

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

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

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: JUNE 30, 2007

Check here if amendment  Amendment Number   
This Amendment (Check only one.):  is a restatement.  
 adds new holdings entries.

Institutional Investment Manager filing this report:

Name: STATE STREET CORPORATION  
Address: ONE LINCOLN STREET  
BOSTON, MASSACHUSETTS 02111

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

Name: JAMES J. MALERBA  
Title SENIOR VICE PRESIDENT AND CORPORATE CONTROLLER  
Telephone: 617-664-8697

Signature, Place, and Date of Signing:

/s/ JAMES J. MALERBA Boston, Massachusetts August 10, 2007  
-----  
[Signature] [City, State] [Date]

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report and all holdings are reported by other reporting manager(s).)
- 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

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

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

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

### REPORT SUMMARY:

Number of Other Included Managers: 13  
 Form 13F Information Table Entry Total: 4,081  
 Form 13F Information Table Value Total: 540,195,964 (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	28-00733	State Street Bank and Trust Company
2	28-11338	SSgA Funds Management, Inc.
3	28-11339	Tuckerman Group, LLC
4	28-11328	Rexiter Capital Management LTD
5	28-11326	State Street Global Advisors LTD
6	28-11327	State Street Global Advisors Ltd.
7	28-11329	State Street Banque, SA
8	28-11330	State Street Global Advisors, Australia
10	28-11332	State Street Global Advisors (Japan) Co., Ltd.
12	28-11331	State Street Global Advisors Asia LTD
13	28-11334	State Street Global Advisors GmbH
14	28-11333	State Street Trust & Banking Co., Ltd.
16		State Street Global Advisors Capital Management Trust Company, LLC

### STATE STREET CORPORATION (STT)

FORM 13F INFORMATION TABLE AS OF JUNE 30, 2007

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
1 800 FLOWERS COM	CL A	68243Q10	4,539	481,317	SH	DEFINED	1,2,5,6
1-800 CONTACTS INC	COM	68197710	1,859	79,235	SH	DEFINED	1
1ST SOURCE CORP	COM	33690110	9,405	377,406	SH	DEFINED	1,2
21ST CENTY INS GROUP	COM	90130N10	10,523	481,378	SH	DEFINED	1,2,5
24/7 REAL MEDIA INC	COM NEW	90131420	8,304	707,935	SH	DEFINED	1,5
3COM CORP	COM	88553510	35,560	8,610,269	SH	DEFINED	1,2,5,6

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

3-D SYS CORP DEL	COM NEW	88554D20	5,362	215,616	SH	DEFINED	1
3M CO	COM	88579Y10	4,472,649	51,534,153	SH	DEFINED	1,2,5,6,7,8,
4 KIDS ENTMT INC	COM	35086510	270	17,999	SH	DEFINED	1
8X8 INC NEW	COM	28291410	35	25,500	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	16,510	1,259,330	SH	DEFINED	1,2,5,6
A C MOORE ARTS & CRA	COM	00086T10	4,546	231,840	SH	DEFINED	1,2,5,6
A D C TELECOMMUNICAT	COM NEW	00088630	45,111	2,461,068	SH	DEFINED	1,2,5,6,7,8, 14,16
A S V INC	COM	00196310	9,464	547,673	SH	DEFINED	1,2,6
AAON INC	COM PAR \$0	00036020	4,485	140,818	SH	DEFINED	1
AAR CORP	COM	00036110	17,970	544,374	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	19,048	652,319	SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	269	200,800	SH	DEFINED	1,5
ABAXIS INC	COM	00256710	5,990	287,132	SH	DEFINED	1,2,6
ABB LTD	SPONSORED	00037520	4,108	181,777	SH	DEFINED	1
ABBOTT LABS	COM	00282410	2,204,617	41,169,317	SH	DEFINED	1,2,5,6,7,8,
ABERCROMBIE & FITCH	CL A	00289620	168,567	2,309,770	SH	DEFINED	1,2,5,6,7,8,
ABIOMED INC	COM	00365410	3,675	340,950	SH	DEFINED	1
ABITIBI-CONSOLIDATED	COM	00392410	41	13,843	SH	DEFINED	1,13
ABM INDS INC	COM	00095710	36,299	1,406,381	SH	DEFINED	1,2,5
ABN AMRO HLDG NV	SPONSORED	00093710	4,932	107,526	SH	DEFINED	1
ABRAXAS PETE CORP	COM	00383010	394	88,029	SH	DEFINED	1,2,5
ABRAXIS BIOSCIENCE I	COM	00383E10	12,098	544,204	SH	DEFINED	1,2,5,
ABX AIR INC	COM	00080S10	7,409	919,264	SH	DEFINED	1,2
ACA CAPITAL HOLDINGS	COM	00083310	1,012	85,070	SH	DEFINED	1,2
ACACIA RESH CORP	ACACIA TCH	00388130	6,533	404,245	SH	DEFINED	1,2,5
ACADIA PHARMACEUTICA	COM	00422510	5,056	369,869	SH	DEFINED	1,5
ACADIA RLTY TR	COM SH BEN	00423910	25,121	968,064	SH	DEFINED	1,2,3,5
ACCELRYX INC	COM	00430U10	407	64,764	SH	DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	372,508	8,685,186	SH	DEFINED	1,2,5,6,7,8,
ACCESS INTEGRATED TE	CL A	00432910	307	37,968	SH	DEFINED	1,5
ACCO BRANDS CORP	COM	00081T10	19,260	835,579	SH	DEFINED	1,2,5,6
ACCREDITED HOME LEND	COM	00437P10	4,826	353,066	SH	DEFINED	1,2,5,6
ACCURAY INC	COM	00439710	4,054	182,775	SH	DEFINED	1,2
ACCURIDE CORP	COM	00439810	5,051	327,746	SH	DEFINED	1,2,6
ACE LTD	ORD	G0070K10	654,597	10,470,200	SH	DEFINED	1,2,5,6,7,8,
ACETO CORP	COM	00444610	233	25,237	SH	DEFINED	1
ACME COMMUNICATION I	COM	00463110	230	45,878	SH	DEFINED	1,2
ACME PACKET INC	COM	00476410	1,973	171,748	SH	DEFINED	1,2
ACORDA THERAPEUTICS	COM	00484M10	3,934	230,620	SH	DEFINED	1
ACTEL CORP	COM	00493410	8,375	602,061	SH	DEFINED	1,2
ACTIVE POWER INC	COM	00504W10	142	79,964	SH	DEFINED	1,5
ACTIVIDENTITY CORP	COM	00506P10	221	48,128	SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	97,623	5,228,852	SH	DEFINED	1,2,5,6,7,8,
ACTUANT CORP	CL A NEW	00508X20	24,454	387,784	SH	DEFINED	1,2,6
ACTUATE CORP	COM	00508B10	5,453	803,059	SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	54,220	899,463	SH	DEFINED	1,2,5,
ACXIOM CORP	COM	00512510	37,762	1,427,690	SH	DEFINED	1,2,5,6,
ADAMS RESPIRATORY TH	COM	00635P10	18,682	474,285	SH	DEFINED	1,2,6
ADAPTEC INC	COM	00651F10	7,378	1,936,554	SH	DEFINED	1,2,5,6
ADMINISTAFF INC	COM	00709410	14,706	439,104	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	592,271	14,751,448	SH	DEFINED	1,2,5,6,7,8,
ADOLOR CORP	COM	00724X10	262	70,637	SH	DEFINED	1,2,5,6
ADTRAN INC	COM	00738A10	37,530	1,445,137	SH	DEFINED	1,2,5,6,
ADVANCE AMER CASH AD	COM	00739W10	21,191	1,194,508	SH	DEFINED	1,2
ADVANCE AUTO PARTS I	COM	00751Y10	83,236	2,053,686	SH	DEFINED	1,2,5,6,7,8,
ADVANCED ANALOGIC TE	COM	00752J10	5,119	527,705	SH	DEFINED	1,2,6
ADVANCED ENERGY INDS	COM	00797310	22,674	1,000,637	SH	DEFINED	1,2,6
ADVANCED MAGNETICS I	COM	00753P10	10,233	175,953	SH	DEFINED	1,2,5,6
ADVANCED MEDICAL OPT	COM	00763M10	32,130	921,147	SH	DEFINED	1,2,5,6,16
ADVANCED MICRO DEVIC	COM	00790310	208,980	14,613,980	SH	DEFINED	1,2,5,6,7,8,
ADVANCED MICRO DEVIC	COM	00790310	5,005	350,000	SH PUT	DEFINED	16

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

ADVANCED SEMICONDUCT	SPONSORED	00756M40	16,986	2,486,954	SH	DEFINED	1,4
ADVANTA CORP	CL B	00794220	24,419	784,184	SH	DEFINED	1,2,6
ADVANTEST CORP	SPON ADR N	00762U20	319	7,292	SH	DEFINED	1
ADVENT SOFTWARE INC	COM	00797410	15,030	461,756	SH	DEFINED	1,2,5,6
ADVENTRX PHARMACEUTI	COM	00764X10	239	94,050	SH	DEFINED	1,5
ADVISORY BRD CO	COM	00762W10	14,031	252,539	SH	DEFINED	1,2,6
AECOM TECHNOLOGY COR	COM	00766T10	12,996	523,806	SH	DEFINED	1,2
AEGON N V	ORD AMER R	00792410	1,599	81,381	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	5,709	126,841	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	17,049	1,203,156	SH	DEFINED	1,2,5
AEROPOSTALE	COM	00786510	177,040	4,247,612	SH	DEFINED	1,2,5,6,7,13
AEROVIRONMENT INC	COM	00807310	1,413	68,539	SH	DEFINED	1
AES CORP	COM	00130H10	492,684	22,517,555	SH	DEFINED	1,2,5,6,7,8,
AES CORP	COM	00130H10	656	30,000	SH	PUT	DEFINED 16
AETNA INC NEW	COM	00817Y10	1,347,205	27,271,358	SH	DEFINED	1,2,5,6,7,8,
							14,16
AFC ENTERPRISES INC	COM	00104Q10	11,693	676,300	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	139,043	2,451,392	SH	DEFINED	1,2,5,6,7,8,
AFFILIATED MANAGERS	COM	00825210	69,193	537,377	SH	DEFINED	1,2,5,6
AFFORDABLE RESIDENTI	COM	00827310	8,732	738,710	SH	DEFINED	1,2,5,6
AFFYMAX INC	COM	00826A10	1,410	52,291	SH	DEFINED	1,2
AFFYMETRIX INC	COM	00826T10	43,035	1,729,011	SH	DEFINED	1,2,5,6,
AFLAC INC	COM	00105510	623,251	12,125,505	SH	DEFINED	1,2,5,6,7,8,
AFTERMARKET TECHNOLO	COM	00831810	23,489	791,425	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	183,827	4,234,678	SH	DEFINED	1,2,5,7
AGILE SOFTWARE CORP	COM	00846X10	7,302	905,967	SH	DEFINED	1,2,6
AGILENT TECHNOLOGIES	COM	00846U10	425,967	11,081,351	SH	DEFINED	1,2,5,6,7,8,
AGILYSYS INC	COM	00847J10	26,381	1,172,493	SH	DEFINED	1,2
AGL RES INC	COM	00120410	56,880	1,405,146	SH	DEFINED	1,2,5,6,16
AGREE REALTY CORP	COM	00849210	4,056	129,798	SH	DEFINED	1,2,3
AIR FRANCE KLM	SPONSORED	00911910	398	8,575	SH	DEFINED	1
AIR METHODS CORP	COM PAR \$.	00912830	5,181	141,299	SH	DEFINED	1
AIR PRODS & CHEMS IN	COM	00915810	506,573	6,303,009	SH	DEFINED	1,2,5,6,7,8,
AIRCASTLE LTD	COM	G0129K10	7,936	199,335	SH	DEFINED	1,2
AIRGAS INC	COM	00936310	52,292	1,091,687	SH	DEFINED	1,2,5,6,
AIRSPAN NETWORKS INC	COM	00950H10	82	22,468	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	24,076	2,204,755	SH	DEFINED	1,2,6
AK STL HLDG CORP	COM	00154710	50,100	1,340,644	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER M
AKAMAI TECHNOLOGIES	COM	00971T10	110,082	2,263,195	SH	DEFINED 1,2,5,6,7,8,
AKORN INC	COM	00972810	4,774	683,006	SH	DEFINED 1,5,6
AKZO NOBEL NV	SPONSORED	01019930	908	10,577	SH	DEFINED 1
ALABAMA NATL BANCORP	COM	01031710	15,977	258,359	SH	DEFINED 1,2
ALAMO GROUP INC	COM	01131110	261	10,344	SH	DEFINED 1
ALASKA AIR GROUP INC	COM	01165910	26,189	940,007	SH	DEFINED 1,2,6
ALASKA COMMUNICATION	COM	01167P10	13,097	826,829	SH	DEFINED 1,2
ALBANY INTL CORP	CL A	01234810	18,915	467,737	SH	DEFINED 1,2
ALBANY MOLECULAR RES	COM	01242310	13,174	887,146	SH	DEFINED 1,2,5
ALBEMARLE CORP	COM	01265310	83,665	2,171,423	SH	DEFINED 1,2,5
ALBERTO CULVER CO NE	COM	01307810	63,847	2,691,694	SH	DEFINED 1,2,5,6,7,12
ALCAN INC	COM	01371610	673	8,280	SH	DEFINED 1,16
ALCATEL-LUCENT	SPONSORED	01390430	14,474	1,033,888	SH	DEFINED 1,2,5,8,12,1
ALCOA INC	COM	01381710	1,182,218	29,168,949	SH	DEFINED 1,2,5,6,7,8,

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

ALCON INC	COM SHS	H0130110	13,436	99,594	SH	DEFINED	1,2,5,12
ALESCO FINL INC	COM	01448510	5,682	698,900	SH	DEFINED	1
ALEXANDER & BALDWIN	COM	01448210	32,718	616,047	SH	DEFINED	1,2,5,
ALEXANDERS INC	COM	01475210	25,233	62,420	SH	DEFINED	1,2,3,5,6
ALEXANDRIA REAL ESTA	COM	01527110	69,852	721,461	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	25,891	574,582	SH	DEFINED	1,2,5,6,
ALEXZA PHARMACEUTICA	COM	01538410	1,475	178,300	SH	DEFINED	1
ALFA CORP	COM	01538510	11,966	768,501	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	67	26,635	SH	DEFINED	1,2
ALICO INC	COM	01623010	3,259	53,438	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	21,465	888,468	SH	DEFINED	1,2,5,6
ALKERMES INC	COM	01642T10	23,309	1,596,492	SH	DEFINED	1,2,5,6,
ALLEGHANY CORP DEL	COM	01717510	36,625	90,099	SH	DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	240,878	4,655,541	SH	DEFINED	1,2,5,6,8,10
ALLEGHENY TECHNOLOGI	COM	01741R10	289,684	2,762,054	SH	DEFINED	1,2,5,6,7,8,
ALLEGIAN T RAVEL CO	COM	01748X10	2,104	68,438	SH	DEFINED	1,2,6
ALLERGAN INC	COM	01849010	403,300	6,996,878	SH	DEFINED	1,2,5,6,8,10
ALLETE INC	COM NEW	01852230	21,612	459,335	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	88,930	1,150,749	SH	DEFINED	1,2,5,12
ALLIANCE FIBER OPTIC	COM	01868010	23	10,841	SH	DEFINED	1
ALLIANCE HOLDINGS GP	COM UNITS	01861G10	494	16,612	SH	DEFINED	1,2
ALLIANCE IMAGING INC	COM NEW	01860620	7,222	769,153	SH	DEFINED	1,2,6
ALLIANCE ONE INTL IN	COM	01877210	25,242	2,511,681	SH	DEFINED	1,2,5,6
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	1,224	29,180	SH	DEFINED	1,2
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	16,392	188,216	SH	DEFINED	1,2,5
ALLIANT ENERGY CORP	COM	01880210	83,846	2,158,200	SH	DEFINED	1,2,5,6,7,8,
ALLIANT TECHSYSTEMS	COM	01880410	58,767	592,712	SH	DEFINED	1,2,5,6,12
ALLIANZ SE	SP ADR 1/1	01880510	5,044	216,757	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	51,650	1,668,297	SH	DEFINED	1,2,5,6,7,8,
ALLIED HEALTHCARE IN	COM	01923A10	75	26,800	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	1,210	22,013	SH	DEFINED	1
ALLIED NEVADA GOLD C	COM	01934410	77	18,022	SH	DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	76,510	5,684,251	SH	DEFINED	1,2,5,6,10,1
ALLIED WRLD ASSUR CO	SHS	G0219G20	24,741	482,753	SH	DEFINED	1,2,5
ALLION HEALTHCARE IN	COM	01961510	205	34,747	SH	DEFINED	1,5
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	10,400	452,360	SH	DEFINED	1,5,6,16
ALLOS THERAPEUTICS I	COM	01977710	2,243	507,569	SH	DEFINED	1,2,5
ALLOY INC	NEW COM	01985530	170	16,961	SH	DEFINED	1
ALLSCRIPTS HEALTHCAR	COM	01988P10	18,420	722,910	SH	DEFINED	1,2,6
ALLSTATE CORP	COM	02000210	1,273,794	20,708,728	SH	DEFINED	1,2,5,6,7,8,
ALLSTATE CORP	COM	02000210	1,538	25,000	SH	CALL	DEFINED 16
ALLTEL CORP	COM	02003910	625,996	9,267,143	SH	DEFINED	1,2,5,6,7,8,
ALNYLAM PHARMACEUTIC	COM	02043Q10	6,978	459,361	SH	DEFINED	1,2,5,6
ALON USA ENERGY INC	COM	02052010	7,696	174,880	SH	DEFINED	1,2,6
ALPHA NATURAL RESOUR	COM	02076X10	26,229	1,261,606	SH	DEFINED	1,2,6
ALPHARMA INC	CL A	02081310	22,023	846,709	SH	DEFINED	1,2,5
ALTAIR NANOTECHNOLOG	COM	02137310	297	83,800	SH	DEFINED	1,5
ALTEON INC	COM	02144G10	1	10,500	SH	DEFINED	1
ALTERA CORP	COM	02144110	210,425	9,508,581	SH	DEFINED	1,2,5,6,7,8,
ALTRA HOLDINGS INC	COM	02208R10	1,831	105,972	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S10	5,712,771	81,448,121	SH	DEFINED	1,2,5,6,7,8,
ALTUS PHARMACEUTICAL	COM	02216N10	2,315	200,572	SH	DEFINED	1,2
ALUMINA LTD	SPONSORED	02220510	604	22,755	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	363	38,904	SH	DEFINED	1,2,5
AMAZON COM INC	COM	02313510	545,379	7,972,212	SH	DEFINED	1,2,5,6,7,8,
AMB PROPERTY CORP	COM	00163T10	159,007	2,987,726	SH	DEFINED	1,2,3,5,6,7, 13,14
AMBAC FINL GROUP INC	COM	02313910	261,006	2,993,527	SH	DEFINED	1,2,5,6,7,8,
AMBASSADORS GROUP IN	COM	02317710	8,999	253,279	SH	DEFINED	1,2,6
AMBASSADORS INTL INC	COM	02317810	3,556	106,927	SH	DEFINED	1
AMCOL INTL CORP	COM	02341W10	10,736	393,108	SH	DEFINED	1,2
AMCOMP INC	COM	02342J10	176	18,000	SH	DEFINED	1

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

AMCORE FINL INC	COM	02391210	11,975	413,088	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	60,598	1,521,799	SH	DEFINED	1,2,5,12
AMEDISYS INC	COM	02343610	16,739	460,761	SH	DEFINED	1,2,6
AMERCO	COM	02358610	13,049	172,841	SH	DEFINED	1,2,6
AMEREN CORP	COM	02360810	394,413	8,047,601	SH	DEFINED	1,2,5,6,7,8,
AMERICA FIRST APT IN	COM	02363X10	318	12,832	SH	DEFINED	1,3,5
AMERICA MOVIL SAB DE	SPON ADR L	02364W10	86,980	1,404,481	SH	DEFINED	1,2,4,7
AMERICA SVC GROUP IN	COM	02364L10	277	16,359	SH	DEFINED	1,5
AMERICAN AXLE & MFG	COM	02406110	26,102	881,222	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	16,282	575,534	SH	DEFINED	1,2,3
AMERICAN CAPITAL STR	COM	02493710	70,345	1,654,396	SH	DEFINED	1,2,5,6,7,8,
AMERICAN COMMERCIAL	COM NEW	02519520	21,420	822,265	SH	DEFINED	1,2,6
AMERICAN DAIRY INC	COM	02533410	250	13,400	SH	DEFINED	1
AMERICAN DENTAL PART	COM	02535310	3,399	130,900	SH	DEFINED	1
AMERICAN EAGLE OUTFI	COM	02553E10	296,310	11,547,531	SH	DEFINED	1,2,5,6,7,8,
AMERICAN ECOLOGY COR	COM NEW	02553340	4,302	200,858	SH	DEFINED	1
AMERICAN ELEC PWR IN	COM	02553710	677,264	15,036,953	SH	DEFINED	1,2,5,6,7,8,
AMERICAN EQTY INVT L	COM	02567620	17,694	1,464,712	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	2,120,145	34,654,221	SH	DEFINED	1,2,5,6,7,8,
AMERICAN FINL GROUP	COM	02593210	97,595	2,857,843	SH	DEFINED	1,2,5,7
AMERICAN FINL RLTY T	COM	02607P30	36,562	3,542,871	SH	DEFINED	1,2,3,5
AMERICAN GREETINGS C	CL A	02637510	51,288	1,810,387	SH	DEFINED	1,2,5,6,16
AMERICAN HOME MTG IN	COM	02660R10	24,045	1,308,200	SH	DEFINED	1,2
AMERICAN INTL GROUP	COM	02687410	5,354,748	76,463,634	SH	DEFINED	1,2,5,6,7,8,
AMERICAN LD LEASE IN	COM	02711810	607	24,280	SH	DEFINED	1,2,3,5
AMERICAN MED SYS HLD	COM	02744M10	26,398	1,463,316	SH	DEFINED	1,2,6
AMERICAN NATL INS CO	COM	02859110	23,208	152,084	SH	DEFINED	1,2,5
AMERICAN OIL & GAS I	COM	02872310	83	12,200	SH	DEFINED	1
AMERICAN ORIENTAL BI	COM	02873110	8,535	958,965	SH	DEFINED	1,2,6
AMERICAN PAC CORP	COM	02874010	161	10,500	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
AMERICAN PHYSICIANS	COM	02888410	12,653	312,424	SH	DEFINED 1,2
AMERICAN RAILCAR IND	COM	02916P10	5,083	130,326	SH	DEFINED 1,2,6
AMERICAN REAL ESTATE	DEPOSITRY	02916910	1,110	10,912	SH	DEFINED 1,2
AMERICAN REPROGRAPHI	COM	02926310	11,078	359,795	SH	DEFINED 1,2,6
AMERICAN SAFETY INS	ORD	G0299510	238	10,000	SH	DEFINED 1
AMERICAN SCIENCE & E	COM	02942910	7,124	125,309	SH	DEFINED 1,2,6
AMERICAN SOFTWARE IN	CL A	02968310	175	17,015	SH	DEFINED 1
AMERICAN STD COS INC	COM	02971210	287,585	4,875,982	SH	DEFINED 1,2,5,6,7,8,
AMERICAN STS WTR CO	COM	02989910	14,117	396,893	SH	DEFINED 1,2
AMERICAN SUPERCONduc	COM	03011110	9,130	472,807	SH	DEFINED 1,2,5
AMERICAN TECHNOLOGY	COM NEW	03014520	103	27,289	SH	DEFINED 1,2
AMERICAN TOWER CORP	CL A	02991220	246,690	5,873,571	SH	DEFINED 1,2,5,6,7,8,
AMERICAN VANGUARD CO	COM	03037110	3,287	229,520	SH	DEFINED 1,2
AMERICAN WOODMARK CO	COM	03050610	15,668	452,831	SH	DEFINED 1,2
AMERICANWEST BANCORP	COM	03058P10	3,676	201,625	SH	DEFINED 1
AMERICAS CAR MART IN	COM	03062T10	198	14,564	SH	DEFINED 1,5
AMERICREDIT CORP	COM	03060R10	67,203	2,531,190	SH	DEFINED 1,2,5,7,12
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,660	45,920	SH	DEFINED 1,2
AMERIGON INC	COM	03070L30	4,267	237,200	SH	DEFINED 1,5
AMERIGROUP CORP	NOTE 2.00	03073TAB	1,755	2,000,000	SH	DEFINED 16
AMERIGROUP CORP	COM	03073T10	26,228	1,102,014	SH	DEFINED 1,2,5
AMERIPRISE FINL INC	COM	03076C10	467,549	7,354,869	SH	DEFINED 1,2,5,6,7,8,

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

AMERIS BANCORP	COM	03076K10	5,865	260,994	SH	DEFINED	1,2
AMERISAFE INC	COM	03071H10	4,515	230,020	SH	DEFINED	1
AMERISOURCEBERGEN CO	COM	03073E10	538,264	10,880,620	SH	DEFINED	1,2,5,6,7,8,14,16
AMERISTAR CASINOS IN	COM	03070Q10	13,708	394,594	SH	DEFINED	1,2,5,6
AMERITYRE CORP	COM	03073V10	70	15,978	SH	DEFINED	1
AMERON INTL INC	COM	03071010	12,681	140,608	SH	DEFINED	1,2
AMES NATL CORP	COM	03100110	212	9,860	SH	DEFINED	1
AMETEK INC NEW	COM	03110010	75,410	1,900,449	SH	DEFINED	1,2,5
AMGEN INC	NOTE 0.12	031162AN	453	500,000	SH	DEFINED	16
AMGEN INC	COM	03116210	1,912,318	34,587,057	SH	DEFINED	1,2,5,6,7,8,
AMICAS INC	COM	00171210	190	53,600	SH	DEFINED	1
AMIS HLDGS INC	COM	03153810	23,968	1,914,383	SH	DEFINED	1,2,6
AMKOR TECHNOLOGY INC	COM	03165210	38,895	2,469,550	SH	DEFINED	1,2,5,6
AMN HEALTHCARE SERVI	COM	00174410	19,286	876,619	SH	DEFINED	1,2,6
AMPAL AMERN ISRAEL C	CL A	03201510	455	76,400	SH	DEFINED	1
AMPCO-PITTSBURGH COR	COM	03203710	8,011	199,832	SH	DEFINED	1,2
AMPEX CORP DEL	CL A NEW	03209230	2,273	172,347	SH	DEFINED	1
AMPHENOL CORP NEW	CL A	03209510	126,479	3,547,802	SH	DEFINED	1,2,5,6,7,8,
AMR CORP	COM	00176510	93,817	3,560,404	SH	DEFINED	1,2,5,6,7,8,
AMR CORP	COM	00176510	3,953	150,000	SH	PUT	DEFINED 16
AMREP CORP NEW	COM	03215910	2,809	59,082	SH	DEFINED	1,2
AMSURG CORP	COM	03232P40	17,625	730,122	SH	DEFINED	1,2
AMTRUST FINANCIAL SE	COM	03235930	8,395	446,787	SH	DEFINED	1,2,6
AMYLIN PHARMACEUTICA	COM	03234610	64,220	1,560,255	SH	DEFINED	1,2,5,6,7,8,
ANADARKO PETE CORP	COM	03251110	683,735	13,151,270	SH	DEFINED	1,2,5,6,7,8,
ANADIGICS INC	COM	03251510	11,798	855,578	SH	DEFINED	1,2,5,6
ANADYS PHARMACEUTICA	COM	03252Q40	275	73,800	SH	DEFINED	1,5
ANALOG DEVICES INC	COM	03265410	334,272	8,880,777	SH	DEFINED	1,2,5,6,7,8,
ANALOGIC CORP	COM PAR \$0	03265720	16,866	229,444	SH	DEFINED	1,2
ANALYSTS INTL CORP	COM	03268110	19	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	6,235	354,056	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	9,103	347,579	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	10,598	233,794	SH	DEFINED	1,2,6
ANDREW CORP	COM	03442510	49,439	3,423,746	SH	DEFINED	1,2,5
ANESIVA INC COM	COM	03460L10	318	51,750	SH	DEFINED	1,2
ANGELICA CORP	COM	03466310	238	11,297	SH	DEFINED	1
ANGIODYNAMICS INC	COM	03475V10	6,861	380,938	SH	DEFINED	1
ANGLO AMERN PLC	ADR	03485P10	11,361	387,216	SH	DEFINED	1,2,7
ANHEUSER BUSCH COS I	COM	03522910	1,142,365	21,901,179	SH	DEFINED	1,2,5,6,7,8,
ANIKA THERAPEUTICS I	COM	03525510	206	13,592	SH	DEFINED	1,5
ANIMAL HEALTH INTL I	COM	03525N10	1,820	125,623	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	37,699	501,247	SH	DEFINED	1,2,5
ANNALY CAP MGMT INC	COM	03571040	88,006	6,103,024	SH	DEFINED	1,2,5
ANNTAYLOR STORES COR	COM	03611510	63,013	1,779,011	SH	DEFINED	1,2,5
ANSOFT CORP	COM	03638410	17,397	589,939	SH	DEFINED	1,2,6
ANSWERTHINK INC	COM	03691610	203	56,011	SH	DEFINED	1,5
ANSYS INC	COM	03662Q10	31,284	1,180,535	SH	DEFINED	1,2,6
ANTHRACITE CAP INC	COM	03702310	23,515	2,009,787	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	79	27,732	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	7,282	804,597	SH	DEFINED	1,2
AON CORP	COM	03738910	654,671	15,364,250	SH	DEFINED	1,2,5,6,7,8,
APAC CUSTOMER SERVIC	COM	00185E10	45	18,498	SH	DEFINED	1
APACHE CORP	COM	03741110	796,929	9,767,488	SH	DEFINED	1,2,5,6,7,8,
APACHE CORP	COM	03741110	3,672	45,000	SH	CALL	DEFINED 16
APARTMENT INVT & MGM	CL A	03748R10	188,451	3,737,631	SH	DEFINED	1,2,3,5,6,7,13,14
APCO ARGENTINA INC C	ORD	03748910	1,922	22,633	SH	DEFINED	1
APEX SILVER MINES LT	ORD	G0407410	14,071	697,278	SH	DEFINED	1,2,5,6
APEX SILVER MINES LT	NOTE 4.00	03760XAD	1,009	1,000,000	SH	DEFINED	16
APOGEE ENTERPRISES I	COM	03759810	29,516	1,060,972	SH	DEFINED	1,2
APOLLO GROUP INC	CL A	03760410	284,046	4,861,302	SH	DEFINED	1,2,5,6,7,8,

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

APOLLO INVT CORP	COM	03761U10	31,508	1,464,132	SH	DEFINED	1,2
APPLE INC	COM	03783310	2,909,929	23,844,059	SH	DEFINED	1,2,5,6,7,8,
APPLE INC	COM	03783310	781	6,400	SH PUT	DEFINED	16
APPLEBEES INTL INC	COM	03789910	39,817	1,652,169	SH	DEFINED	1,2,5,6,16
APPLERA CORP	COM AP BIO	03802010	248,027	8,121,366	SH	DEFINED	1,2,5,6,7,8,
APPLERA CORP	COM CELERA	03802020	17,013	1,372,005	SH	DEFINED	1,2,5,6
APPLIED DIGITAL SOLU	COM NEW	03818830	141	103,050	SH	DEFINED	1,5
APPLIED INDL TECHNOL	COM	03820C10	27,875	944,900	SH	DEFINED	1,2
APPLIED MATLS INC	COM	03822210	837,397	42,143,761	SH	DEFINED	1,2,5,6,7,8,
APPLIED MICRO CIRCUI	COM	03822W10	10,978	4,391,139	SH	DEFINED	1,2,5,6
APPLIED SIGNAL TECHN	COM	03823710	273	17,500	SH	DEFINED	1
APPLIX INC	COM	03831610	378	22,960	SH	DEFINED	1,5
APRIA HEALTHCARE GRO	COM	03793310	46,606	1,619,945	SH	DEFINED	1,2,5,6,7
APTARGROUP INC	COM	03833610	48,068	1,351,748	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	56,729	2,522,420	SH	DEFINED	1,2,5,6,7,8,
AQUANTIVE INC	COM	03839G10	39,315	616,226	SH	DEFINED	1,2,5,6
AQUILA INC	COM	03840P10	38,361	9,379,110	SH	DEFINED	1,2,5
ARACRUZ CELULOSE S A	SPON ADR P	03849620	994	15,013	SH	DEFINED	1,2
ARBITRON INC	COM	03875Q10	21,723	421,563	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	9,201	356,502	SH	DEFINED	1,2
ARCADIA RES INC	COM	03920910	70	56,160	SH	DEFINED	1,5
ARCELOR MITTAL	NY REG SH	03937E10	663	10,625	SH	DEFINED	1
ARCH CAP GROUP LTD	ORD	G0450A10	32,258	444,699	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
ARCH CHEMICALS INC	COM	03937R10	14,690	418,036	SH	DEFINED 1,2
ARCH COAL INC	COM	03938010	107,323	3,084,008	SH	DEFINED 1,2,5,6,7,8,
ARCHER DANIELS MIDLA	COM	03948310	590,343	17,840,537	SH	DEFINED 1,2,5,6,7,8,
ARCHSTONE SMITH TR	COM	03958310	451,570	7,639,484	SH	DEFINED 1,2,3,5,6,7,8,13,14
ARCTIC CAT INC	COM	03967010	4,392	221,813	SH	DEFINED 1,2
ARDEN GROUP INC	CL A	03976210	3,451	25,302	SH	DEFINED 1,2
ARENA PHARMACEUTICAL	COM	04004710	13,745	1,250,723	SH	DEFINED 1,2,5,6
ARENA RESOURCES INC	COM	04004910	9,357	161,020	SH	DEFINED 1,2,5,6
ARES CAP CORP	COM	04010L10	16,185	960,552	SH	DEFINED 1,2
ARGON ST INC	COM	04014910	5,585	240,638	SH	DEFINED 1,2,6
ARGONAUT GROUP INC	COM	04015710	18,472	591,848	SH	DEFINED 1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	5,234	953,371	SH	DEFINED 1,2,5,6
ARIBA INC	COM NEW	04033V20	12,403	1,251,614	SH	DEFINED 1,2,5
ARISTOTLE CORP	COM NEW	04044820	114	10,427	SH	DEFINED 1
ARKANSAS BEST CORP D	COM	04079010	14,132	362,642	SH	DEFINED 1,2
ARLINGTON TANKERS LT	COM	G0489910	3,966	138,300	SH	DEFINED 1
ARM HLDGS PLC	SPONSORED	04206810	216	24,659	SH	DEFINED 1
ARMOR HOLDINGS INC	COM	04226010	29,951	344,777	SH	DEFINED 1,2,5,6
ARMSTRONG WORLD INDS	COM	04247X10	7,322	146,005	SH	DEFINED 1,2,6
ARQUE INC	COM	04269E10	2,131	302,336	SH	DEFINED 1
ARRAY BIOPHARMA INC	COM	04269X10	6,274	537,605	SH	DEFINED 1,2,5
ARRIS GROUP INC	COM	04269Q10	48,058	2,732,118	SH	DEFINED 1,2
ARROW ELECTRS INC	COM	04273510	90,140	2,345,559	SH	DEFINED 1,2,5,6,7,8,
ARROW FINL CORP	COM	04274410	370	16,832	SH	DEFINED 1,2,5
ARROW INTL INC	COM	04276410	16,713	436,611	SH	DEFINED 1,2,6
ARROWHEAD RESH CORP	COM	04279710	1,675	332,950	SH	DEFINED 1,5
ART TECHNOLOGY GROUP	COM	04289L10	4,453	1,674,212	SH	DEFINED 1,2,5
ARTHROCARE CORP	COM	04313610	21,039	479,139	SH	DEFINED 1,2,6



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

ARUBA NETWORKS INC	COM	04317610	1,090	54,239	SH	DEFINED	1,2
ARVINMERITOR INC	COM	04335310	46,109	2,076,987	SH	DEFINED	1,2,5,16
ASBURY AUTOMOTIVE GR	COM	04343610	9,473	379,698	SH	DEFINED	1,2,5
ASHFORD HOSPITALITY	COM SHS	04410310	36,904	3,138,067	SH	DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	233,832	3,656,481	SH	DEFINED	1,2,5,6,10,11
ASHWORTH INC	COM	04516H10	341	48,773	SH	DEFINED	1,5
ASIAINFO HLDGS INC	COM	04518A10	3,151	324,894	SH	DEFINED	1
ASPECT MED SYS INC	COM	04523510	3,549	237,260	SH	DEFINED	1,2,6
ASPEN INSURANCE HOLD	SHS	G0538410	39,816	1,418,441	SH	DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	24,406	1,743,267	SH	DEFINED	1,2,5,6
ASSET ACCEP CAP CORP	COM	04543P10	5,106	288,480	SH	DEFINED	1,2,6
ASSISTED LIVING CONC	CL A	04544X10	8,218	771,608	SH	DEFINED	1,2,5,6
ASSOCIATED BANC CORP	COM	04548710	96,558	2,952,848	SH	DEFINED	1,2,5,6,7,8,9
ASSOCIATED ESTATES R	COM	04560410	5,599	359,134	SH	DEFINED	1,3,5
ASSURANT INC	COM	04621X10	150,277	2,550,531	SH	DEFINED	1,2,5,6,8,10
ASSURED GUARANTY LTD	COM	G0585R10	29,162	986,524	SH	DEFINED	1,2
ASTA FDG INC	COM	04622010	10,147	264,040	SH	DEFINED	1,2,6
ASTEC INDS INC	COM	04622410	10,624	251,642	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	38,189	1,525,116	SH	DEFINED	1,2,5,12
ASTRAZENECA PLC	SPONSORED	04635310	8,354	156,215	SH	DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	147	14,712	SH	DEFINED	1
ASTRONICS CORP	COM	04643310	277	8,723	SH	DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	8,845	1,223,370	SH	DEFINED	1,2,5
AT&T INC	COM	00206R10	10,071,267	242,681,136	SH	DEFINED	1,2,5,6,7,8,9
ATHEROGENICS INC	COM	04743910	136	63,494	SH	DEFINED	1,2,5,6
ATHEROS COMMUNICATIO	COM	04743P10	32,697	1,060,227	SH	DEFINED	1,2,5,6
ATLANTIC AMERN CORP	COM	04820910	43	10,600	SH	DEFINED	1
ATLANTIC TELE NETWORK	COM NEW	04907920	3,291	114,922	SH	DEFINED	1,2
ATLANTIS PLASTICS IN	COM	04915610	44	11,000	SH	DEFINED	1
ATLAS AIR WORLDWIDE	COM NEW	04916420	18,478	313,502	SH	DEFINED	1,2,6
ATLAS AMER INC	COM	04916710	30,579	569,120	SH	DEFINED	1,2,5,6
ATLAS PIPELINE PARTN	UNIT L P I	04939210	912	16,809	SH	DEFINED	1,2
ATMEL CORP	COM	04951310	56,183	10,104,912	SH	DEFINED	1,2,5,6,8
ATMI INC	COM	00207R10	16,811	560,378	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	64,061	2,131,120	SH	DEFINED	1,2,5
ATP OIL & GAS CORP	COM	00208J10	24,177	497,069	SH	DEFINED	1,2,5,6
ATS MED INC	COM	00208310	50	24,829	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	30,344	442,205	SH	DEFINED	1,2,6
AU OPTRONICS CORP	SPONSORED	00225510	1,662	96,606	SH	DEFINED	1
AUDIBLE INC	COM NEW	05069A30	428	42,487	SH	DEFINED	1,5
AUDIOCODES LTD	ORD	M1534210	160	28,536	SH	DEFINED	1,2,5
AUDIOVOX CORP	CL A	05075710	5,835	449,851	SH	DEFINED	1,2,5
AURORA OIL & GAS COR	COM	05203610	184	86,200	SH	DEFINED	1,5
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	2,023	16,405	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	90	58,177	SH	DEFINED	1,2,5
AUTHORIZE NET HLDGS	COM	05268610	9,748	544,864	SH	DEFINED	1,2
AUTOBYTEL INC	COM	05275N10	340	80,054	SH	DEFINED	1,5
AUTODESK INC	COM	05276910	284,585	6,044,716	SH	DEFINED	1,2,5,6,7,8,9
AUTOLIV INC	COM	05280010	46,339	814,829	SH	DEFINED	1,2,5,12
AUTOMATIC DATA PROCE	COM	05301510	785,878	16,213,698	SH	DEFINED	1,2,5,6,7,8,9
AUTONATION INC	COM	05329W10	115,474	5,145,898	SH	DEFINED	1,2,5,6,7,8,9
AUTOZONE INC	COM	05333210	479,040	3,506,367	SH	DEFINED	1,2,5,6,7,8,9,14,16
AUXILIUM PHARMACEUTI	COM	05334D10	5,242	328,845	SH	DEFINED	1
AVALONBAY CMNTYS INC	COM	05348410	336,194	2,828,011	SH	DEFINED	1,2,3,5,6,7,9,13,14
AVANEX CORP	COM	05348W10	4,321	2,400,601	SH	DEFINED	1,5
AVANIR PHARMACEUTICA	CL A NEW	05348P40	97	40,428	SH	DEFINED	1,5
AVANT IMMUNOTHERAPEU	COM	05349110	82	99,162	SH	DEFINED	1,5
AVATAR HLDGS INC	COM	05349410	14,728	191,424	SH	DEFINED	1,2,5,6
AVAYA INC	COM	05349910	220,065	13,067,967	SH	DEFINED	1,2,5,6,7,8,9
AVENTINE RENEWABLE E	COM	05356X40	7,557	445,324	SH	DEFINED	1,2,6

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

AVERY DENNISON CORP	COM	05361110	166,619	2,506,310	SH	DEFINED	1,2,5,6,7,8,
AVI BIOPHARMA INC	COM	00234610	213	75,965	SH	DEFINED	1,2,5
AVICI SYS INC	COM NEW	05367L80	230	30,668	SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	COM	05367P10	28,114	795,299	SH	DEFINED	1,2,5,8
AVIGEN INC	COM	05369010	167	27,112	SH	DEFINED	1,5
AVIS BUDGET GROUP	COM	05377410	202,859	7,135,370	SH	DEFINED	1,2,5,6,7,8,
AVISTA CORP	COM	05379B10	18,836	874,081	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	158,846	4,007,217	SH	DEFINED	1,2,5,6,7,8,
AVOCENT CORP	COM	05389310	34,544	1,190,754	SH	DEFINED	1,2,5
AVON PRODS INC	COM	05430310	453,979	12,353,163	SH	DEFINED	1,2,5,6,7,8,
AVX CORP NEW	COM	00244410	55,072	3,289,859	SH	DEFINED	1,2,5
AWARE INC MASS	COM	05453N10	104	19,242	SH	DEFINED	1
AXA	SPONSORED	05453610	2,335	54,247	SH	DEFINED	1
AXCELIS TECHNOLOGIES	COM	05454010	11,016	1,697,415	SH	DEFINED	1,2,5
AXIS CAPITAL HOLDING	SHS	G0692U10	126,478	3,111,393	SH	DEFINED	1,2,5,6,7,8,
AZZ INC	COM	00247410	4,242	126,052	SH	DEFINED	1,5
B A S F A G	SPONSORED	05526250	2,289	17,515	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
BADGER METER INC	COM	05652510	5,094	180,258	SH	DEFINED	1
BAIDU COM INC	SPON ADR R	05675210	790	4,703	SH	DEFINED	1,2,7
BAKER HUGHES INC	COM	05722410	752,643	8,946,193	SH	DEFINED	1,2,5,6,7,8,
BAKER MICHAEL CORP	COM	05714910	2,726	73,385	SH	DEFINED	1
BALCHEM CORP	COM	05766520	4,297	236,495	SH	DEFINED	1
BALDOR ELEC CO	COM	05774110	29,529	599,204	SH	DEFINED	1,2,5
BALDWIN & LYONS INC	CL B	05775520	5,188	199,683	SH	DEFINED	1,2
BALL CORP	COM	05849810	163,105	3,067,616	SH	DEFINED	1,2,5,6,7,8,
BALLY TECHNOLOGIES I	COM	05874B10	19,588	741,407	SH	DEFINED	1,2,5,6
BANCFIRST CORP	COM	05945F10	8,557	199,837	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	4,253	174,432	SH	DEFINED	1,2
BANCO BRADESCO S A	SP ADR PFD	05946030	96,823	4,015,901	SH	DEFINED	1,2,4,5
BANCO ITAU HLDG FINA	SP ADR 500	05960220	5,387	121,214	SH	DEFINED	1,2
BANCO LATINOAMERICAN	CL E	P1699413	6,372	338,958	SH	DEFINED	1
BANCO MACRO SA	SPON ADR B	05961W10	10,448	317,857	SH	DEFINED	1,2,5,7
BANCO SANTANDER CENT	ADR	05964H10	2,508	136,440	SH	DEFINED	1,2
BANCO SANTANDER CHIL	SP ADR REP	05965X10	4,735	95,572	SH	DEFINED	1,2,5
BANCOLOMBIA S A	SPON ADR P	05968L10	62,256	1,896,324	SH	DEFINED	1,2,4,5,7
BANCORP INC DEL	COM	05969A10	3,517	157,297	SH	DEFINED	1
BANCORPSOUTH INC	COM	05969210	21,719	887,926	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	278	13,232	SH	DEFINED	1
BANK HAWAII CORP	COM	06254010	60,489	1,171,350	SH	DEFINED	1,2,5
BANK MONTREAL QUE	COM	06367110	254	3,950	SH	DEFINED	1,14
BANK MUTUAL CORP NEW	COM	06375010	10,971	951,506	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	785,360	18,951,737	SH	DEFINED	1,2,5,6,7,8,
BANK NOVA SCOTIA HAL	COM	06414910	4,840	99,117	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	6,580,631	134,600,750	SH	DEFINED	1,2,5,6,7,8,
BANK OF GRANITE CORP	COM	06240110	690	41,331	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	4,459	160,006	SH	DEFINED	1,2,6
BANKATLANTIC BANCORP	CL A	06590850	6,349	737,417	SH	DEFINED	1,2,5
BANKFINANCIAL CORP	COM	06643P10	5,651	365,743	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	16,540	345,168	SH	DEFINED	1,2,6
BANKUNITED FINL CORP	CL A	06652B10	13,315	663,404	SH	DEFINED	1,2
BANNER CORP	COM	06652V10	16,424	482,207	SH	DEFINED	1,2
BARCLAYS BK PLC	IP MSCI IN	06739F29	12,319	204,200	SH	DEFINED	4

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

BARCLAYS PLC	ADR	06738E20	5,355	95,976	SH	DEFINED	1,2
BARD C R INC	COM	06738310	247,586	2,996,315	SH	DEFINED	1,2,5,6,7,8,
BARE ESCENTIALS INC	COM	06751110	11,827	346,332	SH	DEFINED	1,2
BARNES & NOBLE INC	COM	06777410	51,274	1,332,825	SH	DEFINED	1,2,5
BARNES GROUP INC	COM	06780610	24,399	770,161	SH	DEFINED	1,2
BARR PHARMACEUTICALS	COM	06830610	122,301	2,434,825	SH	DEFINED	1,2,5,6,10,1
BARRETT BILL CORP	COM	06846N10	20,114	546,140	SH	DEFINED	1,2,6
BARRETT BUSINESS SER	COM	06846310	1,985	76,843	SH	DEFINED	1
BARRICK GOLD CORP	COM	06790110	1,672	57,529	SH	DEFINED	1,16
BARRIER THERAPEUTICS	COM	06850R10	92	14,100	SH	DEFINED	1
BASIC ENERGY SVCS IN	COM	06985P10	14,682	574,169	SH	DEFINED	1,2,6,16
BASIN WTR INC	COM	07011T30	90	10,340	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	315	23,080	SH	DEFINED	1,2,5
BAUER EDDIE HLDGS IN	COM	07162510	4,886	380,200	SH	DEFINED	1
BAUSCH & LOMB INC	COM	07170710	104,375	1,503,090	SH	DEFINED	1,2,5,6,7,8,
BAXTER INTL INC	COM	07181310	1,143,969	20,304,743	SH	DEFINED	1,2,5,6,7,8,
							14,16
BAYER A G	SPONSORED	07273030	2,677	35,547	SH	DEFINED	1
BB&T CORP	COM	05493710	595,401	14,636,214	SH	DEFINED	1,2,5,6,7,8,
BBVA BANCO FRANCES S	SPONSORED	07329M10	857	79,866	SH	DEFINED	1,5,7
BCE INC	COM NEW	05534B76	581	15,387	SH	DEFINED	1,16
BCSB BANKCORP INC	COM	05494810	108	10,000	SH	DEFINED	1
BE AEROSPACE INC	COM	07330210	38,530	932,927	SH	DEFINED	1,2,5,6
BEA SYS INC	COM	07332510	89,148	6,511,917	SH	DEFINED	1,2,5,6,7,8,
BEACON ROOFING SUPPL	COM	07368510	10,183	599,375	SH	DEFINED	1,2,5,6
BEAR STEARNS COS INC	COM	07390210	536,536	3,832,400	SH	DEFINED	1,2,5,6,8,10
BEARINGPOINT INC	COM	07400210	22,979	3,143,486	SH	DEFINED	1,2,5,6
BEASLEY BROADCAST GR	CL A	07401410	111	12,474	SH	DEFINED	1
BEAZER HOMES USA INC	COM	07556Q10	34,868	1,413,374	SH	DEFINED	1,2,5
BEAZER HOMES USA INC	COM	07556Q10	1,974	80,000	SH	PUT	DEFINED 16
BEBE STORES INC	COM	07557110	5,095	318,224	SH	DEFINED	1,2,6
BECKMAN COULTER INC	COM	07581110	75,770	1,171,459	SH	DEFINED	1,2,5,6,7,8,
BECTON DICKINSON & C	COM	07588710	965,806	12,963,840	SH	DEFINED	1,2,5,6,7,8,
BED BATH & BEYOND IN	COM	07589610	253,606	7,046,576	SH	DEFINED	1,2,5,6,7,8,
BEIJING MED PHARM CO	COM	07725510	2,414	226,200	SH	DEFINED	1
BEL FUSE INC	CL B	07734730	6,021	176,946	SH	DEFINED	1,2,6
BELDEN INC	COM	07745410	61,237	1,106,363	SH	DEFINED	1,2,5,16
BELL MICROPRODUCTS I	COM	07813710	379	58,195	SH	DEFINED	1,5
BELO CORP	COM SER A	08055510	51,943	2,522,714	SH	DEFINED	1,2,5
BEMIS INC	COM	08143710	108,077	3,257,293	SH	DEFINED	1,2,5,6,7,10
BENCHMARK ELECTRS IN	COM	08160H10	28,371	1,254,235	SH	DEFINED	1,2,5
BENETTON GROUP SPA	ADR NEW	08179540	295	8,510	SH	DEFINED	1
BENIHANA INC	COM	08204710	216	10,737	SH	DEFINED	1,5
BENIHANA INC	CL A	08204720	2,293	114,655	SH	DEFINED	1
BENTLEY PHARMACEUTIC	COM	08265710	4,657	383,581	SH	DEFINED	1
BERKLEY W R CORP	COM	08442310	219,819	6,755,352	SH	DEFINED	1,2,5,6,7,8,
BERKSHIRE HATHAWAY I	CL B	08467020	572,103	158,697	SH	DEFINED	1,2,5,12
BERKSHIRE HILLS BANC	COM	08468010	6,893	218,757	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	22,570	598,994	SH	DEFINED	1,2,6
BEST BUY INC	COM	08651610	490,992	10,520,515	SH	DEFINED	1,2,5,6,7,8,
BEVERLY HILLS BANCOR	COM	08786610	99	12,700	SH	DEFINED	1
BG PLC	ADR FIN IN	05543420	1,544	18,875	SH	DEFINED	1
BHP BILLITON LTD	SPONSORED	08860610	8,587	143,709	SH	DEFINED	1
BHP BILLITON PLC	SPONSORED	05545E20	2,988	53,170	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	7,812	306,354	SH	DEFINED	1,2,6
BIG LOTS INC	COM	08930210	270,835	9,205,819	SH	DEFINED	1,2,5,6,7,10
BIGBAND NETWORKS INC	COM	08975050	1,413	107,752	SH	DEFINED	1,2
BIO RAD LABS INC	CL A	09057220	28,867	381,987	SH	DEFINED	1,2,5,6
BIOANALYTICAL SYS IN	COM	09058M10	119	16,400	SH	DEFINED	1
BIOCRYST PHARMACEUTI	COM	09058V10	277	35,801	SH	DEFINED	1,2,5
BIOENVISION INC	COM	09059N10	3,218	556,686	SH	DEFINED	1,2,5
BIOGEN IDEC INC	COM	09062X10	490,160	9,161,872	SH	DEFINED	1,2,5,6,7,8,

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

BIOGEN IDEC INC	COM	09062X10	1,605	30,000	SH	CALL	DEFINED	16
BIOLASE TECHNOLOGY I	COM	09091110	2,979	490,792	SH		DEFINED	1,5
BIOMARIN PHARMACEUTI	COM	09061G10	26,857	1,497,035	SH		DEFINED	1,2,6
BIOMET REALTY TRUST	COM	09063H10	42,046	1,673,798	SH		DEFINED	1,2,3
BIOMET INC	COM	09061310	285,274	6,239,594	SH		DEFINED	1,2,5,6,7,8,
BIOMIMETIC THERAPEUT	COM	09064X10	1,687	107,920	SH		DEFINED	1
BIONOVO INC	COM	09064310	1,158	300,100	SH		DEFINED	1
BIO-REFERENCE LABS I	COM	\$ .01 N 09057G60	3,801	138,974	SH		DEFINED	1
BIOSCRIP INC	COM	09069N10	319	66,371	SH		DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
BIOSITE INC	COM	09094510	635	6,900	SH	DEFINED	1,6
BISYS GROUP INC	COM	05547210	31,560	2,667,828	SH	DEFINED	1,2,5
BJ SVCS CO	COM	05548210	269,270	9,468,017	SH	DEFINED	1,2,5,6,7,8,
BJS RESTAURANTS INC	COM	09180C10	4,497	227,805	SH	DEFINED	1,2,6
BJS WHOLESALE CLUB I	COM	05548J10	36,679	1,018,014	SH	DEFINED	1,2,5,7
BLACK & DECKER CORP	COM	09179710	184,726	2,091,788	SH	DEFINED	1,2,5,6,7,8,
							14,16
BLACK BOX CORP DEL	COM	09182610	11,991	289,785	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	45,296	1,139,523	SH	DEFINED	1,2,5
BLACKBAUD INC	COM	09227Q10	21,261	962,913	SH	DEFINED	1,2,6
BLACKBOARD INC	COM	09193550	17,907	425,142	SH	DEFINED	1,2,6
BLACKROCK INC	COM	09247X10	82,248	525,243	SH	DEFINED	1,2,5,16
BLOCK H & R INC	COM	09367110	210,438	9,004,640	SH	DEFINED	1,2,5,6,7,8,
BLOCKBUSTER INC	CL A	09367910	21,155	4,908,391	SH	DEFINED	1,2,5,6
BLOCKBUSTER INC	CL B	09367920	168	42,865	SH	DEFINED	1,5,6
BLOUNT INTL INC NEW	COM	09518010	7,938	606,865	SH	DEFINED	1,2,6
BLUE COAT SYSTEMS IN	COM NEW	09534T50	10,853	219,160	SH	DEFINED	1,2,5,6
BLUE NILE INC	COM	09578R10	18,165	300,752	SH	DEFINED	1,2,6,16
BLUEGREEN CORP	COM	09623110	3,923	335,619	SH	DEFINED	1,2
BLUELINK HLDGS INC	COM	09624H10	3,303	314,862	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	33,600	1,264,121	SH	DEFINED	1,2,5,7
BMB MUNAI INC	COM	09656A10	5,555	916,719	SH	DEFINED	1,2,7
BMC SOFTWARE INC	COM	05592110	338,496	11,171,494	SH	DEFINED	1,2,5,6,7,8,
							14,16
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,520	42,833	SH	DEFINED	1,2
BOB EVANS FARMS INC	COM	09676110	35,476	962,722	SH	DEFINED	1,2,5
BOEING CO	COM	09702310	7,935,446	82,523,359	SH	DEFINED	1,2,5,6,7,8,
							14,16
BOIS D ARC ENERGY IN	COM	09738U10	4,022	236,165	SH	DEFINED	1,2,6
BOK FINL CORP	COM NEW	05561Q20	10,644	199,250	SH	DEFINED	1,2,5
BOLT TECHNOLOGY CORP	COM	09769810	344	7,800	SH	DEFINED	1
BOMBAY CO INC	COM	09792410	46	102,391	SH	DEFINED	1,5
BON-TON STORES INC	COM	09776J10	16,991	424,143	SH	DEFINED	1,2,5,6
BOOKHAM INC	COM	09856E10	185	82,249	SH	DEFINED	1,5
BOOKS-A-MILLION INC	COM	09857010	4,257	251,327	SH	DEFINED	1,2
BORDERS GROUP INC	COM	09970910	29,660	1,556,122	SH	DEFINED	1,2,5
BORG WARNER INC	COM	09972410	78,732	915,068	SH	DEFINED	1,2,5
BORLAND SOFTWARE COR	COM	09984910	7,228	1,216,861	SH	DEFINED	1,2,5,6
BOSTON BEER INC	CL A	10055710	13,498	343,014	SH	DEFINED	1,2,6
BOSTON COMMUNICATION	COM	10058210	21	12,133	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	19,090	710,445	SH	DEFINED	1,2
BOSTON PROPERTIES IN	COM	10112110	427,183	4,182,742	SH	DEFINED	1,2,3,5,6,7,
							13,14

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

BOSTON SCIENTIFIC CO	COM	10113710	495,714	32,315,108	SH	DEFINED	1,2,5,6,7,8,
BOTTOMLINE TECH DEL	COM	10138810	4,081	330,483	SH	DEFINED	1,2
BOWATER INC	COM	10218310	32,932	1,319,908	SH	DEFINED	1,2,5,16
BOWNE & CO INC	COM	10304310	9,625	493,358	SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	45,090	916,653	SH	DEFINED	1,2,5
BOYD GAMING CORP	COM	10330410	1,476	30,000	SH CALL	DEFINED	16
BP PLC	SPONSORED	05562210	3,088,225	42,808,768	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,704	23,595	SH	DEFINED	1,2
BPZ ENERGY INC	COM	05563910	1,994	357,400	SH	DEFINED	1
BRADLEY PHARMACEUTIC	COM	10457610	9,813	451,987	SH	DEFINED	1,5
BRADY CORP	CL A	10467410	27,235	733,299	SH	DEFINED	1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	49,632	1,736,589	SH	DEFINED	1,2,3,5
BRE PROPERTIES INC	CL A	05564E10	60,111	1,013,841	SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	29,225	925,999	SH	DEFINED	1,2,5
BRIGHAM EXPLORATION	COM	10917810	5,342	910,087	SH	DEFINED	1,2
BRIGHT HORIZON FAMIL	COM	10919510	17,948	461,270	SH	DEFINED	1,2,5,6
BRIGHTPOINT INC	COM NEW	10947340	9,678	701,797	SH	DEFINED	1,2,5,6
BRINKER INTL INC	COM	10964110	138,780	4,741,379	SH	DEFINED	1,2,5,6,7,8,
BRINKS CO	COM	10969610	47,994	775,467	SH	DEFINED	1,2,5,6
BRISTOL MYERS SQUIBB	COM	11012210	1,576,346	49,947,582	SH	DEFINED	1,2,5,6,7,8,
BRISTOL WEST HLDGS I	COM	11037M10	6,052	270,551	SH	DEFINED	1,2
BRISTOW GROUP INC	COM	11039410	15,305	308,879	SH	DEFINED	1,2
BRITISH AMERN TOB PL	SPONSORED	11044810	2,003	28,977	SH	DEFINED	1
BRITISH SKY BROADCAST	SPONSORED	11101310	671	13,009	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	349,677	11,954,777	SH	DEFINED	1,2,5,6,7,8,
BROADRIDGE FINL SOLU	COM	11133T10	53,843	2,816,034	SH	DEFINED	1,2,5,6,7,8,
BROCADE COMMUNICATIO	COM	11162110	6,085	732,237	SH	DEFINED	1,7
BRONCO DRILLING CO I	COM	11221110	6,251	380,904	SH	DEFINED	1,2,6
BROOKDALE SR LIVING	COM	11246310	19,123	419,640	SH	DEFINED	1,2,5
BROOKFIELD ASSET MGM	CL A LTD V	11258510	459	11,508	SH	DEFINED	1,13
BROOKFIELD HOMES COR	COM	11272310	8,027	275,928	SH	DEFINED	1,2,5,6
BROOKFIELD PPTYS COR	COM	11290010	13,076	537,902	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	13,446	1,168,244	SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	25,657	1,413,602	SH	DEFINED	1,2,5
BROWN & BROWN INC	COM	11523610	63,003	2,506,097	SH	DEFINED	1,2,5,6,7,8,
BROWN FORMAN CORP	CL A	11563710	1,716	22,634	SH	DEFINED	1,5,12
BROWN FORMAN CORP	CL B	11563720	142,902	1,955,414	SH	DEFINED	1,2,5,6,7,8,
BROWN SHOE INC NEW	COM	11573610	25,668	1,055,414	SH	DEFINED	1,2,6
BRT RLTY TR	SH BEN INT	05564530	2,215	85,150	SH	DEFINED	1,5
BRUKER BIOSCIENCES C	COM	11679410	14,630	1,623,763	SH	DEFINED	1,2,5,6
BRUNSWICK CORP	COM	11704310	72,642	2,226,239	SH	DEFINED	1,2,5,6,7,8,
BRUSH ENGINEERED MAT	COM	11742110	13,450	320,318	SH	DEFINED	1,2,5,6
BRYN MAWR BK CORP	COM	11766510	210	9,120	SH	DEFINED	1
BT GROUP PLC	ADR	05577E10	380	5,701	SH	DEFINED	1
BUCA INC	COM	11776910	77	22,055	SH	DEFINED	1,5
BUCKEYE GP HOLDINGS	COM UNITS	11816710	416	12,507	SH	DEFINED	1,2
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,473	48,193	SH	DEFINED	1,2
BUCKEYE TECHNOLOGIES	COM	11825510	17,114	1,106,299	SH	DEFINED	1,2,16
BUCKLE INC	COM	11844010	13,958	354,269	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	35,432	500,597	SH	DEFINED	1,2,5,6
BUFFALO WILD WINGS I	COM	11984810	8,627	207,428	SH	DEFINED	1,2,5
BUILD A BEAR WORKSHO	COM	12007610	5,176	198,000	SH	DEFINED	1,2,6
BUILDERS FIRSTSOURCE	COM	12008R10	7,054	439,259	SH	DEFINED	1,2,6
BUILDING MATLS HLDG	COM	12011310	6,968	491,048	SH	DEFINED	1,2
BUNGE LIMITED	COM	G1696210	124,952	1,478,724	SH	DEFINED	1,2,5,6,7,8,
BURGER KING HLDGS IN	COM	12120820	16,620	630,979	SH	DEFINED	1,2,5,6
BURLINGTON NORTHN SA	COM	12189T10	799,419	9,389,459	SH	DEFINED	1,2,5,6,7,8,
							14,16
C COR INC	COM	12501010	15,114	1,074,953	SH	DEFINED	1,2,5,6
C D I CORP	COM	12507110	7,096	220,387	SH	DEFINED	1,2
C D W CORP	COM	12512N10	99,499	1,170,987	SH	DEFINED	1,2,5,6,7,8,
C H ROBINSON WORLDWI	COM NEW	12541W20	197,245	3,755,618	SH	DEFINED	1,2,5,6,8,10

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

C&D TECHNOLOGIES INC	COM	12466110	412	73,537	SH	DEFINED	1,2,5
CA INC	COM	12673P10	270,565	10,474,844	SH	DEFINED	1,2,5,6,7,8,
CABELAS INC	COM	12680430	12,571	568,075	SH	DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	102,831	2,841,427	SH	DEFINED	1,2,5,6,7,8,
CABOT CORP	COM	12705510	52,688	1,105,039	SH	DEFINED	1,2,5,6,12

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CABOT MICROELECTRONI	COM	12709P10	16,310	459,577	SH	DEFINED 1,2,5,6
CABOT OIL & GAS CORP	COM	12709710	38,272	1,037,756	SH	DEFINED 1,2,5,6,7
CACHE INC	COM NEW	12715030	2,059	155,151	SH	DEFINED 1
CACI INTL INC	CL A	12719030	27,111	554,991	SH	DEFINED 1,2,5,6
CADBURY SCHWEPPEES PL	ADR	12720930	1,324	24,382	SH	DEFINED 1
CADENCE DESIGN SYSTE	COM	12738710	196,269	8,937,560	SH	DEFINED 1,2,5,6,7,8,14,16
CADENCE FINL CORP	COM	12738A10	420	21,585	SH	DEFINED 1,5
CADENCE PHARMACEUTIC	COM	12738T10	1,139	93,930	SH	DEFINED 1
CADIZ INC	COM NEW	12753720	2,615	116,399	SH	DEFINED 1
CAE INC	COM	12476510	689	51,658	SH	DEFINED 16
CAL DIVE INTL INC DE	COM	12802T10	4,235	254,658	SH	DEFINED 1,2,6
CAL MAINE FOODS INC	COM NEW	12803020	2,379	145,246	SH	DEFINED 1
CALAMOS ASSET MGMT I	CL A	12811R10	9,635	377,103	SH	DEFINED 1,2,5,6
CALAMP CORP	COM	12812610	210	50,949	SH	DEFINED 1,5
CALAVO GROWERS INC	COM	12824610	254	20,200	SH	DEFINED 1
CALGON CARBON CORP	COM	12960310	6,828	588,654	SH	DEFINED 1
CALIFORNIA COASTAL C	COM NEW	12991520	215	12,670	SH	DEFINED 1,5
CALIFORNIA FIRST NTN	COM	13022210	157	10,730	SH	DEFINED 1
CALIFORNIA MICRO DEV	COM	13043910	113	27,902	SH	DEFINED 1
CALIFORNIA PIZZA KIT	COM	13054D10	8,968	417,514	SH	DEFINED 1,2,6
CALIFORNIA WTR SVC G	COM	13078810	12,213	325,774	SH	DEFINED 1,2
CALIPER LIFE SCIENCE	COM	13087210	179	38,085	SH	DEFINED 1
CALLAWAY GOLF CO	COM	13119310	27,501	1,544,152	SH	DEFINED 1,2,5
CALLON PETE CO DEL	COM	13123X10	5,422	382,671	SH	DEFINED 1,2
CALUMET SPECIALTY PR	UT LTD PAR	13147610	911	18,741	SH	DEFINED 1,2
CAMBREX CORP	COM	13201110	6,480	488,350	SH	DEFINED 1,2,5
CAMDEN NATL CORP	COM	13303410	585	14,959	SH	DEFINED 1,5
CAMDEN PPTY TR	SH BEN INT	13313110	82,671	1,234,442	SH	DEFINED 1,2,3,5,6,7,13,14
CAMERON INTERNATIONA	COM	13342B10	216,311	3,026,605	SH	DEFINED 1,2,5,6,7,8,
CAMPBELL SOUP CO	COM	13442910	395,966	10,202,679	SH	DEFINED 1,2,5,6,7,8,
CANADIAN NAT RES LTD	COM	13638510	512	7,722	SH	DEFINED 1,16
CANADIAN NATL RY CO	COM	13637510	590	11,591	SH	DEFINED 1
CANADIAN PAC RY LTD	COM	13645T10	451	6,553	SH	DEFINED 1
CANDELA CORP	COM	13690710	1,143	98,702	SH	DEFINED 1
CANO PETE INC	COM	13780110	258	42,929	SH	DEFINED 1,2,5
CANON INC	ADR	13800630	3,857	65,766	SH	DEFINED 1,2
CANTEL MEDICAL CORP	COM	13809810	2,230	131,111	SH	DEFINED 1
CAPELLA EDUCATION CO	COM	13959410	4,791	104,086	SH	DEFINED 1,6
CAPITAL BK CORP	COM	13979310	185	11,004	SH	DEFINED 1
CAPITAL CITY BK GROU	COM	13967410	6,815	217,455	SH	DEFINED 1,2
CAPITAL CORP OF THE	COM NEW	14006520	3,474	145,001	SH	DEFINED 1
CAPITAL LEASE FDG IN	COM	14028810	6,860	638,138	SH	DEFINED 1,2,3
CAPITAL ONE FINL COR	COM	14040H10	834,515	10,638,890	SH	DEFINED 1,2,5,6,7,8,
CAPITAL SOUTHWEST CO	COM	14050110	7,218	46,333	SH	DEFINED 1,2
CAPITAL SR LIVING CO	COM	14047510	2,802	297,471	SH	DEFINED 1

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

CAPITAL TRUST INC MD CL A NEW	14052H50	8,643	253,150	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	127,857	5,199,537	SH	DEFINED 1,2,5,8
CAPITOL BANCORP LTD	COM	14056D10	6,705	245,342	SH	DEFINED 1,2
CAPITOL FED FINL	COM	14057C10	10,051	272,238	SH	DEFINED 1,2,5
CAPSTEAD MTG CORP	COM NO PAR	14067E50	199	20,539	SH	DEFINED 1
CAPSTONE TURBINE COR	COM	14067D10	175	161,925	SH	DEFINED 1,2,5
CAPTARIS INC	COM	14071N10	264	51,512	SH	DEFINED 1
CARACO PHARMACEUTICA	COM	14075T10	2,666	175,627	SH	DEFINED 1,2,5
CARAUSTAR INDS INC	COM	14090910	290	55,184	SH	DEFINED 1
CARBO CERAMICS INC	COM	14078110	24,489	558,976	SH	DEFINED 1,2,6
CARDIAC SCIENCE CORP	COM	14141A10	273	24,867	SH	DEFINED 1,5
CARDINAL FINL CORP	COM	14149F10	289	29,313	SH	DEFINED 1
CARDINAL HEALTH INC	COM	14149Y10	869,797	12,313,094	SH	DEFINED 1,2,5,6,7,8,
CARDIODYNAMICS INTL	COM	14159710	27	40,028	SH	DEFINED 1,5
CAREER EDUCATION COR	COM	14166510	136,226	4,033,927	SH	DEFINED 1,2,5,6,7,8,
						14,16
CARLISLE COS INC	COM	14233910	48,450	1,041,706	SH	DEFINED 1,2,5
CARMAX INC	COM	14313010	100,704	3,949,178	SH	DEFINED 1,2,5,6,7,8,
CARMIKE CINEMAS INC	COM	14343640	4,426	201,559	SH	DEFINED 1,2
CARNIVAL CORP	PAIRED CTF	14365830	513,371	10,526,359	SH	DEFINED 1,2,5,6,7,8,
CARNIVAL PLC	ADR	14365C10	336	6,960	SH	DEFINED 1
CARPENTER TECHNOLOGY	COM	14428510	183,950	1,411,637	SH	DEFINED 1,2,5,6
CARRIAGE SVCS INC	COM	14390510	668	80,900	SH	DEFINED 1,2
CARRIER ACCESS CORP	COM	14446010	237	50,624	SH	DEFINED 1,2,5
CARRIZO OIL & CO INC	COM	14457710	12,327	297,241	SH	DEFINED 1,2,6
CARROLS RESTAURANT G	COM	14574X10	1,584	103,901	SH	DEFINED 1
CARTER INC	COM	14622910	18,857	726,934	SH	DEFINED 1,2,6
CASCADE BANCORP	COM	14715410	11,195	483,807	SH	DEFINED 1,2,6
CASCADE CORP	COM	14719510	18,110	230,873	SH	DEFINED 1,2
CASCADE NAT GAS CORP	COM	14733910	5,234	198,197	SH	DEFINED 1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,527	327,159	SH	DEFINED 1
CASEYS GEN STORES IN	COM	14752810	26,368	967,282	SH	DEFINED 1,2,5,6
CASH AMER INTL INC	COM	14754D10	18,325	462,159	SH	DEFINED 1,2,6
CASH SYSTEMS INC	COM	14756B10	84	12,300	SH	DEFINED 1,5
CASS INFORMATION SYS	COM	14808P10	2,743	75,635	SH	DEFINED 1
CASTLE A M & CO	COM	14841110	8,601	239,506	SH	DEFINED 1,2,6
CASTLEPOINT HOLDINGS	COM	G1952211	542	36,866	SH	DEFINED 1,2
CASUAL MALE RETAIL G	COM	14871110	4,927	487,864	SH	DEFINED 1
CATALINA MARKETING C	COM	14886710	24,441	775,889	SH	DEFINED 1,2,5,6
CATALYST SEMICONDUCT	COM	14888110	95	19,869	SH	DEFINED 1
CATAPULT COMMUNICATI	COM	14901610	157	15,861	SH	DEFINED 1
CATERPILLAR INC DEL	COM	14912310	1,634,860	20,879,442	SH	DEFINED 1,2,5,6,7,8,
CATHAY GENERAL BANCO	COM	14915010	38,615	1,151,303	SH	DEFINED 1,2,5
CATO CORP NEW	CL A	14920510	10,801	492,312	SH	DEFINED 1,2
CAVCO INDS INC DEL	COM	14956810	445	11,856	SH	DEFINED 1,5
CAVIUM NETWORKS INC	COM	14965A10	1,271	56,200	SH	DEFINED 1,2
CB RICHARD ELLIS GRO	CL A	12497T10	207,172	5,675,952	SH	DEFINED 1,2,5,6,7,8,
CBEYOND INC	COM	14984710	12,256	318,262	SH	DEFINED 1,2,5,6
CBIZ INC	COM	12480510	7,527	1,024,116	SH	DEFINED 1,2
CBL & ASSOC PPTYS IN	COM	12483010	42,938	1,191,062	SH	DEFINED 1,2,3,5
CBOT HLDGS INC	CL A	14984K10	87,965	425,775	SH	DEFINED 1,2,5,8
CBRE REALTY FINANCE	COM	12498B30	3,289	276,578	SH	DEFINED 1,2
CBRL GROUP INC	COM	12489V10	25,266	594,769	SH	DEFINED 1,2,5,16
CBS CORP NEW	CL B	12485720	897,628	26,939,601	SH	DEFINED 1,2,5,6,7,8,
						14,16
CCA INDS INC	COM	12486710	96	10,608	SH	DEFINED 1
CDC CORP	SHS A	G2022L10	213	25,335	SH	DEFINED 1,5
CDN IMPERIAL BK OF C	COM	13606910	473	5,276	SH	DEFINED 1
CEC ENTMT INC	COM	12513710	29,348	833,743	SH	DEFINED 1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	1,928	68,322	SH	DEFINED 1,2
CEDAR SHOPPING CTRS	COM NEW	15060220	16,516	1,150,941	SH	DEFINED 1,2,3
CELADON GROUP INC	COM	15083810	4,741	298,145	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/ INVESTMENT PRN CALL DISCRETION	OTHER M
CELANESE CORP DEL	COM SER A	15087010	239,895	6,186,059 SH		DEFINED 1,2,5
CELESTICA INC	SUB VTG SH	15101Q10	2,950	472,000 SH	PUT	DEFINED 16
CELGENE CORP	COM	15102010	549,392	9,582,969 SH		DEFINED 1,2,5,6,7,8,
CELL GENESYS INC	COM	15092110	2,890	862,813 SH		DEFINED 1,2,5
CELL THERAPEUTICS IN	COM NEW	15093440	127	41,483 SH		DEFINED 1,5
CEMEX SAB DE CV	SPON ADR 5	15129088	32,585	883,066 SH		DEFINED 1,2,7
CENTENE CORP DEL	COM	15135B10	26,602	1,241,904 SH		DEFINED 1,2,6
CENTENNIAL BK HLDGS	COM	15134530	11,013	1,300,249 SH		DEFINED 1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	10,818	1,139,887 SH		DEFINED 1,2,6
CENTER BANCORP INC	COM	15140810	240	16,239 SH		DEFINED 1
CENTER FINL CORP CAL	COM	15146E10	2,870	169,603 SH		DEFINED 1,2
CENTERLINE HOLDINGS	SH BEN INT	15188T10	13,228	734,867 SH		DEFINED 1,2,5
CENTERPOINT ENERGY I	COM	15189T10	239,573	13,768,537 SH		DEFINED 1,2,5,6,7,8,
CENTERSTATE BKS FLA	COM	15201P10	329	18,161 SH		DEFINED 1
CENTEX CORP	COM	15231210	137,906	3,439,061 SH		DEFINED 1,2,5,6,7,8,
CENTILLIUM COMMUNICA	COM	15231910	161	76,942 SH		DEFINED 1,5
CENTRAL EUROPEAN DIS	COM	15343510	16,838	486,365 SH		DEFINED 1,2,6,7
CENTRAL EUROPEAN MED	CL A NEW	G2004520	25,360	259,889 SH		DEFINED 1,2,5,7
CENTRAL GARDEN & PET	COM	15352710	1,598	130,324 SH		DEFINED 1,2,5
CENTRAL GARDEN & PET	CL A NON-V	15352720	10,722	914,051 SH		DEFINED 1,2
CENTRAL PAC FINL COR	COM	15476010	21,236	643,308 SH		DEFINED 1,2
CENTRAL VT PUB SVC C	COM	15577110	5,836	154,873 SH		DEFINED 1,2
CENTURY ALUM CO	COM	15643110	20,563	376,404 SH		DEFINED 1,2,5
CENTURY CASINOS INC	COM	15649210	173	19,200 SH		DEFINED 1,5
CENTURYTEL INC	COM	15670010	350,628	7,148,389 SH		DEFINED 1,2,5,6,7,10 16
CENVEO INC	COM	15670S10	17,041	734,851 SH		DEFINED 1,2,5,6
CEPHALON INC	COM	15670810	117,265	1,458,702 SH		DEFINED 1,2,5,6,7,8, 14,16
CEPHEID	COM	15670R10	10,780	738,326 SH		DEFINED 1,2,5,6
CERADYNE INC	COM	15671010	63,689	861,134 SH		DEFINED 1,2,5,6,13
CERIDIAN CORP NEW	COM	15677910	97,083	2,773,789 SH		DEFINED 1,2,5,6,7,8,
CERNER CORP	COM	15678210	68,921	1,242,491 SH		DEFINED 1,2,5
CERUS CORP	COM	15708510	1,780	263,272 SH		DEFINED 1,5
CEVA INC	COM	15721010	103	12,073 SH		DEFINED 1
CF INDS HLDGS INC	COM	12526910	59,684	996,566 SH		DEFINED 1,2,5,6,16
CF INDS HLDGS INC	COM	12526910	1,689	28,200 SH	CALL	DEFINED 1
CFS BANCORP INC	COM	12525D10	256	17,566 SH		DEFINED 1,5
CGG VERITAS	SPONSORED	20438610	666	13,391 SH		DEFINED 1,2
CH ENERGY GROUP INC	COM	12541M10	11,482	255,322 SH		DEFINED 1,2,5
CHAD THERAPEUTICS IN	COM	15722810	38	27,600 SH		DEFINED 1
CHAMPION ENTERPRISES	COM	15849610	32,417	3,297,798 SH		DEFINED 1,2,5,6
CHAMPS ENTMT INC DEL	COM	15878710	70	14,700 SH		DEFINED 1
CHAPARRAL STL CO DEL	COM	15942310	54,517	758,552 SH		DEFINED 1,2,5,6,16
CHARLES & COLVARD LT	COM	15976510	125	25,200 SH		DEFINED 1,5
CHARLES RIV LABS INT	COM	15986410	62,171	1,204,402 SH		DEFINED 1,2,5,6,7,8,
CHARLOTTE RUSSE HLDG	COM	16104810	10,619	395,201 SH		DEFINED 1,2,6
CHARMING SHOPPES INC	COM	16113310	32,767	3,025,535 SH		DEFINED 1,2,5
CHART INDS INC	COM PAR \$0	16115Q30	5,018	176,442 SH		DEFINED 1,2
CHARTER COMMUNICATIO	CL A	16117M10	25,597	6,320,195 SH		DEFINED 1,2,5,6
CHATTEM INC	COM	16245610	18,574	293,057 SH		DEFINED 1,2,6
CHECK POINT SOFTWARE	ORD	M2246510	9,365	410,563 SH		DEFINED 1,2,5,12



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

CHECKFREE CORP NEW	COM	16281310	69,309	1,724,112	SH	DEFINED	1,2,5,6,7,8,
CHECKPOINT SYS INC	COM	16282510	18,680	739,797	SH	DEFINED	1,2
CHEESECAKE FACTORY I	COM	16307210	40,751	1,661,969	SH	DEFINED	1,2,5,6,8
CHEMED CORP NEW	COM	16359R10	36,945	557,331	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	11,350	438,734	SH	DEFINED	1,2,5
CHEMTURA CORP	COM	16389310	77,969	7,017,933	SH	DEFINED	1,2,5
CHENIERE ENERGY INC	COM NEW	16411R20	23,789	613,270	SH	DEFINED	1,2,5,6
CHEROKEE INC DEL NEW	COM	16444H10	4,343	118,859	SH	DEFINED	1,2,5
CHESAPEAKE CORP	COM	16515910	4,107	326,705	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	COM	16516710	470,766	13,605,951	SH	DEFINED	1,2,5,6,7,8,
CHESAPEAKE UTILS COR	COM	16530310	411	12,007	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	6,736,730	79,970,678	SH	DEFINED	1,2,5,6,7,8,
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	681	18,057	SH	DEFINED	1,5
CHICAGO MERCANTILE H	CL A	16776010	702,870	842,406	SH	DEFINED	1,2,5,6,7,8,
CHICOS FAS INC	COM	16861510	112,615	4,626,760	SH	DEFINED	1,2,5,6,7,8,
CHILDRENS PL RETAIL	COM	16890510	20,793	402,646	SH	DEFINED	1,2,5,6
CHILE FD INC	COM	16883410	401	17,300	SH	DEFINED	1
CHINA MOBILE LIMITED	SPONSORED	16941M10	698	12,946	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	1,604	14,370	SH	DEFINED	1
CHINA YUCHAI INTL LT	COM	G2108210	121	10,600	SH	DEFINED	1,7
CHIPOTLE MEXICAN GRI	CL A	16965610	3,402	39,894	SH	DEFINED	1,2,5,6
CHIPOTLE MEXICAN GRI	CL B	16965620	30,103	382,842	SH	DEFINED	1,2,6
CHIQUITA BRANDS INTL	COM	17003280	14,327	755,657	SH	DEFINED	1,2,6
CHITTENDEN CORP	COM	17022810	34,186	978,143	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	49,633	1,255,890	SH	DEFINED	1,2,5,6
CHOICEPOINT INC	COM	17038810	75,974	1,789,725	SH	DEFINED	1,2,5,6,7,8,
CHOLESTECH CORP	COM	17039310	364	16,533	SH	DEFINED	1
CHORDIANT SOFTWARE I	COM NEW	17040430	6,909	441,175	SH	DEFINED	1,5
CHRISTOPHER & BANKS	COM	17104610	15,159	883,934	SH	DEFINED	1,2,5,6
CHUBB CORP	COM	17123210	740,272	13,673,285	SH	DEFINED	1,2,5,6,7,8,
							14,16
CHUNGHWA TELECOM CO	SPONSORED	17133Q20	1,174	62,264	SH	DEFINED	1,12
CHURCH & DWIGHT INC	COM	17134010	52,923	1,092,096	SH	DEFINED	1,2,5,6
CHURCHILL DOWNS INC	COM	17148410	7,470	142,603	SH	DEFINED	1,2
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	665	20,446	SH	DEFINED	1
CIBER INC	COM	17163B10	11,990	1,465,771	SH	DEFINED	1,2
CIENA CORP	NOTE 0.87	171779AE	536	500,000	SH	DEFINED	16
CIENA CORP	COM NEW	17177930	87,965	2,434,690	SH	DEFINED	1,2,5,6,8,10
CIENA CORP	COM NEW	17177930	3,613	100,000	SH	PUT	DEFINED
CIGNA CORP	COM	12550910	682,897	13,077,301	SH	DEFINED	1,2,5,6,7,8,
CIMAREX ENERGY CO	COM	17179810	67,874	1,722,259	SH	DEFINED	1,2,5,6,7,8,
CINCINNATI BELL INC	COM	17187110	64,931	11,233,704	SH	DEFINED	1,2,5,6
CINCINNATI FINL CORP	COM	17206210	233,104	5,371,061	SH	DEFINED	1,2,5,6,7,8,
CINEMARK HOLDINGS IN	COM	17243V10	6,011	335,983	SH	DEFINED	1,2
CINTAS CORP	COM	17290810	156,790	3,976,421	SH	DEFINED	1,2,5,6,7,8,
CIPHERGEN BIOSYSTEMS	COM	17252Y10	10	10,757	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	15,309	378,656	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	76,287	5,058,791	SH	DEFINED	1,2,5,6,7,8,
CIRRUS LOGIC INC	COM	17275510	16,756	2,018,740	SH	DEFINED	1,2,5
CISCO SYS INC	COM	17275R10	4,983,826	178,952,471	SH	DEFINED	1,2,5,6,7,8,
CIT GROUP INC	COM	12558110	469,608	8,564,797	SH	DEFINED	1,2,5,6,7,8,
CITADEL BROADCASTING	COM	17285T10	31,117	4,824,397	SH	DEFINED	1,2,5,7,8,10
CITI TRENDS INC	COM	17306X10	5,359	141,186	SH	DEFINED	1,6
CITIGROUP INC	COM	17296710	7,711,261	150,346,292	SH	DEFINED	1,2,5,6,7,8,
							14,16
CITIZENS & NORTHN CO	COM	17292210	291	14,873	SH	DEFINED	1
CITIZENS COMMUNICATI	COM	17453B10	192,697	12,619,316	SH	DEFINED	1,2,5,6,10,1

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CITIZENS FIRST BANCO	COM	17461R10	308	14,150	SH	DEFINED 1,5
CITIZENS INC	CL A	17474010	2,266	321,832	SH	DEFINED 1
CITIZENS REPUBLIC BA	COM	17442010	28,796	1,573,538	SH	DEFINED 1,2,5
CITRIX SYS INC	COM	17737610	167,128	4,963,692	SH	DEFINED 1,2,5,6,7,8,
CITY BK LYNNWOOD WAS	COM	17770A10	8,685	275,632	SH	DEFINED 1,2
CITY HLDG CO	COM	17783510	18,289	477,152	SH	DEFINED 1,2
CITY NATL CORP	COM	17856610	57,383	754,148	SH	DEFINED 1,2,5,12
CKE RESTAURANTS INC	COM	12561E10	17,306	862,295	SH	DEFINED 1,2,6
CKX INC	COM	12562M10	7,478	541,111	SH	DEFINED 1,2,5,6
CLARCOR INC	COM	17989510	37,992	1,015,023	SH	DEFINED 1,2,5,6
CLAYMONT STEEL HOLDI	COM	18382P10	2,793	130,598	SH	DEFINED 1
CLAYTON HLDGS INC	COM	18418N10	2,571	225,697	SH	DEFINED 1,2
CLEAN ENERGY FUELS C	COM	18449910	274	21,848	SH	DEFINED 1,2
CLEAN HARBORS INC	COM	18449610	11,523	233,166	SH	DEFINED 1,2,6
CLEAR CHANNEL COMMUN	COM	18450210	506,458	13,391,275	SH	DEFINED 1,2,5,6,7,8,
CLEAR CHANNEL OUTDOO	CL A	18451C10	13,710	483,761	SH	DEFINED 1,2
CLEARWIRE CORP	CL A	18538530	5,574	228,178	SH	DEFINED 1,2
CLEARWIRE CORP	CL A	18538530	19,825	811,500	SH CALL	DEFINED 1,16
CLECO CORP NEW	COM	12561W10	28,429	1,160,383	SH	DEFINED 1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	53,458	688,273	SH	DEFINED 1,2,5,6,16
CLIFTON SVGS BANCORP	COM	18712Q10	2,203	203,185	SH	DEFINED 1,2
CLOROX CO DEL	COM	18905410	259,468	4,178,229	SH	DEFINED 1,2,5,6,7,8,
CMGI INC	COM	12575010	20,419	10,471,096	SH	DEFINED 1,2,5
CMS ENERGY CORP	COM	12589610	126,376	7,347,457	SH	DEFINED 1,2,5,6,7,10
CNA FINL CORP	COM	12611710	22,062	462,613	SH	DEFINED 1,2,5,16
CNA SURETY CORP	COM	12612L10	5,958	315,060	SH	DEFINED 1,2
CNET NETWORKS INC	COM	12613R10	16,235	1,982,266	SH	DEFINED 1,2,5,6
CNH GLOBAL N V	SHS NEW	N2093520	390	7,640	SH	DEFINED 1,5
CNOOC LTD	SPONSORED	12613210	376	3,305	SH	DEFINED 1
CNX GAS CORP	COM	12618H30	9,269	302,915	SH	DEFINED 1,2
COACH INC	COM	18975410	486,911	10,274,556	SH	DEFINED 1,2,5,6,7,8,
COACHMEN INDS INC	COM	18987310	187	19,317	SH	DEFINED 1
COBIZ INC	COM	19089710	4,165	229,840	SH	DEFINED 1,2,6
COBRA ELECTRS CORP	COM	19104210	100	10,200	SH	DEFINED 1
COCA COLA BOTTLING C	COM	19109810	6,502	129,274	SH	DEFINED 1,2,6
COCA COLA CO	COM	19121610	3,125,589	59,751,273	SH	DEFINED 1,2,5,6,7,8,
COCA COLA ENTERPRISE	COM	19121910	271,482	11,311,743	SH	DEFINED 1,2,5,6,7,8, 14,16
COEUR D ALENE MINES	COM	19210810	22,910	6,381,725	SH	DEFINED 1,2,5,6
COGENT COMM GROUP IN	COM NEW	19239V30	19,251	644,490	SH	DEFINED 1,2,5,6
COGENT INC	COM	19239Y10	11,107	756,121	SH	DEFINED 1,2,5,6
COGNEX CORP	COM	19242210	14,169	629,468	SH	DEFINED 1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	264,372	3,524,959	SH	DEFINED 1,2,5,6,7,8,
COHEN & STEERS INC	COM	19247A10	9,808	225,733	SH	DEFINED 1,2,6
COHERENT INC	COM	19247910	26,069	854,450	SH	DEFINED 1,2,5,6
COHU INC	COM	19257610	8,097	363,910	SH	DEFINED 1,2,6
COINMACH SVC CORP	CL A	19259W20	5,184	391,843	SH	DEFINED 1,2
COINSTAR INC	COM	19259P30	21,465	681,861	SH	DEFINED 1,2,6
COLDWATER CREEK INC	COM	19306810	49,489	2,130,375	SH	DEFINED 1,2,5,6
COLE KENNETH PRODTNS	CL A	19329410	3,704	149,950	SH	DEFINED 1,2
COLEMAN CABLE INC	COM	19345930	2,258	87,300	SH	DEFINED 1
COLEY PHARMACEUTICAL	COM	19388P10	148	40,984	SH	DEFINED 1,6
COLGATE PALMOLIVE CO	COM	19416210	876,614	13,517,563	SH	DEFINED 1,2,5,6,8,10
COLLAGENEX PHARMACEU	COM	19419B10	405	32,669	SH	DEFINED 1,5
COLONIAL BANCGROUP I	COM	19549330	73,136	2,928,958	SH	DEFINED 1,2,5,6,7,8,
COLONIAL PPTYS TR	COM SH BEN	19587210	32,246	884,665	SH	DEFINED 1,2,3,5
COLOR KINETICS INC	COM	19624P10	7,162	214,360	SH	DEFINED 1,5

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

COLUMBIA BKG SYS INC	COM	19723610	7,587	259,384	SH	DEFINED	1,2
COLUMBIA LABS INC	COM	19777910	121	50,263	SH	DEFINED	1,5
COLUMBIA SPORTSWEAR	COM	19851610	22,637	329,607	SH	DEFINED	1,2,5,6
COLUMBUS MCKINNON CO	COM	19933310	12,986	403,281	SH	DEFINED	1,2,5,6
COMARCO INC	COM	20008010	79	12,500	SH	DEFINED	1
COMBINATORX INC	COM	20010A10	192	31,142	SH	DEFINED	1,5
COMCAST CORP NEW	CL A	20030N10	2,081,648	74,027,315	SH	DEFINED	1,2,5,6,7,8,
COMCAST CORP NEW	CL A SPL	20030N20	128,948	4,611,877	SH	DEFINED	1,2,5,6,7,8,
COMERICA INC	COM	20034010	309,911	5,211,210	SH	DEFINED	1,2,5,6,7,8,
COMFORT SYS USA INC	COM	19990810	8,674	611,705	SH	DEFINED	1,2,5
COMMERCE BANCORP INC	COM	20051910	184,620	4,991,089	SH	DEFINED	1,2,5,6,7,8,
COMMERCE BANCSHARES	COM	20052510	34,528	762,215	SH	DEFINED	1,2,5,12
COMMERCE GROUP INC M	COM	20064110	51,892	1,494,591	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	79,337	2,349,333	SH	DEFINED	1,2,5
COMMERCIAL VEH GROUP	COM	20260810	5,805	311,570	SH	DEFINED	1,2
COMMSCOPE INC	COM	20337210	53,940	924,422	SH	DEFINED	1,2,5,6
COMMUNICATIONS SYS I	COM	20390010	199	17,903	SH	DEFINED	1,2
COMMUNITY BANCORP NE	COM	20343T10	3,788	135,393	SH	DEFINED	1
COMMUNITY BK SYS INC	COM	20360710	11,676	583,229	SH	DEFINED	1,2
COMMUNITY BKS INC MI	COM	20362810	12,062	374,359	SH	DEFINED	1,2
COMMUNITY HEALTH SYS	COM	20366810	75,257	1,860,483	SH	DEFINED	1,2,5,6,7,8,
COMMUNITY TR BANCORP	COM	20414910	9,157	283,486	SH	DEFINED	1,2
COMMVAULT SYSTEMS IN	COM	20416610	6,782	392,713	SH	DEFINED	1,2,6
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	3,741	53,443	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	1,032	48,901	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	1,127	21,798	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	17,810	472,419	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPONSORED	20441220	239,294	5,371,367	SH	DEFINED	1,2,4,5,7
COMPANIA CERVECERIAS	SPONSORED	20442910	2,559	69,398	SH	DEFINED	1,2,5
COMPANIA DE MINAS BU	SPONSORED	20444810	680	18,162	SH	DEFINED	1,2
COMPANIA DE TELECOMU	SPON ADR N	20444930	1,661	174,685	SH	DEFINED	1,2,5
COMPASS BANCSHARES I	COM	20449H10	222,573	3,226,634	SH	DEFINED	1,2,5,6,7,8,
COMPASS DIVERSIFIED	SH BEN INT	20451Q10	10,989	616,306	SH	DEFINED	1,2
COMPASS MINERALS INT	COM	20451N10	17,750	512,108	SH	DEFINED	1,2,5
COMPLETE PRODUCTION	COM	20453E10	17,316	669,870	SH	DEFINED	1,2,6
COMPUCREDIT CORP	COM	20478N10	19,360	552,819	SH	DEFINED	1,2,6
COMPUTER PROGRAMS &	COM	20530610	6,072	196,011	SH	DEFINED	1
COMPUTER SCIENCES CO	COM	20536310	294,993	4,987,197	SH	DEFINED	1,2,5,6,7,8,
							14,16
COMPUTER TASK GROUP	COM	20547710	154	34,745	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	128,970	10,874,402	SH	DEFINED	1,2,5,6,7,8,
COMPX INTERNATIONAL	CL A	20563P10	2,727	147,422	SH	DEFINED	1,2
COMSTOCK HOMEBUILDIN	CL A	20568410	32	11,500	SH	DEFINED	1
COMSTOCK RES INC	COM NEW	20576820	18,232	608,358	SH	DEFINED	1,2,5
COMSYS IT PARTNERS I	COM	20581E10	9,321	408,639	SH	DEFINED	1,2
COMTECH GROUP INC	COM NEW	20582120	2,861	173,309	SH	DEFINED	1,6
COMTECH TELECOMMUNIC	COM NEW	20582620	20,078	432,527	SH	DEFINED	1,2,5,6
COMVERGE INC	COM	20585910	1,535	49,500	SH	DEFINED	1
CONAGRA FOODS INC	COM	20588710	620,031	23,083,801	SH	DEFINED	1,2,5,6,7,8,
CONCEPTUS INC	COM	20601610	6,444	332,694	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CONCUR TECHNOLOGIES	COM	20670810	11,183	489,400	SH	DEFINED 1,2,5,6
CONCURRENT COMPUTER	COM	20671020	182	101,409	SH	DEFINED 1,5

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

CONEXANT SYSTEMS INC	COM	20714210	10,801	7,827,024	SH	DEFINED	1,2,5
CONMED CORP	COM	20741010	27,477	938,437	SH	DEFINED	1,2,16
CONNECTICUT WTR SVC	COM	20779710	280	11,515	SH	DEFINED	1,5
CONNS INC	COM	20824210	4,732	165,675	SH	DEFINED	1,2,6
CONOCOPHILLIPS	COM	20825C10	3,465,238	44,143,155	SH	DEFINED	1,2,5,6,8,10
CONSECO INC	COM NEW	20846488	38,508	1,843,348	SH	DEFINED	1,2,5
CONSOL ENERGY INC	COM	20854P10	269,844	5,852,174	SH	DEFINED	1,2,5,6,7,8,
CONSOLIDATED COMM HL	COM	20903410	12,782	565,583	SH	DEFINED	1,2
CONSOLIDATED EDISON	COM	20911510	378,269	8,383,617	SH	DEFINED	1,2,5,6,7,8,
CONSOLIDATED GRAPHIC	COM	20934110	28,532	411,831	SH	DEFINED	1,2
CONSOLIDATED TOMOKA	COM	21022610	5,456	78,737	SH	DEFINED	1
CONSOLIDATED WATER C	ORD	G2377310	3,998	136,400	SH	DEFINED	1
CONSTAR INTL INC NEW	COM	21036U10	70	11,400	SH	DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	130,197	5,362,313	SH	DEFINED	1,2,5,6,7,8,
CONSTELLATION ENERGY	COM	21037110	502,340	5,762,758	SH	DEFINED	1,2,5,6,7,8,
CONSUMER PORTFOLIO S	COM	21050210	69	11,100	SH	DEFINED	1
CONTANGO OIL & GAS C	COM NEW	21075N20	5,658	155,900	SH	DEFINED	1,5
CONTINENTAL AIRLS IN	CL B	21079530	71,099	2,099,161	SH	DEFINED	1,2,5,6
CONTINENTAL AIRLS IN	CL B	21079530	5,081	150,000	SH	PUT	DEFINED 16
CONTINENTAL RESOURCE	COM	21201510	2,513	157,056	SH	DEFINED	1,2
CONTINUOCARE CORP	COM	21217210	35	11,400	SH	DEFINED	1
CONVERA CORP	CL A	21191910	150	34,329	SH	DEFINED	1,5
CONVERGYS CORP	COM	21248510	112,585	4,644,585	SH	DEFINED	1,2,5,6,7,8,
CON-WAY INC	COM	20594410	34,717	691,022	SH	DEFINED	1,2,5
COOPER COS INC	COM NEW	21664840	57,520	1,078,778	SH	DEFINED	1,2,5,6,7,8,
COOPER INDS LTD	CL A	G2418210	321,810	5,636,891	SH	DEFINED	1,2,5,6,7,8,
COOPER TIRE & RUBR C	COM	21683110	28,686	1,038,603	SH	DEFINED	1,2,5
COPA HOLDINGS SA	CL A	P3107610	7,514	111,754	SH	DEFINED	1
COPANO ENERGY L L C	COM UNITS	21720210	1,611	37,757	SH	DEFINED	1,2
COPART INC	COM	21720410	40,573	1,326,346	SH	DEFINED	1,2,5,6
CORE LABORATORIES N	COM	N2271710	2,344	23,046	SH	DEFINED	1,2,5,6
CORE MARK HOLDING CO	COM	21868110	6,222	172,931	SH	DEFINED	1,2
CORE MOLDING TECHNOL	COM	21868310	110	15,400	SH	DEFINED	2
CORINTHIAN COLLEGES	COM	21886810	33,551	2,059,592	SH	DEFINED	1,2,5,6
CORN PRODS INTL INC	COM	21902310	35,794	787,537	SH	DEFINED	1,2,5
CORNELL COMPANIES IN	COM	21914110	4,258	173,372	SH	DEFINED	1,5
CORNING INC	COM	21935010	1,036,028	40,549,044	SH	DEFINED	1,2,5,6,7,8,
CORPORATE EXECUTIVE	COM	21988R10	45,662	703,470	SH	DEFINED	1,2,5,6,7,8,
CORPORATE OFFICE PPT	SH BEN INT	22002T10	53,012	1,292,671	SH	DEFINED	1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	41,469	657,090	SH	DEFINED	1,2,5,6
CORTEX PHARMACEUTICA	COM NEW	22052430	60	22,579	SH	DEFINED	1,2
CORUS BANKSHARES INC	COM	22087310	18,555	1,075,017	SH	DEFINED	1,2
CORUS ENTERTAINMENT	COM CL B N	22087410	1,102	23,532	SH	DEFINED	1,16
CORVEL CORP	COM	22100610	2,657	101,656	SH	DEFINED	1
COSI INC	COM	22122P10	202	44,400	SH	DEFINED	1,5
COST PLUS INC CALIF	COM	22148510	165	19,463	SH	DEFINED	1,5
COSTAR GROUP INC	COM	22160N10	12,798	242,022	SH	DEFINED	1,2,6
COSTCO WHSL CORP NEW	COM	22160K10	675,682	11,546,168	SH	DEFINED	1,2,5,6,7,8,
COUNTRYWIDE FINANCIA	COM	22237210	592,962	16,312,570	SH	DEFINED	1,2,5,6,7,8,
COURIER CORP	COM	22266010	6,141	153,513	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	35,509	1,224,018	SH	DEFINED	1,2,3,5
COVAD COMMUNICATIONS	COM	22281420	300	333,523	SH	DEFINED	1,2,6
COVANCE INC	COM	22281610	97,368	1,420,189	SH	DEFINED	1,2,5,6,7,8,
COVANSYS CORP	COM	22281W10	13,277	391,291	SH	DEFINED	1,2,6
COVANTA HLDG CORP	COM	22282E10	36,279	1,471,761	SH	DEFINED	1,2,5,6
COVENANT TRANSN GROU	CL A	22284P10	131	11,484	SH	DEFINED	1
COVENTRY HEALTH CARE	COM	22286210	314,630	5,457,583	SH	DEFINED	1,2,5,6,7,8,
							14,16
COVIDIEN LTD	WHEN ISSUE	G2552X10	30,398	705,300	SH	DEFINED	1,2
COWEN GROUP INC	COM	22362110	3,377	188,560	SH	DEFINED	1
COX RADIO INC	CL A	22405110	14,262	1,001,535	SH	DEFINED	1,2,5
CP HOLDERS	DEP RCPTS	12616K10	208	1,554	SH	DEFINED	1

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

CPFL ENERGIA S A	SPONSORED	12615310	321	5,290	SH	DEFINED	1
CPI CORP	COM	12590210	6,415	92,309	SH	DEFINED	1,5
CPI INTERNATIONAL IN	COM	12618M10	1,927	97,187	SH	DEFINED	1
CRA INTL INC	COM	12618T10	7,993	165,832	SH	DEFINED	1,2,6
CRANE CO	COM	22439910	37,967	835,360	SH	DEFINED	1,2,5
CRAWFORD & CO	CL B	22463310	2,224	329,003	SH	DEFINED	1
CRAY INC	COM NEW	22522330	2,631	344,849	SH	DEFINED	1,5
CREDENCE SYS CORP	COM	22530210	6,597	1,832,381	SH	DEFINED	1,2,5
CREDICORP LTD	COM	G2519Y10	34,687	567,051	SH	DEFINED	1,2,7
CREDIT ACCEP CORP MI	COM	22531010	2,192	81,681	SH	DEFINED	1,2,6
CREDIT SUISSE GROUP	SPONSORED	22540110	2,673	37,671	SH	DEFINED	1
CREDO PETE CORP	COM PAR \$0	22543920	141	10,620	SH	DEFINED	1
CREE INC	COM	22544710	43,829	1,695,502	SH	DEFINED	1,2,5,6
CRESCENT REAL ESTATE	COM	22575610	51,174	2,280,498	SH	DEFINED	1,2,3,5,6,7,13,14
CRESUD S A C I F Y A	SPONSORED	22640610	900	42,086	SH	DEFINED	1,5
CRH PLC	ADR	12626K20	15,564	312,346	SH	DEFINED	1
CROCS INC	COM	22704610	32,976	766,877	SH	DEFINED	1,2,5,6
CROCS INC	COM	22704610	26,617	619,000	SH CALL	DEFINED	1,16
CROSS CTRY HEALTHCAR	COM	22748310	11,347	680,286	SH	DEFINED	1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	363	8,532	SH	DEFINED	1,2
CROSSTEX ENERGY INC	COM	22765Y10	13,519	470,558	SH	DEFINED	1,2,6
CROSSTEX ENERGY L P	COM	22765U10	629	17,813	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	104,648	2,885,245	SH	DEFINED	1,2,5,6,7,8,
CROWN HOLDINGS INC	COM	22836810	41,613	1,666,504	SH	DEFINED	1,2,5,6
CROWN MEDIA HLDGS IN	CL A	22841110	1,966	273,055	SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	2,840	218,294	SH	DEFINED	1
CRYSTAL RIV CAP INC	COM	22939330	9,168	377,613	SH	DEFINED	1,2
CSG SYS INTL INC	COM	12634910	55,544	2,095,211	SH	DEFINED	1,2,5
CSK AUTO CORP	COM	12596510	31,519	1,712,966	SH	DEFINED	1,2,16
CSS INDS INC	COM	12590610	4,745	119,794	SH	DEFINED	1,2
CSX CORP	COM	12640810	575,507	12,766,351	SH	DEFINED	1,2,5,6,7,8,
CT COMMUNICATIONS IN	COM NEW	12642640	9,697	317,829	SH	DEFINED	1,2
CTC MEDIA INC	COM	12642X10	16,760	617,542	SH	DEFINED	1,2,5
CTRIP COM INTL LTD	ADR	22943F10	322	4,100	SH	DEFINED	1
CTS CORP	COM	12650110	8,392	662,852	SH	DEFINED	1,2
CUBIC CORP	COM	22966910	13,290	440,370	SH	DEFINED	1,2
CUBIST PHARMACEUTICA	COM	22967810	18,030	914,784	SH	DEFINED	1,2,5,6
CULLEN FROST BANKERS	COM	22989910	51,592	964,881	SH	DEFINED	1,2,5
CULP INC	COM	23021510	108	12,000	SH	DEFINED	1
CUMMINS INC	COM	23102110	1,224,306	12,096,690	SH	DEFINED	1,2,5,6,7,8,
CUMULUS MEDIA INC	CL A	23108210	5,185	554,496	SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	1,043	529,403	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
CURIS INC	COM	23126910	65	55,254	SH	DEFINED	1,5
CURTISS WRIGHT CORP	COM	23156110	36,971	793,204	SH	DEFINED	1,2
CUTERA INC	COM	23210910	4,611	185,024	SH	DEFINED	1
CV THERAPEUTICS INC	COM	12666710	11,269	853,081	SH	DEFINED	1,2,5,6
CVB FINL CORP	COM	12660010	13,682	1,230,365	SH	DEFINED	1,2,5
CVS CAREMARK CORPORA	COM	12665010	1,485,353	40,750,428	SH	DEFINED	1,2,5,6,7,8,
CYBERONICS INC	COM	23251P10	5,124	304,666	SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	4,836	401,010	SH	DEFINED	1
CYMER INC	COM	23257210	26,687	663,862	SH	DEFINED	1,2,5,6

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

CYNOSURE INC	CL A	23257720	2,607	71,560	SH	DEFINED	1
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	8,354	629,982	SH	DEFINED	1,2,5
CYPRESS SEMICONDUCTO	COM	23280610	61,682	2,648,441	SH	DEFINED	1,2,5,6
CYTEC INDS INC	COM	23282010	44,524	698,201	SH	DEFINED	1,2,5
CYTOGEN CORP	COM NEW	23282430	20	10,317	SH	DEFINED	1
CYTOKINETICS INC	COM	23282W10	2,560	453,035	SH	DEFINED	1
CYTOMEDIX INC	COM NEW	23283B20	11	14,700	SH	DEFINED	5
CYTRX CORP	COM NEW	23282830	2,406	771,050	SH	DEFINED	1
CYTYC CORP	COM	23294610	103,187	2,393,584	SH	DEFINED	1,2,5,6,7,8,
D & E COMMUNICATIONS	COM	23286010	623	33,966	SH	DEFINED	1,2
D R HORTON INC	COM	23331A10	151,791	7,616,220	SH	DEFINED	1,2,5,6,7,8,
DADE BEHRING HLDGS I	COM	23342J20	40,430	761,102	SH	DEFINED	1,2,5,6
DAIMLERCHRYSLER AG	ORD	D1668R12	3,516	38,242	SH	DEFINED	1
DAKTRONICS INC	COM	23426410	12,434	578,845	SH	DEFINED	1,2,6
DANAHER CORP DEL	COM	23585110	536,225	7,102,320	SH	DEFINED	1,2,5,6,7,8,
DARDEN RESTAURANTS I	COM	23719410	262,191	5,960,232	SH	DEFINED	1,2,5,6,7,8,
DARDEN RESTAURANTS I	COM	23719410	880	20,000	SH CALL	DEFINED	16
DARLING INTL INC	COM	23726610	9,538	1,043,500	SH	DEFINED	1,5
DARWIN PROFESSIONAL	COM	23750210	1,654	65,697	SH	DEFINED	1,2
DASSAULT SYS S A	SPONSORED	23754510	347	5,500	SH	DEFINED	1
DATARAM CORP	COM PAR \$1	23810820	72	17,300	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	8,937	233,452	SH	DEFINED	1,2
DATATRAK INTL INC	COM	23813410	55	12,000	SH	DEFINED	1
DAVITA INC	COM	23918K10	74,896	1,390,061	SH	DEFINED	1,2,5,6,7,8,
DAWSON GEOPHYSICAL C	COM	23935910	6,202	100,975	SH	DEFINED	1,5
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	1,092	23,420	SH	DEFINED	1,2
DCT INDUSTRIAL TRUST	COM	23315310	48,294	4,488,265	SH	DEFINED	1,2,3,6
DEALERTRACK HLDGS IN	COM	24230910	29,628	804,241	SH	DEFINED	1,2,6
DEAN FOODS CO NEW	COM	24237010	126,730	3,976,452	SH	DEFINED	1,2,5,6,7,8,
DEARBORN BANCORP INC	COM	24242R10	232	13,665	SH	DEFINED	1
DEB SHOPS INC	COM	24272810	2,601	94,086	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	29,862	295,957	SH	DEFINED	1,2,5,6
DECODE GENETICS INC	COM	24358610	74	19,849	SH	DEFINED	1,5,6
DECORATOR INDS INC	COM PAR \$0	24363120	79	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	688,965	5,706,183	SH	DEFINED	1,2,5,6,7,8,
DEERFIELD TRIARC CAP	COM	24457230	12,614	862,229	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	62,171	5,112,763	SH	DEFINED	1,2,5,12
DELEK US HLDGS INC	COM	24664710	4,957	186,017	SH	DEFINED	1,2,6
DELIA'S INC NEW	COM	24691110	281	36,854	SH	DEFINED	1
DELL INC	COM	24702R10	1,901,101	66,588,476	SH	DEFINED	1,2,5,6,7,8,
DELPHI FINL GROUP IN	CL A	24713110	35,292	843,910	SH	DEFINED	1,2,5
DELTA AIR LINES INC	COM NEW	24736170	37,749	1,916,186	SH	DEFINED	1,2,5
DELTA FINANCIAL CORP	COM	24791810	2,576	209,949	SH	DEFINED	1,5
DELTA PETE CORP	COM NEW	24790720	17,260	859,558	SH	DEFINED	1,2,6
DELTATHREE INC	COM	24783N10	25	19,900	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	8,029	146,464	SH	DEFINED	1,2,6
DELUXE CORP	COM	24801910	170,493	4,198,291	SH	DEFINED	1,2,5,6,7,10
DENBURY RES INC	COM NEW	24791620	84,733	2,259,553	SH	DEFINED	1,2,5,6,7,8,
DENDREON CORP	COM	24823Q10	10,765	1,526,997	SH	DEFINED	1,2,5,6
DENNYS CORP	COM	24869P10	5,659	1,271,789	SH	DEFINED	1,2,5,6
DENTSPLY INTL INC NE	COM	24903010	151,057	3,948,163	SH	DEFINED	1,2,5,6,7,8,
DEPOMED INC	COM	24990810	159	33,304	SH	DEFINED	1
DESIGN WITHIN REACH	COM	25055710	107	18,000	SH	DEFINED	1
DEUTSCHE BANK AG NAM	ORD	D1819089	708	4,894	SH	DEFINED	1
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,484	80,622	SH	DEFINED	1
DEVELOPERS DIVERSIFI	COM	25159110	219,193	4,158,476	SH	DEFINED	1,2,3,5,6,7, 13,14
DEVON ENERGY CORP NE	COM	25179M10	986,551	12,601,238	SH	DEFINED	1,2,5,6,7,8,
DEVRY INC DEL	COM	25189310	69,934	2,055,679	SH	DEFINED	1,2,5,6,7
DEXCOM INC	COM	25213110	168	20,500	SH	DEFINED	1
DG FASTCHANNEL INC	COM	23326R10	3,121	153,134	SH	DEFINED	1
DIAGEO P L C	SPON ADR N	25243Q20	2,169	26,032	SH	DEFINED	1

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

DIAMOND FOODS INC	COM	25260310	365	20,800	SH	DEFINED	1
DIAMOND HILL INVESTM	COM NEW	25264R20	318	3,504	SH	DEFINED	1
DIAMOND MGMT & TECHN	COM	25269L10	12,292	931,212	SH	DEFINED	1,2
DIAMOND OFFSHORE DRI	COM	25271C10	90,244	888,574	SH	DEFINED	1,2,5,6,7,8,14,16
DIAMONDROCK HOSPITAL	COM	25278430	49,538	2,596,355	SH	DEFINED	1,2,3
DIAMONDS TR	UNIT SER 1	25278710	289	2,153	SH	DEFINED	1
DICKS SPORTING GOODS	COM	25339310	41,221	708,627	SH	DEFINED	1,2,5,6
DIEBOLD INC	COM	25365110	55,367	1,060,666	SH	DEFINED	1,2,5,12
DIGENE CORP	COM	25375210	22,543	375,411	SH	DEFINED	1,2,6
DIGI INTL INC	COM	25379810	11,737	796,267	SH	DEFINED	1,2,5
DIGIMARC CORP	COM	25380710	209	21,255	SH	DEFINED	1
DIGITAL ANGEL CORP	COM	25383010	20	12,701	SH	DEFINED	1,2
DIGITAL RIV INC	COM	25388B10	38,132	842,704	SH	DEFINED	1,2,6
DIGITAL RLTY TR INC	COM	25386810	52,570	1,395,179	SH	DEFINED	1,2,3,5
DILLARDS INC	CL A	25406710	55,493	1,544,464	SH	DEFINED	1,2,5,6,10,11
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	18	68,421	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	6,562	497,499	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	14,147	338,695	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	29,010	408,650	SH	DEFINED	1,2,5,6
DIRECTED ELECTRONICS	COM	25457510	269	30,411	SH	DEFINED	1,6,16
DIRECTV GROUP INC	COM	25459L10	666,727	28,850,166	SH	DEFINED	1,2,5,6,7,8,11
DISCOVER FINL SVCS	COM	25470910	1,890	66,300	SH	DEFINED	1
DISCOVERY HOLDING CO	CL A COM	25468Y10	93,246	4,055,935	SH	DEFINED	1,2,5,6,7,8,11
DISCOVERY LABORATORI	COM	25466810	1,875	662,605	SH	DEFINED	1,5
DISNEY WALT CO	COM DISNEY	25468710	2,354,666	68,970,896	SH	DEFINED	1,2,5,6,7,8,11
DISTRIBUCION Y SERVI	SPONSORED	25475310	1,892	59,147	SH	DEFINED	1,2,5
DISTRIBUTED ENERGY S	COM	25475V10	86	66,011	SH	DEFINED	1,2,5
DITECH NETWORKS INC	COM	25500T10	4,559	556,602	SH	DEFINED	1,2
DIVX INC	COM	25541310	3,289	219,256	SH	DEFINED	1,2,6
DIXIE GROUP INC	CL A	25551910	209	16,744	SH	DEFINED	1
DJO INCORPORATED	COM	23325G10	13,471	326,423	SH	DEFINED	1,2,6
DNP SELECT INCOME FD	COM	23325P10	2,125	195,299	SH	DEFINED	5,12
DOBSON COMMUNICATION	CL A	25606910	22,947	2,065,417	SH	DEFINED	1,2,5,6
DOLBY LABORATORIES I	COM	25659T10	22,790	643,590	SH	DEFINED	1,2,6
DOLLAR FINL CORP	COM	25666410	9,368	328,691	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
DOLLAR GEN CORP	COM	25666910	194,270	8,862,702	SH	DEFINED 1,2,5,6,7,8,11
DOLLAR THRIFTY AUTOM	COM	25674310	15,085	369,359	SH	DEFINED 1,2,5
DOLLAR TREE STORES I	COM	25674710	121,103	2,780,773	SH	DEFINED 1,2,5,12,13,14
DOMINION RES INC VA	COM	25746U10	966,485	11,197,835	SH	DEFINED 1,2,5,6,7,8,14,16
DOMINOS PIZZA INC	COM	25754A20	24,138	1,321,155	SH	DEFINED 1,2,6
DOMTAR CORP	COM	25755910	72,310	6,479,414	SH	DEFINED 1,2,5,6,7,8,11
DONALDSON INC	COM	25765110	40,518	1,139,741	SH	DEFINED 1,2,5,6
DONEGAL GROUP INC	CL A	25770120	2,832	190,055	SH	DEFINED 1
DONNELLEY R R & SONS	COM	25786710	244,651	5,622,862	SH	DEFINED 1,2,5,6,7,8,11
DORAL FINL CORP	COM	25811P10	218	184,998	SH	DEFINED 1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	861	39,157	SH	DEFINED 1,2
DORMAN PRODUCTS INC	COM	25827810	175	12,638	SH	DEFINED 1
DOT HILL SYS CORP	COM	25848T10	515	142,963	SH	DEFINED 1,5
DOUBLE HULL TANKERS	COM	Y2111010	2,759	176,990	SH	DEFINED 1,2
DOUBLE-TAKE SOFTWARE	COM	25859810	1,246	75,924	SH	DEFINED 1

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

DOUGLAS EMMETT INC	COM	25960P10	52,336	2,115,433	SH	DEFINED	1,2,3,5,6
DOVER CORP	COM	26000310	356,401	6,967,756	SH	DEFINED	1,2,5,6,7,8,
DOVER DOWNS GAMING &	COM	26009510	10,347	689,366	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	214	35,335	SH	DEFINED	1,5
DOW CHEM CO	COM	26054310	1,156,656	26,156,863	SH	DEFINED	1,2,5,6,7,8,
DOW JONES & CO INC	COM	26056110	84,103	1,463,932	SH	DEFINED	1,2,5,6,7,8,
DOWNEY FINL CORP	COM	26101810	30,319	459,516	SH	DEFINED	1,2,5
DPL INC	COM	23329310	47,953	1,692,053	SH	DEFINED	1,2,5
DR REDDYS LABS LTD	ADR	25613520	998	61,828	SH	DEFINED	1,2,5
DRDGOLD LTD	SPONSORED	26152H10	33	45,800	SH	DEFINED	1
DREAMWORKS ANIMATION	CL A	26153C10	18,967	657,655	SH	DEFINED	1,2,5,6
DRESS BARN INC	COM	26157010	26,629	1,297,707	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	64,999	1,645,538	SH	DEFINED	1,2,5,6
DREW INDS INC	COM NEW	26168L20	15,136	456,736	SH	DEFINED	1,2,6
DRIL-QUIP INC	COM	26203710	19,358	430,651	SH	DEFINED	1,2,6
DRS TECHNOLOGIES INC	COM	23330X10	34,946	610,198	SH	DEFINED	1,2,5
DRUGSTORE COM INC	COM	26224110	152	55,703	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	10,835	529,307	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	89,214	1,126,293	SH	DEFINED	1,2,5,6,7,8,
							14,16
DSW INC	CL A	23334L10	16,768	481,575	SH	DEFINED	1,2,6
DTE ENERGY CO	COM	23333110	272,191	5,644,772	SH	DEFINED	1,2,5,6,7,8,
DTS INC	COM	23335C10	5,589	256,739	SH	DEFINED	1,2,6
DU PONT E I DE NEMOU	COM	26353410	2,000,875	39,356,320	SH	DEFINED	1,2,5,6,7,8,
DUCOMMUN INC DEL	COM	26414710	842	32,739	SH	DEFINED	1,5
DUKE ENERGY CORP NEW	COM	26441C10	1,774,067	96,943,559	SH	DEFINED	1,2,5,6,7,8,
DUKE REALTY CORP	COM NEW	26441150	120,975	3,391,516	SH	DEFINED	1,2,3,5,6,7,
							13,14
DUN & BRADSTREET COR	COM	26483E10	122,452	1,189,083	SH	DEFINED	1,2,5,6,7,8,
DURECT CORP	COM	26660510	3,069	797,131	SH	DEFINED	1,5
DXP ENTERPRISES INC	COM NEW	23337740	244	5,700	SH	DEFINED	1,5
DYAX CORP	COM	26746E10	198	47,354	SH	DEFINED	1,5
DYCOM INDS INC	COM	26747510	32,150	1,072,396	SH	DEFINED	1,2,5,6
DYNAMEX INC	COM	26784F10	4,978	194,990	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	6,196	165,233	SH	DEFINED	1,5
DYNAVAX TECHNOLOGIES	COM	26815810	267	64,452	SH	DEFINED	1,2,5
DYNCORP INTL INC	CL A	26817C10	11,855	539,108	SH	DEFINED	1,2,6
DYNEGY INC DEL	CL A	26817G10	115,892	12,276,725	SH	DEFINED	1,2,5,6,7,10
E M C CORP MASS	COM	26864810	1,057,787	58,441,258	SH	DEFINED	1,2,5,6,7,8,
E ON AG	SPONSORED	26878010	3,909	70,263	SH	DEFINED	1
E TRADE FINANCIAL CO	COM	26924610	246,148	11,142,945	SH	DEFINED	1,2,5,6,7,8,
EAGLE BANCORP INC MD	COM	26894810	236	14,309	SH	DEFINED	1
EAGLE BULK SHIPPING	COM	Y2187A10	12,911	576,148	SH	DEFINED	1,2
EAGLE HOSPITALITY PP	COM	26959T10	410	31,179	SH	DEFINED	1,3,5
EAGLE MATERIALS INC	COM	26969P10	38,690	788,785	SH	DEFINED	1,2,5,6,7
EAGLE TEST SYS INC	COM	27000610	5,352	333,231	SH	DEFINED	1,2,6
EARTHLINK INC	COM	27032110	18,657	2,497,592	SH	DEFINED	1,2,5,6
EAST WEST BANCORP IN	COM	27579R10	26,505	681,710	SH	DEFINED	1,2,5,6
EASTERN AMERN NAT GA	SPERS RCT	27621710	221	8,800	SH	DEFINED	1
EASTERN CO	COM	27631710	266	9,150	SH	DEFINED	1
EASTERN INS HLDGS IN	COM	27653410	311	19,600	SH	DEFINED	1
EASTGROUP PTY INC	COM	27727610	24,508	559,281	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	142,352	2,212,840	SH	DEFINED	1,2,5,6,10,1
EASTMAN KODAK CO	COM	27746110	254,504	9,144,940	SH	DEFINED	1,2,5,6,7,8,
EATON CORP	COM	27805810	393,943	4,235,948	SH	DEFINED	1,2,5,6,7,8,
EATON VANCE CORP	COM NON VT	27826510	86,261	1,952,501	SH	DEFINED	1,2,5
EBAY INC	COM	27864210	924,027	28,714,329	SH	DEFINED	1,2,5,6,7,8,
ECHELON CORP	COM	27874N10	7,371	471,593	SH	DEFINED	1,2
ECHOSTAR COMMUNICATI	CL A	27876210	115,802	2,670,096	SH	DEFINED	1,2,5,6,7,8,
ECI TELECOM LTD	ORD	26825810	381	41,635	SH	DEFINED	1,2,5
ECLIPSYS CORP	COM	27885610	12,179	615,077	SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	234,554	5,493,061	SH	DEFINED	1,2,5,6,7,8,



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

ECOLLEGE COM	COM	27887E10	5,264	236,587	SH	DEFINED	1,2
EDGAR ONLINE INC	COM	27976510	102	37,815	SH	DEFINED	1,2,5
EDGE PETE CORP DEL	COM	27986210	5,937	423,763	SH	DEFINED	1,2
EDGEWATER TECHNOLOGY	COM	28035810	202	25,622	SH	DEFINED	1
EDISON INTL	COM	28102010	1,878,724	33,476,913	SH	DEFINED	1,2,5,6,7,8,
EDO CORP	COM	28134710	8,432	256,513	SH	DEFINED	1,2
EDUCATION RLTY TR IN	COM	28140H10	11,441	815,472	SH	DEFINED	1,2,3,5
EDWARDS AG INC	COM	28176010	97,249	1,150,194	SH	DEFINED	1,2,5,6,12
EDWARDS LIFESCIENCES	COM	28176E10	88,959	1,802,975	SH	DEFINED	1,2,5,6
EFJ INC	COM	26843B10	244	45,210	SH	DEFINED	1,5
EFUNDS CORP	COM	28224R10	27,742	786,114	SH	DEFINED	1,2,5,6
EGL INC	COM	26848410	22,751	489,475	SH	DEFINED	1,2,6
EHEALTH INC	COM	28238P10	1,702	89,175	SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	363,749	21,111,398	SH	DEFINED	1,2,5,6,7,8,
EL PASO ELEC CO	COM NEW	28367785	27,232	1,108,792	SH	DEFINED	1,2,5
ELECTRO RENT CORP	COM	28521810	4,305	296,067	SH	DEFINED	1,5,6
ELECTRO SCIENTIFIC I	COM	28522910	9,610	462,037	SH	DEFINED	1,2,5
ELECTROGLAS INC	COM	28532410	49	22,973	SH	DEFINED	1,5
ELECTRONIC ARTS INC	COM	28551210	371,051	7,841,317	SH	DEFINED	1,2,5,6,7,8,
ELECTRONIC DATA SYS	COM	28566110	784,403	28,287,151	SH	DEFINED	1,2,5,6,7,8,
							14,16
ELECTRONICS FOR IMAG	COM	28608210	30,330	1,074,758	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	13,640	562,250	SH	DEFINED	1,2
ELLIS PERRY INTL INC	COM	28885310	7,700	239,354	SH	DEFINED	1,2
EMAGEON INC	COM	29076V10	210	23,325	SH	DEFINED	1
EMBARQ CORP	COM	29078E10	344,918	5,442,924	SH	DEFINED	1,2,5,6,7,8,
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	245	12,826	SH	DEFINED	1,2,5
EMBOTELLADORA ANDINA	SPON ADR B	29081P30	2,084	101,696	SH	DEFINED	1,2
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	827	17,154	SH	DEFINED	1,2
EMC INS GROUP INC	COM	26866410	1,961	79,019	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	60,984	836,546	SH	DEFINED	1,2,5,6,16

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
EMCORE CORP	COM	29084610	379	69,469	SH	DEFINED 1,5
EMERGENCY MEDICAL SV	CL A	29100P10	4,812	122,980	SH	DEFINED 1,2,5
EMERGENT BIOSOLUTION	COM	29089Q10	368	35,696	SH	DEFINED 1
EMERITUS CORP	COM	29100510	2,046	66,058	SH	DEFINED 1,6
EMERSON ELEC CO	COM	29101110	992,443	21,206,052	SH	DEFINED 1,2,5,6,7,8,
EMERSON RADIO CORP	COM NEW	29108720	47	15,800	SH	DEFINED 1
EMISPHERE TECHNOLOGI	COM	29134510	101	20,918	SH	DEFINED 1,2
EMMIS COMMUNICATIONS	CL A	29152510	4,776	518,554	SH	DEFINED 1,2,5,6
EMPIRE DIST ELEC CO	COM	29164110	13,647	610,046	SH	DEFINED 1,2
EMPIRE RESORTS INC	COM	29205210	426	58,557	SH	DEFINED 1,5
EMPLOYERS HOLDINGS I	COM	29221810	17,017	801,174	SH	DEFINED 1,2
EMPRESA DIST Y COMER	SPON ADR	29244A10	7,182	351,525	SH	DEFINED 1,2,7
EMPRESA NACIONAL DE	SPONSORED	29244T10	97,902	2,016,101	SH	DEFINED 1,2,4,5,7
EMS TECHNOLOGIES INC	COM	26873N10	4,670	211,701	SH	DEFINED 1,2
EMULEX CORP	COM NEW	29247520	48,245	2,209,008	SH	DEFINED 1,2,5,13
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	763	13,707	SH	DEFINED 1,2
ENBRIDGE ENERGY PART	COM	29250R10	2,948	53,069	SH	DEFINED 1,2
ENBRIDGE INC	COM	29250N10	1,180	34,920	SH	DEFINED 1,16
ENCANA CORP	COM	29250510	1,140	18,556	SH	DEFINED 1,16
ENCORE ACQUISITION C	COM	29255W10	32,368	1,164,314	SH	DEFINED 1,2,6
ENCORE CAP GROUP INC	COM	29255410	2,195	175,900	SH	DEFINED 1,5,6

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

ENCORE WIRE CORP	COM	29256210	10,232	347,557	SH	DEFINED	1,2,5,6
ENCYSIVE PHARMACEUTI	COM	29256X10	1,392	781,876	SH	DEFINED	1,2,5
ENDEAVOUR INTL CORP	COM	29259G10	137	91,340	SH	DEFINED	1
ENDESA S A	SPONSORED	29258N10	1,511	28,606	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	93,026	2,717,689	SH	DEFINED	1,2,5,7
ENDOLOGIX INC	COM	29266S10	154	34,475	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	19,378	483,954	SH	DEFINED	1,2,5
ENDWAVE CORP	COM NEW	29264A20	229	20,100	SH	DEFINED	1,5
ENEL SOCIETA PER AZI	ADR	29265W10	1,270	23,654	SH	DEFINED	1,2
ENERGEN CORP	COM	29265N10	120,316	2,189,957	SH	DEFINED	1,2,5
ENERGIZER HLDGS INC	COM	29266R10	246,439	2,474,283	SH	DEFINED	1,2,5,6,7,8,
ENERGY CONVERSION DE	COM	29265910	17,896	580,653	SH	DEFINED	1,2,6
ENERGY EAST CORP	COM	29266M10	83,090	3,184,734	SH	DEFINED	1,2,5,6,7,8,
ENERGY INFRASTRUCTUR	COM	29269P10	1,908	195,500	SH	DEFINED	1
ENERGY PARTNERS LTD	COM	29270U10	8,083	484,311	SH	DEFINED	1,2,5,6
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	5,291	124,512	SH	DEFINED	1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	9,306	150,760	SH	DEFINED	1,2,16
ENERGYSOUTH INC	COM	29297010	6,131	120,213	SH	DEFINED	1,2
ENERNOC INC	COM	29276410	1,234	32,360	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	6,838	341,032	SH	DEFINED	1,2,5
ENERSYS	COM	29275Y10	6,634	362,535	SH	DEFINED	1,2
ENGLOBAL CORP	COM	29330610	2,267	186,568	SH	DEFINED	1,5
ENI S P A	SPONSORED	26874R10	3,386	46,801	SH	DEFINED	1,2
ENNIS INC	COM	29338910	9,316	396,083	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	29,638	692,634	SH	DEFINED	1,2,5,16
ENSCO INTL INC	COM	26874Q10	356,586	5,844,718	SH	DEFINED	1,2,5,6,7,8, 14,16
ENSTAR GROUP LIMITED	SHS	G3075P10	9,777	80,996	SH	DEFINED	1,2,6
ENTEGRIS INC	COM	29362U10	28,060	2,361,978	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	19,681	790,731	SH	DEFINED	1,2,5
ENERGY CORP NEW	COM	29364G10	669,818	6,239,573	SH	DEFINED	1,2,5,6,7,8,
ENTERPRISE FINL SVCS	COM	29371210	3,298	132,648	SH	DEFINED	1
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	435	11,469	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	8,990	282,626	SH	DEFINED	1,2
ENTERTAINMENT DIST C	COM	29382J10	203	102,255	SH	DEFINED	1,5
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	23,577	438,399	SH	DEFINED	1,2,3,5
ENTRAVISION COMMUNIC	CL A	29382R10	12,639	1,211,817	SH	DEFINED	1,2,5,6
ENTREMED INC	COM	29382F10	81	53,089	SH	DEFINED	1,5
ENTRUST INC	COM	29384810	304	74,847	SH	DEFINED	1,5
ENVIRONMENTAL TECTON	COM	29409210	32	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	7,732	517,189	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	17,415	2,218,466	SH	DEFINED	1,2,5
EOG RES INC	COM	26875P10	528,136	7,228,798	SH	DEFINED	1,2,5,6,7,8,
EON COMMUNICATIONS C	COM	26876310	24	25,950	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L10	11,803	793,722	SH	DEFINED	1,2,5,6
EPIQ SYS INC	COM	26882D10	18,256	1,129,692	SH	DEFINED	1,2,6
EPIX PHARMACEUTICALS	COM NEW	26881Q30	167	29,806	SH	DEFINED	1,5
EPLUS INC	COM	29426810	108	11,100	SH	DEFINED	1
EPOCH HOLDING CORP	COM	29428R10	435	32,500	SH	DEFINED	1
EQUIFAX INC	COM	29442910	197,550	4,447,323	SH	DEFINED	1,2,5,6,7,8,
EQUINIX INC	COM NEW	29444U50	39,125	427,731	SH	DEFINED	1,2,6
EQUITABLE RES INC	COM	29454910	133,938	2,702,546	SH	DEFINED	1,2,5,6,7,8,
EQUITY INNS INC	COM	29470310	33,599	1,499,964	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	50,273	963,270	SH	DEFINED	1,2,3,5,6
EQUITY ONE	COM	29475210	34,425	1,347,363	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	469,758	10,294,945	SH	DEFINED	1,2,3,5,6,7, 13,14
ERESEARCHTECHNOLOGY	COM	29481V10	7,334	771,150	SH	DEFINED	1,2,5,6
ERICSSON L M TEL CO	ADR B SEK	29482160	7,011	175,764	SH	DEFINED	1,2,5
ERIE INDY CO	CL A	29530P10	23,243	430,109	SH	DEFINED	1,2,5,12
ESB FINL CORP	COM	26884F10	214	19,418	SH	DEFINED	1
ESCHELON TELECOM INC	COM	29629010	3,741	126,370	SH	DEFINED	1,2,5

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

ESCO TECHNOLOGIES IN COM		29631510	13,417	370,023	SH	DEFINED	1,2,5,6
ESPEED INC	CL A	29664310	3,347	387,411	SH	DEFINED	1,2,6
ESS TECHNOLOGY INC	COM	26915110	110	66,250	SH	DEFINED	1,5
ESSEX PPTY TR INC	COM	29717810	64,345	553,270	SH	DEFINED	1,2,3,5
ESTERLINE TECHNOLOGI	COM	29742510	19,362	400,777	SH	DEFINED	1,2
ETHAN ALLEN INTERIOR	COM	29760210	45,265	1,321,604	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	109	12,000	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	15,559	533,575	SH	DEFINED	1,2,5,6
EV3 INC	COM	26928A20	3,862	228,809	SH	DEFINED	1,2,6
EVANS & SUTHERLAND C	COM	29909610	35	15,300	SH	DEFINED	1
EVCI CAREER COLLEGES	COM	26926P10	12	14,005	SH	DEFINED	1,5
EVERCORE PARTNERS IN	CLASS A	29977A10	2,920	98,100	SH	DEFINED	1
EVEREST RE GROUP LTD	COM	G3223R10	137,031	1,261,331	SH	DEFINED	1,2,5,6,7,8,
EVERGREEN ENERGY INC	COM	30024B10	6,768	1,122,349	SH	DEFINED	1,2,5,6
EVERGREEN SOLAR INC	COM	30033R10	10,772	1,158,317	SH	DEFINED	1,2,5,6
EVOLVING SYS INC	COM	30049R10	42	18,630	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	62	21,354	SH	DEFINED	1
EXAR CORP	COM	30064510	7,025	524,279	SH	DEFINED	1,2,5,6
EXCEL MARITIME CARRI	COM	V3267N10	453	17,984	SH	DEFINED	1,5
EXCEL TECHNOLOGY INC	COM	30067T10	6,728	240,797	SH	DEFINED	1
EXCO RESOURCES INC	COM	26927940	24,826	1,423,500	SH	DEFINED	1,2,5,6
EXELIXIS INC	COM	30161Q10	19,172	1,584,488	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,803,392	24,840,109	SH	DEFINED	1,2,5,6,7,8,
EXIDE TECHNOLOGIES	COM NEW	30205120	8,168	878,309	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
EXLSERVICE HOLDINGS	COM	30208110	4,506	240,444	SH	DEFINED 1,2,6
EXPEDIA INC DEL	COM	30212P10	187,219	6,391,906	SH	DEFINED 1,2,5,6,7,8, 14,16
EXPEDITORS INTL WASH	COM	30213010	171,050	4,141,641	SH	DEFINED 1,2,5,6,7,8,
EXPONENT INC	COM	30214U10	6,233	278,611	SH	DEFINED 1,2
EXPRESS SCRIPTS INC	COM	30218210	400,931	8,017,012	SH	DEFINED 1,2,5,6,7,8, 14,16
EXPRESSJET HOLDINGS	CL A	30218U10	6,249	1,045,038	SH	DEFINED 1,2
EXTRA SPACE STORAGE	COM	30225T10	25,702	1,557,676	SH	DEFINED 1,2,3
EXTREME NETWORKS INC	COM	30226D10	7,733	1,909,338	SH	DEFINED 1,2,5,6
EXXON MOBIL CORP	COM	30231G10	14,693,423	175,171,950	SH	DEFINED 1,2,5,6,7,8,
EZCORP INC	CL A NON V	30230110	7,971	602,029	SH	DEFINED 1,2,5,6
F M C CORP	COM NEW	30249130	59,084	660,968	SH	DEFINED 1,2,5
F N B CORP VA	COM	30293010	688	19,161	SH	DEFINED 1,2
F5 NETWORKS INC	COM	31561610	57,020	707,444	SH	DEFINED 1,2,5,6
FACTSET RESH SYS INC	COM	30307510	34,083	498,650	SH	DEFINED 1,2,5,6
FAIR ISAAC CORP	COM	30325010	38,562	961,158	SH	DEFINED 1,2,5,6,12,1
FAIRCHILD CORP	CL A	30369810	25	11,478	SH	DEFINED 1
FAIRCHILD SEMICONDC	COM	30372610	39,906	2,065,540	SH	DEFINED 1,2,5,8
FAIRFAX FINL HLDGS L	SUB VTG	30390110	609	3,177	SH	DEFINED 16
FAIRPOINT COMMUNICAT	COM	30556010	8,314	468,422	SH	DEFINED 1,2
FALCONSTOR SOFTWARE	COM	30613710	5,618	532,499	SH	DEFINED 1,2,5,6
FAMILY DLR STORES IN	COM	30700010	136,979	3,991,232	SH	DEFINED 1,2,5,6,7,8,
FAMOUS DAVES AMER IN	COM	30706810	536	24,070	SH	DEFINED 1,2,5
FARMER BROS CO	COM	30767510	2,273	100,454	SH	DEFINED 1,2
FARMERS CAP BK CORP	COM	30956210	495	17,124	SH	DEFINED 1,2
FARO TECHNOLOGIES IN	COM	31164210	5,374	168,690	SH	DEFINED 1
FASTENAL CO	COM	31190010	136,146	3,252,401	SH	DEFINED 1,2,5,6,7,8,

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

FBL FINL GROUP INC	CL A	30239F10	14,899	378,929	SH	DEFINED	1,2
FBR CAPITAL MARKETS	COM	30247C30	582	34,425	SH	DEFINED	1,2
FCSTONE GROUP INC	COM	31308T10	3,487	60,874	SH	DEFINED	1,2
FEDERAL AGRIC MTG CO	CL C	31314830	5,836	170,558	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,139,126	18,766,498	SH	DEFINED	1,2,5,6,7,8,
FEDERAL NATL MTG ASS	COM	31358610	1,761,077	26,956,630	SH	DEFINED	1,2,5,6,7,8,
FEDERAL REALTY INVT	SH BEN INT	31374720	107,078	1,385,939	SH	DEFINED	1,2,3,5,6,7, 13,14
FEDERAL SIGNAL CORP	COM	31385510	18,081	1,140,040	SH	DEFINED	1,2,5
FEDERATED INVS INC P	CL B	31421110	82,207	2,144,715	SH	DEFINED	1,2,5,6,10,1
FEDEX CORP	COM	31428X10	905,713	8,161,784	SH	DEFINED	1,2,5,6,7,8,
FEI CO	COM	30241L10	14,642	451,084	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	64,414	2,474,603	SH	DEFINED	1,2,3,5,6
FELDMAN MALL PPTYS I	COM	31430810	370	32,443	SH	DEFINED	1,3,5
FERRELLGAS PARTNERS	UNIT LTD P	31529310	1,037	43,014	SH	DEFINED	1,2
FERRO CORP	COM	31540510	23,518	943,379	SH	DEFINED	1,2,5
FIAT S P A	SP ADR ORD	31562188	856	28,776	SH	DEFINED	1
FIBERTOWER CORP	COM	31567R10	6,614	1,527,578	SH	DEFINED	1,2,5,6
FIDELITY NATIONAL FI	CL A	31620R10	99,044	4,179,060	SH	DEFINED	1,2,5,6,7,8,
FIDELITY NATL INFORM	COM	31620M10	232,797	4,288,825	SH	DEFINED	1,2,5,6,7,8,
FIELDSTONE INVT CORP	COM	31659U30	315	86,580	SH	DEFINED	1
FIFTH THIRD BANCORP	COM	31677310	535,009	13,452,572	SH	DEFINED	1,2,5,6,7,8,
FINANCIAL FED CORP	COM	31749210	14,674	492,079	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	706	34,970	SH	DEFINED	1,2
FINISAR	COM	31787A10	12,203	3,228,240	SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	6,129	672,769	SH	DEFINED	1,2,5
FINLAY ENTERPRISES I	COM NEW	31788420	54	10,036	SH	DEFINED	1
FIRST ACCEPTANCE COR	COM	31845710	2,747	270,328	SH	DEFINED	1,2,6
FIRST ADVANTAGE CORP	CL A	31845F10	2,260	98,207	SH	DEFINED	1,2,6
FIRST ALBANY COS INC	COM	31846510	20	11,835	SH	DEFINED	1
FIRST AMERN CORP CAL	COM	31852230	84,833	1,713,794	SH	DEFINED	1,2,5,6,7,8,
FIRST BANCORP N C	COM	31891010	4,155	221,833	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	25,767	2,344,619	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	4,453	222,763	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	8,797	375,303	SH	DEFINED	1,2,6
FIRST CHARTER CORP	COM	31943910	12,649	649,687	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP	COM	31983B10	26,668	466,136	SH	DEFINED	1,2
FIRST CMNTY BANCSTAR	COM	31983A10	6,345	203,416	SH	DEFINED	1,2
FIRST COMWLTH FINL C	COM	31982910	14,841	1,359,069	SH	DEFINED	1,2,5
FIRST CONSULTING GRO	COM	31986R10	287	30,258	SH	DEFINED	1
FIRST CTZNS BANCSTAR	CL A	31946M10	11,062	56,902	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	755,902	23,137,483	SH	DEFINED	1,2,5,6,7,8,
FIRST DEFIANCE FINL	COM	32006W10	448	15,012	SH	DEFINED	1,5
FIRST FINL BANCORP O	COM	32020910	9,370	625,080	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	12,802	329,872	SH	DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	6,692	227,914	SH	DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	6,619	202,365	SH	DEFINED	1,2
FIRST HORIZON NATL C	COM	32051710	143,014	3,667,020	SH	DEFINED	1,2,5,6,7,8,
FIRST IND CORP	COM	32054R10	9,452	427,303	SH	DEFINED	1,2
FIRST INDUSTRIAL REA	COM	32054K10	53,895	1,390,468	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR	COM	32077110	70,721	1,830,249	SH	DEFINED	1,2,5,12
FIRST MERCHANTS CORP	COM	32081710	9,519	396,115	SH	DEFINED	1,2
FIRST MERCURY FINANC	COM	32084110	3,773	179,911	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	31,735	893,686	SH	DEFINED	1,2,5
FIRST NATL LINCOLN C	COM	33571610	220	12,962	SH	DEFINED	1
FIRST NIAGARA FINL G	COM	33582V10	33,550	2,561,061	SH	DEFINED	1,2,5
FIRST PL FINL CORP	COM	33610T10	10,869	514,641	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	13,991	600,743	SH	DEFINED	1,2,3
FIRST REGL BANCORP	COM	33615C10	3,732	146,702	SH	DEFINED	1,2
FIRST REP BK SAN FRA	COM	33615810	23,230	432,909	SH	DEFINED	1,2
FIRST SEC GROUP INC	COM	33631210	231	21,400	SH	DEFINED	1
FIRST SOLAR INC	COM	33643310	23,177	259,570	SH	DEFINED	1,2,5

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

FIRST SOUTH BANCORP	COM	33646W10	2,948	109,605	SH	DEFINED	1
FIRST ST BANCORPORAT	COM	33645310	6,946	326,244	SH	DEFINED	1,2
FIRSTCITY FINL CORP	COM	33761X10	110	10,940	SH	DEFINED	1,5
FIRSTENERGY CORP	COM	33793210	1,308,974	20,222,060	SH	DEFINED	1,2,5,6,7,8,14,16
FIRSTFED FINL CORP	COM	33790710	32,601	574,671	SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	41,502	1,982,879	SH	DEFINED	1,2,5
FIRSTSERVICE CORP	SUB VTG SH	33761N10	598	16,607	SH	DEFINED	16
FISERV INC	COM	33773810	266,456	4,691,122	SH	DEFINED	1,2,5,6,7,8,
FISHER COMMUNICATION	COM	33775620	5,533	108,935	SH	DEFINED	1,2
FIVE STAR QUALITY CA	COM	33832D10	308	38,548	SH	DEFINED	1,5
FLAGSTAR BANCORP INC	COM	33793010	8,911	739,491	SH	DEFINED	1,2,5
FLAGSTONE REINSURANC	SHS	G3529T10	5,086	381,812	SH	DEFINED	1,2
FLANDERS CORP	COM	33849410	114	14,800	SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	7,596	839,356	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD	ORD	Y2573F10	33,741	3,124,165	SH	DEFINED	1,2,5,6,7,8,
FLIR SYS INC	COM	30244510	55,164	1,192,738	SH	DEFINED	1,2,5,6
FLORIDA EAST COAST I	COM	34063210	40,342	486,164	SH	DEFINED	1,2,6
FLORIDA PUB UTILS CO	COM	34113510	134	10,800	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER M
FLORIDA ROCK INDS IN	COM	34114010	50,229	744,134	SH	DEFINED 1,2,5,
FLOTEK INDS INC DEL	COM	34338910	6,529	108,900	SH	DEFINED 1,5
FLOW INTL CORP	COM	34346810	4,824	382,856	SH	DEFINED 1
FLOWERS FOODS INC	COM	34349810	74,128	2,222,067	SH	DEFINED 1,2,5,6
FLOWERVE CORP	COM	34354P10	69,710	973,598	SH	DEFINED 1,2,5,6
FLUOR CORP NEW	COM	34341210	261,013	2,343,659	SH	DEFINED 1,2,5,6,7,8,
FLUSHING FINL CORP	COM	34387310	5,293	329,556	SH	DEFINED 1,2
FMC TECHNOLOGIES INC	COM	30249U10	104,397	1,317,806	SH	DEFINED 1,2,5,6,7,8,
FNB CORP PA	COM	30252010	20,651	1,233,646	SH	DEFINED 1,2,5
FNB FINANCIAL SERVIC	COM	30252610	174	12,282	SH	DEFINED 1
FOCUS ENHANCEMENTS I	COM	34415910	31	30,200	SH	DEFINED 1
FOCUS MEDIA HLDG LTD	SPONSORED	34415V10	1,364	27,014	SH	DEFINED 1,2
FOMENTO ECONOMICO ME	SPON ADR U	34441910	2,815	71,585	SH	DEFINED 1
FOOT LOCKER INC	COM	34484910	68,617	3,147,555	SH	DEFINED 1,2,5,6,7,8,
FORCE PROTECTION INC	COM NEW	34520320	18,820	911,800	SH	DEFINED 1,2,5
FORD MTR CO DEL	COM PAR \$0	34537086	442,789	47,005,180	SH	DEFINED 1,2,5,6,7,8,14,16
FORD MTR CO DEL	COM PAR \$0	34537086	2,120	225,000	SH PUT	DEFINED 16
FOREST CITY ENTERPRI	CL A	34555010	70,414	1,145,323	SH	DEFINED 1,2,5,6,7,8,
FOREST LABS INC	COM	34583810	416,266	9,118,651	SH	DEFINED 1,2,5,6,7,8,
FOREST OIL CORP	COM PAR \$0	34609170	52,571	1,243,994	SH	DEFINED 1,2,5,16
FORGENT NETWORKS INC	COM	34629U10	16	17,427	SH	DEFINED 1
FORMFACTOR INC	COM	34637510	24,697	644,835	SH	DEFINED 1,2,6
FORRESTER RESH INC	COM	34656310	18,152	645,295	SH	DEFINED 1,2,6
FORTUNE BRANDS INC	COM	34963110	317,796	3,858,156	SH	DEFINED 1,2,5,6,7,8,
FORWARD AIR CORP	COM	34985310	19,642	576,182	SH	DEFINED 1,2,6
FOSSIL INC	COM	34988210	29,830	1,011,520	SH	DEFINED 1,2,5,6
FOSTER L B CO	COM	35006010	3,597	125,409	SH	DEFINED 1,5
FOSTER WHEELER LTD	SHS NEW	G3653513	62,176	581,137	SH	DEFINED 1,2,5
FOUNDATION COAL HLDG	COM	35039W10	29,080	715,557	SH	DEFINED 1,2,5,6
FOUNDRY NETWORKS INC	COM	35063R10	41,457	2,488,439	SH	DEFINED 1,2,5,6,8
FOUNTAIN POWERBOAT I	COM NEW	35075530	39	13,400	SH	DEFINED 1
FOXHOLLOW TECHNOLOGI	COM	35166A10	6,338	298,393	SH	DEFINED 1,2,6

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

FPIC INS GROUP INC	COM	30256310	9,779	239,864	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	727,817	12,827,225	SH	DEFINED	1,2,5,6,7,8,
FRANCE TELECOM	SPONSORED	35177Q10	413	15,027	SH	DEFINED	1,2
FRANKLIN BK CORP DEL	COM	35245110	10,285	690,261	SH	DEFINED	1,2
FRANKLIN COVEY CO	COM	35346910	200	25,566	SH	DEFINED	1,5
FRANKLIN ELEC INC	COM	35351410	12,981	275,142	SH	DEFINED	1,2,6
FRANKLIN RES INC	COM	35461310	588,054	4,439,152	SH	DEFINED	1,2,5,6,7,8,
FRANKLIN STREET PPTY	COM	35471R10	15,826	956,837	SH	DEFINED	1,2,3
FREDS INC	CL A	35610810	9,050	676,399	SH	DEFINED	1,2,5,6
FREEDOM ACQUISITION	COM	35645F10	7,480	679,377	SH	DEFINED	1
FREEMPORT-MCMORAN COP	COM	35671D85	1,024,290	12,367,659	SH	DEFINED	1,2,5,6,7,8,
							14,16
FREIGHTCAR AMER INC	COM	35702310	12,592	263,214	SH	DEFINED	1,2,6
FREMONT GEN CORP	COM	35728810	12,475	1,159,365	SH	DEFINED	1,2,5
FREQUENCY ELECTRS IN	COM	35801010	113	10,700	SH	DEFINED	1
FRESENIUS MED CARE A	SPONSORED	35802910	770	16,761	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	9,960	397,591	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	19,394	3,552,057	SH	DEFINED	1,2,5
FRIEDMAN INDS INC	COM	35843510	181	18,790	SH	DEFINED	1
FRISCHS RESTAURANTS	COM	35874810	205	6,720	SH	DEFINED	1
FRONTIER AIRLINES HO	COM	35905910	341	60,810	SH	DEFINED	1
FRONTIER FINL CORP W	COM	35907K10	17,242	765,294	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	140,025	3,199,099	SH	DEFINED	1,2,5,6,7
FRONTLINE LTD	SHS	G3682E12	14,915	325,307	SH	DEFINED	1,2,5
FROZEN FOOD EXPRESS	COM	35936010	144	14,221	SH	DEFINED	1,5
FSI INTL INC	COM	30263310	160	50,255	SH	DEFINED	1
FTD GROUP INC	COM	30267U10	19,751	1,072,840	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	24,642	647,968	SH	DEFINED	1,2,5,6
FUEL SYS SOLUTIONS I	COM	35952W10	346	20,844	SH	DEFINED	1,5
FUEL TECH INC	COM	35952310	7,742	226,030	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	6,746	851,768	SH	DEFINED	1,2,5,6
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N10	1,727	38,704	SH	DEFINED	1
FULLER H B CO	COM	35969410	46,327	1,549,901	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	30,269	2,099,133	SH	DEFINED	1,2,5,12
FURMANITE CORPORATIO	COM	36108610	329	42,500	SH	DEFINED	1,5
FURNITURE BRANDS INT	COM	36092110	19,477	1,371,606	SH	DEFINED	1,2,5
FX ENERGY INC	COM	30269510	3,601	393,589	SH	DEFINED	1,5
G & K SVCS INC	CL A	36126810	13,229	334,839	SH	DEFINED	1,2,5
G B & T BANCSHARES I	COM	36146210	321	19,200	SH	DEFINED	1
GAIAM INC	CL A	36268Q10	6,440	353,289	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	46,774	1,677,698	SH	DEFINED	1,2,5,12
GAMCO INVESTORS INC	COM	36143810	7,098	126,629	SH	DEFINED	1,2
GAMESTOP CORP NEW	CL A	36467W10	201,143	5,144,316	SH	DEFINED	1,2,5,7,13
GANNETT INC	COM	36473010	349,245	6,355,683	SH	DEFINED	1,2,5,6,7,8,
GANNETT INC	COM	36473010	10,441	190,000	SH	CALL	DEFINED 16
GAP INC DEL	COM	36476010	283,800	14,858,652	SH	DEFINED	1,2,5,6,7,8,
GARDNER DENVER INC	COM	36555810	24,727	581,118	SH	DEFINED	1,2,5,6
GARMIN LTD	ORD	G3726010	104,089	1,407,175	SH	DEFINED	1,2,5,6,7,8,
GARTNER INC	COM	36665110	35,054	1,425,526	SH	DEFINED	1,2,5,6
GASCO ENERGY INC	COM	36722010	326	137,623	SH	DEFINED	1,2,5
GATEHOUSE MEDIA INC	COM	36734810	3,940	212,376	SH	DEFINED	1,2
GATEWAY FINL HLDGS I	COM	36814010	207	14,200	SH	DEFINED	1
GATEWAY INC	COM	36762610	7,525	4,732,996	SH	DEFINED	1,2,5,6
GATX CORP	COM	36144810	44,154	896,530	SH	DEFINED	1,2,5,6
GAYLORD ENTMT CO NEW	COM	36790510	32,523	606,323	SH	DEFINED	1,2,6
GEHL CO	COM	36848310	6,223	204,972	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	18,788	3,818,781	SH	DEFINED	1,2,5,6
GENAERA CORP	COM NEW	36867G20	54	18,578	SH	DEFINED	1,5
GENCO SHIPPING & TRA	SHS	Y2685T10	10,265	248,792	SH	DEFINED	1,2
GENCORP INC	COM	36868210	9,752	746,157	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	61	43,866	SH	DEFINED	1,5
GENELABS TECHNOLOGIE	COM NEW	36870620	46	19,505	SH	DEFINED	1

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

GENENTECH INC	COM NEW	36871040	463,273	6,123,095	SH	DEFINED	1,2,5,6,7,8,
GENERAL CABLE CORP D	COM	36930010	34,515	455,642	SH	DEFINED	1,2,5,6
GENERAL COMMUNICATIO	CL A	36938510	27,108	2,116,134	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	977,386	12,495,342	SH	DEFINED	1,2,5,6,7,8,
GENERAL ELECTRIC CO	COM	36960410	11,120,999	290,517,220	SH	DEFINED	1,2,5,6,7,8,
GENERAL GROWTH PPTYS	COM	37002110	405,513	7,658,412	SH	DEFINED	1,2,3,5,6,7, 13,14
GENERAL MARITIME COR	SHS	Y2692M10	20,545	767,193	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	597,282	10,223,930	SH	DEFINED	1,2,5,6,7,8,
GENERAL MTRS CORP	COM	37044210	2,797,150	73,998,670	SH	DEFINED	1,2,5,6,7,8,
GENERAL MTRS CORP	DEB SR CV	37044271	251	10,000	SH	DEFINED	16
GENESCO INC	COM	37153210	18,973	362,706	SH	DEFINED	1,2
GENESEE & WYO INC	CL A	37155910	15,721	526,840	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
GENESIS ENERGY L P	UNIT LTD P	37192710	505	14,470	SH	DEFINED	1
GENESIS HEALTHCARE C	COM	37184D10	20,609	301,213	SH	DEFINED	1,2,5,6
GENESIS MICROCHIP IN	COM	37184C10	8,141	869,715	SH	DEFINED	1,2,5,6
GENITOPE CORP	COM	37229P50	301	77,975	SH	DEFINED	1
GENLYTE GROUP INC	COM	37230210	43,230	550,423	SH	DEFINED	1,2
GENOMIC HEALTH INC	COM	37244C10	3,644	193,804	SH	DEFINED	1,2,5
GEN-PROBE INC NEW	COM	36866T10	55,175	913,190	SH	DEFINED	1,2,5,6
GENTA INC	COM NEW	37245M20	62	210,848	SH	DEFINED	1,5
GENTEK INC	COM NEW	37245X20	7,037	199,813	SH	DEFINED	1,2
GENTEX CORP	COM	37190110	50,729	2,576,407	SH	DEFINED	1,2,5,12
GENTIVA HEALTH SERVI	COM	37247A10	9,017	449,509	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	209,557	4,224,949	SH	DEFINED	1,2,5,6,7,8,
GENVEC INC	COM	37246C10	1,282	545,344	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	570,223	16,576,256	SH	DEFINED	1,2,5,6,7,8,
GENZYME CORP	COM	37291710	432,753	6,719,773	SH	DEFINED	1,2,5,6,7,8,
GEO GROUP INC	COM	36159R10	19,696	676,835	SH	DEFINED	1,2,5,6
GEOEYE INC	COM	37250W10	4,190	192,802	SH	DEFINED	1
GEOGLOBAL RESOURCES	COM	37249T10	1,742	342,156	SH	DEFINED	1,5,6
GEOKINETICS INC	COM PAR \$0	37291030	1,862	60,000	SH	DEFINED	1
GEOMET INC DEL	COM	37250U20	1,165	152,134	SH	DEFINED	1,2,5
GEORGIA GULF CORP	COM PAR \$0	37320020	23,037	1,272,041	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	3,762	323,775	SH	DEFINED	1
GERDAU AMERISTEEL CO	COM	37373P10	983	67,191	SH	DEFINED	16
GERDAU S A	SPONSORED	37373710	23,809	925,697	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	193	14,038	SH	DEFINED	1,5
GERON CORP	COM	37416310	9,354	1,328,721	SH	DEFINED	1,2,6
GETTY IMAGES INC	COM	37427610	36,547	764,415	SH	DEFINED	1,2,5,6,7,8,
GETTY RLTY CORP NEW	COM	37429710	6,199	235,899	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	7,359	380,693	SH	DEFINED	1,2,6
GFI GROUP INC	COM	36165220	13,856	191,174	SH	DEFINED	1,2,6
GIBRALTAR INDS INC	COM	37468910	8,594	388,011	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	1,939	122,790	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	933,533	24,060,122	SH	DEFINED	1,2,5,6,7,8,
GIVEN IMAGING	ORD SHS	M5202010	386	12,272	SH	DEFINED	1,2,5
GLACIER BANCORP INC	COM	37637Q10	16,724	821,813	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	4,178	194,667	SH	DEFINED	1,2
GLATFELTER	COM	37731610	13,264	976,016	SH	DEFINED	1,2
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	831,872	15,884,519	SH	DEFINED	1,2
GLIMCHER RLTY TR	SH BEN INT	37930210	30,041	1,201,654	SH	DEFINED	1,2,3,5

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

GLOBAL CASH ACCESS H	COM	37896710	8,480	529,312	SH	DEFINED	1,2,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	6,175	327,081	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	194,527	7,253,076	SH	DEFINED	1,2,5,6,7,16
GLOBAL PARTNERS LP	COM UNITS	37946R10	266	7,400	SH	DEFINED	1
GLOBAL PMTS INC	COM	37940X10	44,854	1,131,243	SH	DEFINED	1,2,5,6
GLOBAL SOURCES LTD	ORD	G3930010	3,066	135,200	SH	DEFINED	1
GLOBALSANTAFE CORP	SHS	G3930E10	199,205	2,757,164	SH	DEFINED	1,2,5,6,7,8,
GLOBALSTAR INC	COM	37897340	1,955	188,846	SH	DEFINED	1,2
GLU MOBILE INC	COM	37989010	213	15,300	SH	DEFINED	1
GMH CMNTYS TR	COM	36188G10	8,919	920,416	SH	DEFINED	1,2,3
GMX RES INC	COM	38011M10	4,795	138,597	SH	DEFINED	1,5
GOL LINHAS AEREAS IN	SP ADR REP	38045R10	945	28,632	SH	DEFINED	1
GOLAR LNG LTD BERMUD	SHS	G9456A10	6,859	411,700	SH	DEFINED	1
GOLDEN STAR RES LTD	COM	38119T10	408	110,017	SH	DEFINED	16
GOLDEN TELECOM INC	COM	38122G10	11,812	214,721	SH	DEFINED	1,2,6
GOLDMAN SACHS GROUP	COM	38141G10	2,750,513	12,689,794	SH	DEFINED	1,2,5,6,7,8,
GOODMAN GLOBAL INC	COM	38239A10	13,119	590,396	SH	DEFINED	1,2
GOODRICH CORP	COM	38238810	184,375	3,095,613	SH	DEFINED	1,2,5,6,8,10
GOODRICH PETE CORP	COM NEW	38241040	7,109	205,294	SH	DEFINED	1,2,6
GOODYEAR TIRE & RUBR	COM	38255010	316,222	9,097,306	SH	DEFINED	1,2,5,6,10,1
GOOGLE INC	CL A	38259P50	3,039,926	5,815,814	SH	DEFINED	1,2,5,6,7,8,
GORMAN RUPP CO	COM	38308210	5,234	164,276	SH	DEFINED	1,2
GOTTSCHALKS INC	COM	38348510	138	11,592	SH	DEFINED	1
GP STRATEGIES CORP	COM	36225V10	256	23,557	SH	DEFINED	1
GPO AEROPORTUARIO DE	SPON ADR B	40050610	10,334	209,535	SH	DEFINED	1,2,7
GRACE W R & CO DEL N	COM	38388F10	28,253	1,153,649	SH	DEFINED	1,2,5,6
GRACO INC	COM	38410910	58,712	1,457,595	SH	DEFINED	1,2,5,6
GRAFTECH INTL LTD	COM	38431310	51,277	3,044,949	SH	DEFINED	1,2,5
GRAINGER W W INC	COM	38480210	183,065	1,967,382	SH	DEFINED	1,2,5,6,7,8,
GRAMERCY CAP CORP	COM	38487110	12,505	454,081	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	59,722	930,532	SH	DEFINED	1,2,5
GRANT PRIDECO INC	COM	38821G10	211,109	3,921,781	SH	DEFINED	1,2,5,6,7,8,
							14,16
GRAPHIC PACKAGING CO	COM	38868810	5,480	1,132,167	SH	DEFINED	1,2,6
GRAY TELEVISION INC	COM	38937510	13,061	1,408,907	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	4,204	173,780	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	10,432	311,022	SH	DEFINED	1,2,5,6
GREAT LAKES DREDGE &	COM	39060710	112	11,800	SH	DEFINED	1
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,112	9,588	SH	DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	44,849	1,540,128	SH	DEFINED	1,2,5
GREAT SOUTHN BANCORP	COM	39090510	5,674	209,754	SH	DEFINED	1,2
GREAT WOLF RESORTS I	COM	39152310	6,629	465,210	SH	DEFINED	1,2
GREATBATCH INC	COM	39153L10	17,711	546,639	SH	DEFINED	1,2,5,16
GREATER BAY BANCORP	COM	39164810	31,731	1,139,780	SH	DEFINED	1,2,5
GREATER COMMUNITY BA	COM	39167M10	170	10,795	SH	DEFINED	1
GREEN BANKSHARES INC	COM NEW	39436120	4,870	155,779	SH	DEFINED	1
GREEN MTN COFFEE ROA	COM	39312210	6,242	79,274	SH	DEFINED	1
GREENBRIER COS INC	COM	39365710	6,420	212,456	SH	DEFINED	1,2
GREENFIELD ONLINE IN	COM	39515010	3,972	249,650	SH	DEFINED	1,5
GREENHILL & CO INC	COM	39525910	18,448	268,491	SH	DEFINED	1,2,6
GREENLIGHT CAPITAL R	CLASS A	G4095J10	2,088	92,658	SH	DEFINED	1,2
GREIF INC	CL A	39762410	33,796	566,956	SH	DEFINED	1,2,6
GREY WOLF INC	COM	39788810	30,103	3,653,242	SH	DEFINED	1,2,5,6
GRIFFON CORP	COM	39843310	9,741	447,258	SH	DEFINED	1,2
GROUP 1 AUTOMOTIVE I	COM	39890510	19,355	479,785	SH	DEFINED	1,2
GROUPE CGI INC	CL A SUB V	39945C10	160	14,270	SH	DEFINED	1
GROUPE DANONE	SPONSORED	39944910	2,009	123,563	SH	DEFINED	1
GRUBB & ELLIS CO	COM PAR \$0	40009520	1,801	155,292	SH	DEFINED	1,5
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	704	13,357	SH	DEFINED	1,7
GRUPO FINANCIERO GAL	SP ADR 10	39990910	974	101,602	SH	DEFINED	1,5,7
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	99,543	3,605,320	SH	DEFINED	1,2,4,5,7
GSI COMMERCE INC	COM	36238G10	6,967	306,792	SH	DEFINED	1,2,5,6



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

GTC BIOTHERAPEUTICS	COM	36238T10	67	58,385	SH	DEFINED	1,5
GTX INC DEL	COM	40052B10	3,905	241,171	SH	DEFINED	1,2,6
GUESS INC	COM	40161710	29,476	613,573	SH	DEFINED	1,2,5,6
GUIDANCE SOFTWARE IN	COM	40169210	248	17,619	SH	DEFINED	1
GUITAR CTR MGMT INC	COM	40204010	31,589	528,162	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M		
GULF ISLAND FABRICAT	COM	40230710	6,298	181,508	SH	DEFINED	1,2	
GULFMARK OFFSHORE IN	COM	40262910	34,815	679,709	SH	DEFINED	1,2,5	
GULFPORT ENERGY CORP	COM NEW	40263530	3,888	194,582	SH	DEFINED	1	
GYMBOREE CORP	COM	40377710	39,541	1,003,319	SH	DEFINED	1,2,6	
H & E EQUIPMENT SERV	COM	40403010	5,822	209,884	SH	DEFINED	1,2,6	
HAEMONETICS CORP	COM	40502410	20,200	383,961	SH	DEFINED	1,2,5,6	
HAIN CELESTIAL GROUP	COM	40521710	16,705	615,521	SH	DEFINED	1,2,5	
HALLIBURTON CO	COM	40621610	1,322,840	38,343,201	SH	DEFINED	1,2,5,6,7,8,	
HALLIBURTON CO	COM	40621610	2,070	60,000	SH	CALL	DEFINED	16
HALOZYME THERAPEUTIC	COM	40637H10	9,808	1,062,578	SH	DEFINED	1,2,5,6	
HAMPTON ROADS BANKSH	COM	40932110	163	11,399	SH	DEFINED	1	
HANA BIOSCIENCES INC	COM	40963P10	95	57,852	SH	DEFINED	1,5	
HANCOCK HLDG CO	COM	41012010	14,845	395,334	SH	DEFINED	1,2	
HANDLEMAN CO DEL	COM	41025210	183	29,423	SH	DEFINED	1	
HANESBRANDS INC	COM	41034510	48,175	1,782,269	SH	DEFINED	1,2,5,6,7,8,	
HANGER ORTHOPEDIC GR	COM NEW	41043F20	281	26,053	SH	DEFINED	1,5	
HANMI FINL CORP	COM	41049510	13,752	806,096	SH	DEFINED	1,2	
HANOVER COMPRESSOR C	COM	41076810	54,319	2,277,532	SH	DEFINED	1,2,5,6	
HANOVER INS GROUP IN	COM	41086710	58,935	1,207,930	SH	DEFINED	1,2,5,7	
HANSEN MEDICAL INC	COM	41130710	2,145	113,538	SH	DEFINED	1,6,16	
HANSEN NAT CORP	COM	41131010	44,854	1,043,594	SH	DEFINED	1,2,5,6,16	
HANSON PLC NEW	SPONSORED	41134910	718	6,656	SH	DEFINED	1	
HARDINGE INC	COM	41232430	4,914	144,400	SH	DEFINED	1,2	
HARLEY DAVIDSON INC	COM	41282210	407,687	6,839,231	SH	DEFINED	1,2,5,6,7,8,	
HARLEYSVILLE GROUP I	COM	41282410	16,147	484,017	SH	DEFINED	1,2	
HARLEYSVILLE NATL CO	COM	41285010	7,105	440,751	SH	DEFINED	1,2	
HARMAN INTL INDS INC	COM	41308610	184,076	1,575,991	SH	DEFINED	1,2,5,6,7,8,	
HARMONIC INC	COM	41316010	10,680	1,204,104	SH	DEFINED	1,2,5,6	
HARRAHS ENTMT INC	COM	41361910	643,725	7,550,145	SH	DEFINED	1,2,5,6,7,8,	
HARRIS & HARRIS GROU	COM	41383310	1,534	136,950	SH	DEFINED	1	
HARRIS CORP DEL	COM	41387510	169,132	3,100,486	SH	DEFINED	1,2,5,8,12	
HARRIS INTERACTIVE I	COM	41454910	5,955	1,113,090	SH	DEFINED	1,2,6	
HARRIS STRATEX NTRK	CL A	41457P10	6,181	343,779	SH	DEFINED	1,2,5,6	
HARSCO CORP	COM	41586410	78,601	1,511,561	SH	DEFINED	1,2,5,6,7,8,	
HARTE-HANKS INC	COM	41619610	44,955	1,750,571	SH	DEFINED	1,2,5,6	
HARTFORD FINL SVCS G	COM	41651510	1,618,141	16,426,157	SH	DEFINED	1,2,5,6,7,8,	
							14,16	
HARTMARX CORP	COM	41711910	215	27,004	SH	DEFINED	1	
HARVARD BIOSCIENCE I	COM	41690610	99	18,932	SH	DEFINED	1	
HARVEST NATURAL RESO	COM	41754V10	9,995	839,232	SH	DEFINED	1,2,5	
HASBRO INC	COM	41805610	338,678	10,782,491	SH	DEFINED	1,2,5,6,7,8,	
							14,16	
HAVERTY FURNITURE IN	COM	41959610	3,622	310,391	SH	DEFINED	1	
HAWAIIAN ELEC INDUST	COM	41987010	29,052	1,226,333	SH	DEFINED	1,2,5	
HAWAIIAN HOLDINGS IN	COM	41987910	82	22,715	SH	DEFINED	1	
HAWK CORP	CL A	42008910	191	14,000	SH	DEFINED	1	
HAWKINS INC	COM	42026110	225	14,552	SH	DEFINED	1	

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

HAYES LEMMERZ INTL I	COM NEW	42078130	6,774	1,266,236	SH	DEFINED	1,2,5
HAYNES INTERNATIONAL	COM NEW	42087720	12,173	144,179	SH	DEFINED	1,2
HCC INS HLDGS INC	COM	40413210	56,714	1,697,527	SH	DEFINED	1,2,5
HDFC BANK LTD	ADR REPS 3	40415F10	1,496	17,760	SH	DEFINED	1,2,5
HEADWATERS INC	NOTE 2.87	42210PAB	1,815	2,000,000	SH	DEFINED	16
HEADWATERS INC	COM	42210P10	23,252	1,346,385	SH	DEFINED	1,2
HEALTH CARE PPTY INV	COM	42191510	74,331	2,569,339	SH	DEFINED	1,2,3,5,6,7,13,14
HEALTH CARE REIT INC	COM	42217K10	29,033	719,340	SH	DEFINED	1,2,3,5
HEALTH GRADES INC	COM	42218Q10	364	55,901	SH	DEFINED	1,5
HEALTH MGMT ASSOC IN	CL A	42193310	63,504	5,590,177	SH	DEFINED	1,2,5,6,7,8,
HEALTH NET INC	COM	42222G10	145,874	2,762,756	SH	DEFINED	1,2,5,6,7,8,
HEALTHCARE RLTY TR	COM	42194610	21,345	768,347	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	11,355	384,925	SH	DEFINED	1,2,6
HEALTHEXTRAS INC	COM	42221110	18,253	617,057	SH	DEFINED	1,2,6
HEALTHSOUTH CORP	COM NEW	42192430	20,733	1,144,814	SH	DEFINED	1,2,6
HEALTHSPRING INC	COM	42224N10	22,363	1,173,320	SH	DEFINED	1,2,16
HEALTHTRONICS INC	COM	42222L10	314	72,282	SH	DEFINED	1,2,5
HEALTHWAYS INC	COM	42224510	29,103	614,386	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	8,230	341,487	SH	DEFINED	1,2,5,7
HEARTLAND EXPRESS IN	COM	42234710	33,703	2,067,657	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	4,980	204,948	SH	DEFINED	1
HEARTLAND PMT SYS IN	COM	42235N10	5,783	197,169	SH	DEFINED	1,2,6
HECLA MNG CO	COM	42270410	24,014	2,811,958	SH	DEFINED	1,2,5,6
HEELYS INC	COM	42279M10	2,129	82,325	SH	DEFINED	1,2,6
HEICO CORP NEW	COM	42280610	19,527	464,053	SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	972	27,658	SH	DEFINED	1,2,6
HEIDRICK & STRUGGLES	COM	42281910	23,371	456,106	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	477,899	10,067,388	SH	DEFINED	1,2,5,6,7,8,
HELEN OF TROY CORP L	COM	G4388N10	12,899	477,730	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	82,619	2,070,127	SH	DEFINED	1,2,5,6,7
HELLENIC TELECOM ORG	SPONSORED	42332530	956	61,487	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	138,917	3,921,994	SH	DEFINED	1,2,5,6
HEMISPHERX BIOPHARMA	COM	42366C10	80	60,910	SH	DEFINED	1,5
HENRY JACK & ASSOC I	COM	42628110	50,170	1,948,337	SH	DEFINED	1,2,5,6
HERBALIFE LTD	COM USD SH	G4412G10	16,407	413,799	SH	DEFINED	1,2,5,6
HERCULES INC	COM	42705610	137,286	6,986,574	SH	DEFINED	1,2,5,6,10,1
HERCULES OFFSHORE IN	COM	42709310	12,254	378,456	SH	DEFINED	1,2,6
HERCULES TECH GROWTH	COM	42709650	3,155	233,500	SH	DEFINED	1
HERITAGE COMMERCE CO	COM	42692710	4,101	173,203	SH	DEFINED	1
HERLEY INDS INC DEL	COM	42739810	230	14,060	SH	DEFINED	1
HERSHA HOSPITALITY T	SH BEN INT	42782510	15,296	1,294,112	SH	DEFINED	1,2,3,5
HERSHEY CO	COM	42786610	229,575	4,535,265	SH	DEFINED	1,2,5,6,7,8,
HERTZ GLOBAL HOLDING	COM	42805T10	74,591	2,807,333	SH	DEFINED	1,2,5,6,7,8,
HESKA CORP	COM	42805E10	26	11,100	SH	DEFINED	1
HESS CORP	COM	42809H10	454,940	7,716,083	SH	DEFINED	1,2,5,6,7,8,
HEWITT ASSOCS INC	COM	42822Q10	39,605	1,237,671	SH	DEFINED	1,2,5
HEWLETT PACKARD CO	COM	42823610	4,852,497	108,751,610	SH	DEFINED	1,2,5,6,7,8,
HEXCEL CORP NEW	COM	42829110	29,118	1,381,958	SH	DEFINED	1,2,6
HFF INC	CL A	40418F10	3,376	217,690	SH	DEFINED	1,2
HI / FN INC	COM	42835810	124	21,020	SH	DEFINED	1
HIBBETT SPORTS INC	COM	42856710	18,109	661,412	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	196	21,522	SH	DEFINED	1,5
HIGHLAND HOSPITALITY	COM	43014110	29,326	1,527,380	SH	DEFINED	1,2,3,6
HIGHWOODS PPTYS INC	COM	43128410	63,038	1,681,000	SH	DEFINED	1,2,3,5
HILAND PARTNERS L P	UT LTD PAR	43129110	343	6,302	SH	DEFINED	1
HILB ROGAL & HOBBS C	COM	43129410	28,988	676,346	SH	DEFINED	1,2,5,6
HILLENBRAND INDS INC	COM	43157310	80,418	1,237,196	SH	DEFINED	1,2,5,6,7,8,
HILTON HOTELS CORP	COM	43284810	330,793	9,883,264	SH	DEFINED	1,2,3,5,6,7,13,14
HITACHI LIMITED	ADR 10 COM	43357850	1,551	21,919	SH	DEFINED	1,2
HITTITE MICROWAVE CO	COM	43365Y10	9,374	219,378	SH	DEFINED	1,2,6

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 M
HKN INC	COM	40420K10	105	10,416	SH	DEFINED	1,5
HLTH CORPORATION	COM	40422Y10	40,950	2,922,883	SH	DEFINED	1,2,5,6,7,12
HMS HLDGS CORP	COM	40425J10	4,322	225,827	SH	DEFINED	1
HNI CORP	COM	40425110	29,820	727,312	SH	DEFINED	1,2,5,6
HOLLIS-EDEN PHARMACE	COM	43590210	61	30,000	SH	DEFINED	1,5
HOLLY CORP	COM PAR \$0	43575830	90,007	1,213,198	SH	DEFINED	1,2,5,6
HOLLY ENERGY PARTNER	COM UT LTD	43576310	562	11,049	SH	DEFINED	1,2
HOLOGIC INC	COM	43644010	45,547	823,492	SH	DEFINED	1,2,5,6
HOME BANCSHARES INC	COM	43689320	3,473	154,016	SH	DEFINED	1
HOME DEPOT INC	COM	43707610	2,303,384	58,535,809	SH	DEFINED	1,2,5,6,7,8,
HOME PROPERTIES INC	COM	43730610	42,309	814,731	SH	DEFINED	1,2,3,5
HOME SOLUTIONS AMER	COM	43735510	3,778	631,801	SH	DEFINED	1,5
HOMEBANC CORP GA	COM	43738R10	171	135,030	SH	DEFINED	1
HONDA MOTOR LTD	AMERN SHS	43812830	1,965	54,159	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	4,276,778	75,991,077	SH	DEFINED	1,2,5,6,7,8,14,16
HOOKER FURNITURE COR	COM	43903810	3,351	149,353	SH	DEFINED	1
HOOPER HOLMES INC	COM	43910410	273	81,372	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	29,151	1,372,479	SH	DEFINED	1,2,5
HORIZON FINL CORP WA	COM	44041F10	5,334	244,796	SH	DEFINED	1,2,5
HORIZON LINES INC	COM	44044K10	25,324	773,025	SH	DEFINED	1,2,5,6
HORIZON OFFSHORE INC	COM NEW	44043J20	8,498	442,619	SH	DEFINED	1,2,5
HORMEL FOODS CORP	COM	44045210	62,974	1,686,044	SH	DEFINED	1,2,5,12
HORNBECK OFFSHORE SV	COM	44054310	25,935	669,118	SH	DEFINED	1,2,5,16
HOSPIRA INC	COM	44106010	171,509	4,393,158	SH	DEFINED	1,2,5,6,7,8,
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	125,549	3,026,010	SH	DEFINED	1,2,3,5
HOST HOTELS & RESORT	COM	44107P10	452,120	19,555,375	SH	DEFINED	1,2,3,5,6,7,13,14
HOT TOPIC INC	COM	44133910	12,642	1,163,037	SH	DEFINED	1,2,5,6
HOUSEVALUES INC	COM	44183Y10	98	21,540	SH	DEFINED	1
HOUSTON WIRE & CABLE	COM	44244K10	5,304	186,703	SH	DEFINED	1,6
HOVNANIAN ENTERPRISE	CL A	44248720	37,756	2,284,104	SH	DEFINED	1,2,5
HOVNANIAN ENTERPRISE	CL A	44248720	1,653	100,000	SH PUT	DEFINED	16
HRPT PPTYS TR	COM SH BEN	40426W10	98,455	9,466,844	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC	SPON ADR N	40428040	16,481	179,585	SH	DEFINED	1,2
HUB GROUP INC	CL A	44332010	56,410	1,604,386	SH	DEFINED	1,2,6
HUBBELL INC	CL B	44351020	49,007	903,849	SH	DEFINED	1,2,5,6
HUDSON CITY BANCORP	COM	44368310	158,822	12,996,906	SH	DEFINED	1,2,5,6,7,8,
HUDSON HIGHLAND GROU	COM	44379210	9,504	444,297	SH	DEFINED	1,2,5,6
HUGHES COMMUNICATION	COM	44439810	3,714	71,168	SH	DEFINED	1,2,6
HUGOTON RTY TR TEX	UNIT BEN I	44471710	1,279	50,707	SH	DEFINED	1,2,5
HUMAN GENOME SCIENCE	COM	44490310	21,548	2,415,720	SH	DEFINED	1,2,5,6,8
HUMANA INC	COM	44485910	426,307	6,998,970	SH	DEFINED	1,2,5,6,7,8,14,16
HUMANA INC	COM	44485910	1,827	30,000	SH CALL	DEFINED	16
HUNGARIAN TEL & CABL	COM	44554210	284	14,200	SH	DEFINED	1,7
HUNT J B TRANS SVCS	COM	44565810	46,072	1,571,362	SH	DEFINED	1,2,5,12
HUNTINGTON BANCSHARE	COM	44615010	190,156	8,362,162	SH	DEFINED	1,2,5,6,7,8,
HUNTSMAN CORP	COM	44701110	29,824	1,226,801	SH	DEFINED	1,2,5
HURCO COMPANIES INC	COM	44732410	2,907	58,170	SH	DEFINED	1,5
HURON CONSULTING GRO	COM	44746210	21,057	288,407	SH	DEFINED	1,2,5,6
HUTCHINSON TECHNOLOG	COM	44840710	7,921	421,088	SH	DEFINED	1,2,5

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

HUTTIG BLDG PRODS IN	COM	44845110	176	23,247	SH	DEFINED	1,5
HYPERCOM CORP	COM	44913M10	4,493	760,187	SH	DEFINED	1,2
HYPERDYNAMICS CORP	COM	44895410	38	12,200	SH	DEFINED	1
HYTHIAM INC	COM	44919F10	3,424	395,878	SH	DEFINED	1
I D SYSTEMS INC	COM	44948910	129	10,060	SH	DEFINED	1,5
I2 TECHNOLOGIES INC	COM NEW	46575420	6,015	322,687	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM NEW	44919P30	178,572	5,159,540	SH	DEFINED	1,2,5,6,7,8,
IBASIS INC	COM NEW	45073220	3,483	346,576	SH	DEFINED	1
IBERIABANK CORP	COM	45082810	9,117	184,361	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	61	14,758	SH	DEFINED	1,2
ICICI BK LTD	ADR	45104G10	12,710	258,591	SH	DEFINED	1,2,5,7
ICO GLOBAL COMM HLDG	CL A	44930K10	4,073	1,170,348	SH	DEFINED	1,2
ICO INC NEW	COM	44929310	347	32,800	SH	DEFINED	1
ICONIX BRAND GROUP I	COM	45105510	15,036	676,687	SH	DEFINED	1,2,5,6
ICT GROUP INC	COM	44929Y10	1,837	98,196	SH	DEFINED	1
ICU MED INC	COM	44930G10	10,672	248,525	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	41,673	1,300,646	SH	DEFINED	1,2,5,6
IDAHO GEN MINES INC	COM	45127230	2,700	425,800	SH	DEFINED	1
IDEARC INC	COM	45166310	78,136	2,211,600	SH	DEFINED	1,2,5,6,7,8,
IDENIX PHARMACEUTICA	COM	45166R20	1,936	328,185	SH	DEFINED	1,2,6
IDERA PHARMACEUTICAL	COM NEW	45168K30	94	13,164	SH	DEFINED	1
IDEX CORP	COM	45167R10	31,336	813,072	SH	DEFINED	1,2,5
IDEXX LABS INC	COM	45168D10	34,370	363,204	SH	DEFINED	1,2,5,6
IDT CORP	CL B	44894730	8,338	807,901	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	5,187	309,846	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	2,359	294,190	SH	DEFINED	1
IHOP CORP	COM	44962310	15,765	289,630	SH	DEFINED	1,2
IHS INC	CL A	45173410	26,057	566,447	SH	DEFINED	1,2,6
II VI INC	COM	90210410	10,904	401,331	SH	DEFINED	1,2,6
IKANOS COMMUNICATION	COM	45173E10	128	16,874	SH	DEFINED	1
IKON OFFICE SOLUTION	COM	45171310	224,164	14,360,293	SH	DEFINED	1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	656,451	12,113,869	SH	DEFINED	1,2,5,6,7,8,
ILLUMINA INC	COM	45232710	30,230	744,755	SH	DEFINED	1,2,6
IMATION CORP	COM	45245A10	36,632	993,805	SH	DEFINED	1,2,5
IMCLONE SYS INC	COM	45245W10	122,505	3,464,515	SH	DEFINED	1,2,5,7,12
IMMERGENT INC	COM	45247Q10	3,930	160,687	SH	DEFINED	1,5
IMMERSION CORP	COM	45252110	4,732	315,904	SH	DEFINED	1,5
IMMTECH PHARMACEUTIC	COM	45251910	89	11,000	SH	DEFINED	1
IMMUCOR INC	COM	45252610	35,942	1,285,015	SH	DEFINED	1,2,6
IMMUNOGEN INC	COM	45253H10	285	51,410	SH	DEFINED	1,5
IMMUNOMEDICS INC	COM	45290710	2,546	613,493	SH	DEFINED	1,5
IMPAC MTG HLDGS INC	COM	45254P10	7,751	1,681,442	SH	DEFINED	1,2
IMPERIAL CHEM INDS P	ADR NEW	45270450	976	19,652	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	2,372	51,086	SH	DEFINED	1,16
IMPERIAL SUGAR CO NE	COM NEW	45309620	5,490	178,300	SH	DEFINED	1,2
IMPERIAL TOBACCO GRO	SPONSORED	45314210	1,162	12,598	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	233,617	7,270,978	SH	DEFINED	1,2,5,6,7,8,
							14,16
INCYTE CORP	COM	45337C10	8,821	1,470,210	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG CO	COM NEW	45344030	1,532	74,985	SH	DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	8,110	274,550	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	7,830	454,962	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	5,264	782,219	SH	DEFINED	1,5
INDYMAC BANCORP INC	COM	45660710	35,602	1,220,489	SH	DEFINED	1,2,5
INERGY HLDGS L P	COM	45661Q10	693	13,623	SH	DEFINED	1,2
INERGY L P	UNIT LTD P	45661510	1,801	49,738	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	342	20,677	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/ INVESTMENT PRN CALL DISCRETION	OTHER M
INFINITY PPTY & CAS	COM	45665Q10	25,048	493,753	SH	DEFINED 1,2,5
INFOCROSSING INC	COM	45664X10	5,486	297,001	SH	DEFINED 1
INFOCUS CORP	COM	45665B10	91	40,721	SH	DEFINED 1,5
INFORMATICA CORP	COM	45666Q10	19,775	1,338,878	SH	DEFINED 1,2,5,6
INFORMATION SERVICES	COM	45675Y10	2,404	314,212	SH	DEFINED 1
INFORTE CORP	COM	45677R10	55	13,074	SH	DEFINED 1
INFOSPACE INC	COM NEW	45678T20	14,626	630,150	SH	DEFINED 1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	32,623	647,545	SH	DEFINED 1,2,4,5
INFOUSA INC NEW	COM	45681830	12,466	1,219,802	SH	DEFINED 1,2
INFRASTRUCTURE SVCS INC	COM	45684P10	19,301	520,243	SH	DEFINED 1,2,6
ING GROEP N V	SPONSORED	45683710	5,728	130,262	SH	DEFINED 1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	417,737	7,620,155	SH	DEFINED 1,2,5,6,7,8,
INGLES MKTS INC	CL A	45703010	7,434	215,795	SH	DEFINED 1,2,5
INGRAM MICRO INC	CL A	45715310	122,579	5,646,177	SH	DEFINED 1,2,5,7
INLAND REAL ESTATE C	COM NEW	45746120	25,357	1,493,334	SH	DEFINED 1,2,3
INNERWORKINGS INC	COM	45773Y10	3,625	226,284	SH	DEFINED 1,2,6
INNKEEPERS USA TR	COM	4576J010	28,385	1,600,967	SH	DEFINED 1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	69	17,200	SH	DEFINED 1
INNOPHOS HOLDINGS IN	COM	45774N10	2,775	194,032	SH	DEFINED 1
INNOSPEC INC	COM	45768S10	25,635	432,956	SH	DEFINED 1,2,5,6
INNOTRAC CORP	COM	45767M10	26	11,000	SH	DEFINED 1
INNOVATIVE SOLUTIONS	COM	45769N10	4,221	181,780	SH	DEFINED 1,2
INNOVEX INC	COM	45764710	54	33,483	SH	DEFINED 1,5
INPHONIC INC	COM	45772G10	2,056	439,375	SH	DEFINED 1,6
INPUT/OUTPUT INC	COM	45765210	15,655	1,002,898	SH	DEFINED 1,2,6
INSIGHT ENTERPRISES	COM	45765U10	21,802	965,970	SH	DEFINED 1,2,5
INSITE VISION INC	COM	45766010	107	71,003	SH	DEFINED 1,2,5
INSITUFORM TECHNOLOG	CL A	45766710	9,595	439,921	SH	DEFINED 1,2
INSMED INC	COM NEW	45766920	85	105,202	SH	DEFINED 1,5
INSPIRE PHARMACEUTIC	COM	45773310	392	62,085	SH	DEFINED 1,5
INSTEEL INDUSTRIES I	COM	45774W10	4,065	225,851	SH	DEFINED 1,5
INSULET CORP	COM	45784P10	210	14,800	SH	DEFINED 1
INTEGRA BK CORP	COM	45814P10	12,673	590,255	SH	DEFINED 1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	35,645	721,262	SH	DEFINED 1,2,6,16
INTEGRAL SYS INC MD	COM	45810H10	3,649	150,111	SH	DEFINED 1
INTEGRATED DEVICE TE	COM	45811810	47,132	3,086,555	SH	DEFINED 1,2,5
INTEGRATED ELECTRICA	COM	45811E30	8,491	257,551	SH	DEFINED 1,2,5
INTEGRATED SILICON S	COM	45812P10	247	39,264	SH	DEFINED 1,5
INTEGRITY BANCSHARES	COM	45818G10	127	19,189	SH	DEFINED 1
INTEGRYS ENERGY GROU	COM	45822P10	117,544	2,317,059	SH	DEFINED 1,2,5,6,10,1
INTEL CORP	COM	45814010	4,001,246	168,544,486	SH	DEFINED 1,2,5,6,7,8,
INTER PARFUMS INC	COM	45833410	2,164	81,303	SH	DEFINED 1
INTER TEL INC	COM	45837210	9,101	380,304	SH	DEFINED 1,2
INTERACTIVE BROKERS	COM	45841N10	15,521	572,101	SH	DEFINED 1,2
INTERACTIVE DATA COR	COM	45840J10	21,870	816,671	SH	DEFINED 1,2,5
INTERACTIVE INTELLIG	COM	45839M10	2,790	135,419	SH	DEFINED 1,5
INTERCONTINENTAL HTL	SPONS ADR	45857P30	391	15,789	SH	DEFINED 1
INTERCONTINENTALEXCH	COM	45865V10	105,751	715,256	SH	DEFINED 1,2,5,6,7,8, 14,16
INTERDIGITAL COMMUNI	COM	45866A10	4,902	152,364	SH	DEFINED 1,2,5,6,16
INTERFACE INC	CL A	45866510	15,629	828,696	SH	DEFINED 1,2,5,6
INTERLEUKIN GENETICS	COM	45873810	27	14,900	SH	DEFINED 1
INTERLINE BRANDS INC	COM	45874310	11,484	440,353	SH	DEFINED 1,2
INTERMEC INC	COM	45878610	19,704	778,510	SH	DEFINED 1,2,5,6
INTERMUNE INC	COM	45884X10	14,487	558,478	SH	DEFINED 1,2,5,6
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	8,311	576,324	SH	DEFINED 1,2,5,6
INTERNATIONAL BANC SH	COM	45904410	22,208	866,835	SH	DEFINED 1,2,5

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

INTERNATIONAL BUSINE COM	45920010	6,509,395	61,846,982	SH	DEFINED	1,2,5,6,7,8,14,16
INTERNATIONAL COAL G COM	45928H10	10,767	1,800,421	SH	DEFINED	1,2,6
INTERNATIONAL FLAVOR COM	45950610	124,066	2,379,475	SH	DEFINED	1,2,5,6,7,8,14,16
INTERNATIONAL GAME T COM	45990210	333,424	8,398,586	SH	DEFINED	1,2,5,6,7,8,14,16
INTERNATIONAL PWR PL SPONSORED	46018M10	813	9,492	SH	DEFINED	1
INTERNATIONAL RECTIF COM	46025410	50,051	1,343,302	SH	DEFINED	1,2,5
INTERNATIONAL SHIPHO COM NEW	46032120	203	10,100	SH	DEFINED	1
INTERNATIONAL SPEEDW CL A	46033520	59,167	1,122,501	SH	DEFINED	1,2,5
INTERNET CAP GROUP I COM NEW	46059C20	7,512	605,828	SH	DEFINED	1,2
INTERPHARM HLDGS INC COM	46058810	13	10,400	SH	DEFINED	1
INTERPOOL INC COM	46062R10	4,533	168,505	SH	DEFINED	1,2
INTERPUBLIC GROUP CO COM	46069010	129,349	11,346,392	SH	DEFINED	1,2,5,6,7,8,14,16
INTERPUBLIC GROUP CO COM	46069010	1,140	100,000	SH	PUT	DEFINED 16
INTERSIL CORP CL A	46069S10	87,096	2,768,472	SH	DEFINED	1,2,5,6,7,8,14,16
INTERSTATE HOTELS & COM	46088S10	888	170,043	SH	DEFINED	1,2,5
INTERVEST BANCSHARES CL A	46092710	403	14,300	SH	DEFINED	1,2
INTERVOICE INC NEW COM	46114210	4,515	541,992	SH	DEFINED	1,2,5,6
INTERWOVEN INC COM NEW	46114T50	15,930	1,134,625	SH	DEFINED	1,2,5,6
INTEVAC INC COM	46114810	11,748	552,566	SH	DEFINED	1,2,5
INTL PAPER CO COM	46014610	968,117	24,791,730	SH	DEFINED	1,2,5,6,7,8,14,16
INTL SECS EXCHANGE H CL A	46031W20	34,891	533,908	SH	DEFINED	1,2,5,6
INTRICON CORP COM	46121H10	74	10,850	SH	DEFINED	1
INTROGEN THERAPEUTIC COM	46119F10	46	12,855	SH	DEFINED	1
INTUIT COM	46120210	314,700	10,462,089	SH	DEFINED	1,2,5,6,7,8,14,16
INTUITIVE SURGICAL I COM NEW	46120E60	90,040	648,841	SH	DEFINED	1,2,5
INVACARE CORP COM	46120310	8,884	484,656	SH	DEFINED	1,2,5
INVENTIV HEALTH INC COM	46122E10	17,537	479,022	SH	DEFINED	1,2,6
INVERNESS MED INNOVA COM	46126P10	33,053	647,840	SH	DEFINED	1,2,5,6
INVESCO PLC SPONSORED	46127U10	332	12,862	SH	DEFINED	1
INVESTMENT TECHNOLOG COM	46145F10	26,640	614,813	SH	DEFINED	1,2,5
INVESTTOOLS INC COM	46145P10	9,056	909,213	SH	DEFINED	1,2,5,6
INVESTORS BANCORP IN COM	46146P10	10,084	750,844	SH	DEFINED	1,2,6
INVESTORS FINL SERVI COM	46191510	71,316	1,156,411	SH	DEFINED	1,2,5,6,7,8,14,16
INVESTORS REAL ESTAT SH BEN INT	46173010	8,411	814,203	SH	DEFINED	1,2,3,5
INVESTORS TITLE CO COM	46180410	223	4,400	SH	DEFINED	1
INVITROGEN CORP COM	46185R10	75,457	1,023,151	SH	DEFINED	1,2,5,6,7,8,14,16
IOMEGA CORP COM NEW	46203030	339	72,871	SH	DEFINED	1,5
IONATRON INC COM	46207010	1,397	358,190	SH	DEFINED	1,2,6
IOWA TELECOMM SERVIC COM	46259420	13,344	587,050	SH	DEFINED	1,2
IPASS INC COM	46261V10	6,349	1,171,341	SH	DEFINED	1,2,6
IPC HLDGS LTD ORD	G4933P10	30,915	957,424	SH	DEFINED	1,2,5
IPCS INC COM NEW	44980Y30	7,780	229,699	SH	DEFINED	1,2,6
IPG PHOTONICS CORP COM	44980X10	2,418	121,214	SH	DEFINED	1,2,6
IRELAND BK SPONSORED	46267Q10	938	11,553	SH	DEFINED	1
IRIS INTL INC COM	46270W10	271	16,115	SH	DEFINED	1
IROBOT CORP COM	46272610	3,237	163,055	SH	DEFINED	1,2,6
IRON MTN INC COM	46284610	64,520	2,469,205	SH	DEFINED	1,2,5,6,7,8,14,16
IRSA INVERSIONES Y R GLOBL DEP	45004720	1,007	54,448	SH	DEFINED	1,5
IRVINE SENSORS CORP COM NEW	46366450	17	11,424	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
IRWIN FINL CORP	COM	46411910	11,613	775,740	SH	DEFINED 1,2

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

ISHARES INC	MSCI CDA I	46428650	1,732	57,996	SH		DEFINED	1
ISHARES TR	FTSE XNHUA	46428718	9,664	75,000	SH	PUT	DEFINED	16
ISHARES TR	MSCI EMERG	46428723	4,486	34,078	SH		DEFINED	1
ISHARES TR	MSCI EAFE	46428746	22,102	273,640	SH		DEFINED	1
ISHARES TR	RUSSELL 20	46428765	2,134	25,720	SH		DEFINED	1
ISHARES TR	RUSSELL 20	46428765	33,184	400,000	SH	CALL	DEFINED	1
ISHARES TR	RUSSELL 20	46428765	125,751	1,515,800	SH	PUT	DEFINED	1,16
ISHARES TR	RUSSELL 30	46428768	733	8,426	SH		DEFINED	1
ISILON SYS INC	COM	46432L10	1,548	100,357	SH		DEFINED	1,2,6
ISIS PHARMACEUTICALS	COM	46433010	14,930	1,542,331	SH		DEFINED	1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	6,053	252,619	SH		DEFINED	1,2,5,6
ISOLAGEN INC	COM	46488N10	381	89,657	SH		DEFINED	1,2,5
ISTA PHARMACEUTICALS	COM NEW	45031X20	197	26,700	SH		DEFINED	1
ISTAR FINL INC	COM	45031U10	81,567	1,840,005	SH		DEFINED	1,2,5,6,7,8,
ITC HLDGS CORP	COM	46568510	21,756	535,466	SH		DEFINED	1,2
ITLA CAP CORP	COM	45056510	7,852	150,654	SH		DEFINED	1,2
I-TRAX INC	COM NEW	45069D20	219	52,620	SH		DEFINED	1,5
ITRON INC	COM	46574110	38,950	499,741	SH		DEFINED	1,2,6
ITT CORP NEW	COM	45091110	330,022	4,833,367	SH		DEFINED	1,2,5,6,7,8,
ITT EDUCATIONAL SERV	COM	45068B10	200,412	1,707,375	SH		DEFINED	1,2,5,6,7,13
IVANHOE MINES LTD	COM	46579N10	593	41,631	SH		DEFINED	1,16
IXIA	COM	45071R10	6,041	652,373	SH		DEFINED	1,2,6
IXYS CORP	COM	46600W10	3,046	364,746	SH		DEFINED	1,5,6
J & J SNACK FOODS CO	COM	46603210	10,591	280,624	SH		DEFINED	1,2
J ALEXANDER CORP	COM	46609610	233	16,100	SH		DEFINED	1
J CREW GROUP INC	COM	46612H40	29,663	548,405	SH		DEFINED	1,2,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	34,939	1,001,127	SH		DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	115,346	5,226,378	SH		DEFINED	1,2,5,6,7,8,
JACK IN THE BOX INC	COM	46636710	46,405	654,148	SH		DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	12,872	457,931	SH		DEFINED	1,2,6
JACLYN INC	COM	46977210	166	14,600	SH		DEFINED	1
JACO ELECTRS INC	COM	46978310	45	19,600	SH		DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	130,954	2,277,058	SH		DEFINED	1,2,5,6,7,8,
JAKKS PAC INC	COM	47012E10	17,339	616,164	SH		DEFINED	1,2
JAMBA INC	COM	47023A10	5,996	655,995	SH		DEFINED	1,2,6
JAMES HARDIE INDS N	SPONSORED	47030M10	439	11,935	SH		DEFINED	1
JAMES RIV GROUP INC	COM	47035910	4,202	126,442	SH		DEFINED	1,2
JAMES RIVER COAL CO	COM NEW	47035520	213	16,420	SH		DEFINED	1
JANUS CAP GROUP INC	COM	47102X10	151,118	5,428,099	SH		DEFINED	1,2,5,6,7,8,
JARDEN CORP	COM	47110910	95,303	2,215,823	SH		DEFINED	1,2,5,6,16
JAVELIN PHARMACEUTIC	COM	47189410	2,482	400,966	SH		DEFINED	1
JDA SOFTWARE GROUP I	COM	46612K10	8,142	414,767	SH		DEFINED	1,2
JDS UNIPHASE CORP	COM PAR \$0	46612J50	80,468	5,991,643	SH		DEFINED	1,2,5,6,7,8,
JEFFERIES GROUP INC	COM	47231910	45,999	1,704,930	SH		DEFINED	1,2,5
JER INVT TR INC	COM	46614H30	8,431	562,087	SH		DEFINED	1,2
JETBLUE AWYS CORP	COM	47714310	43,281	3,683,520	SH		DEFINED	1,2,5,6
JETBLUE AWYS CORP	COM	47714310	3,525	300,000	SH	PUT	DEFINED	16
JO-ANN STORES INC	COM	47758P30	19,231	676,421	SH		DEFINED	1,2,16
JOHNSON & JOHNSON	COM	47816010	7,729,826	125,443,462	SH		DEFINED	1,2,5,6,7,8,
JOHNSON CTLS INC	COM	47836610	559,658	4,834,222	SH		DEFINED	1,2,5,6,7,8,
JONES APPAREL GROUP	COM	48007410	85,926	3,041,642	SH		DEFINED	1,2,5,6,7,8,
JONES LANG LASALLE I	COM	48020Q10	56,550	498,240	SH		DEFINED	1,2,5,6
JONES SODA CO	COM	48023P10	4,524	322,648	SH		DEFINED	1,2,5,6
JOS A BANK CLOTHIERS	COM	48083810	19,848	478,622	SH		DEFINED	1,2,5,6,16
JOURNAL COMMUNICATIO	CL A	48113010	12,138	933,011	SH		DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	291	65,050	SH		DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	144,085	2,470,164	SH		DEFINED	1,2,5,6,7,8,
JP MORGAN CHASE & CO	COM	46625H10	5,273,749	108,849,305	SH		DEFINED	1,2,5,6,7,8,
								14,16
JUNIPER NETWORKS INC	COM	48203R10	372,763	14,809,808	SH		DEFINED	1,2,5,6,7,8,
JUPITERMEDIA CORP	COM	48207D10	252	34,565	SH		DEFINED	1,2,6
K TRON INTL INC	COM	48273010	398	3,960	SH		DEFINED	1,5

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

K V PHARMACEUTICAL C	CL A	48274020	13,415	492,482	SH	DEFINED	1,2,5,6
K2 INC	COM	48273210	11,302	744,023	SH	DEFINED	1,2
KADANT INC	COM	48282T10	8,665	277,740	SH	DEFINED	1,2
KAISER ALUMINUM CORP	COM PAR \$0	48300770	14,218	195,094	SH	DEFINED	1,2,6
KAMAN CORP	COM	48354810	19,323	619,538	SH	DEFINED	1,2
KANSAS CITY LIFE INS	COM	48483610	5,008	107,653	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	44,305	1,180,199	SH	DEFINED	1,2,5,6
KAYDON CORP	COM	48658710	21,734	416,991	SH	DEFINED	1,2,5
KAYNE ANDERSON ENERG	COM	48660Q10	2,651	105,300	SH	DEFINED	1
KB HOME	COM	48666K10	101,183	2,570,041	SH	DEFINED	1,2,5,6,7,8,
KBR INC	COM	48242W10	62,216	2,371,941	SH	DEFINED	1,2,5
KBW INC	COM	48242310	12,346	420,231	SH	DEFINED	1,2,6
KEARNY FINL CORP	COM	48716910	4,505	334,176	SH	DEFINED	1,2
KEITHLEY INSTRS INC	COM	48758410	249	19,824	SH	DEFINED	1
KELLOGG CO	COM	48783610	375,264	7,245,871	SH	DEFINED	1,2,5,6,7,8,
KELLWOOD CO	COM	48804410	16,513	587,245	SH	DEFINED	1,2,5
KELLY SVCS INC	CL A	48815220	13,077	476,218	SH	DEFINED	1,2,5,6
KEMET CORP	COM	48836010	14,232	2,018,672	SH	DEFINED	1,2,5
KENDLE INTERNATIONAL	COM	48880L10	6,281	170,828	SH	DEFINED	1,6
KENEXA CORP	COM	48887910	11,274	298,965	SH	DEFINED	1,2,5,6
KENNAMETAL INC	COM	48917010	50,615	617,033	SH	DEFINED	1,2,5
KENSEY NASH CORP	COM	49005710	8,023	299,255	SH	DEFINED	1,2
KERYX BIOPHARMACEUTI	COM	49251510	5,604	573,562	SH	DEFINED	1,2,6
KEY TECHNOLOGY INC	COM	49314310	363	16,200	SH	DEFINED	1,2
KEYCORP NEW	COM	49326710	374,119	10,897,730	SH	DEFINED	1,2,5,6,7,8,
KEYNOTE SYS INC	COM	49330810	3,105	189,311	SH	DEFINED	1
KEYSPAN CORP	COM	49337W10	279,513	6,658,243	SH	DEFINED	1,2,5,6,7,8,
KEYSTONE AUTOMOTIVE	COM	49338N10	9,031	218,291	SH	DEFINED	1,2,6
KFORCE INC	COM	49373210	12,972	811,785	SH	DEFINED	1,2,5,6
KILROY RLTY CORP	COM	49427F10	43,507	614,156	SH	DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	8,818	629,413	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	947,134	14,159,573	SH	DEFINED	1,2,5,6,7,8,
KIMCO REALTY CORP	COM	49446R10	299,236	7,860,162	SH	DEFINED	1,2,3,5,6,7, 13,14
KINDER MORGAN ENERGY	UT LTD PAR	49455010	8,228	149,091	SH	DEFINED	1,2
KINDER MORGAN MANAGE	SHS	49455U10	3,785	72,936	SH	DEFINED	1,2,5
KINDRED HEALTHCARE I	COM	49458010	23,352	760,149	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	206,568	3,974,760	SH	DEFINED	1,2,5,12
KING PHARMACEUTICALS	COM	49558210	285,809	13,969,175	SH	DEFINED	1,2,5,6,7,10
KINROSS GOLD CORP	COM NO PAR	49690240	484	41,439	SH	DEFINED	1,13
KIRBY CORP	COM	49726610	27,011	703,599	SH	DEFINED	1,2,5,6
KIRKLANDS INC	COM	49749810	88	23,094	SH	DEFINED	1
KITE RLTY GROUP TR	COM	49803T10	12,280	645,660	SH	DEFINED	1,2,3,5
KKR FINANCIAL HLDGS	COM	48248A30	3,284	131,820	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
KLA-TENCOR CORP	COM	48248010	286,471	5,213,303	SH	DEFINED 1,2,5,6,7,8,
KMG AMER CORP	COM	48256310	174	33,100	SH	DEFINED 1
KNBT BANCORP INC	COM	48292110	7,197	489,607	SH	DEFINED 1,2
KNIGHT CAPITAL GROUP	CL A	49900510	28,025	1,688,275	SH	DEFINED 1,2,5,6
KNIGHT TRANSN INC	COM	49906410	20,395	1,052,362	SH	DEFINED 1,2,5,6
KNIGHTSBRIDGE TANKER	ORD	G5299G10	5,674	185,965	SH	DEFINED 1,5
KNOLL INC	COM NEW	49890420	18,022	804,533	SH	DEFINED 1,2,6
KNOLOGY INC	COM	49918380	6,441	370,787	SH	DEFINED 1,2,5,6



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

KNOT INC	COM	49918410	6,360	315,032	SH	DEFINED	1,2,5,6
KOHLBERG CAPITAL COR	COM	50023310	3,194	172,206	SH	DEFINED	1
KOHL'S CORP	COM	50025510	716,628	10,089,085	SH	DEFINED	1,2,5,6,7,8,
KOMAG INC	COM NEW	50045320	19,922	624,724	SH	DEFINED	1,2,5,6,16
KOMAG INC	COM NEW	50045320	1,276	40,000	SH	CALL	DEFINED 16
KONINKLIJKE AHOLD N	SPON ADR N	50046730	783	62,543	SH	DEFINED	1
KONINKLIJKE PHILIPS	NY REG SH	50047230	3,291	77,764	SH	DEFINED	1,2
KOOKMIN BK NEW	SPONSORED	50049M10	80,024	912,267	SH	DEFINED	1,2,4,5
KOPIN CORP	COM	50060010	479	122,859	SH	DEFINED	1,5
KOPPERS HOLDINGS INC	COM	50060P10	6,947	206,253	SH	DEFINED	1,2
KOREA ELECTRIC PWR	SPONSORED	50063110	1,882	85,939	SH	DEFINED	1,2
KORN FERRY INTL	COM NEW	50064320	31,975	1,217,629	SH	DEFINED	1,2,5,6
KOSAN BIOSCIENCES IN	COM	50064W10	2,178	417,312	SH	DEFINED	1,2,5
KRAFT FOODS INC	CL A	50075N10	2,053,110	58,244,265	SH	DEFINED	1,2,5,6,7,8,
KRISPY KREME DOUGHNU	COM	50101410	7,932	856,577	SH	DEFINED	1,2,5,6
KROGER CO	COM	50104410	672,208	23,896,498	SH	DEFINED	1,2,5,6,7,8,
KRONOS WORLDWIDE INC	COM	50105F10	1,218	48,246	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	21,949	774,759	SH	DEFINED	1,2,6
KT CORP	SPONSORED	48268K10	495	21,104	SH	DEFINED	1,2,5
KUBOTA CORP	ADR	50117320	683	16,870	SH	DEFINED	1
KULICKE & SOFFA INDS	COM	50124210	9,318	889,947	SH	DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	159	18,126	SH	DEFINED	1
KYOCERA CORP	ADR	50155620	1,359	12,892	SH	DEFINED	1,2
KYPHON INC	COM	50157710	35,094	728,847	SH	DEFINED	1,2,5,6
L S B BANCSHARES N C	COM	50215810	142	10,400	SH	DEFINED	1
L-1 IDENTITY SOLUTIO	COM	50212A10	17,277	844,828	SH	DEFINED	1,2,6
L-3 COMMUNICATIONS H	COM	50242410	297,454	3,054,252	SH	DEFINED	1,2,5,6,7,8,
							14,16
LA Z BOY INC	COM	50533610	17,543	1,530,842	SH	DEFINED	1,2,5
LABOR READY INC	COM NEW	50540120	26,569	1,149,691	SH	DEFINED	1,2,5,6,16
LABORATORY CORP AMER	COM NEW	50540R40	306,841	3,920,792	SH	DEFINED	1,2,5,6,7,8,
LABRANCHE & CO INC	COM	50544710	11,443	1,550,567	SH	DEFINED	1,2,5,6
LACLEDE GROUP INC	COM	50559710	12,931	405,623	SH	DEFINED	1,2,5
LADENBURG THALMAN FI	COM	50575Q10	2,014	875,821	SH	DEFINED	1
LADISH INC	COM NEW	50575420	9,391	218,399	SH	DEFINED	1,2
LAFARGE COPPEE S A	SPON ADR N	50586140	942	20,690	SH	DEFINED	1
LAIDLAW INTL INC	COM	50730R10	25,739	744,992	SH	DEFINED	1,2,5
LAKELAND BANCORP INC	COM	51163710	5,392	405,387	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	4,317	202,963	SH	DEFINED	1,2
LAKELAND INDS INC	COM	51179510	145	10,433	SH	DEFINED	1
LAKES ENTMNT INC	COM	51206P10	3,491	295,586	SH	DEFINED	1,2,5
LAM RESEARCH CORP	COM	51280710	321,123	6,247,525	SH	DEFINED	1,2,5,6,7,8,
LAMAR ADVERTISING CO	CL A	51281510	80,206	1,277,972	SH	DEFINED	1,2,5,6,7,8,
LAMSON & SESSIONS CO	COM	51369610	5,670	213,392	SH	DEFINED	1,5
LAN AIRLINES S A	SPONSORED	50172310	5,964	70,876	SH	DEFINED	1,5
LANCASTER COLONY COR	COM	51384710	20,080	479,351	SH	DEFINED	1,2,5
LANCE INC	COM	51460610	11,296	479,437	SH	DEFINED	1,2
LANDAMERICA FINL GRO	COM	51493610	33,859	350,907	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	8,532	173,239	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	2,808	209,562	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	8,783	290,266	SH	DEFINED	1,2
LANDSTAR SYS INC	COM	51509810	40,173	832,605	SH	DEFINED	1,2,5,6,7
LAS VEGAS SANDS CORP	COM	51783410	104,962	1,374,024	SH	DEFINED	1,2,5,6,7,8,
LASALLE HOTEL PPTYS	COM SH BEN	51794210	50,815	1,170,313	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	190	17,416	SH	DEFINED	1,5
LATTICE SEMICONDUCTO	COM	51841510	15,338	2,681,437	SH	DEFINED	1,2,5
LAUDER ESTEE COS INC	CL A	51843910	152,796	3,357,419	SH	DEFINED	1,2,5,6,7,8,
LAUREATE EDUCATION I	COM	51861310	43,957	712,886	SH	DEFINED	1,2,5,6
LAWSON PRODS INC	COM	52077610	4,117	106,386	SH	DEFINED	1,2
LAWSON SOFTWARE INC	COM	52078P10	19,940	2,016,158	SH	DEFINED	1,2,6
LAYNE CHRISTENSEN CO	COM	52105010	6,668	162,828	SH	DEFINED	1,6
LAZARD LTD	SHS A	G5405010	19,352	429,756	SH	DEFINED	1,2,5

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

LCA-VISION INC	COM PAR \$.	50180330	13,511	285,891	SH	DEFINED	1,2,6
LEAP WIRELESS INTL I	COM NEW	52186330	46,003	544,409	SH	DEFINED	1,2,5
LEAPFROG ENTERPRISES	CL A	52186N10	6,109	595,996	SH	DEFINED	1,2,5,6
LEAR CORP	COM	52186510	86,236	2,421,677	SH	DEFINED	1,2,5,6,7,8,
LEARNING TREE INTL I	COM	52201510	277	21,175	SH	DEFINED	1,2
LECG CORP	COM	52323410	5,120	338,825	SH	DEFINED	1,2,6
LECROY CORP	COM	52324W10	193	19,900	SH	DEFINED	1
LEE ENTERPRISES INC	COM	52376810	22,538	1,080,449	SH	DEFINED	1,2,6
LEGG MASON INC	COM	52490110	331,953	3,374,195	SH	DEFINED	1,2,5,6,7,8,
LEGGETT & PLATT INC	COM	52466010	149,819	6,794,511	SH	DEFINED	1,2,5,6,7,8,
LEHMAN BROS HLDGS IN	COM	52490810	1,250,509	16,497,478	SH	DEFINED	1,2,5,6,7,8,
LENNAR CORP	CL A	52605710	160,855	4,399,765	SH	DEFINED	1,2,5,6,7,8,
LENNOX INTL INC	COM	52610710	17,517	511,747	SH	DEFINED	1,2,5
LENOX GROUP INC	COM	52626210	144	20,519	SH	DEFINED	1,5
LEUCADIA NATL CORP	COM	52728810	119,684	3,395,281	SH	DEFINED	1,2,5,6,7,8,
LEVEL 3 COMMUNICATIO	COM	52729N10	100,084	17,108,457	SH	DEFINED	1,2,5,6,7,8,
LEVITT CORP	CL A	52742P10	280	29,651	SH	DEFINED	1,2,5
LEXICON PHARMACEUTIC	COM	52887210	180	56,229	SH	DEFINED	1,2,5
LEXINGTON REALTY TRU	COM	52904310	22,468	1,080,197	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	276,745	5,612,345	SH	DEFINED	1,2,5,6,7,8,
LG PHILIP LCD CO LTD	SPONS ADR	50186V10	276	12,180	SH	DEFINED	1,2
LHC GROUP INC	COM	50187A10	4,356	166,263	SH	DEFINED	1,2
LIBBEY INC	COM	52989810	3,643	168,875	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER A	53055510	164,964	4,019,581	SH	DEFINED	1,2,5,6,7,8,
LIBERTY GLOBAL INC	COM SER C	53055530	38,070	968,715	SH	DEFINED	1,2,5,6,7,8,
LIBERTY MEDIA HLDG C	INT COM SE	53071M10	181,790	8,141,056	SH	DEFINED	1,2,5,6,7,8,
LIBERTY MEDIA HLDG C	CAP COM SE	53071M30	188,536	1,602,107	SH	DEFINED	1,2,5,6,7,8,
LIBERTY PPTY TR	SH BEN INT	53117210	118,340	2,693,826	SH	DEFINED	1,2,3,5,6,7, 13,14
LIFE TIME FITNESS IN	COM	53217R20	25,765	484,029	SH	DEFINED	1,2,6
LIFECCELL CORP	COM	53192710	18,243	597,354	SH	DEFINED	1,2,6
LIFECORE BIOMEDICAL	COM	53218710	198	12,475	SH	DEFINED	1
LIFEPOINT HOSPITALS	NOTE 3.50	53219LAH	508	500,000	SH	DEFINED	16
LIFEPOINT HOSPITALS	COM	53219L10	34,202	884,235	SH	DEFINED	1,2,5
LIFETIME BRANDS INC	COM	53222Q10	3,124	152,768	SH	DEFINED	1
LIFEWAY FOODS INC	COM	53191410	240	21,300	SH	DEFINED	1
LIGAND PHARMACEUTICA	CL B	53220K20	7,264	1,055,874	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
LILLY ELI & CO	COM	53245710	1,503,887	26,912,795	SH	DEFINED 1,2,5,6,7,8,
LIMITED BRANDS INC	COM	53271610	245,451	8,941,763	SH	DEFINED 1,2,5,6,7,8,
LIN TV CORP	CL A	53277410	20,502	1,089,966	SH	DEFINED 1,2,6
LINCARE HLDGS INC	COM	53279110	79,105	1,985,060	SH	DEFINED 1,2,5,6,7,8, 14,16
LINCOLN EDL SVCS COR	COM	53353510	640	43,043	SH	DEFINED 1,2
LINCOLN ELEC HLDGS I	COM	53390010	47,546	640,431	SH	DEFINED 1,2,5
LINCOLN NATL CORP IN	COM	53418710	514,786	7,255,611	SH	DEFINED 1,2,5,6,7,8,
LINEAR TECHNOLOGY CO	COM	53567810	245,562	6,787,242	SH	DEFINED 1,2,5,6,7,8,
LINN ENERGY LLC	UNIT LTD L	53602010	1,577	47,926	SH	DEFINED 1,2
LINSAY CORPORATION	COM	53555510	7,510	169,562	SH	DEFINED 1,2,5
LIONBRIDGE TECHNOLOG	COM	53625210	5,039	855,434	SH	DEFINED 1,2,6
LIQUIDITY SERVICES I	COM	53635B10	2,415	128,583	SH	DEFINED 1,6
LITHIA MTRS INC	CL A	53679710	6,254	246,796	SH	DEFINED 1,2,5
LITTELFUSE INC	COM	53700810	19,619	580,965	SH	DEFINED 1,2,6

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

LIVE NATION INC	COM	53803410	24,919	1,113,448	SH	DEFINED	1,2,5,6
LIVEPERSON INC	COM	53814610	1,565	292,489	SH	DEFINED	1
LIZ CLAIBORNE INC	COM	53932010	132,038	3,539,899	SH	DEFINED	1,2,5,6,7,8,
LIZ CLAIBORNE INC	COM	53932010	2,052	55,000	SH	CALL	DEFINED 16
LKQ CORP	COM	50188920	23,648	958,948	SH	DEFINED	1,2,6
LLOYDS TSB GROUP PLC	SPONSORED	53943910	2,780	62,161	SH	DEFINED	1
LMI AEROSPACE INC	COM	50207910	451	18,548	SH	DEFINED	1,5
LOCKHEED MARTIN CORP	COM	53983010	7,382,542	78,429,218	SH	DEFINED	1,2,5,6,7,8, 14,16
LODGENET ENTMT CORP	COM	54021110	21,214	661,693	SH	DEFINED	1,2,6
LODGIAN INC	COM PAR \$.	54021P40	5,232	348,073	SH	DEFINED	1,2
LOEWS CORP	COM	54042410	488,520	9,582,574	SH	DEFINED	1,2,5,6,8,10
LOEWS CORP	CAROLNA GP	54042420	235,588	3,048,889	SH	DEFINED	1,2,5,7,8
LOGILITY INC	COM	54140Y10	520	47,200	SH	DEFINED	1,2
LOGITECH INTL S A	SHS	H5043023	401	15,177	SH	DEFINED	1,5
LO-JACK CORP	COM	53945110	6,913	310,139	SH	DEFINED	1,2
LONGS DRUG STORES CO	COM	54316210	28,200	536,934	SH	DEFINED	1,2,5,6
LOOKSMART LTD	COM NEW	54344250	85	21,728	SH	DEFINED	1,2
LOOPNET INC	COM	54352430	7,329	314,166	SH	DEFINED	1,2,6
LORAL SPACE & COMMUN	COM	54388110	8,527	173,030	SH	DEFINED	1,2
LOUISIANA PAC CORP	COM	54634710	43,983	2,324,670	SH	DEFINED	1,2,5,12
LOWES COS INC	COM	54866110	3,126,193	101,863,581	SH	DEFINED	1,2,5,6,7,8,
LSB INDS INC	COM	50216010	3,197	149,548	SH	DEFINED	1
LSI CORPORATION	COM	50216110	164,247	21,870,431	SH	DEFINED	1,2,5,6,7,8,
LSI INDS INC	COM	50216C10	6,131	342,541	SH	DEFINED	1,2
LTC PPTYS INC	COM	50217510	10,500	461,520	SH	DEFINED	1,2,3,5
LTX CORP	COM	50239210	4,491	807,753	SH	DEFINED	1,2,5
LUBRIZOL CORP	COM	54927110	201,995	3,129,272	SH	DEFINED	1,2,5
LUBYS INC	COM	54928210	636	65,855	SH	DEFINED	1
LUFKIN INDS INC	COM	54976410	12,602	195,227	SH	DEFINED	1,2,6
LUMINENT MTG CAP INC	COM	55027830	8,905	882,573	SH	DEFINED	1,2
LUMINEX CORP DEL	COM	55027E10	7,019	570,209	SH	DEFINED	1,2,5,6
LUXOTTICA GROUP S P	SPONSORED	55068R20	1,299	33,618	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	462	31,635	SH	DEFINED	1
LYONDELL CHEMICAL CO	COM	55207810	223,990	6,034,223	SH	DEFINED	1,2,5,6,7,8,
M & F WORLDWIDE CORP	COM	55254110	18,085	271,632	SH	DEFINED	1,2,5,6,16
M & T BK CORP	COM	55261F10	202,022	1,889,820	SH	DEFINED	1,2,5,6,7,8,
M D C HLDGS INC	COM	55267610	44,723	924,800	SH	DEFINED	1,2,5
M/I HOMES INC	COM	55305B10	5,307	199,515	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	4,080	256,465	SH	DEFINED	1,2
MACERICH CO	COM	55438210	170,154	2,064,474	SH	DEFINED	1,2,3,5,6,7, 13,14
MAC-GRAY CORP	COM	55415310	161	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	72,419	1,665,176	SH	DEFINED	1,2,3,5
MACROVISION CORP	COM	55590410	41,290	1,373,584	SH	DEFINED	1,2,5,6
MACYS INC	COM	55616P10	667,848	16,788,543	SH	DEFINED	1,2,5,6,7,8, 14,16
MADDEN STEVEN LTD	COM	55626910	11,575	353,321	SH	DEFINED	1,2,5,6
MAF BANCORP INC	COM	55261R10	28,541	526,003	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	28,218	607,239	SH	DEFINED	1,2,6
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	953	31,770	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	3,797	81,524	SH	DEFINED	1,2
MAGMA DESIGN AUTOMAT	COM	55918110	10,576	753,281	SH	DEFINED	1,2
MAGNA ENTMT CORP	CL A	55921110	1,566	536,305	SH	DEFINED	1,5,6
MAGNETEK INC	COM	55942410	278	53,946	SH	DEFINED	1,5
MAGUIRE PPTYS INC	COM	55977510	31,406	914,815	SH	DEFINED	1,2,3,5
MAGYAR TELEKOM TELEC	SPONSORED	55977610	275	9,853	SH	DEFINED	1
MAIDENFORM BRANDS IN	COM	56030510	11,892	598,773	SH	DEFINED	1,2
MAINSOURCE FINANCIAL	COM	56062Y10	6,034	359,362	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	32	21,650	SH	DEFINED	1
MAKITA CORP	ADR NEW	56087730	294	6,579	SH	DEFINED	1
MANAGEMENT NETWORK G	COM	56169310	37	16,180	SH	DEFINED	1

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

MANHATTAN ASSOCS INC	COM	56275010	26,053	933,456	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	71,720	892,256	SH	DEFINED	1,2,5,6
MANNATECH INC	COM	56377110	10,055	632,780	SH	DEFINED	1,2,6
MANNKIND CORP	COM	56400P20	6,876	557,687	SH	DEFINED	1,2,6
MANOR CARE INC NEW	COM	56405510	112,854	1,728,498	SH	DEFINED	1,2,5,6,10,1
MANPOWER INC	COM	56418H10	160,175	1,736,502	SH	DEFINED	1,2,5,6,7,8,
MANTECH INTL CORP	CL A	56456310	18,329	594,511	SH	DEFINED	1,2,6
MANULIFE FINL CORP	COM	56501R10	8,486	227,389	SH	DEFINED	1,13
MARATHON ACQUISITION	COM	56575610	2,656	337,000	SH	DEFINED	1
MARATHON OIL CORP	COM	56584910	1,545,559	25,776,494	SH	DEFINED	1,2,5,6,7,8,
							14,16
MARCHEX INC	CL B	56624R10	5,710	349,864	SH	DEFINED	1,2,6
MARCUS CORP	COM	56633010	7,567	318,475	SH	DEFINED	1,2
MARINE PRODS CORP	COM	56842710	1,405	170,664	SH	DEFINED	1,2,6
MARINEMAX INC	COM	56790810	4,942	246,877	SH	DEFINED	1,2
MARINER ENERGY INC	COM	56845T30	40,206	1,657,965	SH	DEFINED	1,2,5
MARKEL CORP	COM	57053510	72,348	149,307	SH	DEFINED	1,2,5,12
MARKETAXESS HLDGS IN	COM	57060D10	7,678	426,772	SH	DEFINED	1,6
MARKWEST ENERGY PART	UNIT LTD P	57075910	1,829	52,556	SH	DEFINED	1,2
MARKWEST HYDROCARBON	COM	57076210	11,303	196,810	SH	DEFINED	1,2,5,6
MARLIN BUSINESS SVCS	COM	57115710	224	10,500	SH	DEFINED	1
MARRIOTT INTL INC NE	CL A	57190320	434,867	10,057,045	SH	DEFINED	1,2,5,6,7,8,
MARSH & MCLENNAN COS	COM	57174810	418,418	13,549,805	SH	DEFINED	1,2,5,6,7,8,
MARSHALL & ILSLEY CO	COM	57183410	293,829	6,168,994	SH	DEFINED	1,2,5,6,7,8,
MARTEK BIOSCIENCES C	COM	57290110	16,842	648,514	SH	DEFINED	1,2,5,6
MARTEN TRANS LTD	COM	57307510	3,959	219,809	SH	DEFINED	1
MARTHA STEWART LIVIN	CL A	57308310	7,043	409,503	SH	DEFINED	1,2,6
MARTIN MARIETTA MATL	COM	57328410	191,350	1,181,029	SH	DEFINED	1,2,5,6,7,8,
MARTIN MIDSTREAM PRT	UNIT L P I	57333110	371	8,946	SH	DEFINED	1
MARVEL ENTERTAINMENT	COM	57383T10	36,522	1,433,377	SH	DEFINED	1,2,5,6,13
MARVELL TECHNOLOGY G	ORD	G5876H10	104,013	5,711,848	SH	DEFINED	1,2,5,6,7,8,
MASCO CORP	COM	57459910	286,448	10,061,396	SH	DEFINED	1,2,5,6,7,8,
MASISA S A NEW	SPONSORED	57480010	734	52,593	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PUT/ CALL DISCRETION	OTHER M
MASSEY ENERGY CORP	COM	57620610	43,342	1,626,352	SH	DEFINED	1,2,5,6,7,8,
MASSEY ENERGY CORP	COM	57620610	9,328	350,000	SH	PUT	DEFINED 16
MASTEC INC	COM	57632310	9,394	593,782	SH	DEFINED	1,2,5
MASTERCARD INC	CL A	57636Q10	140,260	845,604	SH	DEFINED	1,2,5,6,7,8,
MATERIAL SCIENCES CO	COM	57667410	239	20,258	SH	DEFINED	1
MATRIA HEALTHCARE IN	COM NEW	57681720	9,135	301,689	SH	DEFINED	1,2,5
MATRIX SVC CO	COM	57685310	8,311	334,444	SH	DEFINED	1,2,5,6
MATRIX INITIATIVES	COM	57685L10	258	12,324	SH	DEFINED	1
MATSUSHITA ELEC INDL	ADR	57687920	2,438	123,079	SH	DEFINED	1
MATTEL INC	COM	57708110	337,803	13,357,191	SH	DEFINED	1,2,5,6,7,8,
MATTHEWS INTL CORP	CL A	57712810	33,301	763,599	SH	DEFINED	1,2,5,6
MATTSON TECHNOLOGY I	COM	57722310	6,731	693,896	SH	DEFINED	1,2,6
MAUI LD & PINEAPPLE	COM	57734510	1,956	53,241	SH	DEFINED	1
MAX CAPITAL GROUP LT	SHS	G6052F10	26,092	921,985	SH	DEFINED	1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	276,749	8,283,427	SH	DEFINED	1,2,5,6,7,8,
MAXIMUS INC	COM	57793310	14,341	330,583	SH	DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	191	13,415	SH	DEFINED	1
MXYGEN INC	COM	57777610	4,170	486,597	SH	DEFINED	1,2
MB FINANCIAL INC NEW	COM	55264U10	19,477	560,651	SH	DEFINED	1,2

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

MBIA INC	COM	55262C10	268,555	4,316,223	SH	DEFINED	1,2,5,6,7,8,
MBT FINL CORP	COM	57887710	706	50,117	SH	DEFINED	1
MCAFEE INC	COM	57906410	213,183	6,056,342	SH	DEFINED	1,2,5,7,8,10
MCCLATCHY CO	CL A	57948910	24,839	981,376	SH	DEFINED	1,2,5,6,7,8, 14,16
MCCORMICK & CO INC	COM NON VT	57978020	136,506	3,575,326	SH	DEFINED	1,2,5,6,7,8,
MCCORMICK & SCHMICKS	COM	57979310	3,996	154,034	SH	DEFINED	1
MCDERMOTT INTL INC	COM	58003710	79,488	956,303	SH	DEFINED	1,2,5
MCDONALDS CORP	COM	58013510	1,962,098	38,654,416	SH	DEFINED	1,2,5,6,7,8,
MCG CAPITAL CORP	COM	58047P10	19,649	1,226,512	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	10,513	312,058	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	846,666	12,436,337	SH	DEFINED	1,2,5,6,7,8,
MCKESSON CORP	COM	58155Q10	781,781	13,108,331	SH	DEFINED	1,2,5,6,7,8, 14,16
MCMORAN EXPLORATION	COM	58241110	4,762	340,173	SH	DEFINED	1,2,6
MDU RES GROUP INC	COM	55269010	123,901	4,418,720	SH	DEFINED	1,2,5,12
MEADOWBROOK INS GROU	COM	58319P10	4,203	383,447	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	173,567	4,914,124	SH	DEFINED	1,2,5,6,7,8,
MEASUREMENT SPECIALT	COM	58342110	4,880	206,066	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	48	37,856	SH	DEFINED	1,2
MECHEL OAO	SPONSORED	58384010	5,961	163,180	SH	DEFINED	1,2,5,7
MEDALLION FINL CORP	COM	58392810	342	28,900	SH	DEFINED	1
MEDAREX INC	COM	58391610	30,525	2,136,080	SH	DEFINED	1,2,5,6
MEDCATH CORP	COM	58404W10	18,455	580,341	SH	DEFINED	1,2,6
MEDCO HEALTH SOLUTIO	COM	58405U10	561,446	7,198,954	SH	DEFINED	1,2,5,6,7,8, 14,16
MEDIA GEN INC	CL A	58440410	16,243	488,225	SH	DEFINED	1,2
MEDIACOM COMMUNICATI	CL A	58446K10	8,533	880,583	SH	DEFINED	1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	3,413	188,982	SH	DEFINED	1,2
MEDICAL PPTYS TRUST	COM	58463J30	12,592	951,760	SH	DEFINED	1,2,3
MEDICAL STAFFING NET	COM	58463F10	196	36,000	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	13,687	776,764	SH	DEFINED	1,2,5,6
MEDICIS PHARMACEUTIC	CL A NEW	58469030	49,841	1,632,001	SH	DEFINED	1,2,5,6
MEDIFAST INC	COM	58470H10	195	21,800	SH	DEFINED	1,5
MEDIMMUNE INC	COM	58469910	1,350	23,295	SH	DEFINED	1
MEDIS TECHNOLOGIES L	COM	58500P10	4,318	293,974	SH	DEFINED	1,2,5,6
MEDIVATION INC	COM	58501N10	4,791	234,507	SH	DEFINED	1,2,6
MEDTRONIC INC	COM	58505510	1,621,124	31,259,614	SH	DEFINED	1,2,5,6,7,8,
MELLON FINL CORP	COM	58551A10	457,926	10,407,398	SH	DEFINED	1,2,5,6,7,8,
MEMC ELECTR MATLS IN	COM	55271510	392,895	6,428,258	SH	DEFINED	1,2,5,6,7,8, 14,16
MEMORY PHARMACEUTICA	COM	58606R40	249	105,231	SH	DEFINED	1
MENS WEARHOUSE INC	COM	58711810	46,990	920,119	SH	DEFINED	1,2,5
MENTOR CORP MINN	COM	58718810	37,456	920,742	SH	DEFINED	1,2,5,6
MENTOR GRAPHICS CORP	COM	58720010	26,191	1,988,680	SH	DEFINED	1,2,5,6
MERCANTILE BANK CORP	COM	58737610	477	17,603	SH	DEFINED	1,5
MERCER INTL INC	COM	58805610	4,812	471,744	SH	DEFINED	1
MERCK & CO INC	COM	58933110	3,382,352	67,918,723	SH	DEFINED	1,2,5,6,7,8,
MERCURY COMPUTER SYS	COM	58937810	4,261	349,284	SH	DEFINED	1,2,5
MERCURY GENL CORP NE	COM	58940010	51,317	931,176	SH	DEFINED	1,2,5,12
MEREDITH CORP	COM	58943310	55,330	898,220	SH	DEFINED	1,2,5,6,10,1
MERGE TECHNOLOGIES I	COM	58998110	298	45,660	SH	DEFINED	1,2,5
MERIDIAN BIOSCIENCE	COM	58958410	10,795	498,362	SH	DEFINED	1,2,6
MERIDIAN GOLD INC	COM	58997510	4,325	156,809	SH	DEFINED	1,2,16
MERIDIAN RESOURCE CO	COM	58977Q10	4,017	1,330,102	SH	DEFINED	1,2,5
MERIT MED SYS INC	COM	58988910	7,979	667,142	SH	DEFINED	1,2,6
MERITAGE HOMES CORP	COM	59001A10	32,501	1,214,981	SH	DEFINED	1,2,5
MERIX CORP	COM	59004910	315	39,923	SH	DEFINED	1,5
MERRILL LYNCH & CO I	COM	59018810	6,255,218	74,841,092	SH	DEFINED	1,2,5,6,7,8,
MERUELO MADDUX PROPE	COM	59047310	4,731	579,799	SH	DEFINED	1,2
MESA AIR GROUP INC	COM	59047910	309	46,756	SH	DEFINED	1
MESA LABS INC	COM	59064R10	221	9,500	SH	DEFINED	1

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

MET PRO CORP	COM	59087630	199	12,664	SH	DEFINED	1
METABASIS THERAPEUTI	COM	59101M10	187	26,690	SH	DEFINED	1
METABOLIX INC	COM	59101880	2,597	103,740	SH	DEFINED	1
METAL MGMT INC	COM NEW	59109720	17,319	392,978	SH	DEFINED	1,2
METALLINE MINING INC	COM	59125710	95	24,966	SH	DEFINED	1,2
METHODE ELECTRS INC	COM	59152020	29,626	1,893,019	SH	DEFINED	1,2
METLIFE INC	COM	59156R10	1,375,148	21,326,733	SH	DEFINED	1,2,5,6,7,8,14,16
METRETEK TECHNOLOGIE	COM	59159Q10	514	33,271	SH	DEFINED	1,2,5
METROCORP BANCSHARES	COM	59165010	302	14,149	SH	DEFINED	1
METROPICS COMMUNICATI	COM	59170810	14,345	434,159	SH	DEFINED	1,2,5
METROPOLITAN HEALTH	COM	59214210	39	22,000	SH	DEFINED	1,5
METSO CORP	SPONSORED	59267110	618	10,479	SH	DEFINED	1
METTLER TOLEDO INTER	COM	59268810	39,790	416,608	SH	DEFINED	1,2,5,6
MFA MTG INVTS INC	COM	55272X10	12,194	1,674,973	SH	DEFINED	1,2
MGE ENERGY INC	COM	55277P10	11,383	348,413	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	26,771	1,196,735	SH	DEFINED	1,2,5,6
MGIC INVT CORP WIS	COM	55284810	132,000	2,321,483	SH	DEFINED	1,2,5,6,7,8,
MGM MIRAGE	COM	55295310	125,903	1,526,472	SH	DEFINED	1,2,5,6,7,8,
MGP INGREDIENTS INC	COM	55302G10	4,720	279,294	SH	DEFINED	1
MICREL INC	COM	59479310	25,854	2,032,546	SH	DEFINED	1,2,5,6
MICROCHIP TECHNOLOGY	COM	59501710	169,765	4,583,282	SH	DEFINED	1,2,5,6,7,8,
MICRON TECHNOLOGY IN	NOTE 1.87	595112AH	1,068	1,000,000	SH	DEFINED	16
MICRON TECHNOLOGY IN	COM	59511210	272,927	21,781,861	SH	DEFINED	1,2,5,6,7,8,
MICROS SYS INC	COM	59490110	54,240	997,066	SH	DEFINED	1,2,6
MICROSEMI CORP	COM	59513710	29,638	1,237,506	SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	7,345,285	249,246,193	SH	DEFINED	1,2,5,6,7,8,
MICROSTRATEGY INC	CL A NEW	59497240	24,440	258,649	SH	DEFINED	1,2,5,6
MICROTEK MEDICAL HLD	COM	59515B10	196	42,533	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
MICROTUNE INC DEL	COM	59514P10	3,625	693,193	SH	DEFINED 1,2,5
MICROVISION INC DEL	COM	59496010	155	31,010	SH	DEFINED 1
MICRUS ENDOVASCULAR	COM	59518V10	3,851	156,550	SH	DEFINED 1,5
MID-AMER APT CMNTYS	COM	59522J10	32,137	612,362	SH	DEFINED 1,2,3
MIDAS GROUP INC	COM	59562610	8,030	354,194	SH	DEFINED 1,2
MIDDLEBY CORP	COM	59627810	17,090	285,687	SH	DEFINED 1,2,6
MIDDLESEX WATER CO	COM	59668010	279	14,532	SH	DEFINED 1,2,5
MIDLAND CO	COM	59748610	12,113	258,059	SH	DEFINED 1,2
MIDWAY GAMES INC	COM	59814810	2,158	339,303	SH	DEFINED 1,2
MIDWEST AIR GROUP IN	COM	59791110	4,299	286,246	SH	DEFINED 1,2,5
MIDWEST BANC HOLDING	COM	59825110	4,035	278,281	SH	DEFINED 1,2
MILLEA HOLDINGS INC	ADR	60032R10	3,208	78,172	SH	DEFINED 1,2
MILLENNIUM CELL INC	COM	60038B10	10	14,948	SH	DEFINED 1
MILLENNIUM PHARMACEU	COM	59990210	76,645	7,251,195	SH	DEFINED 1,2,5,6,7,8,
MILLER HERMAN INC	COM	60054410	43,810	1,386,395	SH	DEFINED 1,2,5,6
MILLER INDS INC TENN	COM NEW	60055120	3,476	138,491	SH	DEFINED 1
MILLICOM INTL CELLUL	SHS NEW	L6388F11	1,600	17,464	SH	DEFINED 1,5
MILLIPORE CORP	COM	60107310	116,760	1,554,928	SH	DEFINED 1,2,5,6,7,8,
MINDSPEED TECHNOLOGI	COM	60268210	299	135,505	SH	DEFINED 1,5
MINE SAFETY APPLIANC	COM	60272010	37,724	862,070	SH	DEFINED 1,2,5,6
MINERALS TECHNOLOGIE	COM	60315810	60,905	909,712	SH	DEFINED 1,2,5
MINRAD INTL INC	COM	60443P10	2,237	377,200	SH	DEFINED 1
MIPS TECHNOLOGIES IN	COM	60456710	6,771	770,311	SH	DEFINED 1,2

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

MIRANT CORP NEW	COM	60467R10	139,902	3,280,235	SH	DEFINED	1,2,5,6,7,8,
MISSION WEST PPTYS I	COM	60520310	2,770	198,731	SH	DEFINED	1,3,5
MITSUBISHI UFJ FINL	SPONSORED	60682210	5,395	489,573	SH	DEFINED	1,2
MITSUI & CO LTD	ADR	60682720	1,887	4,701	SH	DEFINED	1,2
MIVA INC	COM	55311R10	430	66,100	SH	DEFINED	1,5
MIZUHO FINL GROUP IN	SPONSORED	60687Y10	1,065	76,706	SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	38,052	1,373,727	SH	DEFINED	1,2,5,6
MOBILE MINI INC	COM	60740F10	16,933	579,907	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	119,156	1,967,245	SH	DEFINED	1,2,4,5,7
MOBILITY ELECTRONICS	COM	60741U10	167	44,326	SH	DEFINED	1,5
MOCON INC	COM	60749410	119	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	17,353	767,837	SH	DEFINED	1,2,5,6
MODTECH HLDGS INC	COM	60783C10	69	25,467	SH	DEFINED	1,5
MOHAWK INDS INC	COM	60819010	118,219	1,172,922	SH	DEFINED	1,2,5,6,7,8,
MOLDFLOW CORP	COM	60850710	290	13,200	SH	DEFINED	1
MOLECULAR INSIGHT PH	COM	60852M10	347	36,737	SH	DEFINED	1
MOLEX INC	COM	60855410	89,439	2,980,301	SH	DEFINED	1,2,5,6,10,1
MOLEX INC	CL A	60855420	3,303	124,419	SH	DEFINED	1,2,5,12
MOLINA HEALTHCARE IN	COM	60855R10	8,888	291,235	SH	DEFINED	1,2
MOLSON COORS BREWING	CL B	60871R20	144,795	1,566,028	SH	DEFINED	1,2,5,6,7,8,
MOMENTA PHARMACEUTIC	COM	60877T10	3,710	368,104	SH	DEFINED	1,2,5,6
MONACO COACH CORP	COM	60886R10	8,308	578,958	SH	DEFINED	1,2
MONARCH CASINO & RES	COM	60902710	10,805	402,419	SH	DEFINED	1,2,6
MONEYGRAM INTL INC	COM	60935Y10	50,422	1,804,022	SH	DEFINED	1,2,5,6,12
MONMOUTH REAL ESTATE	CL A	60972010	137	15,770	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	284	167,889	SH	DEFINED	1
MONOLITHIC PWR SYS I	COM	60983910	8,612	493,545	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	8,825	235,656	SH	DEFINED	1,5
MONSANTO CO NEW	COM	61166W10	990,394	14,663,817	SH	DEFINED	1,2,5,6,7,8,
MONSTER WORLDWIDE IN	COM	61174210	135,614	3,299,607	SH	DEFINED	1,2,5,6,7,8,
MONTEREY GOURMET FOO	COM	61257010	52	12,100	SH	DEFINED	1
MONTPELLIER RE HOLDIN	SHS	G6218510	31,203	1,683,007	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	366,290	5,888,906	SH	DEFINED	1,2,5,6,7,8,
MOOG INC	CL A	61539420	24,846	563,276	SH	DEFINED	1,2
MORGAN STANLEY	COM NEW	61744644	10,758,266	128,257,825	SH	DEFINED	1,2,5,6,7,8,
MORGANS HOTEL GROUP	COM	61748W10	5,606	229,960	SH	DEFINED	1,2,6
MORNINGSTAR INC	COM	61770010	10,255	218,078	SH	DEFINED	1,2,6
MORTONS RESTAURANT G	COM	61943010	2,373	131,021	SH	DEFINED	1
MOSAIC CO	COM	61945A10	85,502	2,191,227	SH	DEFINED	1,2,5,6,7,8,
MOSYS INC	COM	61971810	306	35,000	SH	DEFINED	1
MOTHERS WK INC	COM	61990310	532	17,026	SH	DEFINED	1,2,5
MOTOROLA INC	COM	62007610	1,259,963	71,184,377	SH	DEFINED	1,2,5,6,7,8,
MOTOROLA INC	COM	62007610	1,770	100,000	SH CALL	DEFINED	16
MOVADO GROUP INC	COM	62458010	12,243	362,857	SH	DEFINED	1,2
MOVE INC COM	COM	62458M10	9,605	2,144,003	SH	DEFINED	1,2,5,6
MOVIE GALLERY INC	COM	62458110	61	31,931	SH	DEFINED	1
MPS GROUP INC	COM	55340910	34,373	2,570,920	SH	DEFINED	1,2,5
MRV COMMUNICATIONS I	COM	55347710	6,633	2,041,005	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	39,057	710,129	SH	DEFINED	1,2,5,6
MSC SOFTWARE CORP	COM	55353110	7,896	584,020	SH	DEFINED	1,2,6
MTC TECHNOLOGIES INC	COM	55377A10	3,514	143,090	SH	DEFINED	1,2,6
MTR GAMING GROUP INC	COM	55376910	4,888	317,410	SH	DEFINED	1,2,5,6
MTS SYS CORP	COM	55377710	14,522	325,094	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	20,535	596,263	SH	DEFINED	1,2,5
MUELLER WTR PRODS IN	COM SER A	62475810	28,725	1,683,777	SH	DEFINED	1,2
MUELLER WTR PRODS IN	COM SER B	62475820	3,861	257,412	SH	DEFINED	1,2
MULTI COLOR CORP	COM	62538310	2,136	54,350	SH	DEFINED	1
MULTI FINELINE ELECT	COM	62541B10	2,195	127,897	SH	DEFINED	1,2,5,6
MULTIMEDIA GAMES INC	COM	62545310	12,662	992,345	SH	DEFINED	1,2,5
MURPHY OIL CORP	COM	62671710	339,535	5,712,236	SH	DEFINED	1,2,5,6,8,10
MVC CAPITAL INC	COM	55382910	5,524	293,679	SH	DEFINED	1
MWI VETERINARY SUPPL	COM	55402X10	3,593	90,075	SH	DEFINED	1

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

MYERS INDS INC	COM	62846410	8,428	381,191	SH	DEFINED	1,2,6
MYLAN LABS INC	COM	62853010	119,893	6,591,134	SH	DEFINED	1,2,5,6,10,11
MYRIAD GENETICS INC	COM	62855J10	26,451	711,241	SH	DEFINED	1,2,5,6
NABI BIOPHARMACEUTIC	COM	62951910	6,692	1,454,848	SH	DEFINED	1,2,5,6
NABORS INDUSTRIES LT	SHS	G6359F10	284,821	8,532,697	SH	DEFINED	1,2,5,6,7,8,9
NACCO INDS INC	CL A	62957910	20,983	134,947	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	37,782	1,376,402	SH	DEFINED	1,2,5,6
NANOGEN INC	COM	63007510	94	69,287	SH	DEFINED	1,5
NANOMETRICS INC	COM	63007710	156	22,810	SH	DEFINED	1
NANOPHASE TCHNOLOGIE	COM	63007910	114	18,801	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	510	80,875	SH	DEFINED	1,2
NAPSTER INC	COM	63079710	323	95,147	SH	DEFINED	1,2,5
NARA BANCORP INC	COM	63080P10	8,657	543,416	SH	DEFINED	1,2,5,6
NASB FINL INC	COM	62896810	2,160	64,184	SH	DEFINED	1
NASDAQ STOCK MARKET	COM	63110310	40,664	1,368,712	SH	DEFINED	1,2,5
NASH FINCH CO	COM	63115810	21,636	437,095	SH	DEFINED	1,2,16
NASTECH PHARMACEUTIC	COM PAR \$0	63172840	3,675	336,824	SH	DEFINED	1
NATCO GROUP INC	CL A	63227W20	11,984	260,285	SH	DEFINED	1,2,5,6
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,582	14,991	SH	DEFINED	1
NATIONAL BEVERAGE CO	COM	63501710	1,636	142,114	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
NATIONAL BK GREECE S	SPONSORED	63364340	1,705	148,882	SH	DEFINED	1,2
NATIONAL CINEMEDIA I	COM	63530910	15,563	555,610	SH	DEFINED	1,2
NATIONAL CITY CORP	COM	63540510	531,110	15,939,677	SH	DEFINED	1,2,5,6,7,8,9
NATIONAL FINL PARTNE	COM	63607P20	25,375	547,938	SH	DEFINED	1,2,6
NATIONAL FUEL GAS CO	COM	63618010	67,328	1,554,553	SH	DEFINED	1,2,5
NATIONAL GRID PLC	SPON ADR N	63627430	851	11,540	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	11,907	375,367	SH	DEFINED	1,2,3
NATIONAL HEALTH REAL	COM	63590510	615	26,112	SH	DEFINED	1,2,3,5
NATIONAL HEALTHCARE	COM	63590610	6,895	133,626	SH	DEFINED	1,2,5
NATIONAL INSTRS CORP	COM	63651810	39,778	1,221,295	SH	DEFINED	1,2,5,6
NATIONAL INTERSTATE	COM	63654U10	4,168	159,816	SH	DEFINED	1,2,6
NATIONAL OILWELL VAR	COM	63707110	624,910	5,994,914	SH	DEFINED	1,2,5,6,7,8,9,10,11,12,13,14,15,16
NATIONAL PENN BANCSH	COM	63713810	12,589	754,744	SH	DEFINED	1,2,5
NATIONAL PRESTO INDS	COM	63721510	5,237	84,013	SH	DEFINED	1,2,5
NATIONAL R V HLDGS I	COM	63727710	16	11,211	SH	DEFINED	1
NATIONAL RESEARCH CO	COM	63737210	207	8,200	SH	DEFINED	1
NATIONAL RETAIL PROP	COM	63741710	25,830	1,181,591	SH	DEFINED	1,2,3,5
NATIONAL SEMICONDUCT	COM	63764010	253,206	8,956,699	SH	DEFINED	1,2,5,6,7,8,9
NATIONAL WESTN LIFE	CL A	63852210	12,703	50,226	SH	DEFINED	1,2
NATIONWIDE FINL SVCS	CL A	63861210	40,429	639,491	SH	DEFINED	1,2,5,8
NATIONWIDE HEALTH PP	COM	63862010	50,057	1,840,324	SH	DEFINED	1,2,3,5
NATURAL ALTERNATIVES	COM NEW	63884230	102	14,200	SH	DEFINED	1
NATURAL GAS SERVICES	COM	63886Q10	196	10,980	SH	DEFINED	1
NATURAL RESOURCE PAR	COM UNIT L	63900P10	1,473	38,723	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	4,144	260,272	SH	DEFINED	1
NAUTILUS INC	COM	63910B10	12,470	1,035,696	SH	DEFINED	1,2,5
NAVARRA CORP	COM	63920810	170	43,556	SH	DEFINED	1,5
NAVIGANT CONSULTING	COM	63935N10	19,290	1,039,330	SH	DEFINED	1,2,6
NAVIGATORS GROUP INC	COM	63890410	15,112	280,379	SH	DEFINED	1,2
NAVISITE INC	COM NEW	63935M20	80	10,569	SH	DEFINED	1,2
NAVTEQ CORP	COM	63936L10	62,973	1,487,310	SH	DEFINED	1,2,5,6,7,8,9



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

NBT BANCORP INC	COM	62877810	11,891	527,103	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	112,896	2,613,336	SH	DEFINED	1,2,5,6,7,8,
NCI BUILDING SYS INC	COM	62885210	17,076	346,163	SH	DEFINED	1,2
NCR CORP NEW	COM	62886E10	208,153	3,961,801	SH	DEFINED	1,2,5,6,8,10
NEC CORP	ADR	62905020	827	160,789	SH	DEFINED	1,2
NEENAH PAPER INC	COM	64007910	9,936	240,826	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS	COM	64026810	14,379	1,515,159	SH	DEFINED	1,2,5,6
NELNET INC	CL A	64031N10	9,102	372,430	SH	DEFINED	1,2
NEON COMMUNICATIONS	COM	64050T10	441	88,474	SH	DEFINED	1,2,5
NEOPHARM INC	COM	64091910	29	24,851	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	108	44,047	SH	DEFINED	1,5
NEOWARE INC	COM	64065P10	7,709	569,360	SH	DEFINED	1,5
NESS TECHNOLOGIES IN	COM	64104X10	5,275	405,485	SH	DEFINED	1,6
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	12,440	515,109	SH	DEFINED	1,2,6
NET SERVICOS DE COMU	SPONSD ADR	64109T20	672	40,650	SH	DEFINED	1
NETBANK INC	COM	64093310	25	79,369	SH	DEFINED	1,2,5
NETEASE COM INC	SPONSORED	64110W10	327	19,200	SH	DEFINED	1,2
NETFLIX INC	COM	64110L10	20,205	1,042,013	SH	DEFINED	1,2,5,6
NETGEAR INC	COM	64111Q10	25,652	707,655	SH	DEFINED	1,2,6
NETLOGIC MICROSYSTEM	COM	64118B10	9,512	298,744	SH	DEFINED	1,2,5,6
NETSCOUT SYS INC	COM	64115T10	296	34,109	SH	DEFINED	1
NETWORK APPLIANCE IN	COM	64120L10	305,773	10,475,271	SH	DEFINED	1,2,5,6,7,8,
NETWORK ENGINES INC	COM	64121A10	27	14,419	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	2,461	257,971	SH	DEFINED	1,5
NEUROCRINE BIOSCIENC	COM	64125C10	10,126	901,695	SH	DEFINED	1,2,5,6
NEUROGEN CORP	COM	64124E10	1,884	283,718	SH	DEFINED	1
NEUROMETRIX INC	COM	64125510	128	13,230	SH	DEFINED	1,5
NEUSTAR INC	CL A	64126X20	27,921	963,783	SH	DEFINED	1,2,5,6
NEVADA GOLD & CASINO	COM NEW	64126Q20	68	34,000	SH	DEFINED	1
NEW BRUNSWICK SCIENT	COM	64287610	174	21,820	SH	DEFINED	1,2
NEW FRONTIER MEDIA I	COM	64439810	172	19,757	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	28,417	556,987	SH	DEFINED	1,2,5
NEW YORK & CO INC	COM	64929510	4,631	422,517	SH	DEFINED	1,2,6
NEW YORK CMNTY BANCO	COM	64944510	93,255	5,479,151	SH	DEFINED	1,2,5,6,7,8,
NEW YORK MTG TR INC	COM	64960410	62	32,200	SH	DEFINED	1
NEW YORK TIMES CO	CL A	65011110	90,756	3,573,074	SH	DEFINED	1,2,5,6,7,8,
NEWALLIANCE BANCSTAR	COM	65020310	25,843	1,755,659	SH	DEFINED	1,2,5,6
NEWCASTLE INVT CORP	COM	65105M10	27,147	1,082,846	SH	DEFINED	1,2
NEWELL RUBBERMAID IN	COM	65122910	235,179	7,991,140	SH	DEFINED	1,2,5,6,7,8,
NEWFIELD EXPL CO	COM	65129010	114,980	2,524,269	SH	DEFINED	1,2,5,6,7,8,
NEWMARKET CORP	COM	65158710	10,908	225,507	SH	DEFINED	1,2,5,6
NEWMONT MINING CORP	COM	65163910	469,953	12,031,579	SH	DEFINED	1,2,5,6,7,8,
NEWPARK RES INC	COM PAR \$.	65171850	10,207	1,317,061	SH	DEFINED	1,2
NEWPORT CORP	COM	65182410	8,496	548,818	SH	DEFINED	1,2,5
NEWS CORP	CL A	65248E10	1,185,844	55,909,674	SH	DEFINED	1,2,5,6,7,8,
NEWS CORP	CL B	65248E20	49,530	2,159,117	SH	DEFINED	1,2,5,6,7,8,
NEWSTAR FINANCIAL IN	COM	65251F10	2,429	170,728	SH	DEFINED	1,2,6
NEXCEN BRANDS INC	COM	65335110	5,482	492,111	SH	DEFINED	1,6
NEXSTAR BROADCASTING	CL A	65336K10	1,242	94,490	SH	DEFINED	1
NEXTWAVE WIRELESS IN	COM	65337Y10	2,689	322,062	SH	DEFINED	1,2
NGAS RESOURCES INC	COM	62912T10	266	33,191	SH	DEFINED	1,5
NGP CAP RES CO	COM	62912R10	6,274	375,250	SH	DEFINED	1,2
NIC INC	COM	62914B10	4,705	687,857	SH	DEFINED	1,2
NICOR INC	COM	65408610	78,968	1,839,889	SH	DEFINED	1,2,5,6,10,1
NIGHTHAWK RADIOLOGY	COM	65411N10	3,576	198,095	SH	DEFINED	1,2,6
NII HLDGS INC	CL B NEW	62913F20	169,889	2,104,154	SH	DEFINED	1,2,5,6,7,8,
NIKE INC	CL B	65410610	582,502	9,993,178	SH	DEFINED	1,2,5,6,7,8,
NIKE INC	CL B	65410610	2,332	40,000	SH CALL	DEFINED	16
NIPPON TELEG & TEL C	SPONSORED	65462410	515	23,247	SH	DEFINED	1,2
NISOURCE INC	COM	65473P10	210,071	10,143,477	SH	DEFINED	1,2,5,6,7,8,
NISSAN MOTORS	SPONSORED	65474440	1,071	49,961	SH	DEFINED	1
NITROMED INC	COM	65479850	33	15,000	SH	DEFINED	1

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

NL INDS INC	COM NEW	62915640	1,175	117,298	SH	DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	140	81,572	SH	DEFINED	1,5
NMT MED INC	COM	62929410	239	20,116	SH	DEFINED	1
NN INC	COM	62933710	142	12,000	SH	DEFINED	1,2
NOBEL LEARNING CMNTY	COM	65488910	181	12,400	SH	DEFINED	1
NOBLE CORPORATION	SHS	G6542210	391,079	4,010,249	SH	DEFINED	1,2,5,6,7,8,
NOBLE ENERGY INC	COM	65504410	302,863	4,854,354	SH	DEFINED	1,2,5,6,7,8,
NOBLE INTL LTD	COM	65505310	2,978	145,685	SH	DEFINED	1
NOKIA CORP	SPONSORED	65490220	13,546	481,881	SH	DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	2,089	107,590	SH	DEFINED	1,2
NORDIC AMERICAN TANK	COM	G6577310	14,883	364,420	SH	DEFINED	1,5
NORDSON CORP	COM	65566310	53,477	1,066,129	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
NORDSTROM INC	COM	65566410	385,250	7,536,188	SH	DEFINED 1,2,5,6,7,8,
NORFOLK SOUTHERN COR	COM	65584410	613,166	11,663,793	SH	DEFINED 1,2,5,6,7,8,
NORSK HYDRO A S	SPONSORED	65653160	839	21,930	SH	DEFINED 1
NORTEL NETWORKS CORP	COM NEW	65656850	5,766	239,766	SH	DEFINED 1,2
NORTEL NETWORKS CORP	COM NEW	65656850	7,937	330,000	SH PUT	DEFINED 16
NORTH AMERN SCIENTIF	COM	65715D10	13	13,000	SH	DEFINED 1
NORTH PITTSBURGH SYS	COM	66156210	4,901	230,618	SH	DEFINED 1,2
NORTHEAST UTILS	COM	66439710	73,458	2,590,213	SH	DEFINED 1,2,5,12
NORTHERN TR CORP	COM	66585910	327,872	5,103,857	SH	DEFINED 1,2,5,6,7,8,
NORTHFIELD LABS INC	COM	66613510	49	34,179	SH	DEFINED 1
NORTHROP GRUMMAN COR	COM	66680710	2,461,418	31,609,322	SH	DEFINED 1,2,5,6,7,8, 14,16
NORTHSTAR NEUROSCIEN	COM	66704V10	2,349	201,935	SH	DEFINED 1
NORTHSTAR RLTY FIN C	COM	66704R10	15,259	1,219,766	SH	DEFINED 1,2
NORTHWEST AIRLS CORP	COM	66728040	178,981	8,062,189	SH	DEFINED 1,2,5
NORTHWEST BANCORP IN	COM	66732810	7,340	280,809	SH	DEFINED 1,2
NORTHWEST NAT GAS CO	COM	66765510	35,849	776,117	SH	DEFINED 1,2,5
NORTHWEST PIPE CO	COM	66774610	3,729	104,840	SH	DEFINED 1,5
NORTHWESTERN CORP	COM NEW	66807430	17,551	551,760	SH	DEFINED 1,2
NOVA BIOSOURCE FUELS	COM	65488W10	75	29,600	SH	DEFINED 1
NOVAMED INC DEL	COM	66986W10	107	17,752	SH	DEFINED 1
NOVARTIS A G	SPONSORED	66987V10	5,295	94,441	SH	DEFINED 1,2
NOVASTAR FINL INC	COM	66994740	11,382	1,630,645	SH	DEFINED 1,2
NOVATEL WIRELESS INC	COM NEW	66987M60	19,067	732,764	SH	DEFINED 1,2,5,6,16
NOVAVAX INC	COM	67000210	235	81,149	SH	DEFINED 1,2,5
NOVELL INC	COM	67000610	66,815	8,577,056	SH	DEFINED 1,2,5,6,10,1
NOVELLUS SYS INC	COM	67000810	232,799	8,205,828	SH	DEFINED 1,2,5,6,7,8,
NOVEN PHARMACEUTICAL	COM	67000910	13,625	581,038	SH	DEFINED 1,2,6
NOVO-NORDISK A S	ADR	67010020	1,118	10,299	SH	DEFINED 1
NPS PHARMACEUTICALS	COM	62936P10	315	76,055	SH	DEFINED 1,5
NRG ENERGY INC	COM NEW	62937750	179,805	4,325,363	SH	DEFINED 1,2,5,8
NSTAR	COM	67019E10	53,904	1,661,132	SH	DEFINED 1,2,5,12
NTELOS HLDGS CORP	COM	67020Q10	12,613	456,346	SH	DEFINED 1,2,6,16
NTN BUZZTIME INC	COM NEW	62941030	24	23,400	SH	DEFINED 1
NTR ACQUISITION CO	COM	62941510	2,755	290,876	SH	DEFINED 1
NTT DOCOMO INC	SPONS ADR	62942M20	2,033	128,680	SH	DEFINED 1,2
NU HORIZONS ELECTRS	COM	66990810	217	16,310	SH	DEFINED 1,5
NU SKIN ENTERPRISES	CL A	67018T10	12,651	766,754	SH	DEFINED 1,2,6
NUANCE COMMUNICATION	COM	67020Y10	33,030	1,974,281	SH	DEFINED 1,2,5,6,13
NUCO2 INC	COM	62942810	5,545	216,012	SH	DEFINED 1,6

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

NUCOR CORP	COM	67034610	646,657	11,025,698	SH	DEFINED	1,2,5,6,7,8,
NUSTAR ENERGY LP	UNIT COM	67058H10	3,184	46,481	SH	DEFINED	1,2
NUSTAR GP HOLDINGS L	UNIT RESTG	67059L10	1,504	39,318	SH	DEFINED	1,2
NUTRACEUTICAL INTL C	COM	67060Y10	267	16,100	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	20,447	292,725	SH	DEFINED	1,2,5,6
NUVASIVE INC	COM	67070410	12,292	455,076	SH	DEFINED	1,2,6
NUVEEN INVTS INC	CL A	67090F10	170,002	2,735,358	SH	DEFINED	1,2,5
NUVELO INC	COM NEW	67072M30	199	73,104	SH	DEFINED	1,2,5,6
NVE CORP	COM NEW	62944520	226	6,433	SH	DEFINED	1
NVIDIA CORP	COM	67066G10	418,962	10,141,912	SH	DEFINED	1,2,5,6,7,8,
NVR INC	COM	62944T10	227,569	334,783	SH	DEFINED	1,2,5,6,7,8,
NXSTAGE MEDICAL INC	COM	67072V10	2,728	210,972	SH	DEFINED	1
NYMAGIC INC	COM	62948410	5,964	148,348	SH	DEFINED	1,2
NYMEX HOLDINGS INC	COM	62948N10	117,649	936,476	SH	DEFINED	1,2,5,6,7,8, 14,16
NYSE EURONEXT	COM	62949110	191,147	2,596,396	SH	DEFINED	1,2,5,6,7,8,
O CHARLEYS INC	COM	67082310	8,802	436,604	SH	DEFINED	1,2
O REILLY AUTOMOTIVE	COM	68609110	68,992	1,887,616	SH	DEFINED	1,2,5
OAKLEY INC	COM	67366210	15,400	542,265	SH	DEFINED	1,2,5
OBAGI MEDICAL PRODUC	COM	67423R10	1,181	66,673	SH	DEFINED	1
OCCAM NETWORKS INC	COM NEW	67457P30	189	18,935	SH	DEFINED	1,2
OCCIDENTAL PETE CORP	COM	67459910	1,702,748	29,418,595	SH	DEFINED	1,2,5,6,7,8,
OCEANEERING INTL INC	COM	67523210	38,853	738,082	SH	DEFINED	1,2,5,6
OCEANFIRST FINL CORP	COM	67523410	380	21,602	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	8,813	661,146	SH	DEFINED	1,2,6
ODYSSEY HEALTHCARE I	COM	67611V10	14,047	1,184,395	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	2,454	408,339	SH	DEFINED	1,5
ODYSSEY RE HLDGS COR	COM	67612W10	30,571	712,787	SH	DEFINED	1,2
OFFICE DEPOT INC	COM	67622010	330,110	10,894,735	SH	DEFINED	1,2,5,6,7,8,
OFFICEMAX INC DEL	COM	67622P10	95,820	2,438,163	SH	DEFINED	1,2,5,6,10,1
OGE ENERGY CORP	COM	67083710	67,932	1,853,520	SH	DEFINED	1,2,5,6
OHIO CAS CORP	COM	67724010	57,457	1,326,639	SH	DEFINED	1,2,5
OIL DRI CORP AMER	COM	67786410	218	12,396	SH	DEFINED	1
OIL STS INTL INC	COM	67802610	35,524	859,317	SH	DEFINED	1,2,6
OIL SVC HOLDERS TR	DEPOSTRY R	67800210	69,892	400,000	SH	CALL	DEFINED
OIL SVC HOLDERS TR	DEPOSTRY R	67800210	87,365	500,000	SH	PUT	DEFINED
OILSANDS QUEST INC	COM	67804610	2,383	964,700	SH	DEFINED	1
OLD DOMINION FGHT LI	COM	67958010	12,420	411,955	SH	DEFINED	1,2,6
OLD NATL BANCORP IND	COM	68003310	28,420	1,711,010	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	111,445	5,242,002	SH	DEFINED	1,2,5,6,7,8,
OLD SECOND BANCORP I	COM	68027710	6,192	212,347	SH	DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	152,508	7,262,265	SH	DEFINED	1,2,5
OLYMPIC STEEL INC	COM	68162K10	6,502	226,861	SH	DEFINED	1,5
OM GROUP INC	COM	67087210	41,217	778,861	SH	DEFINED	1,2,5,16
OMEGA FINL CORP	COM	68209210	6,494	241,515	SH	DEFINED	1,2,5
OMEGA HEALTHCARE INV	COM	68193610	16,121	1,018,360	SH	DEFINED	1,2,3
OMEGA PROTEIN CORP	COM	68210P10	234	25,250	SH	DEFINED	1,5
OMNI ENERGY SERVICES	COM NEW	68210T20	604	53,873	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	101,371	2,811,189	SH	DEFINED	1,2,5,6,7,8,
OMNICELL INC	COM	68213N10	10,328	497,040	SH	DEFINED	1,2,6
OMNICOM GROUP INC	COM	68191910	725,935	13,717,601	SH	DEFINED	1,2,5,6,7,8,
OMNICOM GROUP INC	COM	68191910	2,117	40,000	SH	CALL	DEFINED
OMNITURE INC	COM	68212S10	8,188	357,222	SH	DEFINED	1,2,6
OMNIVISION TECHNOLOG	COM	68212810	22,182	1,224,868	SH	DEFINED	1,2,5,6
OMNOVA SOLUTIONS INC	COM	68212910	297	49,017	SH	DEFINED	1
OMRIX BIOPHARMACEUTI	COM	68198910	4,434	140,955	SH	DEFINED	1,6
ON ASSIGNMENT INC	COM	68215910	5,618	524,113	SH	DEFINED	1
ON SEMICONDUCTOR COR	COM	68218910	48,680	4,541,080	SH	DEFINED	1,2,5,6,16
ON2 TECHNOLOGIES INC	COM	68338A10	3,326	1,108,650	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	560	24,591	SH	DEFINED	1,3,5
ONEBEACON INSURANCE	CL A	G6774210	3,905	154,152	SH	DEFINED	1,2
ONEOK INC NEW	COM	68268010	94,801	1,880,601	SH	DEFINED	1,2,5

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

ONEOK PARTNERS LP	UNIT LTD P	68268N10	3,864	56,448	SH	DEFINED	1,2
ONLINE RES CORP	COM	68273G10	3,828	348,653	SH	DEFINED	1
ONYX PHARMACEUTICALS	COM	68339910	21,852	812,333	SH	DEFINED	1,2,5,6
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	38,003	360,695	SH	DEFINED	1,2,5,7
OPEN TEXT CORP	COM	68371510	1,022	46,959	SH	DEFINED	16

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
OPENTV CORP	CL A	G6754310	1,621	764,676	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	9,338	1,491,678	SH	DEFINED	1,2,5,6
OPLINK COMMUNICATION	COM NEW	68375Q40	4,206	280,410	SH	DEFINED	1
OPNET TECHNOLOGIES I	COM	68375710	545	47,384	SH	DEFINED	1,2,5
OPNEXT INC	COM	68375V10	2,911	219,827	SH	DEFINED	1,2
OPSWARE INC	COM	68383A10	12,110	1,273,397	SH	DEFINED	1,2,5,6
OPTEUM INC	CL A	68384A10	46	16,800	SH	DEFINED	1
OPTICAL COMMUNICATIO	CL A	68382T10	27	16,887	SH	DEFINED	1
OPTION CARE INC	COM	68394810	6,127	397,851	SH	DEFINED	1,2,5
OPTIONSXPRESS HLDGS	COM	68401010	20,712	807,169	SH	DEFINED	1,2,6
OPTIUM CORP	COM	68402T10	737	58,223	SH	DEFINED	1,2
ORACLE CORP	COM	68389X10	2,128,468	107,989,260	SH	DEFINED	1,2,5,6,7,8,
ORASURE TECHNOLOGIES	COM	68554V10	9,637	1,178,138	SH	DEFINED	1,2,5,6
ORBCOMM INC	COM	68555P10	4,072	248,122	SH	DEFINED	1,6
ORBITAL SCIENCES COR	COM	68556410	26,778	1,274,544	SH	DEFINED	1,2,6
ORBOTECH LTD	ORD	M7525310	1,346	60,288	SH	DEFINED	1,2,5,7
ORCHID CELLMARK INC	COM	68573C10	86	18,491	SH	DEFINED	1
OREXIGEN THERAPEUTIC	COM	68616410	215	14,300	SH	DEFINED	1
ORIENTAL FINL GROUP	COM	68618W10	6,189	567,284	SH	DEFINED	1,2
ORIENT-EXPRESS HOTEL	CL A	G6774310	18,384	344,276	SH	DEFINED	1,2,5,6
ORIGEN FINL INC	COM	68619E20	170	25,800	SH	DEFINED	1
ORITANI FINL CORP	COM	68632310	2,138	149,650	SH	DEFINED	1,2
ORIX CORP	SPONSORED	68633010	2,201	16,517	SH	DEFINED	1,2
ORMAT TECHNOLOGIES I	COM	68668810	6,171	163,773	SH	DEFINED	1,2,6
ORTHOFIX INTL N V	COM	N6748L10	9,241	205,497	SH	DEFINED	1,2,6
ORTHOLOGIC CORP	COM	68750J10	70	49,488	SH	DEFINED	1,5
ORTHOVITA INC	COM	68750U10	222	73,900	SH	DEFINED	1
OSCIENT PHARMACEUTIC	COM NEW	68812R30	52	11,356	SH	DEFINED	1,5
OSHKOSH TRUCK CORP	COM	68823920	86,133	1,368,926	SH	DEFINED	1,2,5,6,7,8,
OSI PHARMACEUTICALS	COM	67104010	38,080	1,051,656	SH	DEFINED	1,2,5,6
OSI SYSTEMS INC	COM	67104410	6,111	223,427	SH	DEFINED	1
OSIRIS THERAPEUTICS	COM	68827R10	3,696	273,569	SH	DEFINED	1,2,6
OSTEOTECH INC	COM	68858210	272	37,736	SH	DEFINED	1
OTTER TAIL CORP	COM	68964810	14,380	448,393	SH	DEFINED	1,2,5
OUTDOOR CHANNEL HLDG	COM NEW	69002720	161	14,266	SH	DEFINED	1
OVERLAND STORAGE INC	COM	69031010	110	42,300	SH	DEFINED	1,5
OVERSEAS SHIPHOLDING	COM	69036810	77,115	947,357	SH	DEFINED	1,2,5
OVERSTOCK COM INC DE	COM	69037010	3,528	193,107	SH	DEFINED	1,2,5,6
OWENS & MINOR INC NE	COM	69073210	22,259	637,071	SH	DEFINED	1,2,5
OWENS CORNING NEW	COM	69074210	28,915	859,810	SH	DEFINED	1,2,5
OWENS ILL INC	COM NEW	69076840	81,922	2,340,641	SH	DEFINED	1,2,5,6,7,8,
OXFORD INDS INC	COM	69149730	10,723	241,837	SH	DEFINED	1,2
OXIGENE INC	COM	69182810	147	37,029	SH	DEFINED	1,5
OYO GEOSPACE CORP	COM	67107410	3,857	51,994	SH	DEFINED	1
P C CONNECTION	COM	69318J10	606	45,789	SH	DEFINED	1
P F CHANGS CHINA BIS	COM	69333Y10	17,982	510,839	SH	DEFINED	1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	3,307	76,733	SH	DEFINED	1,2

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

PAB BANKSHARES INC	COM	69313P10	281	14,800	SH	DEFINED	1,2
PACCAR INC	COM	69371810	540,639	6,211,384	SH	DEFINED	1,2,5,6,7,8,
PACER INTL INC TENN	COM	69373H10	14,381	611,452	SH	DEFINED	1,2
PACIFIC CAP BANCORP	COM	69404P10	22,917	849,423	SH	DEFINED	1,2,5
PACIFIC CONTINENTAL	COM	69412V10	333	20,568	SH	DEFINED	1
PACIFIC ETHANOL INC	COM	69423U10	5,696	431,549	SH	DEFINED	1,2,5,6
PACIFIC MERCANTILE B	COM	69455210	225	15,900	SH	DEFINED	1
PACIFIC PREMIER BANC	COM	69478X10	110	10,300	SH	DEFINED	1
PACIFIC SUNWEAR CALI	COM	69487310	35,953	1,634,216	SH	DEFINED	1,2,5,6
PACKAGING CORP AMER	COM	69515610	33,424	1,320,604	SH	DEFINED	1,2,5
PACKETEER INC	COM	69521010	4,156	532,172	SH	DEFINED	1,2,5,6
PACTIV CORP	COM	69525710	326,621	10,242,108	SH	DEFINED	1,2,5,6,7,8,
PAETEC HOLDING CORP	COM	69545910	10,060	891,079	SH	DEFINED	1,2
PAIN THERAPEUTICS IN	COM	69562K10	6,886	790,580	SH	DEFINED	1,2
PAINCARE HLDGS INC	COM	69562E10	26	71,000	SH	DEFINED	1,5
PALATIN TECHNOLOGIES	COM NEW	69607730	143	72,200	SH	DEFINED	1,5
PALL CORP	COM	69642930	156,405	3,400,851	SH	DEFINED	1,2,5,6,7,8,
PALM HARBOR HOMES	COM	69663910	2,149	151,857	SH	DEFINED	1,2
PALM INC NEW	COM	69664310	53,512	3,340,307	SH	DEFINED	1,2,5,6
PALOMAR MED TECHNOLO	COM NEW	69752930	8,645	249,072	SH	DEFINED	1,2,6
PAN AMERICAN SILVER	COM	69790010	817	31,030	SH	DEFINED	16
PANACOS PHARMACEUTIC	COM	69811Q10	199	61,711	SH	DEFINED	1,5,6
PANERA BREAD CO	CL A	69840W10	22,027	478,220	SH	DEFINED	1,2,5,6,7
PANTRY INC	COM	69865710	18,620	403,900	SH	DEFINED	1,2,6,16
PAPA JOHNS INTL INC	COM	69881310	24,370	847,367	SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C	COM	69888P10	26,194	927,866	SH	DEFINED	1,2,5,6
PARALLEL PETE CORP D	COM	69915710	11,047	504,435	SH	DEFINED	1,2,6
PARAMETRIC TECHNOLOG	COM NEW	69917320	52,110	2,411,379	SH	DEFINED	1,2,5,6
PAREXEL INTL CORP	COM	69946210	16,221	385,665	SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL	COM	70041620	12,724	451,517	SH	DEFINED	1,2
PARK NATL CORP	COM	70065810	17,052	201,114	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	2,693	98,628	SH	DEFINED	1,5
PARKER DRILLING CO	COM	70108110	16,685	1,583,047	SH	DEFINED	1,2,5,6
PARKER HANNIFIN CORP	COM	70109410	362,161	3,698,921	SH	DEFINED	1,2,5,6,7,8,
PARKERVISION INC	COM	70135410	324	27,152	SH	DEFINED	1,5
PARKVALE FINL CORP	COM	70149210	256	8,632	SH	DEFINED	1
PARKWAY PPTYS INC	COM	70159Q10	20,494	426,701	SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN	COM	70164510	84	18,905	SH	DEFINED	1
PARTNERRE LTD	COM	G6852T10	63,215	815,677	SH	DEFINED	1,2,5,6,7,8,
PARTNERS TR FINL GRO	COM	70213F10	9,509	905,613	SH	DEFINED	1,2,5
PATHMARK STORES INC	COM	70322A10	6,029	465,213	SH	DEFINED	1,2,6
PATRICK INDS INC	COM	70334310	170	10,800	SH	DEFINED	1
PATRIOT CAPITAL FUND	COM	70335Y10	2,813	189,400	SH	DEFINED	1
PATRIOT TRANSN HLDG	COM	70337B10	1,942	22,395	SH	DEFINED	1
PATTERSON COMPANIES	COM	70339510	135,610	3,638,573	SH	DEFINED	1,2,5,6,7,8,
PATTERSON UTI ENERGY	COM	70348110	95,586	3,646,941	SH	DEFINED	1,2,5,6,7,8,
PAYCHEX INC	COM	70432610	333,945	8,536,428	SH	DEFINED	1,2,5,6,7,8,
PAYLESS SHOESOURCE I	COM	70437910	86,540	2,742,953	SH	DEFINED	1,2,5,6
PC MALL INC	COM	69323K10	2,510	205,202	SH	DEFINED	1,2
PC-TEL INC	COM	69325Q10	266	30,394	SH	DEFINED	1
PDF SOLUTIONS INC	COM	69328210	3,894	329,185	SH	DEFINED	1,2,5,6
PDL BIOPHARMA INC	COM	69329Y10	78,545	3,371,045	SH	DEFINED	1,2,5,6,7,8,
PEABODY ENERGY CORP	COM	70454910	359,114	7,422,776	SH	DEFINED	1,2,5,6,7,8,
PEAPACK-GLADSTONE FI	COM	70469910	264	9,755	SH	DEFINED	1
PEARSON PLC	SPONSORED	70501510	808	47,954	SH	DEFINED	1
PEDIATRIX MED GROUP	COM	70532410	56,152	1,018,171	SH	DEFINED	1,2,5,6,7
PEERLESS SYS CORP	COM	70553610	22	10,500	SH	DEFINED	1
PEETS COFFEE & TEA I	COM	70556010	4,387	178,123	SH	DEFINED	1,2,6

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 M
PEGASYSTEMS INC	COM	70557310	5,155	471,658	SH	DEFINED	1,2
PENFORD CORP	COM	70705110	266	9,752	SH	DEFINED	1
PENN NATL GAMING INC	COM	70756910	41,689	693,776	SH	DEFINED	1,2,5
PENN TREATY AMERN CO	COM NEW	70787440	61	10,632	SH	DEFINED	1
PENN VA CORP	COM	70788210	27,568	685,783	SH	DEFINED	1,2,6
PENN VA RESOURCES PA	COM	70788410	1,496	48,101	SH	DEFINED	1,2
PENN WEST ENERGY TR	TR UNIT	70788510	200	6,000	SH	DEFINED	1,7
PENNANTPARK INVT COR	COM	70806210	2,465	175,600	SH	DEFINED	1
PENNEY J C INC	COM	70816010	2,112,228	29,182,482	SH	DEFINED	1,2,5,6,7,8,
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	42,036	948,252	SH	DEFINED	1,2,3,5
PENSON WORLDWIDE INC	COM	70960010	4,245	173,041	SH	DEFINED	1,2,6
PENTAIR INC	COM	70963110	72,350	1,875,807	SH	DEFINED	1,2,5,6,7,8,
PENWEST PHARMACEUTIC	COM	70975410	3,784	303,412	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	6,838	252,593	SH	DEFINED	1,2
PEOPLES BANCTRUST IN	COM	70979610	202	8,100	SH	DEFINED	1
PEOPLES UNITED FINAN	COM	71270410	50,949	2,873,632	SH	DEFINED	1,2,5,6,7,8,
PEOPLESUPPORT INC	COM	71271430	3,571	314,612	SH	DEFINED	1,2
PEP BOYS MANNY MOE &	COM	71327810	14,492	718,869	SH	DEFINED	1,2,5,6
PEPCO HOLDINGS INC	COM	71329110	107,982	3,829,144	SH	DEFINED	1,2,5,6,7,8,
PEPSI BOTTLING GROUP	COM	71340910	256,957	7,629,352	SH	DEFINED	1,2,5,6,8,10
PEPSIAMERICAS INC	COM	71343P20	39,483	1,607,634	SH	DEFINED	1,2,5,6,12
PEPSICO INC	COM	71344810	3,015,179	46,494,661	SH	DEFINED	1,2,5,6,7,8,
PEREGRINE PHARMACEUT	COM	71366110	237	307,800	SH	DEFINED	1,5
PERFICIENT INC	COM	71375U10	6,828	329,873	SH	DEFINED	1,5,6
PERFORMANCE FOOD GRO	COM	71375510	21,758	669,679	SH	DEFINED	1,2,5
PERFORMANCE TECHNOLO	COM	71376K10	80	17,817	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	6,374	571,116	SH	DEFINED	1,2
PERINI CORP	COM	71383910	42,126	684,636	SH	DEFINED	1,2,5,6,16
PERKINELMER INC	COM	71404610	74,935	2,875,469	SH	DEFINED	1,2,5,6,10,1
PERMA-FIX ENVIRONMEN	COM	71415710	73	23,800	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	26,264	1,541,329	SH	DEFINED	1,2,5,6
PERRIGO CO	COM	71429010	40,048	2,045,346	SH	DEFINED	1,2,5
PERVASIVE SOFTWARE I	COM	71571010	88	19,100	SH	DEFINED	1
PETMED EXPRESS INC	COM	71638210	12,216	951,414	SH	DEFINED	1,5
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	1,870	172,311	SH	DEFINED	1,2,5
PETRO-CDA	COM	71644E10	1,302	24,501	SH	DEFINED	1
PETROCHINA CO LTD	SPONSORED	71646E10	379	2,552	SH	DEFINED	1
PETROHAWK ENERGY COR	COM	71649510	39,085	2,464,356	SH	DEFINED	1,2,5,6
PETROLEO BRASILEIRO	SPONSORED	71654V10	106,508	998,386	SH	DEFINED	1,2,7
PETROLEO BRASILEIRO	SPONSORED	71654V40	38,503	317,496	SH	DEFINED	1,2,4
PETROLEUM DEV CORP	COM	71657810	20,029	421,843	SH	DEFINED	1,2,5,6
PETROQUEST ENERGY IN	COM	71674810	8,100	557,083	SH	DEFINED	1,2,6
PETSMART INC	COM	71676810	86,200	2,656,395	SH	DEFINED	1,2,5,6,7,8,
PFF BANCORP INC	COM	69331W10	14,963	535,728	SH	DEFINED	1,2
PFIZER INC	COM	71708110	5,553,711	217,196,346	SH	DEFINED	1,2,5,6,7,8,
PFSWEB INC	COM	71709810	9	10,481	SH	DEFINED	1
PG&E CORP	COM	69331C10	550,779	12,158,485	SH	DEFINED	1,2,5,6,7,8,
PGT INC	COM	69336V10	1,261	115,334	SH	DEFINED	1,2,5
PHARMACEUTICAL PROD	COM	71712410	70,287	1,836,610	SH	DEFINED	1,2,5
PHARMACYCLICS INC	COM	71693310	76	28,088	SH	DEFINED	1,5
PHARMANET DEV GROUP	COM	71714810	21,057	660,519	SH	DEFINED	1,2
PHARMION CORP	COM	71715B40	12,917	446,195	SH	DEFINED	1,2,6
PHARMOS CORP	COM PAR \$.	71713930	18	12,713	SH	DEFINED	1
PHASE FORWARD INC	COM	71721R40	8,434	501,121	SH	DEFINED	1,2
PHH CORP	COM NEW	69332020	27,985	896,661	SH	DEFINED	1,2,5,6
PHI INC	COM NON VT	69336T20	5,624	188,803	SH	DEFINED	1

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

PHILADELPHIA CONS HL	COM	71752810	43,797	1,047,764	SH	DEFINED	1,2,5,6
PHILIPPINE LONG DIST	SPONSORED	71825260	43,272	756,512	SH	DEFINED	1,2,4,7
PHILLIPS VAN HEUSEN	COM	71859210	60,464	998,255	SH	DEFINED	1,2,5
PHOENIX COS INC NEW	COM	71902E10	49,667	3,308,924	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	288	34,144	SH	DEFINED	1
PHOTOMEDEX INC	COM	71935810	25	19,600	SH	DEFINED	1
PHOTON DYNAMICS INC	COM	71936410	1,825	167,466	SH	DEFINED	1
PHOTRONICS INC	COM	71940510	15,934	1,070,848	SH	DEFINED	1,2,5
PICO HLDGS INC	COM NEW	69336620	14,623	338,034	SH	DEFINED	1,2,6
PIEDMONT NAT GAS INC	COM	72018610	38,373	1,556,714	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	12,214	1,438,612	SH	DEFINED	1,2,5,6
PIKE ELEC CORP	COM	72128310	7,810	348,989	SH	DEFINED	1,2,6
PILGRIMS PRIDE CORP	COM	72146710	27,469	719,644	SH	DEFINED	1,2
PINNACLE AIRL CORP	COM	72344310	3,980	212,246	SH	DEFINED	1,2
PINNACLE ENTMT INC	COM	72345610	25,437	903,639	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	COM	72346Q10	5,973	203,430	SH	DEFINED	1,2
PINNACLE WEST CAP CO	COM	72348410	264,189	6,629,594	SH	DEFINED	1,2,5,6,7,8,
PIONEER COS INC	COM NEW	72364330	6,242	181,616	SH	DEFINED	1
PIONEER DRILLING CO	COM	72365510	11,128	746,343	SH	DEFINED	1,2,5
PIONEER NAT RES CO	COM	72378710	119,167	2,446,461	SH	DEFINED	1,2,5,6,7,8,
PIPER JAFFRAY COS	COM	72407810	23,544	422,457	SH	DEFINED	1,2,5
PITNEY BOWES INC	COM	72447910	327,487	6,994,600	SH	DEFINED	1,2,5,6,7,8,
PIXELWORKS INC	COM	72581M10	142	96,605	SH	DEFINED	1,5
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	8,175	128,441	SH	DEFINED	1,2
PLAINS EXPL& PRODTN	COM	72650510	72,419	1,514,719	SH	DEFINED	1,2,5,6
PLANAR SYS INC	COM	72690010	290	38,660	SH	DEFINED	1,5
PLANETOUT INC	COM	72705810	25	18,200	SH	DEFINED	1,5
PLANTRONICS INC NEW	COM	72749310	43,185	1,647,016	SH	DEFINED	1,2,5,7
PLATINUM UNDERWRITER	COM	G7127P10	31,862	916,894	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	122	26,547	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	3,583	316,225	SH	DEFINED	1,2,6
PLAYTEX PRODS INC	COM	72813P10	29,127	1,966,707	SH	DEFINED	1,2,6
PLEXUS CORP	COM	72913210	15,606	678,821	SH	DEFINED	1,2,5,6
PLUG POWER INC	COM	72919P10	240	76,592	SH	DEFINED	1,2,5,6
PLUM CREEK TIMBER CO	COM	72925110	189,945	4,559,411	SH	DEFINED	1,2,5,6,7,8,
PLX TECHNOLOGY INC	COM	69341710	3,878	347,524	SH	DEFINED	1,5
PMA CAP CORP	CL A	69341920	8,512	796,304	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	245	18,606	SH	DEFINED	1,5
PMC-SIERRA INC	COM	69344F10	41,760	5,402,271	SH	DEFINED	1,2,5,6,8,10
PMI GROUP INC	COM	69344M10	81,279	1,819,533	SH	DEFINED	1,2,5,6,7,8,
PNC FINL SVCS GROUP	COM	69347510	679,743	9,496,264	SH	DEFINED	1,2,5,6,7,8,
PNM RES INC	COM	69349H10	51,164	1,841,091	SH	DEFINED	1,2,5
POGO PRODUCING CO	COM	73044810	48,870	962,194	SH	DEFINED	1,2,5,12
POLARIS INDS INC	COM	73106810	40,258	743,314	SH	DEFINED	1,2,5,6,16
POLO RALPH LAUREN CO	CL A	73157210	146,639	1,494,642	SH	DEFINED	1,2,5,6,7,8,
POLYCOM INC	COM	73172K10	60,549	1,802,044	SH	DEFINED	1,2,5,6
POLYMEDICA CORP	COM	73173810	16,838	412,183	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	11,334	1,576,359	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	149	15,201	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
PONIARD PHARMACEUTIC	COM NEW	73244930	1,138	167,359	SH	DEFINED 1
POOL CORPORATION	COM	73278L10	22,523	577,071	SH	DEFINED 1,2,5,6
POPE & TALBOT INC	COM	73282710	85	21,468	SH	DEFINED 1,5

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

POPE RES DEL LTD PAR DEPOSITRY	73285710	366	7,512	SH	DEFINED	1
POPULAR INC	73317410	61,070	3,800,240	SH	DEFINED	1,2,5,6,12
PORTEC RAIL PRODS IN	73621210	161	13,300	SH	DEFINED	1
PORTFOLIO RECOVERY A	73640Q10	22,656	377,482	SH	DEFINED	1,2,6
PORTLAND GEN ELEC CO	73650884	12,107	441,219	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	73727310	591	42,538	SH	DEFINED	1
POSCO	69348310	3,316	27,632	SH	DEFINED	1,2
POSSIS MEDICAL INC	73740710	6,438	591,721	SH	DEFINED	1
POST PPTYS INC	73746410	56,753	1,088,689	SH	DEFINED	1,2,3,5
POTASH CORP SASK INC	73755L10	1,152	14,769	SH	DEFINED	1,16
POTLATCH CORP NEW	73763010	38,582	896,216	SH	DEFINED	1,2,5
POWELL INDS INC	73912810	3,738	117,705	SH	DEFINED	1
POWER-ONE INC	73930810	4,575	1,149,468	SH	DEFINED	1,2,5,6
POWERWAVE TECHNOLOGI	73936310	18,856	2,814,388	SH	DEFINED	1,2,5,6
POZEN INC	73941U10	11,312	626,030	SH	DEFINED	1,2,5
PPG INDS INC	69350610	507,851	6,672,597	SH	DEFINED	1,2,5,6,7,8,
PPL CORP	69351T10	570,326	12,189,047	SH	DEFINED	1,2,5,6,7,8,
PRA INTL	69353C10	6,648	262,761	SH	DEFINED	1,2,6
PRAXAIR INC	74005P10	610,155	8,475,550	SH	DEFINED	1,2,5,6,7,8,
PRE PAID LEGAL SVCS	74006510	24,532	381,462	SH	DEFINED	1,2,6
PRECISION CASTPARTS	74018910	373,384	3,076,661	SH	DEFINED	1,2,5,6,8,10
PREFERRED BK LOS ANG	74036710	4,257	106,416	SH	DEFINED	1
PREFORMED LINE PRODS	74044410	571	11,900	SH	DEFINED	1
PREMIER CMNTY BANKSH	74047310	235	7,200	SH	DEFINED	1
PREMIER EXIBITIONS I	74051E10	5,327	337,980	SH	DEFINED	1,5
PREMIERE GLOBAL SVCS	74058510	19,102	1,467,159	SH	DEFINED	1,2
PREMIERWEST BANCORP	74092110	304	22,573	SH	DEFINED	1
PRESIDENTIAL LIFE CO	74088410	6,936	352,794	SH	DEFINED	1,2
PRESSTEK INC	74111310	342	42,834	SH	DEFINED	1,5
PRESTIGE BRANDS HLDG	74112D10	11,210	863,612	SH	DEFINED	1,2,16
PRG-SCHULTZ INTERNAT	69357C50	348	21,902	SH	DEFINED	1,2
PRICE T ROWE GROUP I	74144T10	342,191	6,594,551	SH	DEFINED	1,2,5,6,7,8,
PRICELINE COM INC	74150340	57,464	835,961	SH	DEFINED	1,2,5,6
PRICESMART INC	74151110	5,087	205,684	SH	DEFINED	1,2
PRIDE INTL INC DEL	74153Q10	127,306	3,398,464	SH	DEFINED	1,2,5,6,7,8,
						14,16
PRIMEDIA INC	74157K10	9,971	3,498,502	SH	DEFINED	1,2,5,6
PRIMUS GUARANTY LTD	G7245710	5,968	556,700	SH	DEFINED	1,6
PRINCETON REVIEW INC	74235210	197	41,173	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	74251V10	382,741	6,566,158	SH	DEFINED	1,2,5,6,7,8,
						14,16
PRIVATEBANCORP INC	74296210	10,043	348,732	SH	DEFINED	1,2,5,6
PROASSURANCE CORP	74267C10	29,023	521,345	SH	DEFINED	1,2,5
PROCENTURY CORP	74268T10	336	20,050	SH	DEFINED	1,2
PROCTER & GAMBLE CO	74271810	5,707,262	93,271,159	SH	DEFINED	1,2,5,6,7,8,
PROGENICS PHARMACEUT	74318710	11,200	519,256	SH	DEFINED	1,2,6
PROGRESS ENERGY INC	74326310	943,183	20,688,365	SH	DEFINED	1,2,5,6,7,8,
						14,16
PROGRESS SOFTWARE CO	74331210	22,992	723,260	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	74331510	484,601	20,250,783	SH	DEFINED	1,2,5,6,7,8,
PROGRESSIVE GAMING I	74332S10	326	55,527	SH	DEFINED	1
PROLIANCE INTL INC	74340R10	86	27,829	SH	DEFINED	1,2,5
PROLOGIS	74341010	534,026	9,385,340	SH	DEFINED	1,2,3,5,6,7,
						13,14
PROSPECT CAPITAL COR	74348T10	3,894	222,900	SH	DEFINED	1
PROSPERITY BANCSHARE	74360610	19,959	609,254	SH	DEFINED	1,2
PROTALIX BIOTHERAPEU	74365A10	9,088	336,700	SH	DEFINED	1
PROTECTION ONE INC	74366340	441	29,501	SH	DEFINED	1,5
PROTECTIVE LIFE CORP	74367410	73,705	1,541,618	SH	DEFINED	1,2,5,12
PROVIDENCE SVC CORP	74381510	4,429	165,772	SH	DEFINED	1
PROVIDENT BANKSHARES	74385910	22,973	700,825	SH	DEFINED	1,2,5
PROVIDENT FINL SVCS	74386T10	24,012	1,523,594	SH	DEFINED	1,2,5



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

PROVIDENT NEW YORK B	COM	74402810	8,862	655,934	SH	DEFINED	1,2
PRUDENTIAL FINL INC	COM	74432010	1,127,432	11,595,514	SH	DEFINED	1,2,5,6,7,8,14,16
PRUDENTIAL PLC	ADR	74435K20	1,068	37,347	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	30,419	480,017	SH	DEFINED	1,2,3,5,6
PSS WORLD MED INC	COM	69366A10	21,559	1,183,276	SH	DEFINED	1,2,5,6
PSYCHIATRIC SOLUTION	COM	74439H10	41,863	1,154,512	SH	DEFINED	1,2,6
PUBLIC STORAGE	COM	74460D10	342,249	4,455,201	SH	DEFINED	1,2,3,5,6,7,13,14
PUBLIC SVC ENTERPRIS	COM	74457310	697,439	7,945,301	SH	DEFINED	1,2,5,6,7,8,14,16
PUBLICIS S A NEW	SPONSORED	74463M10	702	16,160	SH	DEFINED	1
PUGET ENERGY INC NEW	COM	74531010	44,116	1,824,496	SH	DEFINED	1,2,5,12
PULTE HOMES INC	COM	74586710	151,034	6,727,552	SH	DEFINED	1,2,5,6,7,8,14,16
PVF CAPITAL CORP	COM	69365410	160	11,927	SH	DEFINED	1
PXRE GROUP LTD	COM	G7301810	2,827	609,260	SH	DEFINED	1,5
Q MED	COM	74791410	47	12,007	SH	DEFINED	1
QAD INC	COM	74727D10	1,646	198,271	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	1,018	67,899	SH	DEFINED	1,2
QLOGIC CORP	COM	74727710	101,477	6,094,729	SH	DEFINED	1,2,5,6,7,8,14,16
QUADRA REALTY TRUST	COM	74694510	2,316	185,113	SH	DEFINED	1
QUADRAMED CORP	COM	74730W10	43	14,100	SH	DEFINED	1
QUAKER CHEM CORP	COM	74731610	539	22,834	SH	DEFINED	1,5
QUAKER FABRIC CORP N	COM	74739910	16	13,821	SH	DEFINED	1
QUALCOMM INC	COM	74752510	1,840,689	42,421,962	SH	DEFINED	1,2,5,6,7,8,14,16
QUALITY DISTR INC FL	COM	74756M10	300	26,720	SH	DEFINED	1,5
QUALITY SYS INC	COM	74758210	12,749	335,756	SH	DEFINED	1,2,6
QUANEX CORP	COM	74762010	39,435	809,748	SH	DEFINED	1,2
QUANTA SVCS INC	COM	74762E10	61,446	2,003,458	SH	DEFINED	1,2,5,6
QUANTUM CORP	COM DSSG	74790620	10,300	3,249,248	SH	DEFINED	1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	307	196,779	SH	DEFINED	1,5
QUEST DIAGNOSTICS IN	COM	74834L10	214,291	4,148,899	SH	DEFINED	1,2,5,6,7,8,14,16
QUEST RESOURCE CORP	COM NEW	74834930	506	43,356	SH	DEFINED	1,5
QUEST SOFTWARE INC	COM	74834T10	17,006	1,050,399	SH	DEFINED	1,2,5,6
QUESTAR CORP	COM	74835610	293,326	5,550,152	SH	DEFINED	1,2,5,6,7,8,14,16
QUICKLOGIC CORP	COM	74837P10	45	16,818	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	36,680	822,795	SH	DEFINED	1,2,5,6
QUIDEL CORP	COM	74838J10	7,447	424,092	SH	DEFINED	1,5,6
QUIKSILVER INC	COM	74838C10	36,054	2,551,597	SH	DEFINED	1,2,5
QUIXOTE CORP	COM	74905610	187	10,015	SH	DEFINED	1
QUOVADX INC	COM	74913K10	117	37,359	SH	DEFINED	1,5
QWEST COMMUNICATIONS	COM	74912110	1,043,087	107,534,724	SH	DEFINED	1,2,5,6,7,8,14,16
R H DONNELLEY CORP	COM NEW	74955W30	64,489	850,997	SH	DEFINED	1,2,5,7,12
RACKABLE SYS INC	COM	75007710	5,557	449,590	SH	DEFINED	1,2,5,6
RADIAN GROUP INC	COM	75023610	112,870	2,090,178	SH	DEFINED	1,2,5,6,7,8,14,16
RADIANT SYSTEMS INC	COM	75025N10	4,580	345,917	SH	DEFINED	1
RADIATION THERAPY SV	COM	75032320	4,299	163,201	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
RADIO ONE INC	CL A	75040P10	672	95,001	SH	DEFINED	1,2
RADIO ONE INC	CL D NON V	75040P40	8,598	1,217,809	SH	DEFINED	1,2,5
RADIO SHACK CORP	COM	75043810	188,345	5,683,310	SH	DEFINED	1,2,5,6,7,8,14,16
RADISYS CORP	COM	75045910	5,278	425,676	SH	DEFINED	1,2,5

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

RADNET INC	COM	75049110	110	11,550	SH	DEFINED	1
RADWARE LTD	ORD	M8187310	206	14,155	SH	DEFINED	1,2,5
RADYNE CORP	COM NEW	75061140	137	12,851	SH	DEFINED	1
RAE SYS INC	COM	75061P10	102	44,300	SH	DEFINED	1,2,5
RAINMAKER SYSTEMS	COM NEW	75087530	78	10,960	SH	DEFINED	1
RAIT FINANCIAL TRUST	COM	74922710	25,908	995,713	SH	DEFINED	1,2,16
RALCORP HLDGS INC NE	COM	75102810	23,218	434,394	SH	DEFINED	1,2,5,6
RAM HOLDINGS LTD	SHS	G7368R10	2,937	186,500	SH	DEFINED	1
RAMBUS INC DEL	COM	75091710	22,455	1,248,894	SH	DEFINED	1,2,5,6
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	17,708	492,843	SH	DEFINED	1,2,3
RANGE RES CORP	COM	75281A10	65,511	1,751,168	SH	DEFINED	1,2,5,6,7,8,
RARE HOSPITALITY INT	COM	75382010	12,441	464,725	SH	DEFINED	1,2,5,6
RASER TECHNOLOGIES I	COM	75405510	1,790	242,154	SH	DEFINED	1
RAVEN INDS INC	COM	75421210	7,937	222,260	SH	DEFINED	1,2,6
RAYMOND JAMES FINANC	COM	75473010	48,290	1,562,768	SH	DEFINED	1,2,5
RAYONIER INC	COM	75490710	50,765	1,124,602	SH	DEFINED	1,2,5
RAYTHEON CO	COM NEW	75511150	654,007	12,135,968	SH	DEFINED	1,2,5,6,7,8, 14,16
RBC BEARINGS INC	COM	75524B10	19,019	461,075	SH	DEFINED	1,2,6
RC2 CORP	COM	74938810	21,872	546,668	SH	DEFINED	1,2,6
RCN CORP	COM NEW	74936120	8,954	476,532	SH	DEFINED	1,2,6
READING INTERNATIONAL	CL A	75540810	213	23,000	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	19,984	2,446,014	SH	DEFINED	1,2,5,6
REALTY INCOME CORP	COM	75610910	45,200	1,794,362	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	39,662	1,780,158	SH	DEFINED	1,2,5,6
RED LION HOTELS CORP	COM	75676410	319	24,830	SH	DEFINED	1
RED ROBIN GOURMET BU	COM	75689M10	9,772	242,067	SH	DEFINED	1,2,6
REDDY ICE HLDGS INC	COM	75734R10	9,179	321,850	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	18,934	391,363	SH	DEFINED	1,2
REED ELSEVIER N V	SPONSORED	75820410	1,137	29,984	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	955	18,469	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	24,475	525,888	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	24,001	1,094,415	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	135,672	1,924,424	SH	DEFINED	1,2,3,5,6,7, 13,14
REGENCY ENERGY PARTN	COM UNITS	75885Y10	976	29,405	SH	DEFINED	1,2
REGENERATION TECH IN	COM	75886N10	3,478	309,157	SH	DEFINED	1
REGENERON PHARMACEUT	COM	75886F10	21,910	1,222,675	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	189	56,526	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	666,014	20,121,263	SH	DEFINED	1,2,5,6,7,8,
REGIS CORP MINN	COM	75893210	37,323	975,754	SH	DEFINED	1,2,5
REHABCARE GROUP INC	COM	75914810	4,504	316,259	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	COM	75935110	30,461	505,658	SH	DEFINED	1,2,5
REIS INC	COM	75936P10	180	19,839	SH	DEFINED	1,2
RELIANCE STEEL & ALU	COM	75950910	75,304	1,338,500	SH	DEFINED	1,2,5
RELIANT ENERGY INC	COM	75952B10	169,693	6,296,590	SH	DEFINED	1,2,5,6,7,8, 14,16
RENAISSANCE LEARNING	COM	75968L10	1,330	101,160	SH	DEFINED	1,6
RENAISSANCERE HOLDIN	COM	G7496G10	106,181	1,712,873	SH	DEFINED	1,2,5,6,7,8,
RENASANT CORP	COM	75970E10	6,574	289,112	SH	DEFINED	1,2
RENOVIS INC	COM	75988510	184	51,080	SH	DEFINED	1,5
RENT A CTR INC NEW	COM	76009N10	48,590	1,852,451	SH	DEFINED	1,2,5
RENTECH INC	COM	76011210	4,941	1,907,623	SH	DEFINED	1,2,5,6
RENTRAK CORP	COM	76017410	358	24,140	SH	DEFINED	1,5
REPLIGEN CORP	COM	75991610	112	28,613	SH	DEFINED	1,5
REPSOL YPF S A	SPONSORED	76026T20	2,321	59,972	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	15,848	778,773	SH	DEFINED	1,2
REPUBLIC BANCORP KY	CL A	76028120	3,472	209,281	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	170	17,734	SH	DEFINED	1
REPUBLIC PROPERTY TR	COM	76073710	4,751	387,814	SH	DEFINED	1,3
REPUBLIC SVCS INC	COM	76075910	166,147	5,422,547	SH	DEFINED	1,2,5,6,7,8,
RES-CARE INC	COM	76094310	15,181	718,094	SH	DEFINED	1,2

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

RESEARCH FRONTIERS I	COM	76091110	224	15,870	SH	DEFINED	1
RESEARCH IN MOTION L	COM	76097510	4,195	20,978	SH	DEFINED	1,5,16
RESMED INC	COM	76115210	49,947	1,210,546	SH	DEFINED	1,2,5,6
RESOURCE AMERICA INC	CL A	76119520	5,326	258,402	SH	DEFINED	1,2,5
RESOURCE CAP CORP	COM	76120W30	5,192	371,390	SH	DEFINED	1,2
RESOURCES CONNECTION	COM	76122Q10	21,840	658,231	SH	DEFINED	1,2,6
RESPIRONICS INC	COM	76123010	31,427	737,886	SH	DEFINED	1,2,5,6
RESTORATION HARDWARE	COM	76098110	269	48,275	SH	DEFINED	1,5
RETAIL VENTURES INC	COM	76128Y10	4,854	300,936	SH	DEFINED	1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	67	26,900	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	1,119	14,976	SH	DEFINED	1,2
REVLON INC	CL A	76152550	4,523	3,301,797	SH	DEFINED	1,2,6
REWARDS NETWORK INC	COM	76155710	3,782	929,207	SH	DEFINED	1
REX STORES CORP	COM	76162410	579	29,214	SH	DEFINED	1
REXAM PLC	SP ADR NEW	76165540	460	9,233	SH	DEFINED	1
REYNOLDS AMERICAN IN	COM	76171310	348,300	5,342,021	SH	DEFINED	1,2,5,6,7,8,
RF MICRODEVICES INC	COM	74994110	67,073	10,748,907	SH	DEFINED	1,2,5,6,7
RICHARDSON ELECTRS L	COM	76316510	95	10,300	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	3,332	373,998	SH	DEFINED	1,2,5,6
RIGHTNOW TECHNOLOGIE	COM	76657R10	3,197	194,841	SH	DEFINED	1,6
RIMAGE CORP	COM	76672110	3,412	108,000	SH	DEFINED	1
RINKER GROUP LTD	SPONSORED	76687M10	447	5,612	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	2,452	8,009	SH	DEFINED	1
RITCHIE BROS AUCTION	COM	76774410	303	4,844	SH	DEFINED	1,5
RITE AID CORP	COM	76775410	36,736	5,758,047	SH	DEFINED	1,2,5,6
RIVERBED TECHNOLOGY	COM	76857310	5,621	128,280	SH	DEFINED	1,2,6
RIVERVIEW BANCORP IN	COM	76939710	225	16,450	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	76962710	5,274	145,079	SH	DEFINED	1,5
RLI CORP	COM	74960710	107,398	1,919,542	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	11,595	218,237	SH	DEFINED	1,2
ROBERT HALF INTL INC	COM	77032310	175,729	4,814,484	SH	DEFINED	1,2,5,6,7,8,
ROCHESTER MED CORP	COM	77149710	207	13,797	SH	DEFINED	1
ROCK OF AGES CORP	CL A	77263210	58	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	36,266	1,143,308	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	1,824	120,794	SH	DEFINED	1
ROCKWELL AUTOMATION	COM	77390310	310,742	4,474,970	SH	DEFINED	1,2,5,6,7,8,
ROCKWELL COLLINS INC	COM	77434110	312,823	4,428,416	SH	DEFINED	1,2,5,6,7,8,
ROCKWOOD HLDGS INC	COM	77441510	29,326	802,357	SH	DEFINED	1,2
ROFIN SINAR TECHNOLO	COM	77504310	23,416	339,362	SH	DEFINED	1,2,5,6
ROGERS COMMUNICATION	CL B	77510920	1,917	45,112	SH	DEFINED	1,16
ROGERS CORP	COM	77513310	11,446	309,358	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	269,160	4,922,457	SH	DEFINED	1,2,5,6,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
ROLLINS INC	COM	77571110	18,392	807,710	SH	DEFINED 1,2,6
ROMA FINANCIAL CORP	COM	77581P10	2,146	129,518	SH	DEFINED 1,2
ROPER INDS INC NEW	COM	77669610	100,018	1,751,627	SH	DEFINED 1,2,5,6,7,8,
ROSETTA RESOURCES IN	COM	77777930	21,922	1,017,735	SH	DEFINED 1,2,16
ROSS STORES INC	COM	77829610	90,379	2,934,372	SH	DEFINED 1,2,5,6,7,8,
ROSTELECOM OPEN JT S	SPONSORED	77852910	736	12,920	SH	DEFINED 1,2,5
ROTECH HEALTHCARE IN	COM	77866910	13	12,100	SH	DEFINED 1
ROWAN COS INC	COM	77938210	153,900	3,755,501	SH	DEFINED 1,2,5,6,7,8,
ROYAL BANCSHARES PA	CL A	78008110	1,238	62,810	SH	DEFINED 1
ROYAL BK CDA MONTREA	COM	78008710	939	17,697	SH	DEFINED 1,14

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

ROYAL CARIBBEAN CRUI	COM	V7780T10	65,263	1,518,445	SH	DEFINED	1,2,5,6,7,8,
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	5,454	65,439	SH	DEFINED	1
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	7,696	94,774	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	8,775	369,145	SH	DEFINED	1,2,5,6
ROYAL KPN NV	SPONSORED	78064120	246	14,811	SH	DEFINED	1
RPC INC	COM	74966010	7,674	450,346	SH	DEFINED	1,2,5,6
RPM INTL INC	COM	74968510	51,177	2,214,494	SH	DEFINED	1,2,5
RSC HOLDINGS INC	COM	74972L10	4,367	218,360	SH	DEFINED	1,2
RTI INTL METALS INC	COM	74973W10	39,945	529,982	SH	DEFINED	1,2,5,6
RUBY TUESDAY INC	COM	78118210	31,665	1,202,632	SH	DEFINED	1,2,5,6
RUDDICK CORP	COM	78125810	24,797	823,261	SH	DEFINED	1,2,5
RUDOLPH TECHNOLOGIES	COM	78127010	7,244	436,114	SH	DEFINED	1,2,5
RURAL / METRO CORP	COM	78174810	142	24,900	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	18,345	418,742	SH	DEFINED	1,2
RUSH ENTERPRISES INC	CL A	78184620	7,420	341,621	SH	DEFINED	1,2
RUSS BERRIE & CO	COM	78223310	3,881	208,309	SH	DEFINED	1,2
RUTHS CHRIS STEAK HS	COM	78333210	3,909	230,053	SH	DEFINED	1,2,6
RYANAIR HLDGS PLC	SPONSORED	78351310	1,630	43,180	SH	DEFINED	1,2,5
RYDER SYS INC	COM	78354910	82,024	1,524,615	SH	DEFINED	1,2,5,6,10,1
RYERSON INC	COM	78375P10	16,144	428,795	SH	DEFINED	1,2,5
RYLAND GROUP INC	COM	78376410	40,795	1,091,656	SH	DEFINED	1,2,5
S & T BANCORP INC	COM	78385910	13,428	408,157	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	4,453	187,402	SH	DEFINED	1,2
S1 CORPORATION	COM	78463B10	7,353	920,240	SH	DEFINED	1,2,5,6
SABA SOFTWARE INC	COM NEW	78493260	193	37,710	SH	DEFINED	1
SAFECO CORP	COM	78642910	176,298	2,831,642	SH	DEFINED	1,2,5,6,7,8,
SAFEGUARD SCIENTIFIC	COM	78644910	6,823	2,428,110	SH	DEFINED	1,5,8
SAFETY INS GROUP INC	COM	78648T10	12,230	295,422	SH	DEFINED	1,2
SAFeway INC	COM NEW	78651420	441,965	12,987,512	SH	DEFINED	1,2,5,6,7,8,
SAGA COMMUNICATIONS	CL A	78659810	279	28,518	SH	DEFINED	1
SAIA INC	COM	78709Y10	6,520	239,177	SH	DEFINED	1,2,5
SAIC INC	COM	78390X10	27,100	1,499,699	SH	DEFINED	1,2
SAKS INC	COM	79377W10	58,956	2,761,417	SH	DEFINED	1,2,5,6
SALARY COM INC	COM	79400610	182	15,171	SH	DEFINED	1
SALEM COMMUNICATIONS	CL A	79409310	1,939	174,825	SH	DEFINED	1,2,6
SALESFORCE COM INC	COM	79466L30	35,712	833,213	SH	DEFINED	1,2,5,6
SALIX PHARMACEUTICAL	COM	79543510	7,970	647,985	SH	DEFINED	1,2,5,6
SALLY BEAUTY HLDGS I	COM	79546E10	11,182	1,242,478	SH	DEFINED	1,2,5,12
SALTON INC	COM	79575710	36	19,324	SH	DEFINED	1,2
SANDERS MORRIS HARRI	COM	80000Q10	2,912	250,176	SH	DEFINED	1
SANDERSON FARMS INC	COM	80001310	20,246	449,708	SH	DEFINED	1,2,6
SANDISK CORP	COM	80004C10	299,925	6,128,431	SH	DEFINED	1,2,5,6,7,8,
SANDY SPRING BANCORP	COM	80036310	7,866	250,191	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	135	12,300	SH	DEFINED	1
SANGAMO BIOSCIENCES	COM	80067710	405	49,937	SH	DEFINED	1,5
SANMINA SCI CORP	COM	80090710	51,508	16,456,310	SH	DEFINED	1,2,5,6,7,8,
SANOFI AVENTIS	SPONSORED	80105N10	1,494	37,103	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	1,676	112,789	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	3,412	660,033	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	649	13,672	SH	DEFINED	1
SAP AKTIENGESELLSCHA	SPONSORED	80305420	5,281	103,398	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	9,253	1,196,986	SH	DEFINED	1,2,5,6
SARA LEE CORP	COM	80311110	334,374	19,216,890	SH	DEFINED	1,2,5,6,7,8,
SATYAM COMPUTER SERV	ADR	80409810	18,446	744,993	SH	DEFINED	1,2,4,5
SAUER-DANFOSS INC	COM	80413710	8,334	280,048	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	24,828	547,468	SH	DEFINED	1,2,3,5
SAVIENT PHARMACEUTIC	COM	80517Q10	11,805	950,510	SH	DEFINED	1,2,5,6
SAVVIS INC	COM NEW	80542330	19,640	396,684	SH	DEFINED	1,2,6
SBA COMMUNICATIONS C	COM	78388J10	34,535	1,028,132	SH	DEFINED	1,2,5,6,7
SCANA CORP NEW	COM	80589M10	107,694	2,812,583	SH	DEFINED	1,2,5,6,7,8,
SCANSOURCE INC	COM	80603710	16,535	516,885	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	5,257	144,411	SH	DEFINED	1,2,5

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

SCHAWK INC	CL A	80637310	4,668	233,178	SH	DEFINED	1	
SCHEIN HENRY INC	COM	80640710	77,213	1,445,119	SH	DEFINED	1,2,5,12	
SCHERING PLOUGH CORP	COM	80660510	1,005,678	33,038,050	SH	DEFINED	1,2,5,6,8,10	
SCHIFF NUTRITION INT	COM	80669310	72	11,000	SH	DEFINED	1	
SCHLUMBERGER LTD	COM	80685710	2,733,620	32,182,958	SH	DEFINED	1,2,5,6,7,8,	
SCHNITZER STL INDS	CL A	80688210	19,919	415,507	SH	DEFINED	1,2,5	
SCHOLASTIC CORP	COM	80706610	26,655	741,663	SH	DEFINED	1,2,5	
SCHOOL SPECIALTY INC	COM	80786310	12,805	361,329	SH	DEFINED	1,2,5	
SCHULMAN A INC	COM	80819410	9,933	408,272	SH	DEFINED	1,2	
SCHWAB CHARLES CORP	COM	80851310	535,749	26,108,646	SH	DEFINED	1,2,5,6,7,8,	
SCHWEITZER-MAUDUIT I	COM	80854110	8,286	267,290	SH	DEFINED	1,2	
SCICLONE PHARMACEUTI	COM	80862K10	139	56,695	SH	DEFINED	1,5	
SCIELE PHARMA INC	NOTE	2.62 808627AA	1,530	1,500,000	SH	DEFINED	16	
SCIELE PHARMA INC	COM	80862710	21,971	932,549	SH	DEFINED	1,2,6,16	
SCIENTIFIC GAMES COR	CL A	80874P10	59,317	1,697,198	SH	DEFINED	1,2,5,6	
SCM MICROSYSTEMS INC	COM	78401810	52	17,355	SH	DEFINED	1	
SCO GROUP INC	COM	78403A10	24	18,024	SH	DEFINED	1	
SCOLR PHARMA INC	COM	78402X10	60	26,800	SH	DEFINED	1,5	
SCOTTISH RE GROUP LI	SHS	G7353741	4,493	918,882	SH	DEFINED	1,2,5,6	
SCOTTS MIRACLE GRO C	CL A	81018610	28,595	665,939	SH	DEFINED	1,2,5,6	
SCPIE HLDGS INC	COM	78402P10	621	24,851	SH	DEFINED	1,5	
SCRIPPS E W CO OHIO	CL A	81105420	107,202	2,346,291	SH	DEFINED	1,2,5,6,8,10	
SEABOARD CORP	COM	81154310	31,514	13,439	SH	DEFINED	1,2,6	
SEABRIGHT INSURANCE	COM	81165610	7,818	447,248	SH	DEFINED	1,2	
SEACHANGE INTL INC	COM	81169910	2,076	267,546	SH	DEFINED	1,5	
SEACOAST BKG CORP FL	COM	81170730	4,885	224,583	SH	DEFINED	1,2	
SEACOR HOLDINGS INC	COM	81190410	30,527	326,977	SH	DEFINED	1,2,5	
SEAGATE TECHNOLOGY	SHS	G7945J10	139,870	6,424,880	SH	DEFINED	1,2,5,6,7,8,	
SEALED AIR CORP NEW	COM	81211K10	148,811	4,797,274	SH	DEFINED	1,2,5,6,7,8,	
SEALY CORP	COM	81213930	11,818	715,359	SH	DEFINED	1,2,6	
SEARS HLDGS CORP	COM	81235010	945,415	5,577,668	SH	DEFINED	1,2,5,6,7,8,	
SEATTLE GENETICS INC	COM	81257810	4,773	486,512	SH	DEFINED	1	
SECURE COMPUTING COR	COM	81370510	7,585	999,348	SH	DEFINED	1,2,5	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
SECURITY BANK CORP	COM	81404710	5,488	273,024	SH	DEFINED	1
SECURITY CAPITAL ASS	COM	G8018D10	9,855	319,253	SH	DEFINED	1,2
SEI INVESTMENTS CO	COM	78411710	63,848	2,198,634	SH	DEFINED	1,2,5,12
SELECT COMFORT CORP	COM	81616X10	12,201	752,236	SH	DEFINED	1,2,5,6
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	579	16,387	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	794	29,352	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS D	81369Y40	1,097	27,881	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	5,735	83,123	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-FI	81369Y60	2,618	72,359	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	6,492	166,283	SH	DEFINED	5
SELECTICA INC	COM	81628810	127	66,348	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	25,333	942,457	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	2,862	368,349	SH	DEFINED	1,5
SEMITOOL INC	COM	81690910	3,300	343,403	SH	DEFINED	1,5
SEMPRA ENERGY	COM	81685110	536,078	9,050,778	SH	DEFINED	1,2,5,6,7,8,
SEMTECH CORP	COM	81685010	29,752	1,716,786	SH	DEFINED	1,2,5,6
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	30,330	1,490,435	SH	DEFINED	1,2,3
SENOXYX INC	COM	81724Q10	5,918	438,401	SH	DEFINED	1,2,6
SENSIENT TECHNOLOGIE	COM	81725T10	32,447	1,277,932	SH	DEFINED	1,2,5

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

SEPRACOR INC	COM	81731510	75,776	1,847,298	SH	DEFINED	1,2,5,12
SEQUA CORPORATION	CL A	81732010	16,870	150,624	SH	DEFINED	1,2
SERVICE CORP INTL	COM	81756510	38,260	2,993,748	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	66,078	4,274,124	SH	DEFINED	1,2,5,6,7,8,
SEVERN BANCORP ANNA	COM	81811M10	279	17,113	SH	DEFINED	1
SHARPER IMAGE CORP	COM	82001310	178	15,587	SH	DEFINED	1
SHAW COMMUNICATIONS	CL B CONV	82028K20	994	23,634	SH	DEFINED	1,16
SHAW GROUP INC	COM	82028010	39,917	862,317	SH	DEFINED	1,2,5
SHENANDOAH TELECOMMU	COM	82312B10	6,355	125,032	SH	DEFINED	1,2
SHENGDA TECH INC	COM	82321310	1,023	192,300	SH	DEFINED	1
SHERWIN WILLIAMS CO	COM	82434810	296,803	4,465,224	SH	DEFINED	1,2,5,6,7,8,
SHILOH INDS INC	COM	82454310	1,137	93,385	SH	DEFINED	1
SHIP FINANCE INTERNA	SHS	G8107510	13,075	440,545	SH	DEFINED	1,2,5,7
SHIRE PLC	SPONSORED	82481R10	346	4,670	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	4,338	157,793	SH	DEFINED	1,2,5
SHORE BANCSHARES INC	COM	82510710	275	10,650	SH	DEFINED	1,5
SHUFFLE MASTER INC	COM	82554910	13,176	793,757	SH	DEFINED	1,2,6
SHUTTERFLY INC	COM	82568P30	3,046	141,348	SH	DEFINED	1,6
SI INTL INC	COM	78427V10	6,139	185,922	SH	DEFINED	1
SIEMENS A G	SPONSORED	82619750	5,166	36,114	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	2,125	75,356	SH	DEFINED	1
SIERRA HEALTH SVCS I	COM	82632210	26,315	632,867	SH	DEFINED	1,2,5,6
SIERRA PAC RES NEW	COM	82642810	58,946	3,356,832	SH	DEFINED	1,2,5
SIGMA ALDRICH CORP	COM	82655210	172,790	4,049,458	SH	DEFINED	1,2,5,6,7,8,
SIGMA DESIGNS INC	COM	82656510	8,396	321,819	SH	DEFINED	1,2,5,6
SIGMATEL INC	COM	82661W10	140	48,154	SH	DEFINED	1
SIGMATRON INTL INC	COM	82661L10	100	10,611	SH	DEFINED	1
SIGNATURE BK NEW YOR	COM	82669G10	16,406	481,113	SH	DEFINED	1,2,6
SILGAN HOLDINGS INC	COM	82704810	46,641	843,716	SH	DEFINED	1,2,6
SILICON GRAPHICS INC	COM NEW	82705630	2,060	77,616	SH	DEFINED	1
SILICON IMAGE INC	COM	82705T10	16,884	1,967,860	SH	DEFINED	1,2,5,6
SILICON LABORATORIES	COM	82691910	42,108	1,216,634	SH	DEFINED	1,2,5,6
SILICON STORAGE TECH	COM	82705710	11,230	3,010,687	SH	DEFINED	1,2,5
SILICONWARE PRECISIO	SPONSD ADR	82708486	762	69,287	SH	DEFINED	1,4
SILVER STD RES INC	COM	82823L10	906	26,372	SH	DEFINED	16
SILVERLEAF RESORTS I	COM	82839510	228	38,400	SH	DEFINED	1,2
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	9,690	351,220	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	772,476	8,302,618	SH	DEFINED	1,2,3,5,6,7, 13,14
SIMPSON MANUFACTURIN	COM	82907310	28,095	832,680	SH	DEFINED	1,2,5,6
SINA CORP	ORD	G8147710	615	14,700	SH	DEFINED	1,2,6
SINCLAIR BROADCAST G	CL A	82922610	34,447	2,422,451	SH	DEFINED	1,2,16
SIRENZA MICRODEVICES	COM	82966T10	4,970	418,687	SH	DEFINED	1,5
SIRF TECHNOLOGY HLDG	COM	82967H10	18,603	896,957	SH	DEFINED	1,2,6
SIRIUS SATELLITE RAD	COM	82966U10	53,304	17,650,400	SH	DEFINED	1,2,5,6,7,8,
SIRONA DENTAL SYSTEM	COM	82966C10	8,886	234,904	SH	DEFINED	1,2,6
SIRVA INC	COM	82967Y10	92	46,615	SH	DEFINED	1,2
SIX FLAGS INC	COM	83001P10	7,577	1,244,103	SH	DEFINED	1,2,5,6
SJW CORP	COM	78430510	7,406	222,389	SH	DEFINED	1,2,6
SK TELECOM LTD	SPONSORED	78440P10	1,083	39,599	SH	DEFINED	1,2
SKECHERS U S A INC	CL A	83056610	12,475	427,228	SH	DEFINED	1,2,6
SKILLED HEALTHCARE G	CL A	83066R10	3,575	230,480	SH	DEFINED	1,2
SKILLSOFT PLC	SPONSORED	83092810	146	15,765	SH	DEFINED	1,5
SKY FINL GROUP INC	COM	83080P10	32,742	1,175,227	SH	DEFINED	1,2,5
SKYLINE CORP	COM	83083010	3,446	114,830	SH	DEFINED	1,2
SKYWEST INC	COM	83087910	30,414	1,276,288	SH	DEFINED	1,2,5
SKYWORKS SOLUTIONS I	COM	83088M10	19,321	2,628,758	SH	DEFINED	1,2,5
SL GREEN RLTY CORP	COM	78440X10	169,106	1,364,967	SH	DEFINED	1,2,3,5,6,7, 13,14
SLM CORP	COM	78442P10	594,653	10,327,428	SH	DEFINED	1,2,5,6,7,8, 14,16
SM&A	COM	78465D10	183	26,131	SH	DEFINED	1

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

SMART MODULAR TECHNO	ORD SHS	G8224510	7,742	562,663	SH	DEFINED	1,2,6
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	674	10,862	SH	DEFINED	1
SMITH & WESSON HLDG	COM	83175610	6,689	399,359	SH	DEFINED	1,5,6
SMITH A O	COM	83186520	17,110	428,927	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	334,057	5,696,748	SH	DEFINED	1,2,5,6,7,8,
SMITH MICRO SOFTWARE	COM	83215410	5,076	337,060	SH	DEFINED	1,2,5
SMITHFIELD FOODS INC	COM	83224810	57,470	1,866,528	SH	DEFINED	1,2,5,12
SMITHTOWN BANCORP IN	COM	83244910	214	8,413	SH	DEFINED	1
SMUCKER J M CO	COM NEW	83269640	64,899	1,019,466	SH	DEFINED	1,2,5,6,7,16
SMURFIT-STONE CONTAI	COM	83272710	45,141	3,391,523	SH	DEFINED	1,2,5,6,7,8,
SMURFIT-STONE CONTAI	COM	83272710	2,662	200,000	SH PUT	DEFINED	16
SNAP ON INC	COM	83303410	85,561	1,693,948	SH	DEFINED	1,2,5,6,10,1
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	3,454	20,075	SH	DEFINED	1,2,5
SOCKET COMMUNICATION	COM	83367210	19	21,600	SH	DEFINED	1
SODEXHO ALLIANCE SA	SPONSORED	83379210	582	8,163	SH	DEFINED	1
SOHU COM INC	COM	83408W10	10,618	331,904	SH	DEFINED	1,2,6
SOLECTRON CORP	COM	83418210	91,706	24,920,232	SH	DEFINED	1,2,5,6,7,8,
SOLERA HOLDINGS INC	COM	83421A10	5,934	306,172	SH	DEFINED	1,2
SOMANETICS CORP	COM NEW	83444540	289	15,790	SH	DEFINED	1,5
SOMAXON PHARMACEUTIC	COM	83445310	929	76,426	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G10	14,268	492,510	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	25,810	1,166,801	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	2,150	245,680	SH	DEFINED	1,5
SONIC SOLUTIONS	COM	83546010	4,618	366,196	SH	DEFINED	1,2,5,6
SONICWALL INC	COM	83547010	14,259	1,660,009	SH	DEFINED	1,2,5,6
SONOCO PRODS CO	COM	83549510	170,886	3,991,721	SH	DEFINED	1,2,5,6
SONOSITE INC	COM	83568G10	7,860	250,088	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
SONUS NETWORKS INC	COM	83591610	28,849	3,386,090	SH	DEFINED	1,2,5,6
SONUS PHARMACEUTICAL	COM	83569210	195	36,900	SH	DEFINED	1
SONY CORP	ADR NEW	83569930	2,459	47,877	SH	DEFINED	1
SOTHEBYS	COM	83589810	91,977	1,998,632	SH	DEFINED	1,2,5,6,7
SOURCE INTERLINK COS	COM NEW	83615120	2,595	521,044	SH	DEFINED	1,2,5
SOURCEFIRE INC	COM	83616T10	196	14,000	SH	DEFINED	1
SOURCEFORGE INC	COM	83616W10	4,383	1,038,651	SH	DEFINED	1,2,5
SOUTH FINL GROUP INC	COM	83784110	32,769	1,447,413	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	20,994	593,397	SH	DEFINED	1,2
SOUTHERN CMNTY FINL	COM	84263210	182	20,550	SH	DEFINED	1
SOUTHERN CO	COM	84258710	886,408	25,850,330	SH	DEFINED	1,2,5,6,7,8,
SOUTHERN COPPER CORP	COM	84265V10	163,406	1,733,569	SH	DEFINED	1,2,5,7,12
SOUTHERN UN CO NEW	COM	84403010	30,836	946,191	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	3,862	177,819	SH	DEFINED	1
SOUTHWEST AIRLS CO	COM	84474110	272,380	18,268,255	SH	DEFINED	1,2,5,6,7,8,
							14,16
SOUTHWEST BANCORP IN	COM	84476710	7,674	319,238	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	37,185	1,099,832	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	4,928	385,884	SH	DEFINED	1
SOUTHWESTERN ENERGY	COM	84546710	136,670	3,071,231	SH	DEFINED	1,2,5,6,7,8,
SOVEREIGN BANCORP IN	COM	84590510	195,518	9,248,744	SH	DEFINED	1,2,5,6,7,8,
SOVRAN SELF STORAGE	COM	84610H10	26,858	557,674	SH	DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	2,785	647,784	SH	DEFINED	1,2
SPANSION INC	COM CL A	84649R10	38,037	3,426,771	SH	DEFINED	1,2,6,7
SPARTAN MTRS INC	COM	84681910	6,520	383,100	SH	DEFINED	1,5

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

SPARTAN STORES INC	COM	84682210	12,862	390,809	SH	DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	17,247	649,616	SH	DEFINED	1,2
SPDR TR	UNIT SER 1	78462F10	80,993	538,409	SH	DEFINED	1,5,13
SPECTRA ENERGY CORP	COM	84756010	1,286,588	49,560,400	SH	DEFINED	1,2,5,6,7,8,
SPECTRANETICS CORP	COM	84760C10	4,709	408,758	SH	DEFINED	1
SPECTRUM BRANDS INC	COM	84762L10	4,973	734,582	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	290	17,200	SH	DEFINED	1
SPECTRUM PHARMACEUTI	COM	84763A10	265	37,021	SH	DEFINED	1,2
SPEEDWAY MOTORSPORTS	COM	84778810	16,921	423,243	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	19,104	2,034,548	SH	DEFINED	1,2,5
SPHERIX INC	COM	84842R10	42	18,099	SH	DEFINED	1
SPIRIT AEROSYSTEMS H	COM CL A	84857410	21,735	602,926	SH	DEFINED	1,2,5
SPIRIT FIN CORP	COM	84856830	26,686	1,832,831	SH	DEFINED	1,2,3,5
SPORT CHALET INC	CL A	84916320	138	13,713	SH	DEFINED	1
SPRINT NEXTEL CORP	COM FON	85206110	1,647,029	79,528,191	SH	DEFINED	1,2,5,6,7,8,
SPSS INC	COM	78462K10	14,939	338,449	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	106,692	1,215,038	SH	DEFINED	1,2,5,6,7,8,
SRA INTL INC	CL A	78464R10	22,273	881,748	SH	DEFINED	1,2,6
SRS LABS INC	COM	78464M10	166	17,055	SH	DEFINED	1
ST JOE CO	COM	79014810	42,848	924,652	SH	DEFINED	1,2,5,6,7,8,
ST JUDE MED INC	COM	79084910	370,066	8,919,400	SH	DEFINED	1,2,5,6,7,8,
ST MARY LD & EXPL CO	COM	79222810	28,651	782,394	SH	DEFINED	1,2,5,6
STAAR SURGICAL CO	COM PAR \$0	85231230	102	26,689	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	22,904	1,092,732	SH	DEFINED	1,2,5
STAKTEK HLDGS INC	COM	85256P10	52	13,160	SH	DEFINED	1
STAMPS COM INC	COM NEW	85285720	4,832	350,622	SH	DEFINED	1,2,6
STANCORP FINL GROUP	COM	85289110	62,007	1,181,534	SH	DEFINED	1,2,5
STANDARD MICROSYSTEM	COM	85362610	11,442	333,196	SH	DEFINED	1,2
STANDARD MTR PRODS I	COM	85366610	3,458	230,076	SH	DEFINED	1,2,5
STANDARD PAC CORP NE	COM	85375C10	38,325	2,186,266	SH	DEFINED	1,2,5
STANDARD PARKING COR	COM	85379010	6,949	197,822	SH	DEFINED	1,2
STANDARD REGISTER CO	COM	85388710	3,121	273,743	SH	DEFINED	1
STANDEX INTL CORP	COM	85423110	5,368	188,763	SH	DEFINED	1,2,5
STANLEY FURNITURE IN	COM NEW	85430520	305	14,864	SH	DEFINED	1,5
STANLEY INC	COM	85453210	936	53,096	SH	DEFINED	1
STANLEY WKS	COM	85461610	147,865	2,436,004	SH	DEFINED	1,2,5,6,7,8,
STANTEC INC	COM	85472N10	1,110	33,915	SH	DEFINED	1,16
STAPLES INC	COM	85503010	528,775	22,282,960	SH	DEFINED	1,2,5,6,7,8,
STAR GAS PARTNERS L	UNIT LTD P	85512C10	449	100,590	SH	DEFINED	1
STAR MARITIME ACQUIS	COM	85516E10	2,873	234,375	SH	DEFINED	1
STAR SCIENTIFIC INC	COM	85517P10	75	85,452	SH	DEFINED	1,5
STARBUCKS CORP	COM	85524410	477,695	18,204,848	SH	DEFINED	1,2,5,6,7,8,
STARTEK INC	COM	85569C10	194	17,981	SH	DEFINED	1
STARWOOD HOTELS&RESO	COM	85590A40	450,406	6,715,455	SH	DEFINED	1,2,3,5,6,7,13,14
STATE AUTO FINL CORP	COM	85570710	11,198	365,343	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	218	13,054	SH	DEFINED	1
STATE STR CORP	COM	85747710	960,939	14,048,811	SH	DEFINED	1,2,5,6,7,8,
STATION CASINOS INC	COM	85768910	48,986	564,352	SH	DEFINED	1,2,5,6,7,8,
STATOIL ASA	SPONSORED	85771P10	1,033	33,325	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	7,434	445,443	SH	DEFINED	1,2
STEC INC	COM	78477410	1,837	285,625	SH	DEFINED	1
STEEL DYNAMICS INC	COM	85811910	127,826	3,050,011	SH	DEFINED	1,2,5,16
STEELCASE INC	CL A	85815520	16,156	873,323	SH	DEFINED	1,2,5,6,16
STEIN MART INC	COM	85837510	6,030	491,856	SH	DEFINED	1,2,5
STEINER LEISURE LTD	ORD	P8744Y10	10,707	217,973	SH	DEFINED	1,2,5,6
STEINWAY MUSICAL INS	COM	85849510	8,129	234,996	SH	DEFINED	1,2
STEMCELLS INC	COM	85857R10	209	90,335	SH	DEFINED	1,2,5
STEPAN CO	COM	85858610	4,114	135,870	SH	DEFINED	1,5
STEPHAN CO	COM	85860310	38	10,099	SH	DEFINED	1
STEREOTAXIS INC	COM	85916J10	4,124	315,757	SH	DEFINED	1
STERICYCLE INC	COM	85891210	77,741	1,748,558	SH	DEFINED	1,2,5,6



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

STERIS CORP	COM	85915210	54,765	1,789,712	SH	DEFINED	1,2,5
STERLING BANCORP	COM	85915810	4,947	308,612	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	15,632	1,382,160	SH	DEFINED	1,2
STERLING CONSTRUCTIO	COM	85924110	273	12,918	SH	DEFINED	1,5
STERLING FINL CORP	COM	85931710	5,886	559,460	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	28,627	989,201	SH	DEFINED	1,2
STEWART ENTERPRISES	CL A	86037010	25,779	3,309,265	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	10,825	271,774	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	2,254	207,002	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	11,004	186,860	SH	DEFINED	1,2,6
STILLWATER MNG CO	COM	86074Q10	15,016	1,363,882	SH	DEFINED	1,2,5,6
STONE ENERGY CORP	COM	86164210	21,514	627,961	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	1,810	146,679	SH	DEFINED	1,2
STORA ENSO CORP	SPON ADR R	86210M10	921	49,186	SH	DEFINED	1
STRATASYS INC	COM	86268510	7,064	150,368	SH	DEFINED	1,2,5
STRATEGIC HOTELS & R	COM	86272T10	42,613	1,894,756	SH	DEFINED	1,2,3
STRATTEC SEC CORP	COM	86311110	531	11,296	SH	DEFINED	1,2,5
STRATUS PPTYS INC	COM NEW	86316720	1,676	48,593	SH	DEFINED	1
STRAYER ED INC	COM	86323610	40,486	307,386	SH	DEFINED	1,2,6
STREETTRACKS SER TR	SPDR LRG C	86330E20	2,012	22,943	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
STREETTRACKS SER TR	DJ WIL REI	86330E60	1,924	23,704	SH	DEFINED 8
STRIDE RITE CORP	COM	86331410	11,957	590,179	SH	DEFINED 1,2,5
STRYKER CORP	COM	86366710	471,363	7,471,280	SH	DEFINED 1,2,5,6,7,8,
STUDENT LN CORP	COM	86390210	9,263	45,428	SH	DEFINED 1,2,5,12
STURM RUGER & CO INC	COM	86415910	4,892	315,233	SH	DEFINED 1
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	3,271	68,321	SH	DEFINED 1,2
SUEZ	SPONSORED	86468610	835	14,575	SH	DEFINED 1
SUFFOLK BANCORP	COM	86473910	6,444	201,895	SH	DEFINED 1,2
SULPHCO INC	COM	86537810	1,666	461,450	SH	DEFINED 1,6
SUMTOTAL SYS INC	COM	86661510	147	18,721	SH	DEFINED 1,5
SUN BANCORP INC	COM	86663B10	4,407	261,218	SH	DEFINED 1,2
SUN COMMUNITIES INC	COM	86667410	23,240	780,657	SH	DEFINED 1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	6,226	429,655	SH	DEFINED 1,5
SUN HYDRAULICS CORP	COM	86694210	3,478	70,610	SH	DEFINED 1
SUN LIFE FINL INC	COM	86679610	8,418	176,283	SH	DEFINED 1
SUN MICROSYSTEMS INC	COM	86681010	471,811	89,697,998	SH	DEFINED 1,2,5,6,7,8,
SUNAIR SERVICES CORP	COM	86701710	39	11,100	SH	DEFINED 1
SUNCOR ENERGY INC	COM	86722910	336	3,733	SH	DEFINED 1
SUNLINK HEALTH SYSTE	COM	86737U10	85	13,400	SH	DEFINED 1
SUNOCO INC	COM	86764P10	553,618	6,948,018	SH	DEFINED 1,2,5,6,7,8,
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	1,192	19,832	SH	DEFINED 1,2
SUNPOWER CORP	COM CL A	86765210	10,350	164,161	SH	DEFINED 1,2,5,6
SUNRISE SENIOR LIVIN	COM	86768K10	35,898	897,667	SH	DEFINED 1,2,6
SUNSTONE HOTEL INVS	COM	86789210	48,173	1,696,814	SH	DEFINED 1,2,3
SUNTECH PWR HLDGS CO	ADR	86800C10	545	14,933	SH	DEFINED 1,2
SUN-TIMES MEDIA GROU	COM	86688Q10	5,229	996,094	SH	DEFINED 1,2,5,6
SUNTRON CORP	COM	86789P10	21	18,215	SH	DEFINED 1
SUNTRUST BKS INC	COM	86791410	751,367	8,763,316	SH	DEFINED 1,2,5,6,7,8,
SUPER MICRO COMPUTER	COM	86800U10	193	19,300	SH	DEFINED 1
SUPERGEN INC	COM	86805910	5,061	910,251	SH	DEFINED 1,2,5
SUPERIOR BANCORP	COM	86806M10	4,212	411,775	SH	DEFINED 1,5
SUPERIOR ENERGY SVCS	COM	86815710	90,926	2,277,704	SH	DEFINED 1,2,5,6,7

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

SUPERIOR ESSEX INC	COM	86815V10	12,276	328,688	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	8,515	391,331	SH	DEFINED	1,2,5
SUPERIOR OFFSHORE IN	COM	86825Q10	1,687	92,703	SH	DEFINED	1,2
SUPERIOR UNIFORM GP	COM	86835810	144	11,004	SH	DEFINED	1
SUPERIOR WELL SVCS I	COM	86837X10	4,781	188,144	SH	DEFINED	1,2,6
SUPERTEL HOSPITALITY	COM	86852610	255	30,100	SH	DEFINED	1
SUPERTEX INC	COM	86853210	4,814	153,617	SH	DEFINED	1,2,6
SUPERVALU INC	COM	86853610	256,843	5,544,976	SH	DEFINED	1,2,5,6,7,8,
SUPPORTSOFT INC	COM	86858710	330	60,437	SH	DEFINED	1,5
SUPREME INDS INC	CL A	86860710	137	19,692	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	9,349	343,196	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	20,836	416,726	SH	DEFINED	1,2,6
SUSQUEHANNA BANCShar	COM	86909910	22,793	1,018,930	SH	DEFINED	1,2,5
SVB FINL GROUP	COM	78486Q10	41,985	790,521	SH	DEFINED	1,2,5,6
SWIFT ENERGY CO	COM	87073810	23,569	551,194	SH	DEFINED	1,2,5
SWISSCOM AG	SPONSORED	87101310	1,000	29,330	SH	DEFINED	1
SWITCH & DATA FACILI	COM	87104310	2,881	150,142	SH	DEFINED	1,2
SWS GROUP INC	COM	78503N10	15,674	724,986	SH	DEFINED	1,2,6
SYBASE INC	COM	87113010	58,338	2,441,933	SH	DEFINED	1,2,5,6
SYCAMORE NETWORKS IN	COM	87120610	15,322	3,811,401	SH	DEFINED	1,2,5
SYKES ENTERPRISES IN	COM	87123710	12,855	676,923	SH	DEFINED	1,2,6
SYMANTEC CORP	COM	87150310	423,327	20,956,801	SH	DEFINED	1,2,5,6,7,8,
SYMBION INC DEL	COM	87150710	6,697	308,470	SH	DEFINED	1,2,6
SYMMETRICOM INC	COM	87154310	8,737	1,040,087	SH	DEFINED	1,2,5
SYMMETRY MED INC	COM	87154620	8,639	539,606	SH	DEFINED	1,2,6
SYMS CORP	COM	87155110	2,035	103,121	SH	DEFINED	1,2
SYMYX TECHNOLOGIES	COM	87155S10	5,582	485,009	SH	DEFINED	1,2,5,6
SYNALLOY CP DEL	COM	87156510	293	8,400	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	17,297	483,281	SH	DEFINED	1,2,5,6
SYNCHRONOSS TECHNOLO	COM	87157B10	6,630	225,981	SH	DEFINED	1,2
SYNERGY FINANCIAL GR	COM	87162V10	164	12,300	SH	DEFINED	1
SYNERON MEDICAL LTD	ORD SHS	M8724510	320	12,843	SH	DEFINED	1,2,5
SYNGENTA AG	SPONSORED	87160A10	2,181	56,032	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	15,124	1,176,066	SH	DEFINED	1,2
SYNNEX CORP	COM	87162W10	4,330	210,098	SH	DEFINED	1,2
SYNOPSIS INC	COM	87160710	90,284	3,415,977	SH	DEFINED	1,2,5,6,7,8,
SYNOVIS LIFE TECHNOL	COM	87162G10	247	17,169	SH	DEFINED	1
SYNOVUS FINL CORP	COM	87161C10	239,647	7,806,080	SH	DEFINED	1,2,5,6,7,8,
SYNPLICITY INC	COM	87160Y10	166	23,699	SH	DEFINED	1
SYNTA PHARMACEUTICAL	COM	87162T20	348	41,947	SH	DEFINED	1
SYNTAX BRILLIAN CORP	COM	87163L10	2,477	503,372	SH	DEFINED	1
SYNTEL INC	COM	87162H10	4,564	150,195	SH	DEFINED	1,2,6
SYNTROLEUM CORP	COM	87163010	249	90,325	SH	DEFINED	1,5
SYSCO CORP	COM	87182910	601,840	18,243,107	SH	DEFINED	1,2,5,6,7,8,
SYSTEMAX INC	COM	87185110	6,848	329,064	SH	DEFINED	1,2,6,16
T-3 ENERGY SRVCS INC	COM	87306E10	3,640	108,819	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	209	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	121,717	10,935,922	SH	DEFINED	1,4,5,7,8
TAKE-TWO INTERACTIVE	COM	87405410	24,631	1,233,376	SH	DEFINED	1,2,5,6
TAL INTL GROUP INC	COM	87408310	7,197	242,252	SH	DEFINED	1,2
TALBOTS INC	COM	87416110	13,161	525,797	SH	DEFINED	1,2,5
TALEO CORP	CL A	87424N10	4,758	211,202	SH	DEFINED	1
TAM SA	SP ADR REP	87484D10	1,164	35,181	SH	DEFINED	1
TANGER FACTORY OUTLE	COM	87546510	28,112	750,665	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	6,912	356,105	SH	DEFINED	1,2,6
TARGET CORP	COM	87612E10	4,174,764	65,640,946	SH	DEFINED	1,2,5,6,7,8,
TARRAGON CORP	COM	87628710	1,516	179,243	SH	DEFINED	1,5
TASER INTL INC	COM	87651B10	13,015	932,273	SH	DEFINED	1,2,5,6
TATA MTRS LTD	SPONSORED	87656850	613	37,352	SH	DEFINED	1,2,5
TAUBMAN CTRS INC	COM	87666410	158,597	3,196,870	SH	DEFINED	1,2,3,5,6
TAYLOR CAP GROUP INC	COM	87685110	7,562	274,675	SH	DEFINED	1,2
TBS INTERNATIONAL LI	COM CL A	G8697515	767	27,020	SH	DEFINED	1,2

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

TC PIPELINES LP	UT COM LTD	87233Q10	856	21,682	SH	DEFINED	1,2
TCF FINL CORP	COM	87227510	69,907	2,514,648	SH	DEFINED	1,2,5,6,7,8,
TD AMERITRADE HLDG C	COM	87236Y10	55,163	2,758,169	SH	DEFINED	1,2,5,8,12
TDK CORP	AMERN DEP	87235140	853	8,821	SH	DEFINED	1,2
TEAM INC	COM	87815510	3,642	80,982	SH	DEFINED	1
TECH DATA CORP	COM	87823710	58,113	1,511,004	SH	DEFINED	1,2,5
TECH OPS SEVCON INC	COM	87829310	117	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	52,479	917,307	SH	DEFINED	1,2,5,6
TECHNITROL INC	COM	87855510	16,995	592,788	SH	DEFINED	1,2,5
TECHNOLOGY INVT CAP	COM	87871730	4,178	264,628	SH	DEFINED	1
TECHNOLOGY RESH CORP	COM NEW	87872730	52	12,900	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
TECHTARGET INC	COM	87874R10	187	14,537	SH	DEFINED 1,2
TECHTEAM GLOBAL INC	COM	87831110	149	12,370	SH	DEFINED 1
TECHWELL INC	COM	87874D10	3,170	241,957	SH	DEFINED 1,2
TECK COMINCO LTD	CL B	87874220	2,357	55,458	SH	DEFINED 1,5,7
TECO ENERGY INC	COM	87237510	104,526	6,084,184	SH	DEFINED 1,2,5,6,10,1
TECUMSEH PRODS CO	CL A	87889520	4,910	312,534	SH	DEFINED 1,2,5
TEEKAY CORPORATION	COM	Y8564W10	26,306	454,251	SH	DEFINED 1,2,5,12
TEEKAY LNG PARTNERS	PRTNRSP UN	Y8564M10	533	14,792	SH	DEFINED 1,2
TEJON RANCH CO DEL	COM	87908010	6,722	152,079	SH	DEFINED 1,2,6
TEKELEC	COM	87910110	15,020	1,041,599	SH	DEFINED 1,2,5,6
TEKTRONIX INC	COM	87913110	71,264	2,112,149	SH	DEFINED 1,2,5,6,10,1
TELE NORTE LESTE PAR	SPON ADR P	87924610	545	28,740	SH	DEFINED 1,2
TELECOM ARGENTINA S	SPON ADR R	87927320	14,086	565,252	SH	DEFINED 1,2,5,7
TELECOM CORP NEW ZEA	SPONSORED	87927820	225	8,045	SH	DEFINED 1
TELECOM ITALIA S P A	SPON ADR O	87927Y10	292	10,640	SH	DEFINED 1
TELECOMMUNICATION SY	CL A	87929J10	129	25,400	SH	DEFINED 1
TELEDYNE TECHNOLOGIE	COM	87936010	23,623	514,104	SH	DEFINED 1,2,5,6
TELEFLEX INC	COM	87936910	94,029	1,149,777	SH	DEFINED 1,2,5,16
TELEFONICA S A	SPONSORED	87938220	4,845	72,567	SH	DEFINED 1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	27,865	735,422	SH	DEFINED 1,2,7
TELEPHONE & DATA SYS	COM	87943310	117,183	1,872,827	SH	DEFINED 1,2,5,6,7,8,
TELEPHONE & DATA SYS	SPL COM	87943386	13,204	229,432	SH	DEFINED 1,2,5,6,7,8,
TELETECH HOLDINGS IN	COM	87993910	25,935	798,729	SH	DEFINED 1,2,6
TELIK INC	COM	87959M10	2,465	729,210	SH	DEFINED 1,2,6
TELKONET INC	COM	87960410	103	52,900	SH	DEFINED 1,5
TELLABS INC	COM	87966410	162,409	15,093,729	SH	DEFINED 1,2,5,6,7,8,
TELULAR CORP	COM NEW	87970T20	108	23,100	SH	DEFINED 1
TEMECULA VY BANCORP	COM	87972L10	198	11,200	SH	DEFINED 1
TEMPLE INLAND INC	COM	87986810	365,810	5,945,238	SH	DEFINED 1,2,5,6,7,8,
TEMPUR PEDIC INTL IN	COM	88023U10	53,464	2,064,252	SH	DEFINED 1,2,6,13
TENARIS S A	SPONSORED	88031M10	57,573	1,175,929	SH	DEFINED 1,2,5,7
TENET HEALTHCARE COR	COM	88033G10	88,352	13,571,718	SH	DEFINED 1,2,5,6,7,8,
TENNANT CO	COM	88034510	10,325	282,887	SH	DEFINED 1,2
TENNECO INC	COM	88034910	24,395	696,212	SH	DEFINED 1,2,5,6
TEPPCO PARTNERS L P	UT LTD PAR	87238410	6,389	144,036	SH	DEFINED 1,2
TERADYNE INC	COM	88077010	132,919	7,560,807	SH	DEFINED 1,2,5,6,7,8,
TERCICA INC	COM	88078L10	1,262	247,525	SH	DEFINED 1
TEREX CORP NEW	COM	88077910	441,037	5,424,806	SH	DEFINED 1,2,5,6,7,8,
TERRA INDS INC	COM	88091510	46,024	1,810,541	SH	DEFINED 1,2,5,6,16
TERRA NITROGEN CO L	COM UNIT	88100520	1,018	8,015	SH	DEFINED 1,2
TERREMARK WORLDWIDE	COM NEW	88144820	4,150	643,463	SH	DEFINED 1,2,5

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

TESCO CORP	COM	88157K10	1,066	33,785	SH	DEFINED	16
TESORO CORP	COM	88160910	328,046	5,740,082	SH	DEFINED	1,2,5,6,7,8,14,16
TESSCO TECHNOLOGIES	COM	87238610	275	14,171	SH	DEFINED	1,2
TESSERA TECHNOLOGIES	COM	88164L10	27,559	679,640	SH	DEFINED	1,2,6
TETRA TECH INC NEW	COM	88162G10	29,644	1,375,576	SH	DEFINED	1,2,5,6
TETRA TECHNOLOGIES I	COM	88162F10	18,337	650,232	SH	DEFINED	1,2,5,6
TEVA PHARMACEUTICAL	ADR	88162420	37,216	902,206	SH	DEFINED	1,2,5,7
TEXAS CAPITAL BANCSH	COM	88224Q10	8,829	395,038	SH	DEFINED	1,2
TEXAS INDS INC	COM	88249110	35,229	449,289	SH	DEFINED	1,2,5,6
TEXAS INSTRS INC	COM	88250810	1,411,320	37,505,173	SH	DEFINED	1,2,5,6,7,8,
TEXAS ROADHOUSE INC	CL A	88268110	8,965	700,972	SH	DEFINED	1,2,6
TEXTRON INC	COM	88320310	360,417	3,273,247	SH	DEFINED	1,2,5,6,7,8,
TFS FINL CORP	COM	87240R10	8,614	746,405	SH	DEFINED	1,2
TGC INDS INC	COM NEW	87241730	436	40,023	SH	DEFINED	1,2,5
THERAGENICS CORP	COM	88337510	339	81,181	SH	DEFINED	1
THERAVANCE INC	COM	88338T10	5,896	184,247	SH	DEFINED	1,2,6
THERMO FISHER SCIENT	COM	88355610	713,764	13,800,541	SH	DEFINED	1,2,5,6,7,8,
THERMOGENESIS CORP	COM NEW	88362320	178	64,644	SH	DEFINED	1,5
THESTREET COM	COM	88368Q10	2,771	254,697	SH	DEFINED	1,2
THINK PARTNERSHIP IN	COM	88409N10	309	103,200	SH	DEFINED	1,5
THIRD WAVE TECHNOLOG	COM	88428W10	390	66,674	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	66,939	1,154,119	SH	DEFINED	1,2,5,6
THOMAS PPTYS GROUP I	COM	88445310	3,782	236,700	SH	DEFINED	1
THOMAS WEISEL PARTNE	COM	88448110	4,502	270,411	SH	DEFINED	1,2,6
THOMSON	SPONSORED	88511810	399	21,531	SH	DEFINED	1
THOR INDS INC	COM	88516010	38,388	850,431	SH	DEFINED	1,2,5,6
THORATEC CORP	COM NEW	88517530	13,014	707,663	SH	DEFINED	1,2,5,6
THORNBURG MTG INC	COM	88521810	40,118	1,532,386	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	28,586	936,647	SH	DEFINED	1,2,5,6
THRESHOLD PHARMACEUT	COM	88580710	25	20,317	SH	DEFINED	1,2
TIBCO SOFTWARE INC	COM	88632Q10	31,869	3,521,474	SH	DEFINED	1,2,5,6
TIDEWATER INC	COM	88642310	180,748	2,550,059	SH	DEFINED	1,2,5,6
TIENS BIOTECH GROUP	COM	88650T10	191	49,822	SH	DEFINED	1
TIER TECHNOLOGIES IN	CL B	88650Q10	174	17,800	SH	DEFINED	1
TIERONE CORP	COM	88650R10	8,913	296,110	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	189,004	3,562,090	SH	DEFINED	1,2,5,6,7,8,
TIM HORTONS INC	COM	88706M10	58,953	1,917,176	SH	DEFINED	1,2,5,6,7,8,
TIM PARTICIPACOE S	SPONS ADR	88706P10	82,808	2,402,320	SH	DEFINED	1,4,5
TIMBERLAND BANCORP I	COM	88709810	170	10,826	SH	DEFINED	1
TIMBERLAND CO	CL A	88710010	27,231	1,081,041	SH	DEFINED	1,2,5,6
TIME WARNER CABLE IN	CL A	88732J10	44,945	1,147,435	SH	DEFINED	1,2,5
TIME WARNER INC	COM	88731710	2,360,848	112,207,583	SH	DEFINED	1,2,5,6,7,8,
TIME WARNER TELECOM	CL A	88731910	40,905	2,035,078	SH	DEFINED	1,2,5,6
TIMKEN CO	COM	88738910	56,117	1,554,055	SH	DEFINED	1,2,5,8
TITAN INTL INC ILL	COM	88830M10	9,013	285,143	SH	DEFINED	1,2
TITAN PHARMACEUTICAL	COM	88831410	63	29,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	35,858	1,124,075	SH	DEFINED	1,2,5
TIVO INC	COM	88870610	6,406	1,106,464	SH	DEFINED	1,2,6
TJX COS INC NEW	COM	87254010	406,726	14,790,041	SH	DEFINED	1,2,5,6,7,8,
TNS INC	COM	87296010	5,287	366,915	SH	DEFINED	1,2,6
TNT N V	SPONSORED	87260W10	706	15,685	SH	DEFINED	1
TODCO	COM	88889T10	41,860	886,675	SH	DEFINED	1,2,5,6
TOLL BROTHERS INC	COM	88947810	76,465	3,061,030	SH	DEFINED	1,2,5,6,7,8,
TOLLGRADE COMMUNICAT	COM	88954210	453	42,916	SH	DEFINED	1
TOMKINS PLC	SPONSORED	89003020	441	21,215	SH	DEFINED	1
TOMOTHERAPY INC	COM	89008810	2,239	102,143	SH	DEFINED	1,2
TOMPKINS FINANCIAL C	COM	89011010	4,704	125,781	SH	DEFINED	1,2,5
TOOTSIE ROLL INDS IN	COM	89051610	19,493	703,477	SH	DEFINED	1,2,5,6
TOPPS INC	COM	89078610	5,751	547,149	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	183,453	2,738,110	SH	DEFINED	1,2,5,6,7,8,
TOREADOR RES CORP	COM	89105010	3,158	210,564	SH	DEFINED	1,2

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

TORO CO	COM	89109210	39,644	673,192	SH	DEFINED	1,2,5,6
TORONTO DOMINION BK	COM NEW	89116050	2,401	35,057	SH	DEFINED	1
TOTAL S A	SPONSORED	89151E10	8,726	107,757	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
TOTAL SYS SVCS INC	COM	89190610	19,544	662,298	SH	DEFINED	1,2,5,12
TOUSA INC	COM	87296210	137	32,812	SH	DEFINED	1,2,5
TOWER GROUP INC	COM	89177710	8,497	266,374	SH	DEFINED	1,2,5,6
TOWN SPORTS INTL HLD	COM	89214A10	4,434	229,487	SH	DEFINED	1,2,6
TOYOTA MOTOR CORP	SP ADR REP	89233130	8,987	71,391	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	25,902	497,638	SH	DEFINED	1,2,5,6
TRADESTATION GROUP I	COM	89267P10	4,115	353,205	SH	DEFINED	1,2,5,6
TRAFFIX INC	COM	89272110	101	18,400	SH	DEFINED	1
TRANS WORLD ENTMT CO	COM	89336Q10	183	39,497	SH	DEFINED	1
TRANSACT TECHNOLOGIE	COM	89291810	110	18,461	SH	DEFINED	1,5
TRANSACTION SYS ARCH	COM	89341610	24,431	725,814	SH	DEFINED	1,2,6
TRANSATLANTIC HLDGS	COM	89352110	24,598	345,821	SH	DEFINED	1,2,5,12,16
TRANSCANADA CORP	COM	89353D10	991	28,802	SH	DEFINED	1,16
TRANSCAT INC	COM	89352910	134	19,200	SH	DEFINED	1
TRANSDIGM GROUP INC	COM	89364110	5,868	145,037	SH	DEFINED	1,2,6
TRANSMERIDIAN EXPL I	COM	89376N10	146	83,098	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R10	203	270,812	SH	DEFINED	1,5
TRANSOCEAN INC	ORD	G9007810	836,237	7,890,513	SH	DEFINED	1,2,5,6,7,8,
TRANSPORTADORA DE GA	SPON ADR B	89387020	1,005	125,573	SH	DEFINED	1,5
TRANSWITCH CORP	COM	89406510	337	185,222	SH	DEFINED	1,5
TRAVELCENTERS OF AME	COM	89417410	832	20,558	SH	DEFINED	1,2,5
TRAVELERS COMPANIES	COM	89417E10	1,062,603	19,861,745	SH	DEFINED	1,2,5,6,7,8,14,16
TRAVELZOO INC	COM	89421Q10	8,516	320,281	SH	DEFINED	1,2,5
TRC COS INC	COM	87262510	233	15,685	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	15,334	719,918	SH	DEFINED	1,2,16
TREEHOUSE FOODS INC	COM	89469A10	19,328	726,359	SH	DEFINED	1,2,5
TREX INC	COM	89531P10	3,638	185,342	SH	DEFINED	1,2,6
TRI CONTL CORP	COM	89543610	1,958	75,255	SH	DEFINED	1,5,12
TRI VY CORP	COM	89573510	302	38,200	SH	DEFINED	1,5
TRIAD GTY INC	COM	89592510	11,069	277,222	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	83,714	1,557,182	SH	DEFINED	1,2,5,6,7,8,
TRIARC COS INC	CL B SER 1	89592730	21,578	1,374,419	SH	DEFINED	1,2,6
TRIBUNE CO NEW	COM	89604710	61,540	2,093,190	SH	DEFINED	1,2,5,6,7,10
TRICO BANCSHARES	COM	89609510	4,787	214,076	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	22,063	539,711	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	15,160	826,143	SH	DEFINED	1,2,5,6
TRIMAS CORP	COM NEW	89621520	1,394	115,400	SH	DEFINED	1
TRIMBLE NAVIGATION L	COM	89623910	46,962	1,458,457	SH	DEFINED	1,2,5,6
TRIMERIS INC	COM	89626310	167	24,414	SH	DEFINED	1,5
TRINITY INDS INC	COM	89652210	58,118	1,334,820	SH	DEFINED	1,2,5,6
TRIQUINT SEMICONDUCT	COM	89674K10	15,894	3,141,026	SH	DEFINED	1,2,5
TRIUMPH GROUP INC NE	COM	89681810	16,448	251,224	SH	DEFINED	1,2
TRIZETO GROUP INC	COM	89688210	12,577	649,648	SH	DEFINED	1,2,6
TRM CORP	COM	87263610	148	101,700	SH	DEFINED	1,5
TRONOX INC	CL A	89705110	682	47,413	SH	DEFINED	1,2
TRONOX INC	COM CL B	89705120	8,588	611,266	SH	DEFINED	1,2,5
TRUBION PHARMACEUTIC	COM	89778N10	1,539	73,727	SH	DEFINED	1,2
TRUE RELIGION APPARE	COM	89784N10	3,739	183,921	SH	DEFINED	1,5,6

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

TRUMP ENTMT RESORTS	COM	89816T10	5,869	466,502	SH	DEFINED	1,2,6
TRUSTCO BK CORP N Y	COM	89834910	10,866	1,099,835	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	26,002	1,005,491	SH	DEFINED	1,2,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	16,115	437,539	SH	DEFINED	1,2,5
TTM TECHNOLOGIES	IN COM	87305R10	15,357	1,181,316	SH	DEFINED	1,2,6
TUESDAY MORNING CORP	COM NEW	89903550	6,801	550,274	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	120	47,619	SH	DEFINED	1,5
TUPPERWARE BRANDS CO	COM	89989610	59,738	2,078,552	SH	DEFINED	1,2,5,7
TURBOCHEF TECHNOLOGI	COM NEW	90000620	3,118	224,030	SH	DEFINED	1,5,6
TWEEN BRANDS INC	COM	90116610	25,556	573,012	SH	DEFINED	1,2,5,6
TWEETER HOME ENTMT G	COM	90116710	5	27,419	SH	DEFINED	1
TWIN DISC INC	COM	90147610	3,178	44,200	SH	DEFINED	1
TXCO RES INC	COM	87311M10	4,170	405,689	SH	DEFINED	1,5
TXU CORP	COM	87316810	1,106,916	16,447,486	SH	DEFINED	1,2,5,6,7,8,14,16
TYCO ELECTRONICS LTD	WHEN ISSUE	G9144P10	18,350	469,800	SH	DEFINED	1,2
TYCO INTERNATIONAL L	WHEN ISSUE	G9143X20	1,653	30,800	SH	DEFINED	1,2
TYCO INTL LTD NEW	COM	90212410	1,830,260	54,165,732	SH	DEFINED	1,2,5,6,7,8,
TYLER TECHNOLOGIES I	COM	90225210	9,218	742,756	SH	DEFINED	1,2,5,6
TYSON FOODS INC	CL A	90249410	153,368	6,656,616	SH	DEFINED	1,2,5,6,7,8,
U S AIRWAYS GROUP IN	COM	90341W10	43,424	1,434,554	SH	DEFINED	1,2,5,16
U S B HLDG INC	COM	90291010	3,516	184,471	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	4,682	538,822	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	48,099	980,809	SH	DEFINED	1,2,5
U S GLOBAL INVS INC	CL A	90295210	2,659	117,300	SH	DEFINED	1
U S GOLD CORP	COM PAR \$0	91202320	2,306	419,260	SH	DEFINED	1
U S PHYSICAL THERAPY	COM	90337L10	227	16,887	SH	DEFINED	1,5
U S SHIPPING PARTNER	COM UNIT	90341710	245	11,898	SH	DEFINED	1,2
U S XPRESS ENTERPRIS	CL A	90338N10	273	14,710	SH	DEFINED	1,5
U STORE IT TR	COM	91274F10	19,078	1,164,022	SH	DEFINED	1,2,3
UAL CORP	COM NEW	90254980	85,572	2,108,194	SH	DEFINED	1,2,5
UAP HLDG CORP	COM	90344110	21,645	718,140	SH	DEFINED	1,2
UBS AG	SHS NEW	H8923133	119,744	1,995,393	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	36,880	2,018,614	SH	DEFINED	1,2,5,6
UDR INC	COM	90265310	104,425	3,970,526	SH	DEFINED	1,2,3,5,6,7,13,14
UGI CORP NEW	COM	90268110	40,466	1,483,359	SH	DEFINED	1,2,5
UIL HLDG CORP	COM	90274810	14,505	438,231	SH	DEFINED	1,2,5
ULTIMATE SOFTWARE GR	COM	90385D10	9,139	315,908	SH	DEFINED	1,2,6
ULTRA CLEAN HLDGS IN	COM	90385V10	2,925	209,207	SH	DEFINED	1,5
ULTRA PETROLEUM CORP	COM	90391410	48,472	877,474	SH	DEFINED	1,2,5,6,7,8,
ULTRALIFE BATTERIES	COM	90389910	186	17,700	SH	DEFINED	1
ULTRAPETROL BAHAMAS	COM	P9439810	3,844	162,200	SH	DEFINED	1
ULTRATECH INC	COM	90403410	6,569	492,776	SH	DEFINED	1,2,6
UMB FINL CORP	COM	90278810	32,710	887,164	SH	DEFINED	1,2,5
UMPQUA HLDGS CORP	COM	90421410	25,692	1,092,823	SH	DEFINED	1,2,5
UNDER ARMOUR INC	CL A	90431110	14,815	324,540	SH	DEFINED	1,2,6
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	101,366	898,074	SH	DEFINED	1,2,4,5,7
UNICA CORP	COM	90458310	1,412	85,600	SH	DEFINED	1
UNIFI INC	COM	90467710	164	62,634	SH	DEFINED	1,5
UNIFIRST CORP MASS	COM	90470810	12,341	280,160	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,296	41,778	SH	DEFINED	1
UNILEVER PLC	SPON ADR N	90476770	2,093	64,882	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	5,020	216,395	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	3,960	241,152	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	742,450	6,447,680	SH	DEFINED	1,2,5,6,7,8,
UNIONBANCAL CORP	COM	90890610	72,727	1,218,210	SH	DEFINED	1,2,5,6,7,8,
UNISOURCE ENERGY COR	COM	90920510	19,303	586,893	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	88,045	9,632,891	SH	DEFINED	1,2,5,6,7,8,

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 M
UNIT CORP	COM	90921810	35,861	570,039	SH	DEFINED	1,2,5,6
UNITED AMER INDEMNIT	CL A	90933T10	8,290	333,351	SH	DEFINED	1,2
UNITED AUTO GROUP IN	COM	90944010	1,174	55,128	SH	DEFINED	1,2
UNITED BANKSHARES IN	COM	90990710	26,174	823,093	SH	DEFINED	1,2,5
UNITED CMNTY BKS BLA	CAP STK	90984P10	14,875	574,529	SH	DEFINED	1,2,6
UNITED CMNTY FINL CO	COM	90983910	8,753	877,094	SH	DEFINED	1,2,5
UNITED FIRE & CAS CO	COM	91033110	16,743	473,223	SH	DEFINED	1,2
UNITED GUARDIAN INC	COM	91057110	168	14,000	SH	DEFINED	1
UNITED INDL CORP	COM	91067110	13,212	220,279	SH	DEFINED	1,2,6
UNITED MICROELECTRON	SPONSORED	91087320	2,215	647,801	SH	DEFINED	1,4
UNITED NAT FOODS INC	COM	91116310	18,523	696,863	SH	DEFINED	1,2,6
UNITED ONLINE INC	COM	91126810	28,433	1,724,275	SH	DEFINED	1,2,5
UNITED PANAM FINANCI	COM	91130110	401	28,105	SH	DEFINED	1,2,6
UNITED PARCEL SERVIC	CL B	91131210	2,022,879	27,710,667	SH	DEFINED	1,2,5,6,7,8,
UNITED RENTALS INC	COM	91136310	79,330	2,437,930	SH	DEFINED	1,2,5,7,16
UNITED RENTALS INC	COM	91136310	1,952	60,000	SH	PUT	DEFINED 16
UNITED RETAIL GROUP	COM	91138010	383	32,960	SH	DEFINED	1,2
UNITED SECURITY BANC	COM	91146010	1,500	73,625	SH	DEFINED	1
UNITED STATES CELLUL	COM	91168410	17,385	191,885	SH	DEFINED	1,2,5
UNITED STATES STL CO	COM	91290910	516,253	4,747,151	SH	DEFINED	1,2,5,6,7,8,
UNITED STATIONERS IN	COM	91300410	38,866	583,221	SH	DEFINED	1,2,5
UNITED TECHNOLOGIES	COM	91301710	7,264,417	102,416,709	SH	DEFINED	1,2,5,6,7,8,
UNITED THERAPEUTICS	COM	91307C10	22,459	352,238	SH	DEFINED	1,2,6
UNITED UTILS PLC	SPONSORED	91311Q10	547	19,404	SH	DEFINED	1
UNITEDHEALTH GROUP I	COM	91324P10	2,016,778	39,436,410	SH	DEFINED	1,2,5,6,7,8,
UNITRIN INC	COM	91327510	42,083	855,695	SH	DEFINED	1,2,5,12
UNIVERSAL AMERN FINL	COM	91337710	15,633	734,611	SH	DEFINED	1,2,6
UNIVERSAL COMPRESSIO	COM	91343110	38,796	535,332	SH	DEFINED	1,2,6
UNIVERSAL CORP VA	COM	91345610	76,252	1,251,668	SH	DEFINED	1,2,5,7
UNIVERSAL DISPLAY CO	COM	91347P10	5,358	341,035	SH	DEFINED	1,2,6
UNIVERSAL ELECTRS IN	COM	91348310	8,186	225,399	SH	DEFINED	1,2,5
UNIVERSAL FST PRODS	COM	91354310	11,756	278,183	SH	DEFINED	1,2
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	6,122	183,841	SH	DEFINED	1,2,3
UNIVERSAL HLTH SVCS	CL B	91390310	55,068	895,422	SH	DEFINED	1,2,5,12
UNIVERSAL STAINLESS	COM	91383710	2,662	75,570	SH	DEFINED	1,5
UNIVERSAL TECHNICAL	COM	91391510	8,011	315,535	SH	DEFINED	1,2,6
UNIVERSAL TRUCKLOAD	COM	91388P10	1,546	77,783	SH	DEFINED	1
UNIVEST CORP PA	COM	91527110	4,075	180,940	SH	DEFINED	1
UNUM GROUP	COM	91529Y10	255,914	9,801,362	SH	DEFINED	1,2,5,6,7,8,
UPM KYMMENE CORP	SPONSORED	91543610	850	34,589	SH	DEFINED	1
UQM TECHNOLOGIES INC	COM	90321310	82	19,576	SH	DEFINED	1
URANERZ ENERGY CORPO	COM	91688T10	204	39,900	SH	DEFINED	1
URANIUM RES INC	COM PAR \$0	91690150	7,147	647,944	SH	DEFINED	1,2
URBAN OUTFITTERS INC	COM	91704710	52,004	2,164,138	SH	DEFINED	1,2,5,12
UROLOGIX INC	COM	91727310	43	19,209	SH	DEFINED	1
URS CORP NEW	COM	90323610	26,668	549,284	SH	DEFINED	1,2,5
URSTADT BIDDLE PPTYS	COM	91728610	207	11,570	SH	DEFINED	1
URSTADT BIDDLE PPTYS	CL A	91728620	8,242	484,512	SH	DEFINED	1,2,3
US BANCORP DEL	COM NEW	90297330	1,683,726	51,099,429	SH	DEFINED	1,2,5,6,7,8,
US BIOENERGY CORP	COM	90342V10	1,465	128,951	SH	DEFINED	1,2,6
USA MOBILITY INC	COM	90341G10	17,505	654,142	SH	DEFINED	1,2,5
USANA HEALTH SCIENCE	COM	90328M10	16,199	362,060	SH	DEFINED	1,2,6
USEC INC	COM	90333E10	56,067	2,550,812	SH	DEFINED	1,2,5,6,16
UST INC	COM	90291110	211,009	3,928,668	SH	DEFINED	1,2,5,6,8,10
UTAH MED PRODS INC	COM	91748810	356	11,200	SH	DEFINED	1,2

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

UTI WORLDWIDE INC	ORD	G8721010	20,909	780,468	SH	DEFINED	1,2,5,6
UTSTARCOM INC	COM	91807610	25,760	4,591,743	SH	DEFINED	1,2,5,6
UTSTARCOM INC	COM	91807610	2,894	515,800	SH CALL	DEFINED	1,16
V F CORP	COM	91820410	222,848	2,433,365	SH	DEFINED	1,2,5,6,7,8,
VAALCO ENERGY INC	COM NEW	91851C20	5,653	1,170,452	SH	DEFINED	1,2
VAIL RESORTS INC	COM	91879Q10	34,266	562,945	SH	DEFINED	1,2,6
VALASSIS COMMUNICATI	COM	91886610	22,750	1,323,469	SH	DEFINED	1,2,5,6
VALEANT PHARMACEUTIC	COM	91911X10	36,348	2,177,808	SH	DEFINED	1,2,5,6
VALENCE TECHNOLOGY I	COM	91891410	104	93,924	SH	DEFINED	1,5
VALERO ENERGY CORP N	COM	91913Y10	1,476,459	19,989,967	SH	DEFINED	1,2,5,6,7,8,
VALHI INC NEW	COM	91890510	1,553	95,275	SH	DEFINED	1,2
VALLEY NATL BANCORP	COM	91979410	27,972	1,243,774	SH	DEFINED	1,2,5,12
VALMONT INDS INC	COM	92025310	21,945	301,606	SH	DEFINED	1,2,6
VALSPAR CORP	COM	92035510	68,667	2,416,986	SH	DEFINED	1,2,5
VALUE LINE INC	COM	92043710	698	15,900	SH	DEFINED	1
VALUECLICK INC	COM	92046N10	72,466	2,459,825	SH	DEFINED	1,2,5,6
VALUEVISION MEDIA IN	CL A	92047K10	7,225	638,239	SH	DEFINED	1,2,6
VANDA PHARMACEUTICAL	COM	92165910	7,186	354,706	SH	DEFINED	1,2
VARIAN INC	COM	92220610	48,260	880,176	SH	DEFINED	1,2,5,6
VARIAN MED SYS INC	COM	92220P10	151,006	3,552,242	SH	DEFINED	1,2,5,6,7,8,
VARIAN SEMICONDUCTOR	COM	92220710	38,444	959,657	SH	DEFINED	1,2,5,6
VASCO DATA SEC INTL	COM	92230Y10	7,902	347,196	SH	DEFINED	1,2,5,6
VCA ANTECH INC	COM	91819410	54,826	1,454,648	SH	DEFINED	1,2,5,6
VECTOR GROUP LTD	COM	92240M10	9,879	438,485	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	40,618	1,508,275	SH	DEFINED	1,2,5
VEECO INSTRS INC DEL	COM	92241710	10,310	497,123	SH	DEFINED	1,2,5
VENOCO INC	COM	92275P30	3,027	162,115	SH	DEFINED	1,2,6
VENTANA MED SYS INC	COM	92276H10	52,028	673,328	SH	DEFINED	1,2,6
VENTAS INC	COM	92276F10	47,945	1,322,627	SH	DEFINED	1,2,3,5
VEOLIA ENVIRONNEMENT	SPONSORED	92334N10	608	7,762	SH	DEFINED	1
VERASUN ENERGY CORP	COM	92336G10	5,446	376,086	SH	DEFINED	1,2,6
VERIFONE HLDGS INC	COM	92342Y10	25,018	709,733	SH	DEFINED	1,2,5,6,16
VERIGY LTD	SHS	Y9369110	1,162	40,605	SH	DEFINED	1,5,6
VERISIGN INC	COM	92343E10	288,086	9,079,303	SH	DEFINED	1,2,5,6,7,8,
VERIZON COMMUNICATIO	COM	92343V10	3,532,010	85,790,875	SH	DEFINED	1,2,5,6,7,8,
VERSANT CORP	COM NEW	92528430	267	11,061	SH	DEFINED	1,2
VERSO TECHNOLOGIES I	COM NEW	92531720	12	14,262	SH	DEFINED	1
VERTEX PHARMACEUTICA	COM	92532F10	68,400	2,394,966	SH	DEFINED	1,2,5,6,7,8,
VERTRUE INC	COM	92534N10	19,203	393,664	SH	DEFINED	1,2,6
VESTIN RLTY MTG II I	COM	92549X10	186	32,210	SH	DEFINED	1
VIACELL INC	COM	92554J10	189	34,150	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P10	4,467	107,376	SH	DEFINED	1,2,5,7
VIACOM INC NEW	CL B	92553P20	691,468	16,609,855	SH	DEFINED	1,2,5,6,7,8,
VIAD CORP	COM NEW	92552R40	28,501	675,855	SH	DEFINED	1,2,5
VIASAT INC	COM	92552V10	13,595	423,534	SH	DEFINED	1,2,5,6
VICAL INC	COM	92560210	105	20,235	SH	DEFINED	1
VICON INDS INC	COM	92581110	134	13,100	SH	DEFINED	1
VICOR CORP	COM	92581510	7,976	602,845	SH	DEFINED	1,2
VIEWPOINT CORP	COM	92672P10	168	150,007	SH	DEFINED	1,5
VIEWPOINT FINL GROUP	COM	92672710	2,410	140,042	SH	DEFINED	1,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
VIGNETTE CORP	COM NEW	92673440	12,297	641,781	SH	DEFINED 1,2,5,6
VILLAGE SUPER MKT IN	CL A NEW	92710740	2,802	58,600	SH	DEFINED 1,2



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

VINA CONCHA Y TORO S	SPONSORED	92719110	1,320	26,584	SH	DEFINED	1,2,5
VINEYARD NATL BANCOR	COM	92742610	710	30,896	SH	DEFINED	1
VION PHARMACEUTICALS	COM	92762410	31	28,831	SH	DEFINED	1
VIRAGE LOGIC CORP	COM	92763R10	89	12,122	SH	DEFINED	1
VIRCO MFG CO	COM	92765110	97	14,761	SH	DEFINED	1
VIRGIN MEDIA INC	COM	92769L10	118,189	4,849,773	SH	DEFINED	1,2,5,6,7,8,
VIRGINIA COMM BANCOR	COM	92778Q10	3,796	224,463	SH	DEFINED	1,2,6
VIRGINIA FINL GROUP	COM	92781010	1,125	50,671	SH	DEFINED	1
VIOPHARMA INC	COM	92824110	28,958	2,098,427	SH	DEFINED	1,2,5,6
VISHAY INTERTECHNOLO	COM	92829810	135,229	8,547,971	SH	DEFINED	1,2,5,7
VISHAY INTERTECHNOLO	COM	92829810	396	25,000	SH CALL	DEFINED	16
VISICU INC	COM	92831L20	878	95,954	SH	DEFINED	1
VISTA GOLD CORP	COM NEW	92792630	98	22,700	SH	DEFINED	1
VISTACARE INC	CL A	92839Y10	259	26,385	SH	DEFINED	1,5
VISTAPRINT LIMITED	SHS	G9376220	21,672	566,597	SH	DEFINED	1,2,6
VISTEON CORP	COM	92839U10	17,099	2,110,999	SH	DEFINED	1,2,5,6
VISTEON CORP	COM	92839U10	810	100,000	SH PUT	DEFINED	16
VISUAL SCIENCES INC	COM	92845H10	3,855	249,195	SH	DEFINED	1
VITAL IMAGES INC	COM	92846N10	6,920	254,771	SH	DEFINED	1,2,5
VITAL SIGNS INC	COM	92846910	15,363	276,557	SH	DEFINED	1,2,6
VIVO PARTICIPACOES S	SPON ADR P	92855S10	161	32,049	SH	DEFINED	1,2
VIVUS INC	COM	92855110	2,700	516,200	SH	DEFINED	1,5
VOCUS INC	COM	92858J10	3,426	136,457	SH	DEFINED	1
VODAFONE GROUP PLC N	SPONS ADR	92857W20	14,885	442,604	SH	DEFINED	1,2
VOLCANO CORPORATION	COM	92864510	8,785	434,672	SH	DEFINED	1,2,6
VOLCOM INC	COM	92864N10	10,134	202,153	SH	DEFINED	1,2,6
VOLT INFORMATION SCI	COM	92870310	9,270	502,685	SH	DEFINED	1,2,5
VOLTERRA SEMICONDUCT	COM	92870810	3,649	256,969	SH	DEFINED	1
VOLVO AKTIEBOLAGET	ADR B	92885640	2,059	103,521	SH	DEFINED	1
VONAGE HLDGS CORP	COM	92886T20	1,295	416,398	SH	DEFINED	1,2,6
VORNADO RLTY TR	SH BEN INT	92904210	533,572	4,857,717	SH	DEFINED	1,2,3,5,6,7,13,14
VOTORANTIM CELULOSE	SPONSORED	92906P10	985	43,280	SH	DEFINED	1,2,7
VULCAN MATLS CO	COM	92916010	293,698	2,564,155	SH	DEFINED	1,2,5,6,7,8,
W & T OFFSHORE INC	COM	92922P10	22,627	808,383	SH	DEFINED	1,2,6
W HLDG CO INC	COM	92925110	5,926	2,244,843	SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	1,182	37,597	SH	DEFINED	1,2
WABASH NATL CORP	COM	92956610	7,734	528,637	SH	DEFINED	1,2
WABTEC CORP	COM	92974010	31,041	849,752	SH	DEFINED	1,2,6
WACHOVIA CORP NEW	COM	92990310	2,949,677	57,554,676	SH	DEFINED	1,2,5,6,7,8,
WADDELL & REED FINL	CL A	93005910	59,899	2,302,922	SH	DEFINED	1,2,5
WAL MART STORES INC	COM	93114210	3,465,529	72,033,449	SH	DEFINED	1,2,5,6,7,8,
WALGREEN CO	COM	93142210	1,122,280	25,775,841	SH	DEFINED	1,2,5,6,7,8,
WALTER INDS INC	COM	93317Q10	51,591	1,781,463	SH	DEFINED	1,2,7
WARNACO GROUP INC	COM NEW	93439040	44,620	1,134,204	SH	DEFINED	1,2,5,6
WARNER CHILCOTT LIMI	COM CL A	G9435N10	13,283	734,246	SH	DEFINED	1,2,5
WARNER MUSIC GROUP C	COM	93455010	58,506	4,048,868	SH	DEFINED	1,2,6
WARREN RES INC	COM	93564A10	8,280	708,916	SH	DEFINED	1,2,6
WASHINGTON FED INC	COM	93882410	34,229	1,408,011	SH	DEFINED	1,2,5
WASHINGTON GROUP INT	COM NEW	93886220	35,008	437,548	SH	DEFINED	1,2,6
WASHINGTON MUT INC	COM	93932210	1,047,785	24,572,812	SH	DEFINED	1,2,5,6,7,8,14,16
WASHINGTON POST CO	CL B	93964010	93,105	119,967	SH	DEFINED	1,2,5,6,7,8,
WASHINGTON REAL ESTA	SH BEN INT	93965310	38,944	1,145,420	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	4,993	198,058	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	45,692	1,510,971	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES USA	COM	94105710	2,593	75,959	SH	DEFINED	1
WASTE MGMT INC DEL	COM	94106L10	827,995	21,203,466	SH	DEFINED	1,2,5,6,7,8,
WASTE SERVICES INC D	COM NEW	94107520	3,781	311,187	SH	DEFINED	1
WATERS CORP	COM	94184810	243,186	4,096,796	SH	DEFINED	1,2,5,6,7,8,
WATSCO INC	COM	94262220	17,662	324,676	SH	DEFINED	1,2,6
WATSON PHARMACEUTICA	COM	94268310	95,659	2,940,646	SH	DEFINED	1,2,5,6,10,1

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

WATSON WYATT WORLDWI	CL A	94271210	34,500	683,439	SH	DEFINED	1,2,5,6
WATTS WATER TECHNOLO	CL A	94274910	17,134	457,273	SH	DEFINED	1,2
WAUSAU PAPER CORP	COM	94331510	9,907	739,345	SH	DEFINED	1,2
WAUWATOSA HLDGS INC	COM	94348P10	2,163	130,776	SH	DEFINED	1,2,6
WAVE SYSTEMS CORP	COM NEW	94352630	33	15,939	SH	DEFINED	1
WCA WASTE CORP	COM	92926K10	204	23,000	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	23,964	1,436,688	SH	DEFINED	1,2,6
WD-40 CO	COM	92923610	9,161	278,711	SH	DEFINED	1,2
WEATHERFORD INTERNAT	COM	G9508910	526,000	9,522,077	SH	DEFINED	1,2,5,6,7,8,
WEB COM INC	COM NEW	94732Q10	109	17,202	SH	DEFINED	1
WEBMD HEALTH CORP	CL A	94770V10	3,132	66,540	SH	DEFINED	1,2,6
WEBSense INC	COM	94768410	28,929	1,361,347	SH	DEFINED	1,2,5,6
WEBSITE PROS INC	COM	94769V10	200	21,194	SH	DEFINED	1
WEBSTER FINL CORP CO	COM	94789010	43,405	1,017,226	SH	DEFINED	1,2,5,7
WEIGHT WATCHERS INTL	COM	94862610	30,707	603,988	SH	DEFINED	1,2,5,12
WEINGARTEN RLTY INVS	SH BEN INT	94874110	83,950	2,042,583	SH	DEFINED	1,2,3,5
WEIS MKTS INC	COM	94884910	10,088	249,026	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	243,728	2,692,835	SH	DEFINED	1,2,5,6,7,13
WELLMAN INC	COM	94970210	153	50,353	SH	DEFINED	1
WELLPOINT INC	COM	94973V10	1,567,297	19,632,938	SH	DEFINED	1,2,5,6,7,8,
							14,16
WELLS FARGO & CO NEW	COM	94974610	3,329,789	94,676,980	SH	DEFINED	1,2,5,6,7,8,
WENDYS INTL INC	COM	95059010	87,249	2,374,110	SH	DEFINED	1,2,5,6,7,8,
WERNER ENTERPRISES I	COM	95075510	24,986	1,240,022	SH	DEFINED	1,2,5
WESBANCO INC	COM	95081010	17,385	589,325	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	6,362	16,524	SH	DEFINED	1,2,5,12
WESCO INTL INC	COM	95082P10	35,623	589,291	SH	DEFINED	1,2,5,6
WEST BANCORPORATION	CAP STK	95123P10	331	20,751	SH	DEFINED	1
WEST COAST BANCORP O	COM	95214510	11,816	388,805	SH	DEFINED	1,2
WEST MARINE INC	COM	95423510	3,086	224,287	SH	DEFINED	1,2
WEST PHARMACEUTICAL	COM	95530610	20,892	443,093	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	33,402	755,012	SH	DEFINED	1,2,5
WESTAR ENERGY INC	COM	95709T10	57,516	2,368,843	SH	DEFINED	1,2,5
WESTELL TECHNOLOGIES	CL A	95754110	153	58,510	SH	DEFINED	1,5
WESTERN ALLIANCE BAN	COM	95763810	6,532	218,832	SH	DEFINED	1,2,6
WESTERN DIGITAL CORP	COM	95810210	96,699	4,997,347	SH	DEFINED	1,2,5,6,7,8,
WESTERN REFNG INC	COM	95931910	17,016	294,386	SH	DEFINED	1,2,5,13,16
WESTERN UN CO	COM	95980210	534,935	25,680,969	SH	DEFINED	1,2,5,6,7,8,
WESTFIELD FINANCIAL	COM	96008P10	1,940	194,537	SH	DEFINED	1
WESTLAKE CHEM CORP	COM	96041310	7,923	281,771	SH	DEFINED	1,2
WESTMORELAND COAL CO	COM	96087810	284	10,350	SH	DEFINED	1,5
WESTPAC BKG CORP	SPONSORED	96121430	2,614	24,022	SH	DEFINED	1
WESTWOOD HLDGS GROUP	COM	96176510	244	7,140	SH	DEFINED	1
WESTWOOD ONE INC	COM	96181510	11,883	1,652,712	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
WET SEAL INC	CL A	96184010	7,061	1,174,895	SH	DEFINED 1
WEYCO GROUP INC	COM	96214910	3,893	144,548	SH	DEFINED 1
WEYERHAEUSER CO	COM	96216610	451,307	5,717,813	SH	DEFINED 1,2,5,6,7,8,
WGL HLDGS INC	COM	92924F10	79,659	2,440,537	SH	DEFINED 1,2,5,6
W-H ENERGY SVCS INC	COM	92925E10	34,460	556,619	SH	DEFINED 1,2,5,6
WHEELING PITTSBURGH	COM NEW	96314230	3,458	181,737	SH	DEFINED 1,2,5
WHIRLPOOL CORP	COM	96332010	422,180	3,796,587	SH	DEFINED 1,2,5,6,7,8,
WHITE ELECTR DESIGNS	COM	96380110	447	77,110	SH	DEFINED 1,5

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

WHITE MTNS INS GROUP	COM	G9618E10	47,186	77,862	SH	DEFINED	1,2,5,12
WHITING PETE CORP	NE COM	96638710	23,916	590,235	SH	DEFINED	1,2
WHITNEY HLDG CORP	COM	96661210	29,355	975,249	SH	DEFINED	1,2,5,7
WHOLE FOODS MKT INC	COM	96683710	151,351	3,951,726	SH	DEFINED	1,2,5,6,7,8,
WILD OATS MARKETS IN	COM	96808B10	6,800	405,706	SH	DEFINED	1,2,6
WILEY JOHN & SONS IN	CL A	96822320	60,138	1,245,346	SH	DEFINED	1,2,5,6
WILLBROS GROUP INC	COM	96919910	8,382	282,400	SH	DEFINED	1,2,5,6
WILLIAMS CLAYTON ENE	COM	96949010	4,949	186,979	SH	DEFINED	1,2
WILLIAMS COS INC DEL	COM	96945710	558,050	17,648,650	SH	DEFINED	1,2,5,6,7,8,
WILLIAMS PARTNERS L	COM UNIT L	96950F10	1,151	23,845	SH	DEFINED	1,2
WILLIAMS SCOTSMAN IN	COM	96950G10	10,559	443,464	SH	DEFINED	1,2
WILLIAMS SONOMA INC	COM	96990410	59,818	1,894,164	SH	DEFINED	1,2,5,6,7,8,
WILLIS GROUP HOLDING	SHS	G9665510	25,853	586,773	SH	DEFINED	1,2,5,6,7,8,
WILLOW FINANCIAL BAN	COM	97111W10	1,497	115,178	SH	DEFINED	1
WILMINGTON TRUST COR	COM	97180710	49,648	1,196,056	SH	DEFINED	1,2,5
WILSHIRE BANCORP INC	COM	97186T10	6,476	531,689	SH	DEFINED	1,6
WILSHIRE ENTERPRISES	COM	97188910	96	17,686	SH	DEFINED	1
WILSONS THE LEATHER	COM	97246310	76	41,294	SH	DEFINED	1
WIMM BILL DANN FOODS	SPONSORED	97263M10	17,586	169,083	SH	DEFINED	1,2,5,7
WIND RIVER SYSTEMS I	COM	97314910	16,539	1,503,547	SH	DEFINED	1,2,5,6
WINDSTREAM CORP	COM	97381W10	154,925	10,496,242	SH	DEFINED	1,2,5,6,8,10
WINN DIXIE STORES IN	COM NEW	97428030	16,284	555,783	SH	DEFINED	1,2,6
WINNEBAGO INDS INC	COM	97463710	24,805	840,271	SH	DEFINED	1,2,6
WINSTON HOTELS INC	COM	97563A10	12,255	816,993	SH	DEFINED	1,2,3,5
WINTHROP RLTY TR	SH BEN INT	97639110	3,887	562,544	SH	DEFINED	1,3,5
WINTRUST FINANCIAL C	COM	97650W10	19,107	435,737	SH	DEFINED	1,2
WIPRO LTD	SPON ADR 1	97651M10	3,385	217,692	SH	DEFINED	1,2,5
WIRELESS FACILITIES	COM	97653A10	92	54,887	SH	DEFINED	1
WIRELESS TELECOM GRO	COM	97652410	59	18,700	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	98,346	2,223,509	SH	DEFINED	1,2,5,6,7,8,
WJ COMMUNICATIONS IN	COM	92928410	41	23,536	SH	DEFINED	1
WMS INDS INC	COM	92929710	16,597	575,079	SH	DEFINED	1,2,6
WOLSELEY PLC	SPONSORED	97786P10	459	18,967	SH	DEFINED	1
WOLVERINE WORLD WIDE	COM	97809710	28,674	1,034,796	SH	DEFINED	1,2,5
WOODWARD GOVERNOR CO	COM	98074510	37,435	697,508	SH	DEFINED	1,2,5
WORLD ACCEP CORP DEL	COM	98141910	18,112	423,870	SH	DEFINED	1,2,6
WORLD FUEL SVCS CORP	COM	98147510	20,523	487,953	SH	DEFINED	1,2,6
WORLD WRESTLING ENTM	CL A	98156Q10	5,084	317,943	SH	DEFINED	1,2
WORLDGATE COMMUNICAT	COM	98156L30	11	22,500	SH	DEFINED	1,5
WORTHINGTON INDS INC	COM	98181110	41,605	1,921,717	SH	DEFINED	1,2,5,6
WPP GROUP PLC	SPON ADR 0	92930940	1,509	20,184	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	28,060	818,784	SH	DEFINED	1,2,6
WRIGHT MED GROUP INC	COM	98235T10	12,180	504,975	SH	DEFINED	1,2,6
WRIGLEY WM JR CO	COM	98252610	323,973	5,857,402	SH	DEFINED	1,2,5,6,7,8,
WSFS FINL CORP	COM	92932810	10,552	161,279	SH	DEFINED	1,2,5
WYETH	COM	98302410	2,071,542	36,127,354	SH	DEFINED	1,2,5,6,7,8,
WYNDHAM WORLDWIDE CO	COM	98310W10	175,208	4,831,981	SH	DEFINED	1,2,5,6,7,8,
WYNN RESORTS LTD	COM	98313410	64,676	721,431	SH	DEFINED	1,2,5,6,7,8,
XCEL ENERGY INC	COM	98389B10	308,692	15,080,204	SH	DEFINED	1,2,5,6,7,8,
XENOPORT INC	COM	98411C10	13,286	299,100	SH	DEFINED	1,2,5,6
XERIUM TECHNOLOGIES	COM	98416J10	1,741	228,500	SH	DEFINED	1,2
XEROX CORP	COM	98412110	1,170,852	63,357,783	SH	DEFINED	1,2,5,6,7,8,
XETHANOL CORP	COM	98420A10	112	66,613	SH	DEFINED	2,5
XILINX INC	COM	98391910	223,239	8,339,151	SH	DEFINED	1,2,5,6,7,8,
XL CAP LTD	CL A	G9825510	465,290	5,520,111	SH	DEFINED	1,2,5,6,7,8,
							14,16
XM SATELLITE RADIO H	CL A	98375910	40,792	3,465,728	SH	DEFINED	1,2,5,6,7,8,
XOMA LTD	ORD	G9825R10	3,869	1,272,621	SH	DEFINED	1,5
X-RITE INC	COM	98385710	6,033	408,436	SH	DEFINED	1
XTO ENERGY INC	COM	98385X10	718,220	11,950,420	SH	DEFINED	1,2,5,6,7,8,
YAHOO INC	COM	98433210	810,182	29,862,964	SH	DEFINED	1,2,5,6,7,8,
YARVILLE NATL BANCO	COM	98502110	4,819	141,114	SH	DEFINED	1,2

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

YINGLI GREEN ENERGY	ADR	98584B10	13,288	916,400	SH	DEFINED	1,2,7
YUBET COM INC	COM	98741310	83	34,173	SH	DEFINED	1,5
YOUNG BROADCASTING I	CL A	98743410	69	18,745	SH	DEFINED	1
YOUNG INNOVATIONS IN	COM	98752010	285	9,889	SH	DEFINED	1,6
YRC WORLDWIDE INC	COM	98424910	34,852	947,074	SH	DEFINED	1,2,5,16
YUM BRANDS INC	COM	98849810	672,221	20,544,659	SH	DEFINED	1,2,5,6,7,8,
ZALE CORP NEW	COM	98885810	23,040	967,650	SH	DEFINED	1,2,5
ZAPATA CORP	COM PAR \$	98907060	134	19,760	SH	DEFINED	1
ZAREBA SYSTEMS INC	COM	98913110	118	16,900	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	69,704	1,799,279	SH	DEFINED	1,2,5,8,12
ZENITH NATL INS CORP	COM	98939010	30,455	646,749	SH	DEFINED	1,2
ZHONE TECHNOLOGIES I	COM	98950P10	285	198,729	SH	DEFINED	1,5
ZILA INC	COM PAR \$0	98951320	72	51,800	SH	DEFINED	1,5
ZIMMER HLDGS INC	COM	98956P10	540,759	6,370,116	SH	DEFINED	1,2,5,6,7,8, 14,16
ZIONS BANCORPORATION	COM	98970110	289,270	3,761,145	SH	DEFINED	1,2,5,6,7,8,
ZIPREALTY INC	COM	98974V10	1,727	230,300	SH	DEFINED	1
ZIX CORP	COM	98974P10	67	36,465	SH	DEFINED	1
ZOLL MED CORP	COM	98992210	8,954	401,359	SH	DEFINED	1,2
ZOLTEK COS INC	COM	98975W10	10,396	250,320	SH	DEFINED	1,2,5,6
ZORAN CORP	COM	98975F10	28,206	1,407,477	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	7,659	202,716	SH	DEFINED	1,2,6
ZYGO CORP	COM	98985510	4,510	315,575	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	7,744	530,051	SH	DEFINED	1,2,6
	TOTAL						
	MARKET						
	VALUE		540,195,964				