL STS INTL INC	COM	67802610	7,103	368,217	SH	DEFINED	1,2
OLD DOMINION FGHT LI	COM	67958010	8,231	236,517	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
OLD NATL BANCORP IND	COM	68003310	25,181	973,757	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	99,592	3,936,460	SH	DEFINED	1,2,5,7,8,9,10,11
OLD SECOND BANCORP I	COM	68027710	6,816	213,806	SH	DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	29,753	1,351,196	SH	DEFINED	1,2,5,9
OLYMPIC STEEL INC	COM	68162K10	890	33,554	SH	DEFINED	1
OM GROUP INC	COM	67087210	20,421	629,888	SH	DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	5,272	153,778	SH	DEFINED	1,2,5
OMEGA HEALTHCARE INV	COM	68193610	9,038	765,948	SH	DEFINED	1,2
OMEGA PROTEIN CORP	COM	68210P10	734	85,393	SH	DEFINED	1,2
OMI CORP NEW	COM	Y6476W10	1,474	87,496	SH	DEFINED	1,5
OMNICARE INC	COM	68190410	56,030	1,618,439	SH	DEFINED	1,2,5,7,8,9,10,11
OMNICELL INC	COM	68213N10	3,340	303,655	SH	DEFINED	1,2
OMNICOM GROUP INC	COM	68191910	421,386	4,997,462	SH	DEFINED	1,2,5,6,7,8,9,10
OMNIVISION TECHNOLOG	COM	68212810	14,470	788,561	SH	DEFINED	1,2,5
OMNOVA SOLUTIONS INC	COM	68212910	3,195	568,471	SH	DEFINED	1,2
ON ASSIGNMENT INC	COM	68215910	183	35,336	SH	DEFINED	1,2
ON SEMICONDUCTOR COR	COM	68218910	7,044	1,551,644	SH	DEFINED	1,2
ON2 TECHNOLOGIES INC	COM	68338A10	9	14,100	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	224	10,800	SH	DEFINED	1
ONEOK INC NEW	COM	68268010	54,943	1,933,267	SH	DEFINED	1,2,5,9
ONYX PHARMACEUTICALS	COM	68339910	15,778	487,122	SH	DEFINED	1,2,5
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	2,310	63,911	SH	DEFINED	1,2,7
OPEN SOLUTIONS INC	COM	68371P10	4,809	185,252	SH	DEFINED	1,2
OPENTV CORP	CL A	G6754310	129	33,518	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	13,958	902,864	SH	DEFINED	1,2,5
OPLINK COMMUNICATION	COM	68375Q10	3,121	1,584,331	SH	DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	1,648	195,741	SH	DEFINED	1,2,5
OPSWARE INC	COM	68383A10	6,060	825,601	SH	DEFINED	1,2,5,7
OPTICAL COMMUNICATIO	CL A	68382T10	470	187,923	SH	DEFINED	1,2
OPTION CARE INC	COM	68394810	4,236	246,396	SH	DEFINED	1,2,5
ORACLE CORP	COM	68389X10	1,836,257	133,837,964	SH	DEFINED	1,2,5,6,7,8,9,10
ORASURE TECHNOLOGIES	COM	68554V10	4,176	621,448	SH	DEFINED	1,2,5

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

ORBITAL SCIENCES COR	COM	68556410	8,573	724,664	SH	DEFINED	1,2
ORBOTECH LTD	ORD	M7525310	578	27,215	SH	DEFINED	1,2,7
ORCHID BIOSCIENCES I	COM PAR \$0	68571P50	119	10,331	SH	DEFINED	1
OREGON STL MLS INC	COM	68607910	9,089	447,950	SH	DEFINED	1,2
ORIENTAL FINL GROUP	COM	68618W10	8,739	308,673	SH	DEFINED	1,2
ORIGEN FINL INC	COM	68619E20	873	116,654	SH	DEFINED	1
ORIX CORP	SPONSORED	68633010	537	7,835	SH	DEFINED	1
ORLEANS HOMEBUILDERS	COM	68658810	728	36,691	SH	DEFINED	1
ORMAT TECHNOLOGIES I	COM	68668810	852	52,355	SH	DEFINED	1
ORTHOLOGIC CORP	COM	68750J10	3,061	489,741	SH	DEFINED	1,2,5
ORTHOVITA INC	COM	68750U10	2,198	524,527	SH	DEFINED	1,2
OSCIENT PHARMACEUTIC	COM	68812R10	2,747	752,543	SH	DEFINED	1,2
OSHKOSH B GOSH INC	CL A	68822220	3,361	157,079	SH	DEFINED	1,2
OSHKOSH TRUCK CORP	COM	68823920	24,499	358,279	SH	DEFINED	1,2,5
OSI PHARMACEUTICALS	COM	67104010	52,646	703,353	SH	DEFINED	1,2,5
OSI SYSTEMS INC	COM	67104410	4,176	183,895	SH	DEFINED	1,2
OSTEOTECH INC	COM	68858210	164	29,836	SH	DEFINED	1,5
OTTER TAIL CORP	COM	68964810	9,434	369,525	SH	DEFINED	1,2,5
OUTBACK STEAKHOUSE I	COM	68989910	38,284	836,250	SH	DEFINED	1,2,5,7,9
OVERLAND STORAGE INC	COM	69031010	3,020	180,967	SH	DEFINED	1,2
OVERNITE CORP	COM	69032210	21,592	579,806	SH	DEFINED	1,2
OVERSEAS SHIPHOLDING	COM	69036810	50,447	913,902	SH	DEFINED	1,2,9
OVERSTOCK COM INC DE	COM	69037010	12,133	175,843	SH	DEFINED	1,2,5
OWENS & MINOR INC NE	COM	69073210	15,154	537,946	SH	DEFINED	1,2,5
OWENS ILL INC	COM NEW	69076840	229,880	10,149,233	SH	DEFINED	1,2,5
OXFORD INDS INC	COM	69149730	9,000	217,909	SH	DEFINED	1,2
OXIGENE INC	COM	69182810	98	17,729	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
P A M TRANSN SVCS IN	COM	69314910	1,351	72,579	SH	DEFINED	1,2
P C CONNECTION	COM	69318J10	876	92,039	SH	DEFINED	1,2
P F CHANGS CHINA BIS	COM	69333Y10	24,275	430,787	SH	DEFINED	1,2
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,734	82,505	SH	DEFINED	1,2
PAB BANKSHARES INC	COM	69313P10	151	11,500	SH	DEFINED	1,2
PACCAR INC	COM	69371810	367,741	4,569,342	SH	DEFINED	1,2,5,6,7,8,9,10
PACER INTL INC TENN	COM	69373H10	9,678	455,224	SH	DEFINED	1,2
PACIFIC CAP BANCORP	COM	69404P10	21,574	634,722	SH	DEFINED	1,2,5
PACIFIC ENERGY PARTN	COM UNIT	69422R10	683	23,600	SH	DEFINED	1,2
PACIFIC SUNWEAR CALI	COM	69487310	20,664	928,316	SH	DEFINED	1,2,5,9
PACIFICARE HEALTH SY	COM	69511210	62,646	1,108,391	SH	DEFINED	1,2,5,9
PACKAGING CORP AMER	COM	69515610	19,857	843,192	SH	DEFINED	1,2,5,9
PACKETEER INC	COM	69521010	9,603	664,571	SH	DEFINED	1,2
PACTIV CORP	COM	69525710	116,392	4,602,298	SH	DEFINED	1,2,5,6,7,8,9,10
PAIN THERAPEUTICS IN	COM	69562K10	2,902	402,443	SH	DEFINED	1,2
PALATIN TECHNOLOGIES	COM NEW	69607730	1,825	686,089	SH	DEFINED	1,2
PALL CORP	COM	69642930	86,503	2,988,021	SH	DEFINED	1,2,5,6,7,9,10
PALM HARBOR HOMES	COM	69663910	4,115	243,777	SH	DEFINED	1,2
PALMONE INC	COM	69713P10	20,128	637,967	SH	DEFINED	1,2,5
PALMSOURCE INC	COM	69715410	2,442	191,665	SH	DEFINED	1,2,5
PALOMAR MED TECHNOLO	COM NEW	69752930	3,721	142,719	SH	DEFINED	1,2
PAN PACIFIC RETAIL P	COM	69806L10	44,213	705,154	SH	DEFINED	1,2,3,5
PANERA BREAD CO	CL A	69840W10	18,633	462,124	SH	DEFINED	1,2,5

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

PANTRY INC	COM	69865710	9,390	312,071	SH	DEFINED	1,2
PAPA JOHNS INTL INC	COM	69881310	10,883	315,998	SH	DEFINED	1,2
PAR PHARMACEUTICAL C	COM	69888P10	25,731	621,830	SH	DEFINED	1,2,5,9
PAR TECHNOLOGY CORP	COM	69888410	150	13,291	SH	DEFINED	1
PARADYNE NETWORKS IN	COM	69911G10	1,551	431,950	SH	DEFINED	1,2
PARALLEL PETE CORP D	COM	69915710	55	10,200	SH	DEFINED	1
PARAMETRIC TECHNOLOG	COM	69917310	49,636	8,427,216	SH	DEFINED	1,2,5,6,9,10
PAREXEL INTL CORP	COM	69946210	7,749	381,718	SH	DEFINED	1,2
PARK ELECTROCHEMICAL	COM	70041620	6,105	281,582	SH	DEFINED	1,2
PARK NATL CORP	COM	70065810	27,394	202,170	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	268	10,368	SH	DEFINED	1
PARKER DRILLING CO	COM	70108110	5,102	1,298,329	SH	DEFINED	1,2,5
PARKER HANNIFIN CORP	COM	70109410	279,856	3,694,961	SH	DEFINED	1,2,5,6,7,8,9,10
PARKVALE FINL CORP	COM	70149210	254	8,832	SH	DEFINED	1
PARKWAY PPTYS INC	COM	70159Q10	11,830	233,106	SH	DEFINED	1,2,3
PARTNERRE LTD	COM	G6852T10	6,723	108,538	SH	DEFINED	1,5
PARTNERS TR FINL GRO	COM	70213F10	5,804	498,205	SH	DEFINED	1,2,5
PARTY CITY CORP	COM	70214510	2,061	159,397	SH	DEFINED	1,2,5
PATHMARK STORES INC	COM	70322A10	2,376	408,929	SH	DEFINED	1,2
PATINA OIL & GAS COR	COM	70322410	29,374	783,316	SH	DEFINED	1,2,5
PATRICK INDS INC	COM	70334310	108	10,800	SH	DEFINED	1
PATRIOT TRANSN HLDG	COM	70337B10	207	4,600	SH	DEFINED	1
PATTERSON COMPANIES	COM	70339510	77,583	1,788,030	SH	DEFINED	1,2,5,7,8,9,10,11
PATTERSON UTI ENERGY	COM	70348110	41,204	2,118,470	SH	DEFINED	1,2,5,7,9
PAULA FINL DEL	COM	70358810	31	14,600	SH	DEFINED	1
PAXAR CORP	COM	70422710	10,402	469,206	SH	DEFINED	1,2
PAXSON COMMUNICATION	COM	70423110	615	445,651	SH	DEFINED	1,2
PAYCHEX INC	COM	70432610	324,800	9,530,530	SH	DEFINED	1,2,5,6,7,8,9,10
PAYLESS SHOESOURCE I	COM	70437910	16,094	1,308,472	SH	DEFINED	1,2,5,9
PC MALL INC	COM	69323K10	2,287	102,185	SH	DEFINED	1,2
PC-TEL INC	COM	69325Q10	2,962	373,549	SH	DEFINED	1,2
PDF SOLUTIONS INC	COM	69328210	4,107	254,927	SH	DEFINED	1,2,5
PDI INC	COM	69329V10	5,092	228,547	SH	DEFINED	1,2
PEABODY ENERGY CORP	COM	70454910	59,904	740,375	SH	DEFINED	1,2,5,9
PEAPACK-GLADSTONE FI	COM	70469910	3,278	103,883	SH	DEFINED	1,2
PEARSON PLC	SPONSORED	70501510	454	37,374	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
PEC SOLUTIONS INC	COM	70510710	2,855	201,451	SH	DEFINED	1,2
PEDIATRIX MED GROUP	COM	70532410	25,322	395,342	SH	DEFINED	1,2,5
PEETS COFFEE & TEA I	COM	70556010	4,727	178,567	SH	DEFINED	1,2
PEGASUS COMMUNICATIO	CL A NEW	70590460	115	12,380	SH	DEFINED	1
PEGASUS SOLUTIONS IN	COM	70590610	4,241	336,590	SH	DEFINED	1,2
PEGASYSTEMS INC	COM	70557310	1,142	133,859	SH	DEFINED	1,2
PEMSTAR INC	COM	70655210	70	38,824	SH	DEFINED	1,5
PENN ENGR & MFG CORP	COM NON VT	70738930	3,313	183,048	SH	DEFINED	1,2
PENN NATL GAMING INC	COM	70756910	64,230	1,060,771	SH	DEFINED	1,2,5
PENN VA CORP	COM	70788210	10,471	258,109	SH	DEFINED	1,2
PENN VA RESOURCES PA	COM	70788410	755	14,500	SH	DEFINED	1,2
PENN-AMER GROUP INC	COM	70724710	2,366	156,680	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	1,715,911	41,447,120	SH	DEFINED	1,2,5,6,7,8,9,10
PENNFED FINL SVCS IN	COM	70816710	2,207	137,280	SH	DEFINED	1,2

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

PENNRock FINL SVCS C COM	70835210	4,538	116,621	SH	DEFINED	1,2
PENNSYLVANIA RL ESTA SH BEN INT	70910210	31,040	725,243	SH	DEFINED	1,2,3,5
PENTAIR INC COM	70963110	63,329	1,453,828	SH	DEFINED	1,2,5,9
PENWEST PHARMACEUTIC COM	70975410	2,909	243,259	SH	DEFINED	1,2
PEOPLES BANCORP INC COM	70978910	4,442	161,945	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR COM	71019810	14,777	379,974	SH	DEFINED	1,2,5
PEOPLES ENERGY CORP COM	71103010	58,429	1,329,450	SH	DEFINED	1,2,5,6,9,10
PEOPLES HLDG CO COM	71114810	4,288	129,536	SH	DEFINED	1,2
PEOPLESOFT INC COM	71271310	5,907	223,003	SH	DEFINED	1,7,8,9
PEP BOYS MANNY MOE & COM	71327810	15,572	912,271	SH	DEFINED	1,2,5
PEPCO HOLDINGS INC COM	71329110	67,538	3,167,817	SH	DEFINED	1,2,5,7,8,9,10,11
PEPSI BOTTLING GROUP COM	71340910	422,337	15,618,973	SH	DEFINED	1,2,5,6,9,10,12,13
PEPSIAMERICAS INC COM	71343P20	27,052	1,273,625	SH	DEFINED	1,2,5,6,7,9
PEPSICO INC COM	71344810	2,643,660	50,644,826	SH	DEFINED	1,2,5,6,7,8,9,10
PEREGRINE PHARMACEUT COM	71366110	2,057	1,757,739	SH	DEFINED	1,2,5
PERFORMANCE FOOD GRO COM	71375510	18,244	677,951	SH	DEFINED	1,2,5
PERFORMANCE TECHNOLO COM	71376K10	135	14,517	SH	DEFINED	1
PERICOM SEMICONDUCTO COM	71383110	2,880	305,382	SH	DEFINED	1,2
PERINI CORP COM	71383910	2,160	129,398	SH	DEFINED	1,2
PERKINELMER INC COM	71404610	94,873	4,218,459	SH	DEFINED	1,2,5,6,9,10,12,13
PERMA-FIX ENVIRONMEN COM	71415710	23	12,500	SH	DEFINED	1
PEROT SYS CORP CL A	71426510	17,613	1,098,724	SH	DEFINED	1,2,5
PERRIGO CO COM	71429010	20,342	1,177,881	SH	DEFINED	1,2,5,9
PER-SE TECHNOLOGIES COM NEW	71356930	6,027	380,762	SH	DEFINED	1,2
PERUSAHAAN PERS INDO SPONSORED	71568010	371	11,904	SH	DEFINED	1,2,4
PERVASIVE SOFTWARE I COM	71571010	66	13,600	SH	DEFINED	1
PETCO ANIMAL SUPPLIE COM NEW	71601620	20,760	525,845	SH	DEFINED	1,2
PETMED EXPRESS INC COM	71638210	816	107,216	SH	DEFINED	1
PETROBRAS ENERGIA PA SP ADR B S	71646M10	772	64,717	SH	DEFINED	1,2,7
PETRO-CDA COM	71644E10	715	14,008	SH	DEFINED	1,5
PETROCHINA CO LTD SPONSORED	71646E10	2,060	38,367	SH	DEFINED	1
PETROKAZAKHSTAN INC COM	71649P10	4,337	116,910	SH	DEFINED	1,2,7
PETROLEO BRASILEIRO SPONSORED	71654V10	24,850	686,286	SH	DEFINED	1,2
PETROLEO BRASILEIRO SPONSORED	71654V40	48,222	1,212,209	SH	DEFINED	1,2,4,5
PETROLEUM DEV CORP COM	71657810	10,615	275,212	SH	DEFINED	1,2,5
PETROQUEST ENERGY IN COM	71674810	231	46,500	SH	DEFINED	1
PETSMART INC COM	71676810	97,885	2,755,007	SH	DEFINED	1,2,5,7,8,9,10,11
PFF BANCORP INC COM	69331W10	12,235	264,081	SH	DEFINED	1,2
PFIZER INC COM	71708110	6,210,659	230,965,389	SH	DEFINED	1,2,5,6,7,8,9,10
PG&E CORP COM	69331C10	445,052	13,372,956	SH	DEFINED	1,2,5,6,7,8,9,10
PHARMACEUTICAL PROD COM	71712410	22,905	554,726	SH	DEFINED	1,2,5
PHARMACYCLICS INC COM	71693310	2,365	225,903	SH	DEFINED	1,2
PHARMION CORP COM	71715B40	9,658	228,816	SH	DEFINED	1,2
PHARMOS CORP COM NEW	71713920	1,692	1,191,855	SH	DEFINED	1,2
PHASE FORWARD INC COM	71721R40	332	40,590	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
PHELPS DODGE CORP	COM	71726510	328,889	3,324,798	SH	DEFINED	1,2,5,6,7,8,9,10
PHILADELPHIA CONS HL	COM	71752810	19,623	296,685	SH	DEFINED	1,2,5
PHILIPPINE LONG DIST	SPONSORED	71825260	3,855	154,562	SH	DEFINED	1,2,7
PHILLIPS VAN HEUSEN	COM	71859210	18,513	685,655	SH	DEFINED	1,2
PHOENIX COS INC NEW	COM	71902E10	19,681	1,574,477	SH	DEFINED	1,2,5

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

PHOENIX TECHNOLOGY L	COM	71915310	116	14,094	SH	DEFINED	1
PHOTON DYNAMICS INC	COM	71936410	5,676	234,265	SH	DEFINED	1,2
PHOTRONICS INC	COM	71940510	12,243	741,995	SH	DEFINED	1,2,5
PICO HLDGS INC	COM NEW	69336620	2,123	102,191	SH	DEFINED	1,2
PIEDMONT NAT GAS INC	COM	72018610	25,490	1,096,831	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	20,110	1,020,787	SH	DEFINED	1,2,5,9
PILGRIMS PRIDE CORP	COM	72146710	10,122	329,916	SH	DEFINED	1,2
PINNACLE AIRL CORP	COM	72344310	4,008	287,539	SH	DEFINED	1,2
PINNACLE ENTMT INC	COM	72345610	10,246	517,991	SH	DEFINED	1,2,5
PINNACLE SYS INC	COM	72348110	5,762	944,526	SH	DEFINED	1,2,5
PINNACLE WEST CAP CO	COM	72348410	126,496	2,848,364	SH	DEFINED	1,2,5,6,7,8,9,10
PIIONEER NAT RES CO	COM	72378710	93,772	2,671,565	SH	DEFINED	1,2,5,7,8,9,10,11
PIPER JAFFRAY COS	COM	72407810	14,050	293,021	SH	DEFINED	1,2,5,7
PITNEY BOWES INC	COM	72447910	292,572	6,321,791	SH	DEFINED	1,2,5,6,7,8,9,10
PIXAR	COM	72581110	21,377	249,705	SH	DEFINED	1,2,5,6
PIXELWORKS INC	COM	72581M10	8,055	710,356	SH	DEFINED	1,2,5
PLACER SIERRA BANC SH	COM	72607910	1,465	51,519	SH	DEFINED	1
PLAINS ALL AMERN PIP UNIT	LTD P	72650310	1,882	49,867	SH	DEFINED	1,5
PLAINS EXPL& PRODTN	COM	72650510	38,758	1,490,699	SH	DEFINED	1,2,5,9
PLANAR SYS INC	COM	72690010	5,781	514,790	SH	DEFINED	1,2,5
PLANETOUT INC	COM	72705810	749	55,050	SH	DEFINED	1
PLANTRONICS INC NEW	COM	72749310	23,575	568,475	SH	DEFINED	1,2,5,9
PLATINUM UNDERWRITER	COM	G7127P10	667	21,440	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	2,110	283,246	SH	DEFINED	1,2
PLAYBOY ENTERPRISES	CL B	72811730	3,325	270,524	SH	DEFINED	1,2
PLAYTEX PRODS INC	COM	72813P10	3,886	486,390	SH	DEFINED	1,2
PLEXUS CORP	COM	72913210	15,854	1,218,626	SH	DEFINED	1,2,5,9
PLUG POWER INC	COM	72919P10	4,436	726,052	SH	DEFINED	1,2,5
PLUM CREEK TIMBER CO	COM	72925110	183,120	4,763,799	SH	DEFINED	1,2,5,6,7,8,9,10
PLUMTREE SOFTWARE IN	COM	72940Q10	75	16,680	SH	DEFINED	1
PLX TECHNOLOGY INC	COM	69341710	2,982	286,733	SH	DEFINED	1,2
PMA CAP CORP	CL A	69341920	4,429	427,966	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	164	10,828	SH	DEFINED	1
PMC-SIERRA INC	COM	69344F10	48,111	4,276,561	SH	DEFINED	1,2,5,6,9,10
PMI GROUP INC	COM	69344M10	75,938	1,818,870	SH	DEFINED	1,2,5,7,8,9,10,11
PNC FINL SVCS GROUP	COM	69347510	499,684	8,699,235	SH	DEFINED	1,2,5,6,7,8,9,10
PNM RES INC	COM	69349H10	35,882	1,418,802	SH	DEFINED	1,2,5,9
POGO PRODUCING CO	COM	73044810	50,462	1,040,664	SH	DEFINED	1,2,5,7,9
POINT THERAPEUTICS I	COM	73069410	55	10,341	SH	DEFINED	1
POLARIS INDS INC	COM	73106810	29,833	438,596	SH	DEFINED	1,2,5
POLO RALPH LAUREN CO	CL A	73157210	14,591	342,503	SH	DEFINED	1,2,5
POLYCOM INC	COM	73172K10	33,571	1,439,583	SH	DEFINED	1,2,5,9
POLYMEDICA CORP	COM	73173810	15,192	407,404	SH	DEFINED	1,2
POLYONE CORP	COM	73179P10	12,928	1,426,979	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	360	23,641	SH	DEFINED	1,2
POPE & TALBOT INC	COM	73282710	4,082	238,553	SH	DEFINED	1,2,5
POPULAR INC	COM	73317410	65,667	2,277,717	SH	DEFINED	1,2,5
PORTAL SOFTWARE INC	COM NEW	73612630	872	332,908	SH	DEFINED	1,2
PORTALPLAYER INC	COM	73618720	1,140	46,189	SH	DEFINED	1
PORTFOLIO RECOVERY A	COM	73640Q10	12,818	310,957	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	477	38,713	SH	DEFINED	1
POSCO	SPONSORED	69348310	3,614	81,151	SH	DEFINED	1
POSSIS MEDICAL INC	COM	73740710	5,771	428,131	SH	DEFINED	1,2
POST PPTYS INC	COM	73746410	31,708	908,529	SH	DEFINED	1,2,3,5

INVEST-
MENT

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE-	TION	OTHER MAN
POTASH CORP SASK INC	COM	73755L10	428	5,158	SH	DEFINED 1	
POTLATCH CORP	COM	73762810	31,144	615,745	SH	DEFINED 1,2,5,9	
POWELL INDS INC	COM	73912810	3,959	214,125	SH	DEFINED 1,2	
POWER INTEGRATIONS I	COM	73927610	9,740	492,400	SH	DEFINED 1,2,5	
POWER-ONE INC	COM	73930810	22,477	2,519,853	SH	DEFINED 1,2,5,6,9,10	
POWERWAVE TECHNOLOGI	COM	73936310	15,743	1,856,438	SH	DEFINED 1,2,5,9	
POZEN INC	COM	73941U10	3,096	425,794	SH	DEFINED 1,2,5	
PPG INDS INC	COM	69350610	345,766	5,072,861	SH	DEFINED 1,2,5,6,7,8,9,10	
PPL CORP	COM	69351T10	347,222	6,516,936	SH	DEFINED 1,2,5,6,7,8,9,10	
PRA INTL	COM	69353C10	1,512	60,997	SH	DEFINED 1	
PRAECIS PHARMACEUTIC	COM	73942110	1,367	719,442	SH	DEFINED 1,2,5	
PRAXAIR INC	COM	74005P10	420,518	9,524,760	SH	DEFINED 1,2,5,6,7,8,9,10	
PRE PAID LEGAL SVCS	COM	74006510	7,867	209,506	SH	DEFINED 1,2	
PRECISION CASTPARTS	COM	74018910	65,408	995,853	SH	DEFINED 1,2,5,9	
PRECISION DRILLING C	COM	74022D10	524	8,345	SH	DEFINED 1	
PREFORMED LINE PRODS	COM	74044410	212	7,300	SH	DEFINED 1	
PREMCOR INC	COM	74045Q10	16,907	400,918	SH	DEFINED 1,2,5	
PRENTISS PPTYS TR	SH BEN INT	74070610	35,908	940,002	SH	DEFINED 1,2,3,5	
PRESIDENTIAL LIFE CO	COM	74088410	6,086	358,839	SH	DEFINED 1,2	
PRESSTEK INC	COM	74111310	4,040	417,372	SH	DEFINED 1,2	
PRG-SCHULTZ INTERNAT	COM	69357C10	3,438	683,442	SH	DEFINED 1,2	
PRICE COMMUNICATIONS	COM NEW	74143730	12,000	645,535	SH	DEFINED 1,2,5	
PRICE T ROWE GROUP I	COM	74144T10	206,163	3,314,515	SH	DEFINED 1,2,5,6,7,8,9,10	
PRICELINE COM INC	COM NEW	74150340	10,556	447,470	SH	DEFINED 1,2,5	
PRIDE INTL INC DEL	COM	74153Q10	30,191	1,469,859	SH	DEFINED 1,2,5,7,9	
PRIME GROUP REALTY T	SH BEN INT	74158J10	213	33,142	SH	DEFINED 1,5	
PRIMEDIA INC	COM	74157K10	6,708	1,765,151	SH	DEFINED 1,2,5	
PRIMUS TELECOMMUNICA	COM	74192910	3,171	997,286	SH	DEFINED 1,2	
PRINCETON REVIEW INC	COM	74235210	1,615	262,680	SH	DEFINED 1,2,5	
PRINCIPAL FINANCIAL	COM	74251V10	403,612	9,858,623	SH	DEFINED 1,2,5,6,9,10,13	
PRIORITY HEALTHCARE	CL B	74264T10	10,828	497,386	SH	DEFINED 1,2,5	
PRIVATEBANCORP INC	COM	74296210	8,049	249,721	SH	DEFINED 1,2,5	
PROASSURANCE CORP	COM	74267C10	15,960	408,086	SH	DEFINED 1,2,5	
PROCTER & GAMBLE CO	COM	74271810	4,548,245	82,575,256	SH	DEFINED 1,2,5,6,7,8,9,10	
PROGENICS PHARMACEUT	COM	74318710	2,487	144,919	SH	DEFINED 1,2	
PROGRESS ENERGY INC	COM	74326310	1,079,024	23,851,106	SH	DEFINED 1,2,5,6,7,8,9,10	
PROGRESS SOFTWARE CO	COM	74331210	12,368	529,683	SH	DEFINED 1,2,5	
PROGRESSIVE CORP OHI	COM	74331510	472,952	5,574,640	SH	DEFINED 1,2,5,6,7,8,9,10	
PROLOGIS	SH BEN INT	74341010	275,020	6,347,104	SH	DEFINED 1,2,3,5,6,7,8,9,	
PROQUEST COMPANY	COM	74346P10	10,664	359,058	SH	DEFINED 1,2,5	
PROSPERITY BANCSHARE	COM	74360610	7,680	262,916	SH	DEFINED 1,2	
PROTECTIVE LIFE CORP	COM	74367410	62,194	1,456,883	SH	DEFINED 1,2,5,9	
PROTEIN DESIGN LABS	COM	74369L10	22,206	1,074,852	SH	DEFINED 1,2,5,9	
PROVIDE COMM INC	COM	74373W10	2,973	80,026	SH	DEFINED 1,2	
PROVIDENT BANCORP IN	COM	74383A10	8,023	608,281	SH	DEFINED 1,2	
PROVIDENT BANKSHARES	COM	74385910	22,307	613,336	SH	DEFINED 1,2,5	
PROVIDENT FINL HLDGS	COM	74386810	1,874	65,038	SH	DEFINED 1,2	
PROVIDENT FINL SVCS	COM	74386T10	23,188	1,197,121	SH	DEFINED 1,2,5	
PROVIDIAN FINL CORP	COM	74406A10	180,103	10,935,225	SH	DEFINED 1,2,5,6,7,8,9,10	
PROVINCE HEALTHCARE	COM	74397710	16,090	719,906	SH	DEFINED 1,2,5	
PROXYMED INC	COM NEW	74429030	438	44,561	SH	DEFINED 1,2	
PRUDENTIAL FINL INC	COM	74432010	784,081	14,266,396	SH	DEFINED 1,2,5,6,7,8,9,10	
PRUDENTIAL PLC	ADR	74435K20	880	50,571	SH	DEFINED 1	
PS BUSINESS PKS INC	COM	69360J10	18,787	416,561	SH	DEFINED 1,2,3,5	
PSS WORLD MED INC	COM	69366A10	12,912	1,031,714	SH	DEFINED 1,2,5	
PSYCHIATRIC SOLUTION	COM	74439H10	5,609	153,406	SH	DEFINED 1,2	
PUBLIC STORAGE INC	COM	74460D10	115,621	2,073,927	SH	DEFINED 1,2,3,5,7,8,9,10	
PUBLIC SVC ENTERPRIS	COM	74457310	381,240	7,364,116	SH	DEFINED 1,2,5,6,7,8,9,10	

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

PUBLICIS S A NEW SPONSORED 74463M10 205 6,249 SH DEFINED 1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
PUGET ENERGY INC NEW	COM	74531010	29,306	1,186,493	SH	DEFINED 1,2,5,7,9	
PULITZER INC	COM	74576910	9,993	154,099	SH	DEFINED 1,2	
PULTE HOMES INC	COM	74586710	204,675	3,208,069	SH	DEFINED 1,2,5,6,7,8,9,10	
QAD INC	COM	74727D10	1,301	145,903	SH	DEFINED 1,2	
QC HLDGS INC	COM	74729T10	851	44,427	SH	DEFINED 1	
QLOGIC CORP	COM	74727710	205,898	5,605,707	SH	DEFINED 1,2,5,6,7,8,9,10	
QUADRAMED CORP	COM	74730W10	47	18,976	SH	DEFINED 1	
QUAKER CHEM CORP	COM	74731610	2,948	118,693	SH	DEFINED 1,2,5	
QUALCOMM INC	COM	74752510	2,073,568	48,904,915	SH	DEFINED 1,2,5,6,7,8,9,10	
QUALITY DISTR INC FL	COM	74756M10	709	83,913	SH	DEFINED 1,2	
QUALITY SYS INC	COM	74758210	4,409	73,727	SH	DEFINED 1,2	
QUANEX CORP	COM	74762010	16,996	247,860	SH	DEFINED 1,2	
QUANTA SVCS INC	COM	74762E10	12,413	1,551,593	SH	DEFINED 1,2,5,9	
QUANTUM CORP	COM DSSG	74790620	6,193	2,363,842	SH	DEFINED 1,2,5	
QUANTUM FUEL SYS TEC	COM	74765E10	80	13,289	SH	DEFINED 1	
QUEST DIAGNOSTICS IN	COM	74834L10	254,731	2,665,945	SH	DEFINED 1,2,5,6,7,8,9,10	
QUEST SOFTWARE INC	COM	74834T10	12,386	776,581	SH	DEFINED 1,2,5	
QUESTAR CORP	COM	74835610	53,522	1,050,276	SH	DEFINED 1,2,5,9	
QUICKSILVER RESOURCE	COM	74837R10	17,765	483,000	SH	DEFINED 1,2	
QUIDEL CORP	COM	74838J10	2,343	461,257	SH	DEFINED 1,2,5	
QUIKSILVER INC	COM	74838C10	26,012	873,192	SH	DEFINED 1,2,5	
QUINTON CARDIOLOGY S	COM	74877310	195	18,500	SH	DEFINED 1	
QUIXOTE CORP	COM	74905610	2,109	103,375	SH	DEFINED 1,2	
QWEST COMMUNICATIONS	COM	74912110	555,465	125,104,678	SH	DEFINED 1,2,5,6,7,8,9,10	
R & B INC	COM	74912410	224	8,969	SH	DEFINED 1	
R & G FINANCIAL CORP	CL B	74913610	25,513	656,197	SH	DEFINED 1,2	
R H DONNELLEY CORP	COM NEW	74955W30	34,498	584,224	SH	DEFINED 1,2,5	
RADIAN GROUP INC	COM	75023610	83,295	1,564,527	SH	DEFINED 1,2,5,7,8,9,10,11	
RADIATION THERAPY SV	COM	75032320	961	56,506	SH	DEFINED 1	
RADIO ONE INC	CL A	75040P10	1,341	83,311	SH	DEFINED 1,2	
RADIO ONE INC	CL D NON V	75040P40	11,215	695,724	SH	DEFINED 1,2,5	
RADIOLOGIX INC	COM	75040K10	60	13,600	SH	DEFINED 1	
RADIOSHACK CORP	COM	75043810	152,333	4,633,010	SH	DEFINED 1,2,5,6,7,8,9,10	
RADISYS CORP	COM	75045910	9,024	461,804	SH	DEFINED 1,2,5	
RAE SYS INC	COM	75061P10	2,869	392,948	SH	DEFINED 1,2	
RAILAMERICA INC	COM	75075310	6,289	481,892	SH	DEFINED 1,2	
RAINDANCE COMM	COM	75086X10	45	19,600	SH	DEFINED 1	
RAINMAKER SYSTEMS	COM	75087510	15	11,900	SH	DEFINED 1	
RAIT INVT TR	COM	74922710	9,507	339,913	SH	DEFINED 1,2,5	
RALCORP HLDGS INC NE	COM	75102810	20,269	483,399	SH	DEFINED 1,2,5	
RAMBUS INC DEL	COM	75091710	24,031	1,044,832	SH	DEFINED 1,2,5	
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	10,077	312,465	SH	DEFINED 1,2,3	
RANGE RES CORP	COM	75281A10	19,140	935,471	SH	DEFINED 1,2	
RANK GROUP PLC	SPONSORED	75303710	109	10,494	SH	DEFINED 1	
RARE HOSPITALITY INT	COM	75382010	16,648	522,534	SH	DEFINED 1,2,5	
RAVEN INDS INC	COM	75421210	4,599	215,821	SH	DEFINED 1,2	
RAYMOND JAMES FINANC	COM	75473010	26,333	850,009	SH	DEFINED 1,2,5,9	
RAYONIER INC	COM	75490710	34,021	695,586	SH	DEFINED 1,2,5,9	
RAYOVAC CORP	COM	75508110	28,690	938,816	SH	DEFINED 1,2	

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

RAYTHEON CO	COM NEW	75511150	572,995	14,756,500	SH	DEFINED	1,2,5,6,7,8,9,10
RC2 CORP	COM	74938810	7,192	220,622	SH	DEFINED	1,2
READERS DIGEST ASSN	COM	75526710	27,750	1,994,940	SH	DEFINED	1,2,5,9
READING INTERNATIONAL	CL A	75540810	1,550	185,396	SH	DEFINED	1,2
REALNETWORKS INC	COM	75605L10	10,335	1,561,174	SH	DEFINED	1,2,5
REALTY INCOME CORP	COM	75610910	31,749	627,692	SH	DEFINED	1,2,5
RECKSON ASSOCS RLTY	COM	75621K10	46,105	1,405,197	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	18,226	1,365,209	SH	DEFINED	1,2,5
RED ROBIN GOURMET BU	COM	75689M10	8,888	166,226	SH	DEFINED	1,2
REDBACK NETWORKS INC	COM NEW	75720950	4,755	887,062	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRE-TION	OTHER MAN
REDWOOD TR INC	COM	75807540	18,071	291,042	SH	DEFINED	1,2,5
REEBOK INTL LTD	COM	75811010	58,802	1,336,398	SH	DEFINED	1,2,5,6,9,10
REED ELSEVIER N V	SPONSORED	75820410	3,183	115,943	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	15,743	424,340	SH	DEFINED	1,2
REGAL BELOIT CORP	COM	75875010	15,415	538,969	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	8,636	416,185	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	59,485	1,073,742	SH	DEFINED	1,2,3,5
REGENERATION TECH IN	COM	75886N10	5,171	493,391	SH	DEFINED	1,2
REGENERON PHARMACEUT	COM	75886F10	5,842	634,282	SH	DEFINED	1,2,5
REGENT COMMUNICATION	COM	75886510	2,432	458,836	SH	DEFINED	1,2
REGIONS FINANCIAL CO	COM	7591EP10	435,869	12,246,939	SH	DEFINED	1,2,5,6,7,8,9,10
REGIS CORP MINN	COM	75893210	23,966	519,314	SH	DEFINED	1,2,5,9
REGISTER COM INC	COM	75914G10	323	50,503	SH	DEFINED	1,2
REHABCARE GROUP INC	COM	75914810	13,224	472,461	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	COM	75935110	11,141	229,942	SH	DEFINED	1,2,5
RELIANCE STEEL & ALU	COM	75950910	16,990	436,095	SH	DEFINED	1,2,5
RELIANT ENERGY INC	COM	75952B10	35,757	2,619,536	SH	DEFINED	1,2,5
RELIV INTL INC	COM	75952R10	189	21,125	SH	DEFINED	1
REMEC INC	COM	75954310	6,415	889,730	SH	DEFINED	1,2
REMINGTON OIL & GAS	COM	75959430	17,976	659,681	SH	DEFINED	1,2
RENAISSANCE LEARNING	COM	75968L10	3,322	179,009	SH	DEFINED	1,2
RENAISSANCERE HOLDIN	COM	G7496G10	16,425	315,371	SH	DEFINED	1,5,7,8,9,10,12,
RENAL CARE GROUP INC	COM	75993010	29,950	832,165	SH	DEFINED	1,2,5,9
RENOVIS INC	COM	75988510	3,402	236,547	SH	DEFINED	1,2
RENT A CTR INC NEW	COM	76009N10	32,418	1,223,338	SH	DEFINED	1,2,5,9
RENT WAY INC	COM	76009U10	2,975	371,378	SH	DEFINED	1,2,5
RENTRAK CORP	COM	76017410	191	15,300	SH	DEFINED	1
REPSOL YPF S A	SPONSORED	76026T20	1,253	48,013	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	578	43,566	SH	DEFINED	1
REPUBLIC BANCORP INC	COM	76028210	17,190	1,125,014	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	3,965	154,294	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	177	11,550	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	101,210	3,017,597	SH	DEFINED	1,2,5,7,8,9,10,1
RES-CARE INC	COM	76094310	6,758	444,018	SH	DEFINED	1,2
RESEARCH IN MOTION L	COM	76097510	2,343	28,428	SH	DEFINED	1,5
RESMED INC	COM	76115210	17,031	333,283	SH	DEFINED	1,2,5
RESOURCE AMERICA INC	CL A	76119520	8,159	251,034	SH	DEFINED	1,2,5
RESOURCES CONNECTION	COM	76122Q10	18,143	334,057	SH	DEFINED	1,2
RESPIRONICS INC	COM	76123010	17,834	328,067	SH	DEFINED	1,2,5
RESTORATION HARDWARE	COM	76098110	2,645	460,818	SH	DEFINED	1,2,5

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

RETAIL VENTURES INC	COM	76128Y10	988	139,215	SH	DEFINED	1,2
RETALIX LTD	ORD	M8215W10	675	30,900	SH	DEFINED	1,2
RETEK INC	COM	76128Q10	6,213	1,010,229	SH	DEFINED	1,2,5,9
RETRACTABLE TECHNOLO	COM	76129W10	121	26,200	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	484	11,266	SH	DEFINED	1
REVLON INC	CL A	76152550	4,916	2,137,450	SH	DEFINED	1,2
REWARDS NETWORK INC	COM	76155710	1,799	256,950	SH	DEFINED	1,2
REYNOLDS & REYNOLDS	CL A	76169510	20,580	776,322	SH	DEFINED	1,2,5,9
REYNOLDS AMERICAN IN	COM	76171310	265,073	3,372,427	SH	DEFINED	1,2,5,6,7,9,10,1
RF MICRODEVICES INC	COM	74994110	22,836	3,338,571	SH	DEFINED	1,2,5,9
RICHARDSON ELECTRS L	COM	76316510	113	10,700	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	4,059	166,232	SH	DEFINED	1,2
RIGGS NATL CORP WASH	COM	76657010	5,488	258,114	SH	DEFINED	1,2
RIGHTNOW TECHNOLOGIE	COM	76657R10	775	47,971	SH	DEFINED	1
RIMAGE CORP	COM	76672110	199	12,400	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	19,955	167,390	SH	DEFINED	1,2
RITE AID CORP	COM	76775410	12,873	3,517,235	SH	DEFINED	1,2,5
RLI CORP	COM	74960710	101,036	2,430,491	SH	DEFINED	1,2
ROANOKE ELEC STL COR	COM	76984110	286	13,850	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- DISCRE- TION	OTHER MAN
ROBBINS & MYERS INC	COM	77019610	3,844	161,318	SH	DEFINED	1,2
ROBERT HALF INTL INC	COM	77032310	131,947	4,483,424	SH	DEFINED	1,2,5,6,7,8,9,10
ROCK OF AGES CORP	CL A	77263210	85	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	6,224	410,558	SH	DEFINED	1,2
ROCKWELL AUTOMATION	COM	77390310	265,104	5,350,242	SH	DEFINED	1,2,5,6,7,8,9,10
ROCKWELL COLLINS INC	COM	77434110	216,098	5,479,154	SH	DEFINED	1,2,5,6,7,8,9,10
ROFIN SINAR TECHNOLO	COM	77504310	8,901	209,687	SH	DEFINED	1,2,5
ROGERS COMMUNICATION	CL B	77510920	367	14,045	SH	DEFINED	1
ROGERS CORP	COM	77513310	10,825	251,151	SH	DEFINED	1,2
ROHM & HAAS CO	COM	77537110	251,478	5,685,688	SH	DEFINED	1,2,5,6,7,8,9,10
ROLLINS INC	COM	77571110	11,041	419,505	SH	DEFINED	1,2,9
ROPER INDS INC NEW	COM	77669610	23,650	389,179	SH	DEFINED	1,2,5
ROSS STORES INC	COM	77829610	72,511	2,511,627	SH	DEFINED	1,2,5,7,8,9,10,1
ROSTELECOM OPEN JT S	SPONSORED	77852910	1,134	103,615	SH	DEFINED	1,2,7
ROTONICS MFG INC	COM	77890310	31	10,400	SH	DEFINED	1
ROWAN COS INC	COM	77938210	86,036	3,321,865	SH	DEFINED	1,2,5,6,9,10
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	101	13,302	SH	DEFINED	1
ROYAL BANCSHARES PA	CL A	78008110	1,731	64,076	SH	DEFINED	1,2
ROYAL BK CDA MONTREA	COM	78008710	340	6,367	SH	DEFINED	1
ROYAL CARIBBEAN CRUI	COM	V7780T10	10,840	199,124	SH	DEFINED	1,5,7
ROYAL DUTCH PETE CO	NY REG EUR	78025780	8,244	143,680	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	6,330	347,026	SH	DEFINED	1,2,5
RPC INC	COM	74966010	4,023	160,139	SH	DEFINED	1,2,5
RPM INTL INC	COM	74968510	26,299	1,337,674	SH	DEFINED	1,2,5,9
RSA SEC INC	COM	74971910	46,189	2,302,557	SH	DEFINED	1,2,5,9
RTI INTL METALS INC	COM	74973W10	6,596	321,131	SH	DEFINED	1,2
RUBY TUESDAY INC	COM	78118210	23,430	898,372	SH	DEFINED	1,2,5,9
RUDDICK CORP	COM	78125810	17,910	825,730	SH	DEFINED	1,2,5,9
RUDOLPH TECHNOLOGIES	COM	78127010	3,136	182,664	SH	DEFINED	1,2,5
RURAL CELLULAR CORP	CL A	78190410	73	11,642	SH	DEFINED	1
RUSH ENTERPRISES INC	CL B	78184630	1,311	75,752	SH	DEFINED	1

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

RUSS BERRIE & CO	COM	78223310	3,306	144,731	SH	DEFINED 1,2
RUSSELL CORP	COM	78235210	9,236	474,123	SH	DEFINED 1,2
RYANAIR HLDGS PLC	SPONSORED	78351310	489	12,005	SH	DEFINED 1,2,5,7
RYANS RESTAURANT GRO	COM	78352010	9,625	624,194	SH	DEFINED 1,2,5
RYDER SYS INC	COM	78354910	79,530	1,664,851	SH	DEFINED 1,2,5,6,9,10
RYERSON TULL INC NEW	COM	78375P10	5,221	331,508	SH	DEFINED 1,2
RYLAND GROUP INC	COM	78376410	47,580	826,908	SH	DEFINED 1,2,5,9
S & T BANCORP INC	COM	78385910	13,464	357,219	SH	DEFINED 1,2,5
S L INDS INC	COM	78441310	166	11,700	SH	DEFINED 1
S Y BANCORP INC	COM	78506010	3,780	156,859	SH	DEFINED 1,2
S1 CORPORATION	COM	78463B10	9,398	1,038,424	SH	DEFINED 1,2,5
SABRE HLDGS CORP	CL A	78590510	110,263	4,975,753	SH	DEFINED 1,2,5,6,7,8,9,10
SAFECO CORP	COM	78642910	188,503	3,608,400	SH	DEFINED 1,2,5,6,7,8,9,10
SAFEGUARD SCIENTIFIC	COM	78644910	3,664	1,728,075	SH	DEFINED 1,2,5
SAFENET INC	COM	78645R10	12,483	339,769	SH	DEFINED 1,2
SAFETY INS GROUP INC	COM	78648T10	4,817	153,755	SH	DEFINED 1,2
SAFWAY INC	COM NEW	78651420	242,047	12,261,743	SH	DEFINED 1,2,5,6,7,8,9,10
SAFLINK CORP	COM NEW	78657830	75	26,801	SH	DEFINED 1
SAGA COMMUNICATIONS	CL A	78659810	3,907	231,881	SH	DEFINED 1,2
SAKS INC	COM	79377W10	21,814	1,503,389	SH	DEFINED 1,2,5,9
SALEM COMMUNICATIONS	CL A	79409310	3,143	125,987	SH	DEFINED 1,2
SALESFORCE COM INC	COM	79466L30	2,100	123,985	SH	DEFINED 1,2
SALIX PHARMACEUTICAL	COM	79543510	9,766	555,224	SH	DEFINED 1,2,5
SALTON INC	COM	79575710	112	19,844	SH	DEFINED 1,5
SAN PAOLO-IMI S P A	SPONSORED	79917510	8,658	301,997	SH	DEFINED 1,2
SANDERS MORRIS HARRI	COM	80000Q10	4,025	226,485	SH	DEFINED 1,2
SANDERSON FARMS INC	COM	80001310	7,805	180,338	SH	DEFINED 1,2
SANDISK CORP	COM	80004C10	64,266	2,573,717	SH	DEFINED 1,2,5,7,8,9,10,11

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
SANDS REGENT	COM	80009110	142	10,900	SH	DEFINED 1	
SANDY SPRING BANCORP	COM	80036310	7,647	199,501	SH	DEFINED 1,2	
SANFILIPPO JOHN B &	COM	80042210	2,496	96,809	SH	DEFINED 1,2	
SANMINA SCI CORP	COM	80090710	131,947	15,578,214	SH	DEFINED 1,2,5,6,7,8,9,10	
SANOFI AVENTIS	SPONSORED	80105N10	22,235	555,169	SH	DEFINED 1,2	
SANTANDER BANCORP	COM	80280910	3,627	120,244	SH	DEFINED 1,2	
SANTARUS INC	COM	80281730	725	80,196	SH	DEFINED 1,2	
SAP AKTIENGESELLSCHA	SPONSORED	80305420	36,497	825,534	SH	DEFINED 1,2	
SAPIENT CORP	COM	80306210	9,376	1,185,371	SH	DEFINED 1,2,5	
SARA LEE CORP	COM	80311110	572,179	23,702,509	SH	DEFINED 1,2,5,6,7,8,9,10	
SATYAM COMPUTER SERV	ADR	80409810	1,663	68,914	SH	DEFINED 1,2	
SAUER-DANFOSS INC	COM	80413710	3,383	155,117	SH	DEFINED 1,2	
SAUL CTRS INC	COM	80439510	15,278	399,416	SH	DEFINED 1,2,3,5	
SAVIENT PHARMACEUTIC	COM	80517Q10	259	95,391	SH	DEFINED 1,2,5	
SAVVIS COMMUNICATION	COM	80542310	64	55,400	SH	DEFINED 1	
SAXON CAP INC NEW	COM	80556T10	14,818	617,692	SH	DEFINED 1,2	
SBA COMMUNICATIONS C	COM	78388J10	5,751	619,756	SH	DEFINED 1,2	
SBC COMMUNICATIONS I	COM	78387G10	2,604,641	101,072,604	SH	DEFINED 1,2,5,6,7,8,9,10	
SBS TECHNOLOGIES INC	COM	78387P10	3,063	219,441	SH	DEFINED 1,2	
SCANA CORP NEW	COM	80589M10	109,433	2,777,498	SH	DEFINED 1,2,5,7,8,9,10,11	
SCANSOFT INC	COM	80603P10	4,776	1,139,788	SH	DEFINED 1,2,5	
SCANSOURCE INC	COM	80603710	11,920	191,770	SH	DEFINED 1,2	

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

SCBT FINANCIAL CORP	COM	78401V10	3,567	106,258	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	1,891	104,020	SH	DEFINED	1,2
SCHEIB EARL INC	COM	80639810	41	12,100	SH	DEFINED	1
SCHEIN HENRY INC	COM	80640710	42,891	615,899	SH	DEFINED	1,2,5,9
SCHERING A G	SPONSORED	80658520	776	10,457	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	80660510	721,784	34,568,201	SH	DEFINED	1,2,5,6,7,9,10,11
SCHLUMBERGER LTD	COM	80685710	942,783	14,081,897	SH	DEFINED	1,2,5,6,7,8,9,10
SCHNITZER STL INDS	CL A	80688210	9,805	288,968	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	27,330	739,453	SH	DEFINED	1,2,5,9
SCHOOL SPECIALTY INC	COM	80786310	12,194	316,242	SH	DEFINED	1,2,5
SCHULMAN A INC	COM	80819410	10,903	509,234	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	456,639	38,180,508	SH	DEFINED	1,2,5,6,7,8,9,10
SCHWEITZER-MAUDUIT I	COM	80854110	5,950	175,254	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	2,461	665,048	SH	DEFINED	1,2
SCIENTIFIC ATLANTA I	COM	80865510	172,766	5,233,741	SH	DEFINED	1,2,5,6,7,8,9,10
SCIENTIFIC GAMES CORP	CL A	80874P10	27,805	1,166,301	SH	DEFINED	1,2,5
SCM MICROSYSTEMS INC	COM	78401810	62	12,665	SH	DEFINED	1
SCOTTISH PWR PLC	SPON ADR F	81013T70	220,953	7,090,929	SH	DEFINED	1
SCOTTS CO	CL A	81018610	32,374	440,336	SH	DEFINED	1,2,5,9
SCP POOL CORP	COM	78402810	29,968	939,426	SH	DEFINED	1,2,5
SCPIE HLDGS INC	COM	78402P10	166	16,651	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	30,647	634,772	SH	DEFINED	1,2,5,7
SCS TRANSN INC	COM	81111T10	5,379	230,164	SH	DEFINED	1,2,5
SEA CONTAINERS LTD	CL A	81137170	335	17,000	SH	DEFINED	1,5
SEABOARD CORP	COM	81154310	6,055	6,067	SH	DEFINED	1,2
SEABULK INTL INC	COM	81169P10	1,469	121,310	SH	DEFINED	1,2
SEACHANGE INTL INC	COM	81169910	11,336	649,978	SH	DEFINED	1,2,5
SEACOAST BKG CORP FL	COM	81170730	3,526	158,463	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	14,011	262,380	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	7,015	406,189	SH	DEFINED	1,2,5
SEALED AIR CORP NEW	COM	81211K10	179,871	3,376,583	SH	DEFINED	1,2,5,6,7,8,9,10
SEARS ROEBUCK & CO	COM	81238710	1,054,913	20,672,409	SH	DEFINED	1,2,5,6,7,8,9,10
SEATTLE GENETICS INC	COM	81257810	4,474	685,186	SH	DEFINED	1,2
SECURE COMPUTING CORP	COM	81370510	5,140	515,078	SH	DEFINED	1,2,5
SECURITY BANK CORP	COM	81404710	2,358	58,938	SH	DEFINED	1,2
SEEBEYOND TECHNOLOGI	COM	81570410	2,644	738,555	SH	DEFINED	1,2,5
SEI INVESTMENTS CO	COM	78411710	45,104	1,075,698	SH	DEFINED	1,2,5,9

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
SELECT COMFORT CORP	COM	81616X10	9,832	548,050	SH	DEFINED	1,2,5
SELECT MEDICAL CORP	COM	81619610	34,730	1,973,290	SH	DEFINED	1,2,5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	1,568	43,161	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	732	26,270	SH	DEFINED	5
SELECTICA INC	COM	81628810	95	26,548	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	23,825	538,548	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	1,210	226,599	SH	DEFINED	1,5
SEMITOOL INC	COM	81690910	2,296	247,439	SH	DEFINED	1,2,5
SEMPRA ENERGY	COM	81685110	296,499	8,083,392	SH	DEFINED	1,2,5,6,7,8,9,10
SEMTECH CORP	COM	81685010	19,360	886,440	SH	DEFINED	1,2,5,9
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	13,620	719,095	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	19,566	815,587	SH	DEFINED	1,2,5,9
SEPRACOR INC	COM	81731510	74,555	1,255,776	SH	DEFINED	1,2,5,9

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

SEQUA CORPORATION	CL A	81732010	7,778	127,200	SH	DEFINED	1,2,9
SERENA SOFTWARE INC	COM	81749210	8,890	411,375	SH	DEFINED	1,2,5
SEROLOGICALS CORP	COM	81752310	11,914	538,605	SH	DEFINED	1,2
SERVICE CORP INTL	COM	81756510	19,888	2,669,470	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	55,564	4,029,275	SH	DEFINED	1,2,5,7,8,9,10,11
SFBC INTL INC	COM	78412110	7,842	198,525	SH	DEFINED	1,2
SHARPER IMAGE CORP	COM	82001310	3,251	172,461	SH	DEFINED	1,2
SHAW COMMUNICATIONS	CL B CONV	82028K20	740	40,477	SH	DEFINED	1,5,7
SHAW GROUP INC	COM	82028010	16,063	899,866	SH	DEFINED	1,2,5
SHELL TRANS & TRADIN	ADR NY SHS	82270360	3,776	73,467	SH	DEFINED	1
SHENANDOAH TELECOMMU	COM	82312B10	3,723	124,301	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	309,399	6,932,536	SH	DEFINED	1,2,5,6,7,8,9,10,11
SHIP FINANCE INTERNA	SHS	G8107510	963	46,951	SH	DEFINED	1,2,5,8,10,12,14
SHOE CARNIVAL INC	COM	82488910	1,435	110,420	SH	DEFINED	1,2,5
SHOPKO STORES INC	COM	82491110	32,726	1,751,943	SH	DEFINED	1,2
SHUFFLE MASTER INC	COM	82554910	20,200	428,880	SH	DEFINED	1,2
SHURGARD STORAGE CTR	COM	82567D10	30,782	699,431	SH	DEFINED	1,2,3,5
SI INTL INC	COM	78427V10	2,754	89,547	SH	DEFINED	1,2
SIEBEL SYS INC	COM	82617010	140,545	13,398,009	SH	DEFINED	1,2,5,6,7,8,9,10,11
SIEMENS A G	SPONSORED	82619750	18,665	220,449	SH	DEFINED	1,2
SIERRA HEALTH SVCS I	COM	82632210	42,251	766,671	SH	DEFINED	1,2,5
SIERRA PAC RES NEW	COM	82642810	22,536	2,146,322	SH	DEFINED	1,2,5,9
SIGMA ALDRICH CORP	COM	82655210	141,419	2,339,045	SH	DEFINED	1,2,5,6,7,8,9,10,11
SIGMATEL INC	COM	82661W10	14,582	410,424	SH	DEFINED	1,2
SIGNATURE BK NEW YOR	COM	82669G10	1,801	55,663	SH	DEFINED	1,2
SILGAN HOLDINGS INC	COM	82704810	14,510	238,024	SH	DEFINED	1,2
SILICON GRAPHICS INC	COM	82705610	6,226	3,598,648	SH	DEFINED	1,2
SILICON IMAGE INC	COM	82705T10	19,886	1,208,167	SH	DEFINED	1,2,5
SILICON LABORATORIES	COM	82691910	16,573	469,356	SH	DEFINED	1,2,5,9
SILICON STORAGE TECH	COM	82705710	7,127	1,197,813	SH	DEFINED	1,2,5
SILICON VY BANCSHARE	COM	82706410	37,115	828,079	SH	DEFINED	1,2,5,9
SILICONIX INC	COM NEW	82707920	7,122	195,181	SH	DEFINED	1,2
SILICONWARE PRECISIO	SPONSD ADR	82708486	71	17,352	SH	DEFINED	1
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	6,341	219,043	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	488,795	7,558,295	SH	DEFINED	1,2,3,5,6,7,8,9,10,11
SIMON PPTY GROUP INC	PFD CONV I	82880680	598	10,090	SH	DEFINED	1,2,3,5
SIMPLETECH INC	COM	82882310	1,008	219,109	SH	DEFINED	1,2
SIMPSON MANUFACTURIN	COM	82907310	20,841	597,162	SH	DEFINED	1,2,5
SINCLAIR BROADCAST G	CL A	82922610	6,667	723,861	SH	DEFINED	1,2
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	235	6,291	SH	DEFINED	1
SIPEX CORP	COM	82990910	1,244	265,811	SH	DEFINED	1,2
SIRF TECHNOLOGY HLDG	COM	82967H10	1,792	140,861	SH	DEFINED	1,2
SIRIUS SATELLITE RAD	COM	82966U10	77,898	10,222,792	SH	DEFINED	1,2,5
SIRVA INC	COM	82967Y10	3,521	183,190	SH	DEFINED	1,2
SITEL CORP	COM	82980K10	1,734	704,801	SH	DEFINED	1,2
SIX FLAGS INC	COM	83001P10	7,258	1,351,528	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
SIZELER PPTY INVS IN	COM	83013710	507	43,000	SH	DEFINED	1,2,5
SJW CORP	COM	78430510	3,594	98,724	SH	DEFINED	1,2
SK TELECOM LTD	SPONSORED	78440P10	3,831	172,169	SH	DEFINED	1,2,4
SKECHERS U S A INC	CL A	83056610	4,660	359,594	SH	DEFINED	1,2

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

SKY FINL GROUP INC	COM	83080P10	24,132	841,702	SH	DEFINED	1,2,5
SKYLINE CORP	COM	83083010	4,022	98,572	SH	DEFINED	1,2
SKYWEST INC	COM	83087910	17,530	873,879	SH	DEFINED	1,2,5
SKYWORKS SOLUTIONS I	COM	83088M10	20,834	2,209,342	SH	DEFINED	1,2,5
SL GREEN RLTY CORP	COM	78440X10	48,851	806,780	SH	DEFINED	1,2,3,5
SLM CORP	COM	78442P10	617,949	11,574,239	SH	DEFINED	1,2,5,6,7,8,9,10
SM&A	COM	78465D10	192	22,531	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	2,365	164,356	SH	DEFINED	1,2
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	17,205	332,398	SH	DEFINED	1,2
SMITH A O	COM	83186520	7,368	246,106	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	106,676	1,960,588	SH	DEFINED	1,2,5,7,8,9,10,11
SMITHFIELD FOODS INC	COM	83224810	32,877	1,111,081	SH	DEFINED	1,2,5,9
SMITHTOWN BANCORP IN	COM	83244910	2,306	72,626	SH	DEFINED	1,2
SMUCKER J M CO	COM NEW	83269640	31,407	667,238	SH	DEFINED	1,2,5,6,9
SMURFIT-STONE CONTAI	COM	83272710	53,067	2,840,821	SH	DEFINED	1,2,5,7,8,9,10,11
SNAP ON INC	COM	83303410	45,708	1,330,266	SH	DEFINED	1,2,5,6,9,10
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	320	5,177	SH	DEFINED	1,2,7
SOCKET COMMUNICATION	COM	83367210	31	15,400	SH	DEFINED	1
SOHU COM INC	COM	83408W10	6,621	373,830	SH	DEFINED	1,2
SOLA INTL INC	COM	83409210	11,689	424,452	SH	DEFINED	1,2
SOLETRON CORP	COM	83418210	134,836	25,297,650	SH	DEFINED	1,2,5,6,7,8,9,10
SONIC AUTOMOTIVE INC	CL A	83545G10	9,738	392,675	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	31,058	1,018,292	SH	DEFINED	1,2,5
SONIC INNOVATIONS IN	COM	83545M10	555	133,036	SH	DEFINED	1,2
SONIC SOLUTIONS	COM	83546010	6,354	283,175	SH	DEFINED	1,2
SONICWALL INC	COM	83547010	5,557	879,201	SH	DEFINED	1,2,5
SONOCO PRODS CO	COM	83549510	117,820	3,973,705	SH	DEFINED	1,2,5,6,9
SONOSITE INC	COM	83568G10	7,122	209,767	SH	DEFINED	1,2
SONUS NETWORKS INC	COM	83591610	1,572	274,422	SH	DEFINED	1,5
SONY CORP	ADR NEW	83569930	19,295	495,264	SH	DEFINED	1,2
SOTHEBYS HLDGS INC	CL A	83589810	23,266	1,281,175	SH	DEFINED	1,2,9
SOUND FED BANCORP IN	COM	83607V10	197	12,128	SH	DEFINED	1,5
SOURCE INTERLINK COS	COM NEW	83615120	3,085	232,276	SH	DEFINED	1,2
SOURCECORP	COM	83616710	5,399	282,521	SH	DEFINED	1,2,5
SOUTH FINL GROUP INC	COM	83784110	17,882	549,719	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	12,269	233,437	SH	DEFINED	1,2
SOUTHERN CMNTY FINL	COM	84263210	1,707	164,889	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	871,903	26,011,439	SH	DEFINED	1,2,5,6,7,8,9,10
SOUTHERN PERU COPPER	COM	84361110	7,343	155,545	SH	DEFINED	1,2,5,7
SOUTHERN UN CO NEW	COM	84403010	25,839	1,077,514	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	2,535	110,903	SH	DEFINED	1,2
SOUTHWEST AIRLS CO	COM	84474110	1,458,026	89,559,318	SH	DEFINED	1,2,5,6,7,8,9,10
SOUTHWEST BANCORP IN	COM	84476710	5,354	217,718	SH	DEFINED	1,2
SOUTHWEST BANCORPORA	COM	84476R10	26,992	1,158,972	SH	DEFINED	1,2,5
SOUTHWEST GAS CORP	COM	84489510	13,463	530,031	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	2,759	205,145	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	35,600	702,316	SH	DEFINED	1,2
SOVEREIGN BANCORP IN	COM	84590510	217,623	9,650,680	SH	DEFINED	1,2,5,6,7,8,9,10
SOVRAN SELF STORAGE	COM	84610H10	14,315	339,694	SH	DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	5,344	506,027	SH	DEFINED	1,2
SPARTAN MTRS INC	COM	84681910	126	10,600	SH	DEFINED	1,2
SPARTAN STORES INC	COM	84682210	90	13,600	SH	DEFINED	1
SPARTECH CORP	COM NEW	84722020	11,293	416,862	SH	DEFINED	1,2
SPATIALIGHT INC	COM	84724810	2,505	279,894	SH	DEFINED	1,2
SPDR TR	UNIT SER 1	78462F10	93,610	774,468	SH	DEFINED	1,5,6

INVEST-

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL PRN	MENT DISCRE-TION	OTHER MAN
SPECIALTY LABORATORI	COM	84749R10	1,113	100,799	SH	DEFINED	1,2
SPECTRALINK CORP	COM	84758010	3,732	263,173	SH	DEFINED	1,2
SPECTRANETICS CORP	COM	84760C10	170	30,300	SH	DEFINED	1
SPECTRASITE INC	COM	84761M10	18,092	312,464	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	105	14,400	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	8,102	206,795	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	7,257	863,882	SH	DEFINED	1,2,5
SPHERIX INC	COM	84842R10	50	15,499	SH	DEFINED	1
SPINNAKER EXPL CO	COM	84855W10	12,395	353,442	SH	DEFINED	1,2,5
SPORTS AUTH INC NEW	COM	84917U10	7,879	305,992	SH	DEFINED	1,2
SPORTS CLUB INC	COM	84917P10	20	10,688	SH	DEFINED	1
SPORTS RESORTS INTL	COM	84918U10	238	82,724	SH	DEFINED	1
SPRINT CORP	COM FON	85206110	897,042	36,098,251	SH	DEFINED	1,2,5,6,7,9,10,11
SPSS INC	COM	78462K10	3,372	215,603	SH	DEFINED	1,2,5
SPX CORP	COM	78463510	50,011	1,248,393	SH	DEFINED	1,2,5,6,7,8,9,10
SRA INTL INC	CL A	78464R10	12,222	190,370	SH	DEFINED	1,2
SRS LABS INC	COM	78464M10	76	12,100	SH	DEFINED	1
SS&C TECHNOLOGIES IN	COM	85227Q10	6,639	321,509	SH	DEFINED	1,2
ST JOE CO	COM	79014810	36,561	569,485	SH	DEFINED	1,2,3,5,7
ST JUDE MED INC	COM	79084910	461,565	11,007,985	SH	DEFINED	1,2,5,6,7,8,9,10
ST MARY LD & EXPL CO	COM	79222810	18,819	450,868	SH	DEFINED	1,2,5
ST PAUL TRAVELERS IN	COM	79286010	805,629	21,732,635	SH	DEFINED	1,2,5,6,7,8,9,10
STAAR SURGICAL CO	COM PAR \$0	85231230	139	22,189	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	14,189	341,734	SH	DEFINED	1,2,5
STAKTEK HLDGS INC	COM	85256P10	299	64,383	SH	DEFINED	1,2
STAMPS COM INC	COM NEW	85285720	4,151	262,080	SH	DEFINED	1,2
STANCORP FINL GROUP	COM	85289110	37,851	458,797	SH	DEFINED	1,2,5,9
STANDARD COML CORP	COM	85325810	2,586	132,912	SH	DEFINED	1,2,5
STANDARD MICROSYSTEM	COM	85362610	4,966	278,504	SH	DEFINED	1,2
STANDARD MTR PRODS I	COM	85366610	2,964	187,570	SH	DEFINED	1,2
STANDARD PAC CORP NE	COM	85375C10	17,212	268,355	SH	DEFINED	1,2,5
STANDARD REGISTER CO	COM	85388710	3,173	224,705	SH	DEFINED	1,2
STANDEX INTL CORP	COM	85423110	5,212	182,940	SH	DEFINED	1,2,5
STANLEY FURNITURE IN	COM NEW	85430520	4,038	89,825	SH	DEFINED	1,2,5
STANLEY WKS	COM	85461610	188,187	3,841,344	SH	DEFINED	1,2,5,6,7,8,9,10
STAPLES INC	COM	85503010	566,872	16,816,140	SH	DEFINED	1,2,5,6,7,8,9,10
STAR SCIENTIFIC INC	COM	85517P10	1,590	312,595	SH	DEFINED	1,2
STARBUCKS CORP	COM	85524410	678,486	10,880,148	SH	DEFINED	1,2,5,6,7,8,9,10
STARTEK INC	COM	85569C10	5,105	179,435	SH	DEFINED	1,2
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	433,754	7,427,293	SH	DEFINED	1,2,3,5,6,7,8,9,10
STATE AUTO FINL CORP	COM	85570710	4,863	188,119	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	2,985	108,563	SH	DEFINED	1,2
STATE FINL SVCS CORP	CL A	85685510	2,661	88,307	SH	DEFINED	1,2
STATE STR CORP	COM	85747710	756,378	15,398,572	SH	DEFINED	1,2,5,6,7,8,9,10
STATION CASINOS INC	COM	85768910	39,777	727,444	SH	DEFINED	1,2,5
STATS CHIPPAC LTD	SPONSORED	85771T10	254	41,383	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	7,008	349,014	SH	DEFINED	1,2
STEEL DYNAMICS INC	COM	85811910	28,497	752,292	SH	DEFINED	1,2,9
STEEL TECHNOLOGIES I	COM	85814710	3,731	135,639	SH	DEFINED	1,2
STEELCASE INC	CL A	85815520	5,614	405,630	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	6,771	396,876	SH	DEFINED	1,2,5
STEINWAY MUSICAL INS	COM	85849510	3,171	109,573	SH	DEFINED	1,2
STELLENT INC	COM	85856W10	2,408	273,044	SH	DEFINED	1,2,5
STEMCELLS INC	COM	85857R10	130	30,800	SH	DEFINED	1
STEPAN CO	COM	85858610	1,851	75,975	SH	DEFINED	1,2,5
STEREOTAXIS INC	COM	85916J10	394	40,050	SH	DEFINED	1
STERICYCLE INC	COM	85891210	23,499	511,399	SH	DEFINED	1,2,5,9

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

STERIS CORP	COM	85915210	42,355	1,785,619	SH	DEFINED	1,2,5,9
STERLING BANCORP	COM	85915810	6,535	231,332	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- DISCRE- TION	OTHER MAN
STERLING BANCSHARES	COM	85890710	8,879	622,194	SH	DEFINED	1,2
STERLING FINL CORP	COM	85931710	9,716	338,877	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	12,400	315,841	SH	DEFINED	1,2
STEWART & STEVENSON	COM	86034210	8,505	420,405	SH	DEFINED	1,2
STEWART ENTERPRISES	CL A	86037010	16,332	2,336,478	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	12,585	302,155	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	383	16,176	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	1,555	74,211	SH	DEFINED	1,2
STILLWATER MNG CO	COM	86074Q10	6,832	606,719	SH	DEFINED	1,2,5
STMICROELECTRONICS N	NY REGISTR	86101210	1,236	63,997	SH	DEFINED	1,2
STONE ENERGY CORP	COM	86164210	15,957	353,894	SH	DEFINED	1,2,5,7
STONERIDGE INC	COM	86183P10	3,725	246,206	SH	DEFINED	1,2
STORA ENSO CORP	SPON ADR R	86210M10	527	34,650	SH	DEFINED	1
STORAGE TECHNOLOGY C	COM PAR \$0	86211120	54,371	1,720,043	SH	DEFINED	1,2,5,9
STRATAGENE CORP	COM	86269H10	127	16,379	SH	DEFINED	1
STRATASYS INC	COM	86268510	5,365	159,860	SH	DEFINED	1,2,5
STRATEGIC HOTEL CAP	COM	86272T10	4,456	270,086	SH	DEFINED	1,2
STRATEX NETWORKS INC	COM	86279T10	2,875	1,272,006	SH	DEFINED	1,2
STRATTEC SEC CORP	COM	86311110	3,316	52,948	SH	DEFINED	1,2,5
STRAYER ED INC	COM	86323610	23,440	213,500	SH	DEFINED	1,2
STREETTRACKS SER TR	DJ LRG CAP	86330E20	3,030	22,172	SH	DEFINED	1
STRIDE RITE CORP	COM	86331410	6,525	584,186	SH	DEFINED	1,2,5
STRYKER CORP	COM	86366710	478,290	9,912,756	SH	DEFINED	1,2,5,6,7,8,9,10
STUDENT LN CORP	COM	86390210	6,451	35,062	SH	DEFINED	1,2,5
STURM RUGER & CO INC	COM	86415910	2,707	299,725	SH	DEFINED	1,2
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	202	5,811	SH	DEFINED	1,5
SUFFOLK BANCORP	COM	86473910	6,244	179,284	SH	DEFINED	1,2
SUMMIT PPTYS INC	COM	86623910	20,481	629,026	SH	DEFINED	1,2,3,5
SUMTOTAL SYS INC	COM	86661510	66	12,578	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	3,255	133,793	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	14,791	367,480	SH	DEFINED	1,2,3,5
SUN LIFE FINL INC	COM	86679610	4,653	138,717	SH	DEFINED	1,5
SUN MICROSYSTEMS INC	COM	86681010	508,891	94,413,992	SH	DEFINED	1,2,5,6,7,8,9,10
SUNAIR ELECTRS INC	COM	86701710	245	14,900	SH	DEFINED	1
SUNCOR ENERGY INC	COM	86722910	423	11,944	SH	DEFINED	1
SUNGARD DATA SYS INC	COM	86736310	247,893	8,750,183	SH	DEFINED	1,2,5,6,7,8,9,10
SUNLINK HEALTH SYSTE	COM	86737U10	74	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	498,282	6,098,178	SH	DEFINED	1,2,5,6,7,8,9,10
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	396	9,200	SH	DEFINED	1
SUNRISE SENIOR LIVIN	COM	86768K10	11,189	241,361	SH	DEFINED	1,2
SUNRISE TELECOM INC	COM	86769Y10	39	13,617	SH	DEFINED	1
SUNSTONE HOTEL INVS	COM	86789210	5,536	266,430	SH	DEFINED	1,2
SUNTERRA CORP	COM NEW	86787D20	3,255	231,815	SH	DEFINED	1,2
SUNTRON CORP	COM	86789P10	109	34,801	SH	DEFINED	1,2
SUNTRUST BKS INC	COM	86791410	827,663	11,202,805	SH	DEFINED	1,2,5,6,7,8,9,10
SUPERGEN INC	COM	86805910	4,596	651,863	SH	DEFINED	1,2,5
SUPERIOR ENERGY SVCS	COM	86815710	14,605	947,744	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	12,983	446,922	SH	DEFINED	1,2,5

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

SUPERTEX INC	COM	86853210	4,744	218,627	SH	DEFINED	1,2
SUPERVALU INC	COM	86853610	172,170	4,987,531	SH	DEFINED	1,2,5,6,7,9,10,11
SUPPORTSOFT INC	COM	86858710	3,421	513,630	SH	DEFINED	1,2,5
SUPREME INDS INC	CL A	86860710	124	19,360	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	5,718	201,703	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	9,561	294,089	SH	DEFINED	1,2
SUSQUEHANNA BANCSTAR	COM	86909910	16,717	670,019	SH	DEFINED	1,2,5
SWIFT ENERGY CO	COM	87073810	11,258	388,999	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	23,280	1,083,802	SH	DEFINED	1,2,5,9
SWS GROUP INC	COM	78503N10	8,527	388,997	SH	DEFINED	1,2
SYBASE INC	COM	87113010	21,003	1,052,774	SH	DEFINED	1,2,5,9

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
SYBRON DENTAL SPECIA	COM	87114210	31,110	879,308	SH	DEFINED	1,2,5
SYCAMORE NETWORKS IN	COM	87120610	9,884	2,434,463	SH	DEFINED	1,2,5
SYKES ENTERPRISES IN	COM	87123710	2,658	382,395	SH	DEFINED	1,2
SYMANTEC CORP	COM	87150310	461,132	17,901,068	SH	DEFINED	1,2,5,6,7,9,10,11
SYMBION INC DEL	COM	87150710	2,119	95,987	SH	DEFINED	1,2
SYMBOL TECHNOLOGIES	COM	87150810	111,617	6,451,872	SH	DEFINED	1,2,5,6,7,8,9,10
SYMMETRICOM INC	COM	87154310	6,077	625,835	SH	DEFINED	1,2,5
SYMS CORP	COM	87155110	170	14,000	SH	DEFINED	1
SYMYX TECHNOLOGIES	COM	87155810	11,708	389,602	SH	DEFINED	1,2,5
SYNALLOY CP DEL	COM	87156510	171	17,277	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	11,190	365,914	SH	DEFINED	1,2,5
SYNGENTA AG	SPONSORED	87160A10	341	15,979	SH	DEFINED	1
SYNEX CORP	COM	87162W10	2,237	92,962	SH	DEFINED	1,2
SYNOPSIS INC	COM	87160710	51,521	2,635,346	SH	DEFINED	1,2,5,7,8,9,10,11
SYNOVIS LIFE TECHNOL	COM	87162G10	185	17,100	SH	DEFINED	1,2
SYNOVUS FINL CORP	COM	87161C10	226,480	7,924,406	SH	DEFINED	1,2,5,6,7,8,9,10
SYNPLICITY INC	COM	87160Y10	130	21,799	SH	DEFINED	1
SYNTEL INC	COM	87162H10	1,481	84,411	SH	DEFINED	1,2
SYNTROLEUM CORP	COM	87163010	2,400	298,887	SH	DEFINED	1,2
SYPRIS SOLUTIONS INC	COM	87165510	1,297	84,743	SH	DEFINED	1,2
SYSCO CORP	COM	87182910	689,367	18,060,440	SH	DEFINED	1,2,5,6,7,8,9,10
SYSTEMAX INC	COM	87185110	979	133,364	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	110	15,400	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	147	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	53,730	6,328,648	SH	DEFINED	1,2,4,5,7,8,13
TAKE-TWO INTERACTIVE	COM	87405410	25,637	736,898	SH	DEFINED	1,2,5
TALBOTS INC	COM	87416110	4,431	162,727	SH	DEFINED	1,2,5
TALK AMERICA HLDGS I	COM NEW	87426R20	3,939	595,020	SH	DEFINED	1,2
TALX CORP	COM	87491810	6,383	247,487	SH	DEFINED	1,2,5
TANGER FACTORY OUTLE	COM	87546510	20,615	779,085	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	5,743	377,829	SH	DEFINED	1,2
TARGET CORP	COM	87612E10	4,158,223	80,073,610	SH	DEFINED	1,2,5,6,7,8,9,10
TARGETED GENETICS CO	COM	87612M10	53	34,214	SH	DEFINED	1
TARO PHARMACEUTICAL	ORD	M8737E10	230	6,753	SH	DEFINED	1,2
TARRAGON CORP	COM	87628710	1,808	101,062	SH	DEFINED	1,2,5
TASER INTL INC	COM	87651B10	22,088	697,874	SH	DEFINED	1,2
TATA MTRS LTD	SPONSORED	87656850	624	52,327	SH	DEFINED	1
TAUBMAN CTRS INC	COM	87666410	33,745	1,126,697	SH	DEFINED	1,2,3,5
TAYLOR CAP GROUP INC	COM	87685110	3,259	97,287	SH	DEFINED	1,2

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

TBC CORP NEW	COM	87218310	7,498	269,698	SH	DEFINED	1,2
TC PIPELINES LP	UT COM LTD	87233Q10	520	13,760	SH	DEFINED	1,2,5
TCF FINL CORP	COM	87227510	75,460	2,347,858	SH	DEFINED	1,2,5,7,8,9,10,11
TDK CORP	AMERN DEP	87235140	371	5,001	SH	DEFINED	1
TEAM INC	COM	87815510	202	13,000	SH	DEFINED	1
TECH DATA CORP	COM	87823710	29,529	650,427	SH	DEFINED	1,2,5,9
TECH OPS SEVCON INC	COM	87829310	78	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	33,635	864,643	SH	DEFINED	1,2,5,9
TECHNICAL OLYMPIC US	COM	87848310	2,283	89,949	SH	DEFINED	1,2
TECHNITROL INC	COM	87855510	12,472	685,248	SH	DEFINED	1,2,5
TECHNOLOGY RESH CORP	COM NEW	87872730	82	11,800	SH	DEFINED	1
TECO ENERGY INC	COM	87237510	84,803	5,524,643	SH	DEFINED	1,2,5,6,7,9,10
TECUMSEH PRODS CO	CL A	87889520	17,361	363,207	SH	DEFINED	1,2,5,9
TEEKAY SHIPPING MARS	COM	Y8564W10	4,875	115,768	SH	DEFINED	1,2,5
TEGAL CORP	COM	87900810	19	11,400	SH	DEFINED	1
TEJON RANCH CO DEL	COM	87908010	4,222	103,477	SH	DEFINED	1,2
TEKELEC	COM	87910110	16,098	787,581	SH	DEFINED	1,2,5
TEKTRONIX INC	COM	87913110	65,660	2,173,455	SH	DEFINED	1,2,5,6,7,9,10
TELE NORTE LESTE PAR	SPON ADR P	87924610	31,239	1,851,734	SH	DEFINED	1,2,4,5,7
TELECOM ARGENTINA S	SPON ADR R	87927320	23,296	2,125,586	SH	DEFINED	1,2,4,5,7

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
TELECOMMUNICATION SY	CL A	87929J10	33	10,000	SH	DEFINED	1
TELEDYNE TECHNOLOGIE	COM	87936010	23,407	795,337	SH	DEFINED	1,2,5
TELEFLEX INC	COM	87936910	22,045	424,427	SH	DEFINED	1,2,5,9
TELEFONICA MOVILES S	SPONSORED	87938V10	206	16,176	SH	DEFINED	1
TELEFONICA S A	SPONSORED	87938220	22,639	400,685	SH	DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	17,012	443,954	SH	DEFINED	1,2
TELEPHONE & DATA SYS	COM	87943310	69,279	900,315	SH	DEFINED	1,2,5,7,8,9,10,11
TELESP CELULAR PART	SPON ADR P	87952L10	5,833	857,843	SH	DEFINED	1,2
TELESYSTEM INTL WIRE	COM NEW	87994660	2,872	256,690	SH	DEFINED	1,2,7
TELETECH HOLDINGS IN	COM	87993910	7,552	779,310	SH	DEFINED	1,2
TELEWEST GLOBAL INC	COM	87956T10	3,024	172,027	SH	DEFINED	1,5
TELIK INC	COM	87959M10	11,800	616,510	SH	DEFINED	1,2
TELLABS INC	COM	87966410	118,675	13,815,484	SH	DEFINED	1,2,5,6,7,8,9,10
TELSTRA CORP LTD	SPON ADR F	87969N20	199	10,406	SH	DEFINED	1
TELULAR CORP	COM NEW	87970T20	152	17,900	SH	DEFINED	1
TELUS CORP	NON-VTG SH	87971M20	269	9,308	SH	DEFINED	1,7
TEMPLE INLAND INC	COM	87986810	141,324	2,066,143	SH	DEFINED	1,2,5,6,7,8,9,10
TEMPUR PEDIC INTL IN	COM	88023U10	4,641	218,918	SH	DEFINED	1,2
TENARIS S A	SPONSORED	88031M10	6,235	127,503	SH	DEFINED	1,2,7
TENET HEALTHCARE COR	COM	88033G10	135,797	12,367,646	SH	DEFINED	1,2,5,6,7,8,9,10
TENNANT CO	COM	88034510	4,902	123,635	SH	DEFINED	1,2
TENNECO AUTOMOTIVE I	COM	88034910	15,091	875,359	SH	DEFINED	1,2,5
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,520	63,972	SH	DEFINED	1,5
TERADYNE INC	COM	88077010	85,888	5,031,497	SH	DEFINED	1,2,5,6,7,8,9,10
TERAYON COMMUNICATIO	COM	88077510	2,467	910,336	SH	DEFINED	1,2,5
TERCICA INC	COM	88078L10	558	55,845	SH	DEFINED	1,2
TEREX CORP NEW	COM	88077910	53,722	1,127,431	SH	DEFINED	1,2,5
TERRA INDS INC	COM	88091510	8,121	914,518	SH	DEFINED	1,2
TERRA NITROGEN CO L	COM UNIT	88100520	232	10,400	SH	DEFINED	1
TERREMARK WORLDWIDE	COM	88144810	2,234	3,490,393	SH	DEFINED	1,2,5

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

TESORO CORP	COM	88160910	59,060	1,853,729	SH	DEFINED	1,2,5
TESSERA TECHNOLOGIES	COM	88164L10	14,599	392,350	SH	DEFINED	1,2
TETRA TECH INC NEW	COM	88162G10	14,274	852,673	SH	DEFINED	1,2,5,13
TETRA TECHNOLOGIES I	COM	88162F10	10,554	372,949	SH	DEFINED	1,2,7
TEVA PHARMACEUTICAL	ADR	88162420	46,862	1,569,377	SH	DEFINED	1,2,4,5,7
TEXAS CAPITAL BANCSH	COM	88224Q10	6,235	288,373	SH	DEFINED	1,2
TEXAS INDS INC	COM	88249110	23,460	376,086	SH	DEFINED	1,2,5
TEXAS INSTRS INC	COM	88250810	1,201,365	48,796,295	SH	DEFINED	1,2,5,6,7,8,9,10
TEXAS REGL BANCSHARE	CL A VTG	88267310	18,038	551,950	SH	DEFINED	1,2,5
TEXAS ROADHOUSE INC	CL A	88268110	3,930	132,994	SH	DEFINED	1,2
TEXTRON INC	COM	88320310	338,880	4,591,874	SH	DEFINED	1,2,5,6,7,8,9,10
THERAGENICS CORP	COM	88337510	63	15,481	SH	DEFINED	1
THERAVANCE INC	COM	88338T10	343	19,142	SH	DEFINED	1
THERMA-WAVE INC	COM	88343A10	79	22,768	SH	DEFINED	1
THERMO ELECTRON CORP	COM	88355610	210,417	6,969,746	SH	DEFINED	1,2,5,6,7,8,9,10
THERMOGENESIS CORP	COM NEW	88362320	3,231	509,581	SH	DEFINED	1,2,5
THIRD WAVE TECHNOLOG	COM	88428W10	3,988	463,741	SH	DEFINED	1,2
THOMAS & BETTS CORP	COM	88431510	37,235	1,210,891	SH	DEFINED	1,2,5,6,9
THOMAS INDS INC	COM	88442510	8,648	216,636	SH	DEFINED	1,2
THOMSON	SPONSORED	88511810	302	11,380	SH	DEFINED	1
THOMSON CORP	COM	88490310	1,149	32,563	SH	DEFINED	7
THOR INDS INC	COM	88516010	26,069	703,630	SH	DEFINED	1,2,5,9
THORATEC CORP	COM NEW	88517530	7,163	687,384	SH	DEFINED	1,2,5
THORNBURG MTG INC	COM	88521810	20,132	695,164	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	20,072	874,979	SH	DEFINED	1,2,5
THREE FIVE SYS INC	COM	88554L10	64	26,530	SH	DEFINED	1,5
TIBCO SOFTWARE INC	COM	88632Q10	21,853	1,638,192	SH	DEFINED	1,2,5
TIDEWATER INC	COM	88642310	24,170	678,754	SH	DEFINED	1,2,5,9
TIER TECHNOLOGIES IN	CL B	88650Q10	3,376	364,935	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
TIERONE CORP	COM	88650R10	6,570	264,395	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	121,780	3,809,206	SH	DEFINED	1,2,5,6,7,8,9,10
TIMBERLAND CO	CL A	88710010	100,572	1,604,785	SH	DEFINED	1,2,5,9
TIME WARNER INC	COM	88731710	2,715,390	139,608,741	SH	DEFINED	1,2,5,6,7,8,9,10
TIME WARNER TELECOM	CL A	88731910	2,902	665,612	SH	DEFINED	1,2,5
TIMKEN CO	COM	88738910	17,118	657,873	SH	DEFINED	1,2,5
TIPPINGPOINT TECH IN	COM	88801110	2,379	50,932	SH	DEFINED	1,2
TITAN CORP	COM	88826610	24,286	1,499,113	SH	DEFINED	1,2,5,9
TITAN INTL INC ILL	COM	88830M10	289	19,172	SH	DEFINED	1
TITAN PHARMACEUTICAL	COM	88831410	65	20,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	3,337	138,216	SH	DEFINED	1,2
TIVO INC	COM	88870610	3,750	638,851	SH	DEFINED	1,2
TJX COS INC NEW	COM	87254010	396,789	15,789,442	SH	DEFINED	1,2,5,6,7,8,9,10
TLC VISION CORP	COM	87254910	221	21,185	SH	DEFINED	1
TNS INC	COM	87296010	2,389	109,343	SH	DEFINED	1,2
TODCO	CL A	88889T10	3,079	167,134	SH	DEFINED	1,2
TOLL BROTHERS INC	COM	88947810	44,980	655,589	SH	DEFINED	1,2,5,9
TOLLGRADE COMMUNICAT	COM	88954210	267	21,841	SH	DEFINED	1,2
TOM ONLINE INC	ADR REG S	88972820	153	10,000	SH	DEFINED	4
TOMPKINSTRUSTCO INC	COM	89011010	5,658	105,783	SH	DEFINED	1,2,5
TOO INC	COM	89033310	13,132	536,878	SH	DEFINED	1,2,5

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

TOOTSIE ROLL INDS IN	COM	89051610	19,429	561,040	SH	DEFINED	1,2,5,6,9
TOPPS INC	COM	89078610	4,965	509,268	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	196,674	3,441,964	SH	DEFINED	1,2,5,6,7,8,9,10
TORO CO	COM	89109210	36,494	448,604	SH	DEFINED	1,2,5
TORONTO DOMINION BK	COM NEW	89116050	1,883	45,167	SH	DEFINED	1
TOTAL S A	SPONSORED	89151E10	26,346	239,858	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	12,962	533,432	SH	DEFINED	1,2,5
TOWER AUTOMOTIVE INC	COM	89170710	1,972	825,151	SH	DEFINED	1,2,5
TOWER GROUP INC	COM	89177710	1,007	83,957	SH	DEFINED	1
TOWN & CTRY TR	SH BEN INT	89208110	10,794	390,653	SH	DEFINED	1,2,3
TOYOTA MOTOR CORP	SP ADR REP	89233130	26,279	320,985	SH	DEFINED	1,2,6
TOYS R US INC	COM	89233510	135,324	6,610,857	SH	DEFINED	1,2,5,6,7,8,9,10
TRACTOR SUPPLY CO	COM	89235610	18,600	499,865	SH	DEFINED	1,2,5
TRADESTATION GROUP I	COM	89267P10	1,549	220,326	SH	DEFINED	1,2
TRAFFIX INC	COM	89272110	87	13,700	SH	DEFINED	1
TRAMMELL CROW CO	COM	89288R10	12,654	698,751	SH	DEFINED	1,2
TRANS WORLD ENTMT CO	COM	89336Q10	6,064	486,301	SH	DEFINED	1,2
TRANSACT TECHNOLOGIE	COM	89291810	3,787	177,298	SH	DEFINED	1,2
TRANSACTION SYS ARCH	CL A	89341610	17,487	880,968	SH	DEFINED	1,2,9
TRANSALTA CORP	COM	89346D10	217	14,371	SH	DEFINED	7
TRANSATLANTIC HLDGS	COM	89352110	15,797	255,489	SH	DEFINED	1,2,5,7
TRANSCAT INC	COM	89352910	67	19,200	SH	DEFINED	1
TRANSKARYOTIC THERAP	COM	89373510	11,607	457,155	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R10	3,454	2,119,175	SH	DEFINED	1,2,5
TRANSMONTAIGNE INC	COM	89393410	3,904	636,880	SH	DEFINED	1,2
TRANSOCEAN INC	ORD	G9007810	369,067	8,706,459	SH	DEFINED	1,2,5,6,7,8,9,10
TRANSPRO INC	COM	89388510	89	14,521	SH	DEFINED	1
TRANSTECHNOLOGY CORP	COM	89388910	94	12,900	SH	DEFINED	1
TRANSWITCH CORP	COM	89406510	146	94,622	SH	DEFINED	1,5
TRAVELZOO INC	COM	89421Q10	2,784	29,175	SH	DEFINED	1,2
TRC COS INC	COM	87262510	4,545	267,341	SH	DEFINED	1,2
TREDEGAR CORP	COM	89465010	8,364	413,865	SH	DEFINED	1,2
TREND MICRO INC	SPONS ADR	89486M20	1,022	18,697	SH	DEFINED	1
TREX INC	COM	89531P10	7,157	136,480	SH	DEFINED	1,2
TRI CONTL CORP	COM	89543610	1,929	105,505	SH	DEFINED	5
TRIAD GTY INC	COM	89592510	7,333	121,241	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	34,910	938,189	SH	DEFINED	1,2,5,7,9
TRIARC COS INC	CL B SER 1	89592730	6,664	543,528	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
TRIBUNE CO NEW	COM	89604710	344,917	8,185,036	SH	DEFINED	1,2,5,6,7,8,9,10
TRICO BANCSHARES	COM	89609510	3,810	162,819	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	4,030	241,039	SH	DEFINED	1,2
TRIMBLE NAVIGATION L	COM	89623910	26,459	800,807	SH	DEFINED	1,2,5
TRIMERIS INC	COM	89626310	3,464	244,451	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	23,391	686,353	SH	DEFINED	1,2,5,9
TRIPATH IMAGING INC	COM	89694210	3,153	351,451	SH	DEFINED	1,2,5
TRIPATH TECHNOLOGY I	COM	89672P10	372	297,955	SH	DEFINED	1
TRIQUINT SEMICONDUCT	COM	89674K10	10,848	2,437,792	SH	DEFINED	1,2,5,9
TRITON PCS HLDGS INC	CL A	89677M10	1,466	428,787	SH	DEFINED	1,2,5
TRIUMPH GROUP INC NE	COM	89681810	9,129	231,115	SH	DEFINED	1,2
TRIZEC PROPERTIES IN	COM	89687P10	38,929	2,057,568	SH	DEFINED	1,2,3,5

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

TRIZETTO GROUP INC	COM	89688210	4,070	428,457	SH	DEFINED	1,2
TRM CORP	COM	87263610	254	10,700	SH	DEFINED	1
TRUSTCO BK CORP N Y	COM	89834910	16,414	1,190,311	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	21,794	701,448	SH	DEFINED	1,2,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	3,486	168,401	SH	DEFINED	1,2
TTM TECHNOLOGIES IN	COM	87305R10	10,402	881,562	SH	DEFINED	1,2
TUESDAY MORNING CORP	COM NEW	89903550	11,028	360,037	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	2,035	609,142	SH	DEFINED	1,2
TUPPERWARE CORP	COM	89989610	21,936	1,058,708	SH	DEFINED	1,2,5,9
TURKCELL ILETISIM HI	SPON ADR N	90011120	993	54,874	SH	DEFINED	1
TUT SYSTEMS	COM	90110310	47	11,720	SH	DEFINED	1
TWEETER HOME ENTMT G	COM	90116710	205	29,819	SH	DEFINED	1,5
TXU CORP	COM	87316810	636,888	9,865,054	SH	DEFINED	1,2,5,6,7,8,9,10
TYCO INTL LTD NEW	COM	90212410	1,788,399	50,039,148	SH	DEFINED	1,2,5,6,7,8,9,10
TYLER TECHNOLOGIES I	COM	90225210	4,618	552,343	SH	DEFINED	1,2,5
TYSON FOODS INC	CL A	90249410	122,024	6,631,749	SH	DEFINED	1,2,5,7,8,9,10,11
U S B HLDG INC	COM	90291010	4,997	200,675	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	2,106	274,610	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	35,618	884,478	SH	DEFINED	1,2,5
U S I HLDGS	COM	90333H10	7,077	611,673	SH	DEFINED	1,2
U S PHYSICAL THERAPY	COM	90337L10	2,820	182,865	SH	DEFINED	1,5
U S RESTAURANT PTYS	COM	90297110	6,165	341,343	SH	DEFINED	1,2,5
U S XPRESS ENTERPRIS	CL A	90338N10	2,720	92,826	SH	DEFINED	1,2
U STORE IT TR	COM	91274F10	9,342	538,420	SH	DEFINED	1,2,3
UAP HLDG CORP	COM	90344110	4,985	288,675	SH	DEFINED	1,2
UBIQUITEL INC	COM	90347430	7,686	1,079,461	SH	DEFINED	1,2,5
UBS AG	NAMEN AKT	H8920M85	50,048	596,947	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	20,287	442,756	SH	DEFINED	1,2,5
UGI CORP NEW	COM	90268110	25,816	631,053	SH	DEFINED	1,2,5
UICI	COM	90273710	25,229	744,213	SH	DEFINED	1,2,5
UIL HLDG CORP	COM	90274810	10,274	200,272	SH	DEFINED	1,2,5
ULTICOM INC	COM	90384410	3,173	197,918	SH	DEFINED	1,2,5
ULTIMATE SOFTWARE GR	COM	90385D10	2,409	190,013	SH	DEFINED	1,2
ULTRA CLEAN HLDGS IN	COM	90385V10	628	103,600	SH	DEFINED	1
ULTRA PETROLEUM CORP	COM	90391410	7,563	157,128	SH	DEFINED	1,2,5
ULTRALIFE BATTERIES	COM	90389910	3,612	185,724	SH	DEFINED	1,2
ULTRATECH INC	COM	90403410	6,048	320,838	SH	DEFINED	1,2
UMB FINL CORP	COM	90278810	16,266	287,084	SH	DEFINED	1,2,5
UMPQUA HLDGS CORP	COM	90421410	15,139	600,497	SH	DEFINED	1,2,5
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	28,641	902,935	SH	DEFINED	1,2,4,5
UNIFI INC	COM	90467710	243	63,349	SH	DEFINED	1,2
UNIFIRST CORP MASS	COM	90470810	3,752	132,670	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,786	26,777	SH	DEFINED	1,2
UNILEVER PLC	SPON ADR N	90476770	1,096	27,723	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	5,993	155,934	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	474,863	7,061,166	SH	DEFINED	1,2,5,6,7,8,9,10
UNIONBANCAL CORP	COM	90890610	61,620	955,647	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
UNISOURCE ENERGY COR	COM	90920510	13,122	544,251	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	89,123	8,754,677	SH	DEFINED	1,2,5,6,7,8,9,10
UNIT CORP	COM	90921810	25,124	657,512	SH	DEFINED	1,2,5

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

UNITED AUTO GROUP IN COM	90944010	7,495	253,295	SH	DEFINED 1,2
UNITED BANKSHARES IN COM	90990710	23,802	623,911	SH	DEFINED 1,2,5
UNITED BUSINESS MEDI ADR	90969M10	136	15,512	SH	DEFINED 1
UNITED CMNTY BKS BLA CAP STK	90984P10	10,837	402,431	SH	DEFINED 1,2
UNITED CMNTY FINL CO COM	90983910	4,658	415,899	SH	DEFINED 1,2,5
UNITED DEFENSE INDS COM	91018B10	49,360	1,044,649	SH	DEFINED 1,2,5
UNITED DOMINION REAL COM	91019710	61,704	2,488,048	SH	DEFINED 1,2,3,5,9
UNITED FIRE & CAS CO COM	91033110	9,400	278,858	SH	DEFINED 1,2
UNITED GUARDIAN INC COM	91057110	117	14,000	SH	DEFINED 1
UNITED INDL CORP COM	91067110	5,891	152,073	SH	DEFINED 1,2
UNITED MICROELECTRON SPONSORED	91087320	3,228	914,326	SH	DEFINED 1
UNITED MOBILE HOMES COM	91102410	162	10,300	SH	DEFINED 1
UNITED NAT FOODS INC COM	91116310	20,179	648,843	SH	DEFINED 1,2
UNITED ONLINE INC COM	91126810	14,481	1,255,910	SH	DEFINED 1,2,5
UNITED PANAM FINANCI COM	91130110	1,449	76,023	SH	DEFINED 1,2
UNITED PARCEL SERVIC CL B	91131210	2,315,865	27,098,823	SH	DEFINED 1,2,5,6,7,8,9,10
UNITED RENTALS INC COM	91136310	24,659	1,304,712	SH	DEFINED 1,2,5,9
UNITED STATES CELLUL COM	91168410	5,970	133,375	SH	DEFINED 1,2,5
UNITED STATES STL CO COM	91290910	278,438	5,432,935	SH	DEFINED 1,2,5,6,7,8,9,10
UNITED STATIONERS IN COM	91300410	26,807	580,238	SH	DEFINED 1,2,5
UNITED SURGICAL PART COM	91301630	16,596	397,976	SH	DEFINED 1,2
UNITED TECHNOLOGIES COM	91301710	6,220,775	60,191,341	SH	DEFINED 1,2,5,6,7,8,9,10
UNITED THERAPEUTICS COM	91307C10	18,076	400,357	SH	DEFINED 1,2
UNITED UTILS PLC SPONSORED	91311Q10	321	13,071	SH	DEFINED 1
UNITEDGLOBALCOM CL A	91324750	27,158	2,811,392	SH	DEFINED 1,2,5
UNITEDHEALTH GROUP I COM	91324P10	1,808,714	20,546,561	SH	DEFINED 1,2,5,6,7,8,9,10
UNITRIN INC COM	91327510	36,468	802,380	SH	DEFINED 1,2,5,7,9
UNIVERSAL AMERN FINL COM	91337710	5,435	351,354	SH	DEFINED 1,2
UNIVERSAL COMPRESSIO COM	91343110	9,397	269,174	SH	DEFINED 1,2
UNIVERSAL CORP VA COM	91345610	19,043	398,052	SH	DEFINED 1,2,5,7,9
UNIVERSAL DISPLAY CO COM	91347P10	2,542	282,487	SH	DEFINED 1,2
UNIVERSAL ELECTRS IN COM	91348310	5,264	299,100	SH	DEFINED 1,2,5
UNIVERSAL FST PRODS COM	91354310	10,679	246,053	SH	DEFINED 1,2
UNIVERSAL HEALTH RLT SH BEN INT	91359E10	5,351	166,539	SH	DEFINED 1,2
UNIVERSAL HLTH SVCS CL B	91390310	27,791	624,512	SH	DEFINED 1,2,5,7,9
UNIVERSAL TECHNICAL COM	91391510	7,362	193,135	SH	DEFINED 1,2
UNIVEST CORP PA COM	91527110	4,005	87,025	SH	DEFINED 1,2
UNIVISION COMMUNICAT CL A	91490610	224,708	7,677,061	SH	DEFINED 1,2,5,6,7,8,9,10
UNIZAN FINANCIAL COR COM	91528W10	8,759	332,402	SH	DEFINED 1,2
UNOCAL CORP COM	91528910	324,536	7,505,466	SH	DEFINED 1,2,5,6,7,8,9,10
UNOVA INC COM	91529B10	17,254	682,248	SH	DEFINED 1,2,5
UNUMPROVIDENT CORP COM	91529Y10	145,835	8,129,051	SH	DEFINED 1,2,5,6,7,8,9,10
UPM KYMMENE CORP SPONSORED	91543610	558	24,986	SH	DEFINED 1
UQM TECHNOLOGIES INC COM	90321310	30	11,776	SH	DEFINED 1
URBAN OUTFITTERS INC COM	91704710	30,733	692,192	SH	DEFINED 1,2,5,9
UROLOGIX INC COM	91727310	1,141	176,414	SH	DEFINED 1,2
URS CORP NEW COM	90323610	17,635	549,392	SH	DEFINED 1,2
URSTADT BIDDLE PPTYS COM	91728610	205	12,672	SH	DEFINED 1
URSTADT BIDDLE PPTYS CL A	91728620	5,377	315,384	SH	DEFINED 1,2
US BANCORP DEL COM NEW	90297330	1,758,351	56,141,487	SH	DEFINED 1,2,5,6,7,8,9,10
USA MOBILITY INC COM	90341G10	11,222	317,807	SH	DEFINED 1,2
USANA HEALTH SCIENCE COM	90328M10	5,093	148,910	SH	DEFINED 1,2
USEC INC COM	90333E10	11,389	1,175,321	SH	DEFINED 1,2,5
USF CORP COM	91729Q10	15,192	400,325	SH	DEFINED 1,2,5
UST INC COM	90291110	181,182	3,766,000	SH	DEFINED 1,2,5,6,7,9,10,1
UTAH MED PRODS INC COM	91748810	227	10,100	SH	DEFINED 1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MAN
UTI WORLDWIDE INC	ORD	G8721010	1,195	17,565	SH	DEFINED 1,5	
UTSTARCOM INC	COM	91807610	31,588	1,426,073	SH	DEFINED 1,2,5,7,9	
V F CORP	COM	91820410	163,295	2,948,635	SH	DEFINED 1,2,5,6,7,8,9,10	
VA SOFTWARE CORP	COM	91819B10	90	35,995	SH	DEFINED 1	
VAIL RESORTS INC	COM	91879Q10	8,295	369,995	SH	DEFINED 1,2	
VALASSIS COMMUNICATI	COM	91886610	32,282	922,073	SH	DEFINED 1,2,5,9	
VALEANT PHARMACEUTIC	COM	91911X10	44,131	1,674,808	SH	DEFINED 1,2,5,9	
VALENCE TECHNOLOGY I	COM	91891410	2,192	704,855	SH	DEFINED 1,2,5	
VALERO ENERGY CORP N	COM	91913Y10	406,341	8,950,235	SH	DEFINED 1,2,5,6,7,8,9,10	
VALERO L P	COM UT LTD	91913W10	870	14,643	SH	DEFINED 1,5	
VALHI INC NEW	COM	91890510	2,955	183,632	SH	DEFINED 1,2	
VALLEY NATL BANCORP	COM	91979410	23,196	838,916	SH	DEFINED 1,2,5	
VALMONT INDS INC	COM	92025310	5,938	236,476	SH	DEFINED 1,2	
VALSPAR CORP	COM	92035510	37,364	747,134	SH	DEFINED 1,2,5,9	
VALUE LINE INC	COM	92043710	982	24,967	SH	DEFINED 1,2	
VALUECLICK INC	COM	92046N10	14,649	1,098,927	SH	DEFINED 1,2,5	
VALUEVISION MEDIA IN	CL A	92047K10	4,090	294,044	SH	DEFINED 1,2	
VARCO INTL INC DEL	COM	92212210	48,060	1,648,717	SH	DEFINED 1,2,5,9	
VARIAN INC	COM	92220610	38,567	940,422	SH	DEFINED 1,2,5,9	
VARIAN MED SYS INC	COM	92220P10	98,725	2,283,184	SH	DEFINED 1,2,5,7,8,9,10,11	
VARIAN SEMICONDUCTOR	COM	92220710	20,072	544,682	SH	DEFINED 1,2,5	
VCA ANTECH INC	COM	91819410	17,165	878,459	SH	DEFINED 1,2,9	
VECTOR GROUP LTD	COM	92240M10	4,860	292,218	SH	DEFINED 1,2,5	
VECTREN CORP	COM	92240G10	23,917	892,428	SH	DEFINED 1,2,5,9	
VEECO INSTRS INC DEL	COM	92241710	8,703	413,054	SH	DEFINED 1,2,5	
VENTANA MED SYS INC	COM	92276H10	11,935	186,512	SH	DEFINED 1,2	
VENTAS INC	COM	92276F10	19,136	698,148	SH	DEFINED 1,2,5	
VENTIV HEALTH INC	COM	92279310	4,964	244,284	SH	DEFINED 1,2	
VERINT SYS INC	COM	92343X10	5,852	161,089	SH	DEFINED 1,2	
VERISIGN INC	COM	92343E10	180,823	5,381,639	SH	DEFINED 1,2,5,7,8,9,10,11	
VERISITY LTD	ORD	M9738511	161	19,690	SH	DEFINED 1,2	
VERITAS DGC INC	COM	92343P10	22,637	1,010,148	SH	DEFINED 1,2,5	
VERITAS SOFTWARE CO	COM	92343610	328,101	11,492,152	SH	DEFINED 1,2,5,6,7,8,9,10	
VERITY INC	COM	92343C10	5,385	410,421	SH	DEFINED 1,2	
VERIZON COMMUNICATIO	COM	92343V10	3,523,002	86,966,233	SH	DEFINED 1,2,5,6,7,8,9,10	
VERSO TECHNOLOGIES I	COM	92531710	1,241	1,723,921	SH	DEFINED 1,2,5	
VERTEX PHARMACEUTICA	COM	92532F10	15,631	1,478,783	SH	DEFINED 1,2,5,9	
VERTRUE INC	COM	92534N10	7,214	190,988	SH	DEFINED 1,2	
VESTA INS GROUP INC	COM	92539110	1,504	408,705	SH	DEFINED 1,2,5	
VIACOM INC	CL A	92552410	1,863	50,237	SH	DEFINED 1,2,5,9	
VIACOM INC	CL B	92552430	1,754,463	48,212,775	SH	DEFINED 1,2,5,6,7,8,9,10	
VIAD CORP	COM NEW	92552R40	5,678	199,303	SH	DEFINED 1,2,5,7	
VIASAT INC	COM	92552V10	8,640	355,979	SH	DEFINED 1,2,5	
VIASYS HEALTHCARE IN	COM NEW	92553Q20	8,558	450,438	SH	DEFINED 1,2,5	
VICAL INC	COM	92560210	76	16,235	SH	DEFINED 1	
VICON INDS INC	COM	92581110	88	18,700	SH	DEFINED 1	
VICOR CORP	COM	92581510	4,302	328,117	SH	DEFINED 1,2	
VICURON PHARMACEUTIC	COM	92647110	12,781	734,136	SH	DEFINED 1,2,5	
VIGNETTE CORP	COM	92673410	5,530	3,978,216	SH	DEFINED 1,2,5	
VIISAGE TECHNOLOGY I	COM	92675K10	3,214	356,770	SH	DEFINED 1,2	
VINA CONCHA Y TORO S	SPONSORED	92719110	534	7,439	SH	DEFINED 1,2,7	
VINTAGE PETE INC	COM	92746010	36,084	1,590,315	SH	DEFINED 1,2,5	
VION PHARMACEUTICALS	COM	92762410	3,120	665,141	SH	DEFINED 1,2	
VIRAGE LOGIC CORP	COM	92763R10	518	27,902	SH	DEFINED 1	
VIRCO MFG CO	COM	92765110	86	11,461	SH	DEFINED 1	
VIRGINIA COMM BANCOR	COM	92778Q10	2,262	79,874	SH	DEFINED 1,2	

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

VIRGINIA FINL GROUP	COM	92781010	4,313	117,642	SH	DEFINED	1,2
VIROLOGIC INC	COM	92823R20	178	63,731	SH	DEFINED	1
VISHAY INTERTECHNOLO	COM	92829810	27,294	1,817,170	SH	DEFINED	1,2,5,9

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
VISTACARE INC	CL A	92839Y10	2,388	143,607	SH	DEFINED	1,2,5
VISTEON CORP	COM	92839U10	38,561	3,946,911	SH	DEFINED	1,2,5,6,8,9,10,11
VISUAL NETWORKS INC	COM	92844410	76	21,901	SH	DEFINED	1
VISX INC DEL	COM	92844S10	27,680	1,069,956	SH	DEFINED	1,2,5,9
VITAL SIGNS INC	COM	92846910	6,312	162,189	SH	DEFINED	1,2
VITESSE SEMICONDUCTO	COM	92849710	11,610	3,289,007	SH	DEFINED	1,2,5
VITRIA TECHNOLOGY	COM NEW	92849Q40	66	15,623	SH	DEFINED	1,5
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,238	38,594	SH	DEFINED	1
VIVUS INC	COM	92855110	132	29,643	SH	DEFINED	1,5
VNUS MED TECHNOLOGIE	COM	92856610	654	48,340	SH	DEFINED	1
VODAFONE GROUP PLC N	SPONSORED	92857W10	18,323	669,228	SH	DEFINED	1,2
VOLT INFORMATION SCI	COM	92870310	4,160	141,537	SH	DEFINED	1,2,5
VOLTERRA SEMICONDUCT	COM	92870810	1,379	62,240	SH	DEFINED	1,2
VOLVO AKTIEBOLAGET	ADR B	92885640	585	14,767	SH	DEFINED	1
VORNADO RLTY TR	SH BEN INT	92904210	172,185	2,261,724	SH	DEFINED	1,2,3,5,7,8,9,10
VOTORANTIM CELULOSE	SPONSORED	92906P10	3,473	214,362	SH	DEFINED	1,2
VULCAN MATLS CO	COM	92916010	158,867	2,909,126	SH	DEFINED	1,2,5,6,7,8,9,10
W HLDG CO INC	COM	92925110	16,713	728,564	SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	923	26,261	SH	DEFINED	1,5
WABASH NATL CORP	COM	92956610	19,627	728,798	SH	DEFINED	1,2
WABTEC CORP	COM	92974010	13,338	625,617	SH	DEFINED	1,2
WACHOVIA CORP 2ND NE	COM	92990310	2,563,702	48,739,575	SH	DEFINED	1,2,5,6,7,8,9,10
WADDELL & REED FINL	CL A	93005910	25,249	1,056,906	SH	DEFINED	1,2,5,9
WAL MART STORES INC	COM	93114210	5,685,471	107,638,594	SH	DEFINED	1,2,5,6,7,8,9,10
WALGREEN CO	COM	93142210	1,076,610	28,058,632	SH	DEFINED	1,2,5,6,7,8,9,10
WALTER INDS INC	COM	93317Q10	27,126	804,219	SH	DEFINED	1,2
WARNACO GROUP INC	COM NEW	93439040	13,524	626,118	SH	DEFINED	1,2
WASHINGTON FED INC	COM	93882410	29,705	1,119,260	SH	DEFINED	1,2,5,9
WASHINGTON GROUP INT	COM NEW	93886220	13,464	326,389	SH	DEFINED	1,2
WASHINGTON MUT INC	COM	93932210	1,067,186	25,240,922	SH	DEFINED	1,2,5,6,7,8,9,10
WASHINGTON POST CO	CL B	93964010	94,921	96,561	SH	DEFINED	1,2,5,7,8,9,10,11
WASHINGTON REAL ESTA	SH BEN INT	93965310	30,038	886,855	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	5,448	185,887	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	23,283	679,788	SH	DEFINED	1,2,5
WASTE INDUSTRIES USA	COM	94105710	174	14,000	SH	DEFINED	1
WASTE MGMT INC DEL	COM	94106L10	554,757	18,528,974	SH	DEFINED	1,2,5,6,7,8,9,10
WATCHGUARD TECHNOLOG	COM	94110510	2,098	473,590	SH	DEFINED	1,2,5
WATER PIK TECHNOLOGI	COM	94113U10	3,742	211,029	SH	DEFINED	1,2
WATERS CORP	COM	94184810	227,111	4,853,829	SH	DEFINED	1,2,5,6,7,8,9,10
WATSCO INC	COM	94262220	11,304	320,948	SH	DEFINED	1,2
WATSON PHARMACEUTICA	COM	94268310	87,973	2,681,279	SH	DEFINED	1,2,5,6,9,10
WATSON WYATT & CO HL	CL A	94271210	13,508	501,206	SH	DEFINED	1,2,5
WATTS WATER TECHNOLO	CL A	94274910	10,978	340,503	SH	DEFINED	1,2
WAUSAU-MOSINEE PAPER	COM	94331510	13,471	754,248	SH	DEFINED	1,2
WAVE SYSTEMS CORP	CL A	94352610	33	29,121	SH	DEFINED	1
WAYPOINT FINL CORP	COM	94675610	12,407	437,637	SH	DEFINED	1,2,5
WCI CMNTYS INC	COM	92923C10	13,670	464,949	SH	DEFINED	1,2

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

WD-40 CO	COM	92923610	7,512	264,414	SH	DEFINED	1,2
WEATHERFORD INTERNAT	COM	G9508910	54,961	1,071,361	SH	DEFINED	1,5,7,8,9,10,12,
WEBEX COMMUNICATIONS	COM	94767L10	13,320	560,148	SH	DEFINED	1,2,5
WEBMD CORP	COM	94769M10	21,441	2,627,548	SH	DEFINED	1,2,5
WEBMETHODS INC	COM	94768C10	4,920	682,423	SH	DEFINED	1,2
WEBSense INC	COM	94768410	31,736	625,707	SH	DEFINED	1,2,5
WEBSIDESTORY INC	COM	94768510	732	58,850	SH	DEFINED	1
WEBSTER FINL CORP CO	COM	94789010	35,674	704,472	SH	DEFINED	1,2,5,9
WEIGHT WATCHERS INTL	COM	94862610	15,712	382,563	SH	DEFINED	1,2,5
WEINGARTEN RLTY INVS	SH BEN INT	94874110	62,444	1,557,206	SH	DEFINED	1,2,3,5,9
WEIS MKTS INC	COM	94884910	6,429	166,678	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	3,322	102,208	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
WELLCHOICE INC	COM	94947510	16,283	304,926	SH	DEFINED	1,2,5
WELLMAN INC	COM	94970210	7,602	711,121	SH	DEFINED	1,2
WELLPOINT INC	COM	94973V10	1,169,385	10,168,561	SH	DEFINED	1,2,5,6,7,8,9,10
WELLS FARGO & CO NEW	COM	94974610	3,118,571	50,178,139	SH	DEFINED	1,2,5,6,7,8,9,10
WELLSFORD REAL PPTYS	COM NEW	95024020	315	21,839	SH	DEFINED	1,2,5
WENDYS INTL INC	COM	95059010	121,393	3,092,036	SH	DEFINED	1,2,5,6,7,8,9,10
WERNER ENTERPRISES I	COM	95075510	31,158	1,376,230	SH	DEFINED	1,2,5,9
WESBANCO INC	COM	95081010	11,798	369,032	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	12,874	32,758	SH	DEFINED	1,2,5
WESCO INTL INC	COM	95082P10	9,572	322,927	SH	DEFINED	1,2,5
WEST BANCORPORATION	CAP STK	95123P10	3,978	225,888	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	7,467	293,872	SH	DEFINED	1,2
WEST CORP	COM	95235510	11,424	345,017	SH	DEFINED	1,2,5
WEST MARINE INC	COM	95423510	4,497	181,701	SH	DEFINED	1,2
WEST PHARMACEUTICAL	COM	95530610	10,177	406,598	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	33,412	573,013	SH	DEFINED	1,2,5,9
WESTAR ENERGY INC	COM	95709T10	24,375	1,065,789	SH	DEFINED	1,2,5,9
WESTBANK CORP	COM	95711610	465	25,271	SH	DEFINED	1
WESTCORP INC	COM	95790710	11,387	247,913	SH	DEFINED	1,2,5
WESTELL TECHNOLOGIES	CL A	95754110	7,308	1,074,748	SH	DEFINED	1,2,5
WESTERN DIGITAL CORP	COM	95810210	19,226	1,773,600	SH	DEFINED	1,2,5
WESTERN GAS RES INC	COM	95825910	22,668	774,970	SH	DEFINED	1,2,5,9
WESTERN SIERRA BANCO	COM	95952210	3,027	78,911	SH	DEFINED	1,2
WESTERN WIRELESS COR	CL A	95988E20	21,331	728,005	SH	DEFINED	1,2,5
WESTFIELD FINANCIAL	COM	96008D10	1,381	53,477	SH	DEFINED	1,2
WESTLAKE CHEM CORP	COM	96041310	7,565	226,486	SH	DEFINED	1,2
WESTPAC BKG CORP	SPONSORED	96121430	1,208	15,897	SH	DEFINED	1
WESTWOOD ONE INC	COM	96181510	41,039	1,523,906	SH	DEFINED	1,2,5,9
WET SEAL INC	CL A	96184010	29	12,819	SH	DEFINED	1
WEYCO GROUP INC	COM	96214910	1,585	36,520	SH	DEFINED	1,2
WEYERHAEUSER CO	COM	96216610	454,736	6,764,889	SH	DEFINED	1,2,5,6,7,8,9,10
WFS FINL INC	COM	92923B10	4,517	89,335	SH	DEFINED	1,2
WGL HLDGS INC	COM	92924F10	27,926	905,506	SH	DEFINED	1,2,5,6,9
W-H ENERGY SVCS INC	COM	92925E10	7,870	351,965	SH	DEFINED	1,2,5
WHEELING PITTSBURGH	COM NEW	96314230	4,278	111,010	SH	DEFINED	1,2
WHIRLPOOL CORP	COM	96332010	131,958	1,906,633	SH	DEFINED	1,2,5,6,7,8,9,10
WHITE ELECTR DESIGNS	COM	96380110	1,925	304,100	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	8,747	13,540	SH	DEFINED	1,5

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

WHITEHALL JEWELLERS	COM	96506310	119	14,932	SH	DEFINED	1	
WHITING PETE CORP	NE COM	96638710	10,836	358,225	SH	DEFINED	1,2	
WHITNEY HLDG CORP	COM	96661210	13,988	310,907	SH	DEFINED	1,2,5	
WHOLE FOODS MKT INC	COM	96683710	92,958	974,915	SH	DEFINED	1,2,5,6,7,8,9,10	
WILD OATS MARKETS IN	COM	96808B10	3,678	417,512	SH	DEFINED	1,2	
WILEY JOHN & SONS IN	CL A	96822320	15,958	458,037	SH	DEFINED	1,2,5	
WILLIAMS CLAYTON ENE	COM	96949010	1,623	70,863	SH	DEFINED	1,2	
WILLIAMS COS INC DEL	COM	96945710	250,914	15,402,940	SH	DEFINED	1,2,5,6,7,8,9,10	
WILLIAMS SONOMA INC	COM	96990410	43,314	1,236,119	SH	DEFINED	1,2,5,9	
WILLIS GROUP HOLDING	SHS	G9665510	3,570	86,708	SH	DEFINED	1,5	
WILLOW GROVE BANCORP	COM	97111W10	261	13,816	SH	DEFINED	1	
WILMINGTON TRUST COR	COM	97180710	26,298	727,470	SH	DEFINED	1,2,5,9	
WILSHIRE BANCORP INC	COM	97186T10	2,751	166,330	SH	DEFINED	1,2	
WILSHIRE ENTERPRISES	COM	97188910	115	17,686	SH	DEFINED	1	
WILSON GREATBATCH TE	COM	97223210	6,936	309,348	SH	DEFINED	1,2,5	
WILSONS THE LEATHER	COM	97246310	328	84,174	SH	DEFINED	1,2	
WIND RIVER SYSTEMS I	COM	97314910	17,870	1,318,851	SH	DEFINED	1,2,5,9	
WINN DIXIE STORES IN	COM	97428010	6,329	1,391,003	SH	DEFINED	1,2,5,7	
WINNEBAGO INDS INC	COM	97463710	18,142	464,469	SH	DEFINED	1,2	
WINSTON HOTELS INC	COM	97563A10	6,725	569,439	SH	DEFINED	1,2,3,5	
WINTRUST FINANCIAL C	COM	97650W10	19,025	334,007	SH	DEFINED	1,2	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
WIPRO LTD	SPON ADR 1	97651M10	1,559	63,255	SH	DEFINED	1
WIRELESS FACILITIES	COM	97653A10	6,712	711,039	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	29	10,100	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	63,591	1,886,428	SH	DEFINED	1,2,5,7,8,9,10,11
WITNESS SYS INC	COM	97742410	5,039	288,616	SH	DEFINED	1,2
WJ COMMUNICATIONS IN	COM	92928410	1,070	311,158	SH	DEFINED	1
WMC RES LTD	SPONSORED	92928R10	271	11,999	SH	DEFINED	1
WMS INDS INC	COM	92929710	12,696	378,534	SH	DEFINED	1,2
WOLVERINE TUBE INC	COM	97809310	156	12,049	SH	DEFINED	1
WOLVERINE WORLD WIDE	COM	97809710	24,954	794,214	SH	DEFINED	1,2,5
WOODHEAD INDS INC	COM	97943810	2,741	170,972	SH	DEFINED	1,2
WOODWARD GOVERNOR CO	COM	98074510	10,184	142,208	SH	DEFINED	1,2,5
WORLD ACCEP CORP DEL	COM	98141910	6,826	248,123	SH	DEFINED	1,2
WORLD FUEL SVCS CORP	COM	98147510	8,239	165,451	SH	DEFINED	1,2
WORLD WRESTLING ENTM	CL A	98156Q10	2,387	196,751	SH	DEFINED	1,2
WORLDWIDE RESTRNT CO	COM	98160A10	56	13,700	SH	DEFINED	1
WORONOCO BANCORP INC	COM	98163010	201	5,484	SH	DEFINED	1
WORTHINGTON INDS INC	COM	98181110	17,631	900,453	SH	DEFINED	1,2,5,6,9
WPP GROUP PLC	SPON ADR N	92930930	472	8,640	SH	DEFINED	1
WPS RESOURCES CORP	COM	92931B10	21,106	422,462	SH	DEFINED	1,2,5,9
WRIGHT MED GROUP INC	COM	98235T10	10,310	361,759	SH	DEFINED	1,2
WRIGLEY WM JR CO	COM	98252610	356,573	5,153,535	SH	DEFINED	1,2,5,6,7,8,9,10
WSFS FINL CORP	COM	92932810	7,155	119,257	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,563,498	36,710,453	SH	DEFINED	1,2,5,6,7,8,9,10
WYNDHAM INTL INC	CL A	98310110	88	73,710	SH	DEFINED	1
WYNN RESORTS LTD	COM	98313410	20,238	302,427	SH	DEFINED	1,2,5
XANSER CORP	COM	98389J10	78	27,700	SH	DEFINED	1
XCEL ENERGY INC	COM	98389B10	232,367	12,767,414	SH	DEFINED	1,2,5,6,7,8,9,10
XEROX CORP	COM	98412110	1,406,778	82,702,983	SH	DEFINED	1,2,5,6,7,8,9,10

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

XILINX INC	COM	98391910	289,278	9,749,852	SH	DEFINED 1,2,5,6,7,8,9,10
XL CAP LTD	CL A	G9825510	285,932	3,682,312	SH	DEFINED 1,2,5,6,7,8,9,10
XM SATELLITE RADIO H	CL A	98375910	72,295	1,921,716	SH	DEFINED 1,2,5,7,8,9,10,11
XOMA LTD	ORD	G9825R10	323	124,899	SH	DEFINED 1,2,5
X-RITE INC	COM	98385710	5,039	314,760	SH	DEFINED 1,2
XTO ENERGY INC	COM	98385X10	256,696	7,255,389	SH	DEFINED 1,2,5,6,7,8,9,10
XYBERNAUT CORP	COM	98414910	2,560	2,080,904	SH	DEFINED 1,2
YAHOO INC	COM	98433210	1,479,802	39,272,883	SH	DEFINED 1,2,5,6,7,8,9,10
YANKEE CANDLE INC	COM	98475710	22,986	692,766	SH	DEFINED 1,2,5
YARDVILLE NATL BANCO	COM	98502110	4,222	123,248	SH	DEFINED 1,2
YELLOW ROADWAY CORP	COM	98557710	100,827	1,809,858	SH	DEFINED 1,2,5
YORK INTL CORP NEW	COM	98667010	26,041	753,950	SH	DEFINED 1,2,5,9
YOUNG BROADCASTING I	CL A	98743410	2,565	242,857	SH	DEFINED 1,2
YOUNG INNOVATIONS IN	COM	98752010	2,609	77,341	SH	DEFINED 1,2
YUM BRANDS INC	COM	98849810	530,066	11,234,974	SH	DEFINED 1,2,5,6,7,8,9,10
ZALE CORP NEW	COM	98885810	29,027	971,794	SH	DEFINED 1,2,5
ZEBRA TECHNOLOGIES C	CL A	98920710	43,536	773,562	SH	DEFINED 1,2,5,9
ZENITH NATL INS CORP	COM	98939010	9,143	183,443	SH	DEFINED 1,2
ZHONE TECHNOLOGIES I	COM	98950P10	1,747	674,650	SH	DEFINED 1,2
ZILA INC	COM PAR \$0	98951320	2,319	541,887	SH	DEFINED 1,2,5
ZIMMER HLDGS INC	COM	98956P10	544,621	6,797,564	SH	DEFINED 1,2,5,6,7,8,9,10
ZIONS BANCORPORATION	COM	98970110	170,515	2,506,462	SH	DEFINED 1,2,5,6,7,8,9,10
ZIPREALTY INC	COM	98974V10	744	41,628	SH	DEFINED 1
ZIX CORP	COM	98974P10	1,445	280,563	SH	DEFINED 1,2
ZOLL MED CORP	COM	98992210	4,306	125,168	SH	DEFINED 1,2
ZORAN CORP	COM	98975F10	7,495	647,213	SH	DEFINED 1,2,5
ZYGO CORP	COM	98985510	3,041	257,940	SH	DEFINED 1,2
ZYMOGENETICS INC	COM	98985T10	5,880	255,667	SH	DEFINED 1,2

TOTAL MARKET VALUE 451,925,881