

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

STATE STREET CORP
Form 13F-HR
August 09, 2006

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, 2006

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

Institutional Investment Manager filing this report:

Name: State Street Corporation
Address: One Lincoln Street
Boston, Massachusetts 02111

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

Name: Pamela D. Gormley
Title: Executive Vice President and Corporate Controller
Telephone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ PAMELA D. GORMLEY

[Signature]

Boston, Massachusetts

[City, State]

August 9, 2006

[Date]

Advanced Investment Partners LLC, Bel Air Investment Advisors LLC, and Shott Capital Management, LLC have been removed for the List of Other Managers Reporting for this Manager as they are not deemed to share investment discretion for the purposes of Form 13F reporting.

Report Type (Check only one):

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

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

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

FORM 13F SUMMARY PAGE

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

28-04003	Ariel Capital Management, LLC
28-00096	Capital Guardian Trust Company
28-10372	Philadelphia International Advisors, L.P.
28-02924	Turner Investment Partners Inc. (Turner Investment Partners)
28-03570	AXA (Alliance Capital Management L.P.)
28-00115	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: 12
Form 13F Information Table Entry Total: 4,014
Form 13F Information Table Value Total: 461,201,524 (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
2	28-11338	SSgA Funds Management
3	28-11339	Tuckerman Group, LLC
4	28-11328	Rexiter Capital Manag
5	28-11326	State Street Global A
6	28-11327	State Street Global A
7	28-11329	State Street Banque,
8	28-11330	State Street Global A
10	28-11332	State Street Global A
12	28-11331	State Street Global A
13	28-11334	State Street Global A
14	28-11333	State Street Trust &

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2006

INVEST-

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	MENT DISCRE-TION	OTHER MAN
1 800 FLOWERS COM	CL A	68243Q10	2,859	495,437	SH	DEFINED 1,2	
1-800 CONTACTS INC	COM	68197710	1,251	83,380	SH	DEFINED 1	
1ST SOURCE CORP	COM	33690110	11,131	329,027	SH	DEFINED 1,2	
21ST CENTY INS GROUP	COM	90130N10	8,288	575,541	SH	DEFINED 1,2,5	
24/7 REAL MEDIA INC	COM NEW	90131420	1,794	204,289	SH	DEFINED 1,5	
3COM CORP	COM	88553510	39,105	7,637,753	SH	DEFINED 1,2,5,6,13	
3-D SYS CORP DEL	COM NEW	88554D20	3,401	169,281	SH	DEFINED 1	
3M CO	COM	88579Y10	4,751,106	58,822,655	SH	DEFINED 1,2,5,6,7,8,10,	
4 KIDS ENTMT INC	COM	35086510	2,569	158,469	SH	DEFINED 1,6	
8X8 INC NEW	COM	28291410	25	25,500	SH	DEFINED 1	
99 CENTS ONLY STORES	COM	65440K10	9,529	910,953	SH	DEFINED 1,2,5,13	
A C MOORE ARTS & CRA	COM	00086T10	3,137	192,340	SH	DEFINED 1,2,5	
A D C TELECOMMUNICAT	COM NEW	00088630	50,847	3,015,851	SH	DEFINED 1,2,5,6,7,8,10,	
A S V INC	COM	00196310	7,590	329,414	SH	DEFINED 1,2,6	
AAMES INVT CORP MD	COM	00253G10	2,762	553,420	SH	DEFINED 1,2	
AAON INC	COM PAR \$0	00036020	3,226	125,725	SH	DEFINED 1	
AAR CORP	COM	00036110	13,953	627,678	SH	DEFINED 1,2,5,6	
AARON RENTS INC	COM	00253520	19,088	710,134	SH	DEFINED 1,2,6	
AASTROM BIOSCIENCES	COM	00253U10	1,455	1,093,807	SH	DEFINED 1,5	
ABAXIS INC	COM	00256710	5,796	259,081	SH	DEFINED 1,2	
ABB LTD	SPONSORED	00037520	17,755	1,370,023	SH	DEFINED 1,2	
ABBOTT LABS	COM	00282410	1,834,950	42,076,353	SH	DEFINED 1,2,5,6,7,8,10,	
ABERCROMBIE & FITCH	CL A	00289620	95,005	1,713,962	SH	DEFINED 1,2,5,6,7,8,10,	
ABINGTON CMNTY BANCO	COM	00350R10	186	12,400	SH	DEFINED 1	
ABIOMED INC	COM	00365410	3,035	234,032	SH	DEFINED 1	
ABITIBI-CONSOLIDATED	COM	00392410	38	13,893	SH	DEFINED 1,13	
ABM INDS INC	COM	00095710	13,660	798,852	SH	DEFINED 1,2,5,6	
ABN AMRO HLDG NV	SPONSORED	00093710	571	20,880	SH	DEFINED 1,2	
ABRAXAS PETE CORP	COM	00383010	311	72,000	SH	DEFINED 1,5	
ABRAXIS BIOSCIENCE I	COM	00383E10	6,218	260,831	SH	DEFINED 1,2,5,12	
ABX AIR INC	COM	00080S10	6,463	1,070,056	SH	DEFINED 1,2	
ACACIA RESH CORP	ACACIA TCH	00388130	1,539	109,447	SH	DEFINED 1,2,5	
ACADIA PHARMACEUTICA	COM	00422510	2,603	308,396	SH	DEFINED 1,2,5	
ACADIA RLTY TR	COM SH BEN	00423910	19,163	810,289	SH	DEFINED 1,2,3,5	
ACCELRYIS INC	COM	00430U10	466	65,314	SH	DEFINED 1,2,5	
ACCENTURE LTD BERMUD	CL A	G1150G11	92,577	3,268,973	SH	DEFINED 1,2,5,6,7,8,10,	
ACCESS INTEGRATED TE	CL A	00432910	817	83,250	SH	DEFINED 1	
ACCO BRANDS CORP	COM	00081T10	10,919	498,579	SH	DEFINED 1,2,5,7	
ACCREDITED HOME LEND	COM	00437P10	13,098	273,965	SH	DEFINED 1,2,5	
ACCURIDE CORP	COM	00439810	1,771	142,060	SH	DEFINED 1,2	
ACE CASH EXPRESS INC	COM	00440310	4,344	148,420	SH	DEFINED 1,2	
ACE LTD	ORD	G0070K10	407,380	8,052,586	SH	DEFINED 1,2,5,6,7,8,10,	
ACETO CORP	COM	00444610	179	25,807	SH	DEFINED 1	
ACME COMMUNICATION I	COM	00463110	233	45,878	SH	DEFINED 1,2	
ACTEL CORP	COM	00493410	5,473	381,402	SH	DEFINED 1,2,6	
ACTIVE POWER INC	COM	00504W10	207	60,964	SH	DEFINED 1	
ACTIVIDENTITY CORP	COM	00506P10	240	52,628	SH	DEFINED 1	
ACTIVISION INC NEW	COM NEW	00493020	52,008	4,570,088	SH	DEFINED 1,2,5,6,7,8,10,	
ACTUANT CORP	CL A NEW	00508X20	18,275	365,873	SH	DEFINED 1,2	
ACTUATE CORP	COM	00508B10	906	224,197	SH	DEFINED 1,2,5	
ACUITY BRANDS INC	COM	00508Y10	36,326	933,589	SH	DEFINED 1,2,5,6	
ACXIOM CORP	COM	00512510	49,938	1,997,528	SH	DEFINED 1,2,5,12,13	
ADAMS RESPIRATORY TH	COM	00635P10	7,555	169,314	SH	DEFINED 1,2	
ADAPTEC INC	COM	00651F10	7,404	1,706,037	SH	DEFINED 1,2,5,6	
ADE CORP MASS	COM	00089C10	4,001	123,153	SH	DEFINED 1	
ADECCO SA	SPONSORED	00675410	430	29,154	SH	DEFINED 1,2	
ADESA INC	COM	00686U10	30,458	1,369,529	SH	DEFINED 1,2,5,10,12,13	

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

ADEZA BIOMEDICAL COR COM 00686410 1,125 80,244 SH DEFINED 1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MAN
ADMINISTAFF INC	COM	00709410	17,277	482,472	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	469,931	15,478,623	SH	DEFINED	1,2,5,6,7,8,10,
ADOLOR CORP	COM	00724X10	13,521	540,620	SH	DEFINED	1,2,5
ADTRAN INC	COM	00738A10	28,609	1,275,457	SH	DEFINED	1,2,5,12,13
ADVANCE AMER CASH AD	COM	00739W10	15,117	861,881	SH	DEFINED	1,2
ADVANCE AUTO PARTS I	COM	00751Y10	59,201	2,048,464	SH	DEFINED	1,2,5,6,7,8,10,
ADVANCED ANALOGIC TE	COM	00752J10	1,882	179,588	SH	DEFINED	1,2
ADVANCED DIGITAL INF	COM	00752510	13,344	1,133,756	SH	DEFINED	1,2,5
ADVANCED ENERGY INDS	COM	00797310	8,106	612,218	SH	DEFINED	1,2,6
ADVANCED MAGNETICS I	COM	00753P10	1,479	48,947	SH	DEFINED	1
ADVANCED MEDICAL OPT	COM	00763M10	53,104	1,047,412	SH	DEFINED	1,2,5,12,13
ADVANCED MICRO DEVIC	COM	00790310	299,612	12,269,125	SH	DEFINED	1,2,5,6,7,8,10,
ADVANCED SEMICONDUCT	SPONSORED	00756M40	9,657	1,943,046	SH	DEFINED	1,4
ADVANTA CORP	CL B	00794220	13,948	387,972	SH	DEFINED	1,2
ADVANTEST CORP	SPONSORED	00762U10	532	20,794	SH	DEFINED	1,2
ADVENT SOFTWARE INC	COM	00797410	19,910	551,993	SH	DEFINED	1,2,5,13
ADVENTRX PHARMACEUTI	COM	00764X10	561	176,884	SH	DEFINED	1,5
ADVISORY BRD CO	COM	00762W10	12,925	268,764	SH	DEFINED	1,2
ADVO INC	COM	00758510	15,365	624,340	SH	DEFINED	1,2,5,6
AEGON N V	ORD AMER R	00792410	1,369	80,224	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	1,971	58,970	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	16,553	1,418,383	SH	DEFINED	1,2,5,6
AEROPOSTALE	COM	00786510	43,578	1,508,428	SH	DEFINED	1,2,5,13
AES CORP	COM	00130H10	379,686	20,579,160	SH	DEFINED	1,2,5,6,7,8,10,
AETHER HLDGS INC	COM	00809C10	171	31,111	SH	DEFINED	1
AETNA INC NEW	COM	00817Y10	1,290,778	32,326,013	SH	DEFINED	1,2,5,6,7,8,10,
AFC ENTERPRISES INC	COM	00104Q10	3,356	263,179	SH	DEFINED	1,2
AFFILIATED COMPUTER	CL A	00819010	152,349	2,951,933	SH	DEFINED	1,2,5,6,7,8,10,
AFFILIATED MANAGERS	COM	00825210	33,580	386,462	SH	DEFINED	1,2,5
AFFIRMATIVE INS HLDG	COM	00827210	1,888	120,658	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	4,200	390,715	SH	DEFINED	1,2,5
AFFYMETRIX INC	COM	00826T10	24,325	950,194	SH	DEFINED	1,2,5,12,13
AFLAC INC	COM	00105510	588,208	12,690,581	SH	DEFINED	1,2,5,6,7,8,10,
AFTERMARKET TECHNOLO	COM	00831810	12,366	497,607	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	48,595	1,846,317	SH	DEFINED	1,2,5,13
AGERE SYS INC	COM	00845V30	31,093	2,115,161	SH	DEFINED	1,2,5,8,10,12
AGILE SOFTWARE CORP	COM	00846X10	4,895	772,009	SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	418,739	13,268,016	SH	DEFINED	1,2,5,6,7,8,10,
AGILYSYS INC	COM	00847J10	16,246	902,580	SH	DEFINED	1,2,6
AGL RES INC	COM	00120410	50,655	1,328,823	SH	DEFINED	1,2,5,6,13
AGREE REALTY CORP	COM	00849210	4,175	122,897	SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	2,289	87,423	SH	DEFINED	1,2
AIR PRODS & CHEMS IN	COM	00915810	868,149	13,581,811	SH	DEFINED	1,2,5,6,7,8,10,
AIRGAS INC	COM	00936310	35,323	948,275	SH	DEFINED	1,2,5,13
AIRSPAN NETWORKS INC	COM	00950H10	723	298,594	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	29,623	1,993,443	SH	DEFINED	1,2,13
AIXTRON AKTIENGESELL	SPONSORED	00960610	35	10,404	SH	DEFINED	1,5
AK STL HLDG CORP	COM	00154710	31,258	2,260,177	SH	DEFINED	1,2,5
AKAMAI TECHNOLOGIES	COM	00971T10	61,755	1,706,401	SH	DEFINED	1,2,5,6,7,8,10,

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

AKORN INC	COM	00972810	285	71,708	SH	DEFINED 1
AKSYS LTD	COM	01019610	29	28,400	SH	DEFINED 1
AKZO NOBEL NV	SPONSORED	01019930	520	9,671	SH	DEFINED 1
ALABAMA NATL BANCORP	COM	01031710	13,093	192,117	SH	DEFINED 1,2
ALAMO GROUP INC	COM	01131110	1,458	69,284	SH	DEFINED 1
ALASKA AIR GROUP INC	COM	01165910	46,669	1,183,882	SH	DEFINED 1,2,6,7,13,14
ALASKA COMMUNICATION	COM	01167P10	2,845	224,925	SH	DEFINED 1,2
ALBANY INTL CORP	CL A	01234810	17,742	418,542	SH	DEFINED 1,2,6
ALBANY MOLECULAR RES	COM	01242310	8,112	759,581	SH	DEFINED 1,2,5
ALBEMARLE CORP	COM	01265310	27,281	569,778	SH	DEFINED 1,2,5,13

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MAN
ALBERTO CULVER CO	COM	01306810	98,505	2,021,864	SH	DEFINED 1,2,5,6,7,8,10,	
ALCAN INC	COM	01371610	207	4,413	SH	DEFINED 1,2	
ALCATEL	SPONSORED	01390430	12,015	952,844	SH	DEFINED 1,2	
ALCOA INC	COM	01381710	994,465	30,731,319	SH	DEFINED 1,2,5,6,7,8,10,	
ALCON INC	COM SHS	H0130110	12,450	126,333	SH	DEFINED 1,2,5,12	
ALDERWOODS GROUP INC	COM	01438310	21,807	1,120,581	SH	DEFINED 1,2,5	
ALERIS INTL INC	COM	01447710	20,664	450,688	SH	DEFINED 1,2	
ALEXANDER & BALDWIN	COM	01448210	27,235	615,210	SH	DEFINED 1,2,5,12,13	
ALEXANDERS INC	COM	01475210	13,716	50,471	SH	DEFINED 1,2,3,5	
ALEXANDRIA REAL ESTA	COM	01527110	49,891	562,600	SH	DEFINED 1,2,3,5	
ALEXION PHARMACEUTIC	COM	01535110	15,701	434,697	SH	DEFINED 1,2,5	
ALFA CORP	COM	01538510	9,756	589,122	SH	DEFINED 1,2	
ALFACELL CORP	COM	01540410	68	23,993	SH	DEFINED 1,2	
ALICO INC	COM	01623010	2,649	48,060	SH	DEFINED 1,2	
ALIGN TECHNOLOGY INC	COM	01625510	5,547	750,572	SH	DEFINED 1,2	
ALKERMES INC	COM	01642T10	34,629	1,830,294	SH	DEFINED 1,2,5	
ALLEGHANY CORP DEL	COM	01717510	13,059	47,254	SH	DEFINED 1,2,5	
ALLEGHENY ENERGY INC	COM	01736110	176,061	4,749,425	SH	DEFINED 1,2,5,6,10,13	
ALLEGHENY TECHNOLOGI	COM	01741R10	167,679	2,421,708	SH	DEFINED 1,2,5,6,7,8,10,	
ALLERGAN INC	COM	01849010	380,698	3,549,298	SH	DEFINED 1,2,5,6,10,12,1	
ALLETE INC	COM NEW	01852230	17,443	368,387	SH	DEFINED 1,2,5	
ALLIANCE DATA SYSTEM	COM	01858110	68,952	1,172,255	SH	DEFINED 1,2,5,10,12,13	
ALLIANCE FIBER OPTIC	COM	01868010	16	10,841	SH	DEFINED 1	
ALLIANCE HOLDINGS GP	COM UNITS	01861G10	253	11,673	SH	DEFINED 1,2	
ALLIANCE IMAGING INC	COM NEW	01860620	3,513	548,833	SH	DEFINED 1,2	
ALLIANCE ONE INTL IN	COM	01877210	6,416	1,445,082	SH	DEFINED 1,2,5,6	
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	1,225	33,802	SH	DEFINED 1,2,5	
ALLIANCE SEMICONDUCT	COM	01877H10	52	19,049	SH	DEFINED 1	
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	12,209	199,692	SH	DEFINED 1,2,5	
ALLIANT ENERGY CORP	COM	01880210	71,455	2,083,224	SH	DEFINED 1,2,5,6,7,8,10,	
ALLIANT TECHSYSTEMS	COM	01880410	49,958	654,335	SH	DEFINED 1,2,5,12,13	
ALLIANZ AKTIENGESSELL	SP ADR 1/1	01880510	20,114	1,273,029	SH	DEFINED 1,2	
ALLIED CAP CORP NEW	COM	01903Q10	46,187	1,605,390	SH	DEFINED 1,2,5,6,7,8,10,	
ALLIED DEFENSE GROUP	COM	01911810	213	9,694	SH	DEFINED 1,5	
ALLIED HEALTHCARE IN	COM	01923A10	560	209,006	SH	DEFINED 1	
ALLIED IRISH BKS P L	SPON ADR O	01922840	723	14,955	SH	DEFINED 1	
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	60,632	5,337,342	SH	DEFINED 1,2,5,6,10,13	
ALLION HEALTHCARE IN	COM	01961510	172	19,747	SH	DEFINED 1	
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	1,103	81,186	SH	DEFINED 1	
ALLOS THERAPEUTICS I	COM	01977710	648	185,029	SH	DEFINED 1,2	

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

ALLOY INC	NEW COM	01985530	917	87,416	SH	DEFINED 1
ALLSCRIPTS HEALTHCAR	COM	01988P10	9,337	531,997	SH	DEFINED 1,2
ALLSTATE CORP	COM	02000210	1,124,197	20,540,784	SH	DEFINED 1,2,5,6,7,8,10,
ALLTEL CORP	COM	02003910	610,420	9,563,210	SH	DEFINED 1,2,5,6,7,8,10,
ALNYLAM PHARMACEUTIC	COM	02043Q10	2,666	176,789	SH	DEFINED 1,2,5
ALON USA ENERGY INC	COM	02052010	6,445	204,796	SH	DEFINED 1,2
ALPHA NATURAL RESOUR	COM	02076X10	9,601	489,333	SH	DEFINED 1,2
ALPHARMA INC	CL A	02081310	30,201	1,256,262	SH	DEFINED 1,2,5,6
ALTAIR NANOTECHNOLOG	COM	02137310	200	65,000	SH	DEFINED 1,5
ALTEON INC	COM	02144G10	2	10,500	SH	DEFINED 1
ALTERA CORP	COM	02144110	168,275	9,588,299	SH	DEFINED 1,2,5,6,7,8,10,
ALTIRIS INC	COM	02148M10	7,858	435,583	SH	DEFINED 1,2,6
ALTRIA GROUP INC	COM	02209S10	6,090,886	82,948,195	SH	DEFINED 1,2,5,6,7,8,10,
ALTUS PHARMACEUTICAL	COM	02216N10	1,553	84,162	SH	DEFINED 1,2
ALUMINA LTD	SPONSORED	02220510	321	15,968	SH	DEFINED 1
ALVARION LTD	SHS	M0861T10	85	13,903	SH	DEFINED 1,2,5
AMAZON COM INC	COM	02313510	303,340	7,842,296	SH	DEFINED 1,2,5,6,7,8,10,
AMB PROPERTY CORP	COM	00163T10	130,150	2,574,669	SH	DEFINED 1,2,3,5,6,7,8,1
AMBAC FINL GROUP INC	COM	02313910	229,849	2,834,142	SH	DEFINED 1,2,5,6,7,8,10,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
AMBASSADORS GROUP IN	COM	02317710	6,189	214,293	SH	DEFINED 1,2	
AMBASSADORS INTL INC	COM	02317810	1,418	61,007	SH	DEFINED 1	
AMCOL INTL CORP	COM	02341W10	9,308	353,245	SH	DEFINED 1,2	
AMCORE FINL INC	COM	02391210	9,141	311,882	SH	DEFINED 1,2,5	
AMDOCS LTD	ORD	G0260210	8,225	224,726	SH	DEFINED 1,5,12	
AMEDISYS INC	COM	02343610	10,710	282,581	SH	DEFINED 1,2,6	
AMERCO	COM	02358610	13,420	133,322	SH	DEFINED 1,2	
AMEREN CORP	COM	02360810	309,191	6,122,586	SH	DEFINED 1,2,5,6,7,8,10,	
AMERICA MOVIL S A DE	SPON ADR L	02364W10	23,927	719,404	SH	DEFINED 1,2	
AMERICA SVC GROUP IN	COM	02364L10	1,621	104,417	SH	DEFINED 1	
AMERICAN AXLE & MFG	COM	02406110	12,346	721,582	SH	DEFINED 1,2,5	
AMERICAN CAMPUS CMNT	COM	02483510	10,168	409,191	SH	DEFINED 1,2,3	
AMERICAN CAPITAL STR	COM	02493710	43,433	1,297,282	SH	DEFINED 1,2,5,6,7,8,10,	
AMERICAN COMMERCIAL	COM NEW	02519520	7,471	124,005	SH	DEFINED 1,2	
AMERICAN DENTAL PART	COM	02535310	1,610	105,489	SH	DEFINED 1	
AMERICAN EAGLE OUTFI	COM	02553E10	245,987	7,226,417	SH	DEFINED 1,2,5,6,7,8,10,	
AMERICAN ECOLOGY COR	COM NEW	02553340	3,486	131,564	SH	DEFINED 1	
AMERICAN ELEC PWR IN	COM	02553710	544,784	15,906,108	SH	DEFINED 1,2,5,6,7,8,10,	
AMERICAN EQTY INVT L	COM	02567620	6,917	648,897	SH	DEFINED 1,2	
AMERICAN EXPRESS CO	COM	02581610	1,998,135	37,544,823	SH	DEFINED 1,2,5,6,7,8,10,	
AMERICAN FINL GROUP	COM	02593210	60,239	1,404,184	SH	DEFINED 1,2,5,7,10,13,1	
AMERICAN FINL RLTY T	COM	02607P30	11,775	1,216,461	SH	DEFINED 1,2,3,5	
AMERICAN GREETINGS C	CL A	02637510	27,949	1,330,277	SH	DEFINED 1,2,5,6,7,13,14	
AMERICAN HOME MTG IN	COM	02660R10	33,363	905,130	SH	DEFINED 1,2,5	
AMERICAN INTL GROUP	COM	02687410	4,438,502	75,165,147	SH	DEFINED 1,2,5,6,7,8,10,	
AMERICAN ITALIAN PAS	CL A	02707010	2,402	280,625	SH	DEFINED 1,5,6	
AMERICAN LD LEASE IN	COM	02711810	468	19,090	SH	DEFINED 1,2,3	
AMERICAN MED SYS HLD	COM	02744M10	20,044	1,203,850	SH	DEFINED 1,2,6	
AMERICAN NATL INS CO	COM	02859110	13,074	100,783	SH	DEFINED 1,2,5	
AMERICAN OIL & GAS I	COM	02872310	63	12,200	SH	DEFINED 1	
AMERICAN PAC CORP	COM	02874010	82	10,500	SH	DEFINED 1	

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

AMERICAN PHYSICIANS	COM	02888410	6,902	131,233	SH	DEFINED	1
AMERICAN PWR CONVERS	COM	02906610	89,829	4,608,977	SH	DEFINED	1,2,5,6,7,8,10,
AMERICAN RAILCAR IND	COM	02916P10	3,371	101,801	SH	DEFINED	1,2
AMERICAN REAL ESTATE	DEPOSITRY	02916910	637	15,622	SH	DEFINED	1,2
AMERICAN REPROGRAPHI	COM	02926310	6,901	190,378	SH	DEFINED	1,2
AMERICAN RETIREMENT	COM	02891310	12,575	383,750	SH	DEFINED	1,2
AMERICAN SCIENCE & E	COM	02942910	5,505	95,042	SH	DEFINED	1,2
AMERICAN SOFTWARE IN	CL A	02968310	80	11,915	SH	DEFINED	1
AMERICAN STD COS INC	COM	02971210	216,601	5,005,801	SH	DEFINED	1,2,5,6,7,8,10,
AMERICAN STS WTR CO	COM	02989910	9,982	280,013	SH	DEFINED	1,2
AMERICAN SUPERCONduc	COM	03011110	3,573	404,645	SH	DEFINED	1,2,5
AMERICAN TECHNICAL	COM	03013710	234	17,700	SH	DEFINED	1
AMERICAN TECHNOLOGY	COM NEW	03014520	67	25,097	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	02991220	188,724	6,064,399	SH	DEFINED	1,2,5,6,7,8,10,
AMERICAN VANGUARD CO	COM	03037110	2,901	187,402	SH	DEFINED	1,2
AMERICAN WOODMARK CO	COM	03050610	6,834	195,042	SH	DEFINED	1,2
AMERICANWEST BANCORP	COM	03058P10	3,047	134,507	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	2,221	109,334	SH	DEFINED	1,5
AMERICREDIT CORP	COM	03060R10	108,163	3,874,033	SH	DEFINED	1,2,5,7,10,12,1
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,273	43,267	SH	DEFINED	1,2,5
AMERIGROUP CORP	COM	03073T10	60,229	1,940,356	SH	DEFINED	1,2,5,6,12
AMERIPRISE FINL INC	COM	03076C10	303,027	6,783,686	SH	DEFINED	1,2,5,6,7,8,10,
AMERIS BANCORP	COM	03076K10	5,049	218,201	SH	DEFINED	1,2
AMERISOURCEBERGEN CO	COM	03073E10	460,411	10,983,093	SH	DEFINED	1,2,5,6,7,8,10,
AMERISTAR CASINOS IN	COM	03070Q10	6,571	337,862	SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	126	15,978	SH	DEFINED	1
AMERIVEST PTYS INC	COM	03071L10	211	48,100	SH	DEFINED	1,3,5
AMERON INTL INC	COM	03071010	7,924	118,226	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE-	MENT TION	OTHER MANA
AMERUS GROUP CO	COM	03072M10	33,649	574,708	SH	DEFINED	1,2,5,13
AMES NATL CORP	COM	03100110	1,671	76,353	SH	DEFINED	1
AMETEK INC NEW	COM	03110010	53,830	1,136,140	SH	DEFINED	1,2,5,12,13
AMGEN INC	COM	03116210	2,303,565	35,314,497	SH	DEFINED	1,2,5,6,7,8,10,
AMICAS INC	COM	00171210	1,470	455,040	SH	DEFINED	1
AMIS HLDGS INC	COM	03153810	19,782	1,978,194	SH	DEFINED	1,2
AMKOR TECHNOLOGY INC	COM	03165210	15,297	1,616,972	SH	DEFINED	1,2,5
AMN HEALTHCARE SERVI	COM	00174410	11,314	557,325	SH	DEFINED	1,2
AMPCO-PITTSBURGH COR	COM	03203710	2,117	73,906	SH	DEFINED	1,2
AMPEX CORP DEL	CL A NEW	03209230	2,010	172,347	SH	DEFINED	1
AMPHENOL CORP NEW	CL A	03209510	93,352	1,668,195	SH	DEFINED	1,2,5,6,7,8,10,
AMR CORP	COM	00176510	51,355	2,020,254	SH	DEFINED	1,2,5
AMREP CORP NEW	COM	03215910	1,571	28,923	SH	DEFINED	1,2
AMSOUTH BANCORPORATI	COM	03216510	240,085	9,076,949	SH	DEFINED	1,2,5,6,7,8,10,
AMSURG CORP	COM	03232P40	12,632	555,260	SH	DEFINED	1,2,6
AMVESCAP PLC	SPONSORED	03235E10	266	14,401	SH	DEFINED	1,2
AMYLIN PHARMACEUTICA	COM	03234610	96,735	1,959,383	SH	DEFINED	1,2,5,6,7,8,10,
ANADARKO PETE CORP	COM	03251110	703,311	14,747,550	SH	DEFINED	1,2,5,6,7,8,10,
ANADIGICS INC	COM	03251510	1,218	181,290	SH	DEFINED	1,2,5
ANADYS PHARMACEUTICA	COM	03252Q40	134	46,000	SH	DEFINED	1,5
ANALOG DEVICES INC	COM	03265410	321,177	9,993,059	SH	DEFINED	1,2,5,6,7,8,10,
ANALOGIC CORP	COM PAR \$0	03265720	9,768	209,560	SH	DEFINED	1,2,6

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

ANALYSTS INTL CORP	COM	03268110	22	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	7,489	365,473	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	10,267	340,299	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	6,258	150,391	SH	DEFINED	1
ANDREW CORP	COM	03442510	33,192	3,746,220	SH	DEFINED	1,2,5,6,10,12,13
ANDRX CORP DEL	ANDRX GROU	03455310	23,749	1,024,120	SH	DEFINED	1,2,5
ANGELICA CORP	COM	03466310	1,645	93,781	SH	DEFINED	1,6
ANGIODYNAMICS INC	COM	03475V10	4,029	148,944	SH	DEFINED	1
ANGLO AMERN PLC	ADR	03485P10	431	21,100	SH	DEFINED	1,2
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	521	10,824	SH	DEFINED	1
ANHEUSER BUSCH COS I	COM	03522910	994,042	21,803,946	SH	DEFINED	1,2,5,6,7,8,10,13
ANIKA THERAPEUTICS I	COM	03525510	101	10,472	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	24,789	522,309	SH	DEFINED	1,2,5,6
ANNALY MTG MGMT INC	COM	03571040	21,803	1,702,005	SH	DEFINED	1,2,5
ANNTAYLOR STORES COR	COM	03611510	135,494	3,123,426	SH	DEFINED	1,2,5,10,12,13
ANSOFT CORP	COM	03638410	7,269	354,918	SH	DEFINED	1,2
ANSWERTHINK INC	COM	03691610	226	56,011	SH	DEFINED	1,5
ANSYS INC	COM	03662Q10	33,467	699,862	SH	DEFINED	1,2,6
ANTHRACITE CAP INC	COM	03702310	18,367	1,510,449	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	338	159,285	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	6,088	733,520	SH	DEFINED	1,2,5
AO TATNEFT	SPON ADR R	03737P30	1,958	25,423	SH	DEFINED	1,2,5
AON CORP	COM	03738910	589,373	16,926,274	SH	DEFINED	1,2,5,6,7,8,10,13
AP PHARMA INC	COM	00202J10	19	10,700	SH	DEFINED	1
APAC CUSTOMER SERVIC	COM	00185E10	35	18,498	SH	DEFINED	1
APACHE CORP	COM	03741110	692,688	10,149,274	SH	DEFINED	1,2,5,6,7,8,10,13
APARTMENT INVT & MGM	CL A	03748R10	159,102	3,661,727	SH	DEFINED	1,2,3,5,6,7,8,10,13
APCO ARGENTINA INC C	ORD	03748910	215	2,533	SH	DEFINED	1
APEX SILVER MINES LT	ORD	G0407410	210	13,938	SH	DEFINED	1,2,5
APOGEE ENTERPRISES I	COM	03759810	16,699	1,135,982	SH	DEFINED	1,2,6
APOLLO GROUP INC	CL A	03760410	202,124	3,911,831	SH	DEFINED	1,2,5,6,7,8,10,13
APOLLO INVT CORP	COM	03761U10	14,618	791,035	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	1,257,839	21,963,319	SH	DEFINED	1,2,5,6,7,8,10,13
APPLEBEES INTL INC	COM	03789910	22,486	1,169,918	SH	DEFINED	1,2,5,13
APPLERA CORP	COM AP BIO	03802010	265,808	8,216,621	SH	DEFINED	1,2,5,6,7,8,10,13
APPLERA CORP	COM CE GEN	03802020	14,925	1,152,503	SH	DEFINED	1,2,5
APPLICA INC	COM	03815A10	126	28,491	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANA
APPLIED DIGITAL SOLU	COM NEW	03818830	1,154	610,395	SH	DEFINED	1
APPLIED FILMS CORP	COM	03819710	7,527	264,187	SH	DEFINED	1,2,5
APPLIED INDL TECHNOL	COM	03820C10	19,676	809,361	SH	DEFINED	1,2,6
APPLIED MATLS INC	COM	03822210	659,319	40,498,700	SH	DEFINED	1,2,5,6,7,8,10,13
APPLIED MICRO CIRCUIT	COM	03822W10	13,968	5,116,602	SH	DEFINED	1,2,5,8
APPLIED SIGNAL TECHN	COM	03823710	2,593	152,154	SH	DEFINED	1,2,6
APRIA HEALTHCARE GRO	COM	03793310	17,744	938,832	SH	DEFINED	1,2,5,13
APTARGROUP INC	COM	03833610	18,242	367,713	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	52,866	2,319,708	SH	DEFINED	1,2,5,6,7,8,10,13
AQUANTIVE INC	COM	03839G10	23,014	908,567	SH	DEFINED	1,2
AQUILA INC	COM	03840P10	30,399	7,220,595	SH	DEFINED	1,2,5,13
ARACRUZ CELULOSE S A	SPON ADR P	03849620	8,045	153,469	SH	DEFINED	1,2,7
ARAMARK CORP	CL B	03852110	38,085	1,150,251	SH	DEFINED	1,2,5,6,7,8,10,13

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

ARBINET THEXCHANGE I	COM	03875P10	262	46,672	SH	DEFINED	1,2
ARBITRON INC	COM	03875Q10	24,317	634,421	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	8,108	323,660	SH	DEFINED	1,2
ARCH CAP GROUP LTD	ORD	G0450A10	3,232	54,360	SH	DEFINED	1,2,5
ARCH CHEMICALS INC	COM	03937R10	11,705	324,694	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	103,768	2,449,090	SH	DEFINED	1,2,5,6,7,8,10,
ARCHER DANIELS MIDLA	COM	03948310	711,830	17,243,954	SH	DEFINED	1,2,5,6,7,8,10,
ARCHSTONE SMITH TR	COM	03958310	391,157	7,689,337	SH	DEFINED	1,2,3,5,6,7,8,1
ARCTIC CAT INC	COM	03967010	4,889	250,602	SH	DEFINED	1,2,6
ARDEN GROUP INC	CL A	03976210	2,628	23,221	SH	DEFINED	1,2
ARENA PHARMACEUTICAL	COM	04004710	10,061	868,788	SH	DEFINED	1,2,5
ARENA RESOURCES INC	COM	04004910	1,927	56,188	SH	DEFINED	1,5
ARES CAP CORP	COM	04010L10	7,520	444,156	SH	DEFINED	1,2
ARGON ST INC	COM	04014910	3,121	117,186	SH	DEFINED	1,2
ARGONAUT GROUP INC	COM	04015710	16,023	533,397	SH	DEFINED	1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	3,454	765,930	SH	DEFINED	1,2,5
ARIBA INC	COM NEW	04033V20	8,407	1,021,514	SH	DEFINED	1,2,5
ARISTOTLE CORP	COM NEW	04044820	87	10,427	SH	DEFINED	1
ARKANSAS BEST CORP D	COM	04079010	20,376	405,814	SH	DEFINED	1,2,6
ARLINGTON TANKERS LT	COM	G0489910	240	10,600	SH	DEFINED	1
ARM HLDGS PLC	SPONSORED	04206810	139	22,234	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	27,887	508,608	SH	DEFINED	1,2,5,6
ARQULE INC	COM	04269E10	1,695	300,586	SH	DEFINED	1,6
ARRAY BIOPHARMA INC	COM	04269X10	3,257	378,748	SH	DEFINED	1,5
ARRIS GROUP INC	COM	04269Q10	23,234	1,770,864	SH	DEFINED	1,2
ARROW ELECTRS INC	COM	04273510	72,784	2,260,383	SH	DEFINED	1,2,5,6,7,8,10,
ARROW FINL CORP	COM	04274410	3,711	135,299	SH	DEFINED	1,2,5
ARROW INTL INC	COM	04276410	12,199	371,123	SH	DEFINED	1,2
ART TECHNOLOGY GROUP	COM	04289L10	1,085	364,207	SH	DEFINED	1,2,5
ARTHROCARE CORP	COM	04313610	17,855	425,027	SH	DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	31,758	1,847,462	SH	DEFINED	1,2,5,13
ASBURY AUTOMOTIVE GR	COM	04343610	3,902	186,360	SH	DEFINED	1,2,5
ASHFORD HOSPITALITY	COM SHS	04410310	16,063	1,272,842	SH	DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	120,312	1,803,784	SH	DEFINED	1,2,5,6,10,12,1
ASHWORTH INC	COM	04516H10	682	75,796	SH	DEFINED	1,5,6
ASIAINFO HLDGS INC	COM	04518A10	1,427	332,748	SH	DEFINED	1,2
ASML HLDG NV	N Y SHS	N0705911	372	18,376	SH	DEFINED	1
ASPECT MED SYS INC	COM	04523510	3,538	202,851	SH	DEFINED	1,2
ASPEN INSURANCE HOLD	SHS	G0538410	1,264	54,281	SH	DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	17,165	1,308,277	SH	DEFINED	1,2,5
ASSET ACCEP CAP CORP	COM	04543P10	3,340	168,707	SH	DEFINED	1,2
ASSOCIATED BANC CORP	COM	04548710	77,832	2,468,491	SH	DEFINED	1,2,5,6,7,8,10,
ASSOCIATED ESTATES R	COM	04560410	2,446	197,239	SH	DEFINED	1,3,5
ASSURANT INC	COM	04621X10	76,717	1,585,064	SH	DEFINED	1,2,5,10,12
ASSURED GUARANTY LTD	COM	G0585R10	3,720	146,648	SH	DEFINED	1,2
ASTA FDG INC	COM	04622010	8,710	232,953	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
ASTEC INDS INC	COM	04622410	8,873	260,060	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	44,224	1,452,333	SH	DEFINED	1,2,5,12,13
ASTRAZENECA PLC	SPONSORED	04635310	9,201	153,813	SH	DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	141	11,770	SH	DEFINED	1

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

ASYST TECHNOLOGY COR	COM	04648X10	7,356	976,892	SH	DEFINED 1,2,5
AT ROAD INC	COM	04648K10	1,460	264,518	SH	DEFINED 1
AT&T INC	COM	00206R10	3,553,176	127,399,655	SH	DEFINED 1,2,5,6,7,8,10,
ATARI INC	COM	04651M10	96	168,782	SH	DEFINED 1
ATHEROGENICS INC	COM	04743910	6,453	494,504	SH	DEFINED 1,2,5
ATHEROS COMMUNICATIO	COM	04743P10	18,293	960,269	SH	DEFINED 1,2
ATI TECHNOLOGIES INC	COM	00194110	508	34,825	SH	DEFINED 1,2,5,13
ATLANTIC AMERN CORP	COM	04820910	32	10,600	SH	DEFINED 1
ATLANTIC TELE NETWOR	COM NEW	04907920	534	25,641	SH	DEFINED 1
ATLANTIS PLASTICS IN	COM	04915610	100	11,000	SH	DEFINED 1
ATLAS AIR WORLDWIDE	COM NEW	04916420	3,314	67,576	SH	DEFINED 1,2
ATLAS AMER INC	COM	04916710	16,634	371,208	SH	DEFINED 1,2,5
ATLAS PIPELINE PARTN	UNIT L P I	04939210	450	11,000	SH	DEFINED 1
ATMEL CORP	COM	04951310	46,887	8,448,047	SH	DEFINED 1,2,5,13
ATMI INC	COM	00207R10	14,059	571,039	SH	DEFINED 1,2,5,6
ATMOS ENERGY CORP	COM	04956010	51,328	1,839,062	SH	DEFINED 1,2,5
ATP OIL & GAS CORP	COM	00208J10	16,310	388,973	SH	DEFINED 1,2
ATS MED INC	COM	00208310	59	24,829	SH	DEFINED 1
ATWOOD OCEANICS INC	COM	05009510	18,629	375,578	SH	DEFINED 1,2
AU OPTRONICS CORP	SPONSORED	00225510	1,811	127,153	SH	DEFINED 1
AUDIBLE INC	COM NEW	05069A30	2,708	297,916	SH	DEFINED 1,2,5
AUDIOCODES LTD	ORD	M1534210	142	13,038	SH	DEFINED 1,2,5
AUDIOVOX CORP	CL A	05075710	6,949	508,714	SH	DEFINED 1,2,5,6
AURORA OIL & GAS COR	COM	05203610	603	150,839	SH	DEFINED 1,2
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,351	13,615	SH	DEFINED 1
AUTHENTIDATE HLDG CO	COM	05266610	154	57,994	SH	DEFINED 1,2,5
AUTOBYTEL INC	COM	05275N10	1,540	436,198	SH	DEFINED 1
AUTODESK INC	COM	05276910	207,078	6,009,229	SH	DEFINED 1,2,5,6,7,8,10,
AUTOLIV INC	COM	05280010	40,418	714,472	SH	DEFINED 1,2,5,12
AUTOMATIC DATA PROCE	COM	05301510	839,245	18,505,952	SH	DEFINED 1,2,5,6,7,8,10,
AUTONATION INC	COM	05329W10	101,401	4,729,517	SH	DEFINED 1,2,5,6,7,8,10,
AUTOZONE INC	COM	05333210	144,403	1,637,219	SH	DEFINED 1,2,5,6,7,8,10,
AUXILIUM PHARMACEUTI	COM	05334D10	597	76,767	SH	DEFINED 1
AVALONBAY CMNTYS INC	COM	05348410	196,190	1,773,547	SH	DEFINED 1,2,3,5,6,7,8,1
AVANEX CORP	COM	05348W10	952	541,100	SH	DEFINED 1,5
AVANIR PHARMACEUTICA	CL A NEW	05348P40	2,437	356,315	SH	DEFINED 1,2,5
AVANT IMMUNOTHERAPEU	COM	05349110	160	99,162	SH	DEFINED 1,5
AVATAR HLDGS INC	COM	05349410	4,302	75,511	SH	DEFINED 1,2,5
AVAYA INC	COM	05349910	144,575	12,659,837	SH	DEFINED 1,2,5,6,7,8,10,
AVERY DENNISON CORP	COM	05361110	158,497	2,729,880	SH	DEFINED 1,2,5,6,7,8,10,
AVI BIOPHARMA INC	COM	00234610	252	67,209	SH	DEFINED 1,2,5
AVIALL INC NEW	COM	05366B10	24,046	506,021	SH	DEFINED 1,2
AVICI SYS INC	COM NEW	05367L80	68	11,683	SH	DEFINED 1,2
AVID TECHNOLOGY INC	COM	05367P10	17,296	518,942	SH	DEFINED 1,2,5,6,8
AVIGEN INC	COM	05369010	97	18,712	SH	DEFINED 1
AVISTA CORP	COM	05379B10	18,878	826,909	SH	DEFINED 1,2,5
AVNET INC	COM	05380710	51,542	2,574,521	SH	DEFINED 1,2,5,6,7,8,10,
AVOCENT CORP	COM	05389310	28,938	1,102,398	SH	DEFINED 1,2,5,12,13
AVON PRODS INC	COM	05430310	401,002	12,935,542	SH	DEFINED 1,2,5,6,7,8,10,
AVX CORP NEW	COM	00244410	9,094	575,943	SH	DEFINED 1,2,5
AWARE INC MASS	COM	05453N10	109	19,242	SH	DEFINED 1
AXA	SPONSORED	05453610	2,510	76,578	SH	DEFINED 1,2
AXCELIS TECHNOLOGIES	COM	05454010	8,892	1,507,104	SH	DEFINED 1,2,5,6
AXIS CAPITAL HOLDING	SHS	G0692U10	19,510	681,923	SH	DEFINED 1,2,5,6,7,8,10,
AXONYX INC	COM	05461R10	57	67,056	SH	DEFINED 1

INVEST-

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	MENT DISCRE-TION	OTHER MANA
AZTAR CORP	COM	05480210	33,050	636,069	SH	DEFINED	1,2,5,6
B A S F A G	SPONSORED	05526250	1,687	21,015	SH	DEFINED	1
BADGER METER INC	COM	05652510	3,782	140,061	SH	DEFINED	1,2
BAIRNCO CORP	COM	05709710	155	13,221	SH	DEFINED	1
BAKER HUGHES INC	COM	05722410	887,405	10,841,850	SH	DEFINED	1,2,5,6,7,8,10,
BALCHEM CORP	COM	05766520	5,045	224,205	SH	DEFINED	1
BALDOR ELEC CO	COM	05774110	17,483	558,752	SH	DEFINED	1,2,5,6
BALDWIN & LYONS INC	CL B	05775520	5,416	212,405	SH	DEFINED	1,2
BALL CORP	COM	05849810	116,438	3,143,580	SH	DEFINED	1,2,5,6,7,8,10,
BALLY TECHNOLOGIES I	COM	05874B10	10,732	651,598	SH	DEFINED	1,2,5
BALLY TOTAL FITNESS	COM	05873K10	2,369	349,405	SH	DEFINED	1,5,6
BANCFIRST CORP	COM	05945F10	10,764	240,539	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	3,378	164,002	SH	DEFINED	1,2
BANCO BRADESCO S A	SP ADR PFD	05946030	10,831	348,390	SH	DEFINED	1,2
BANCO MACRO BANSUD S	SPON ADR B	05961W10	7,457	366,272	SH	DEFINED	1,2,7
BANCO SANTANDER CENT	ADR	05964H10	1,682	115,072	SH	DEFINED	1,2
BANCO SANTANDER CHIL	SP ADR REP	05965X10	736	18,233	SH	DEFINED	1,2,5
BANCOLOMBIA S A	SPON ADR P	05968L10	49,008	2,033,514	SH	DEFINED	1,2,4,5,7
BANCORP INC DEL	COM	05969A10	3,295	131,738	SH	DEFINED	1
BANCORPSOUTH INC	COM	05969210	31,869	1,169,522	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	2,313	98,552	SH	DEFINED	1
BANDAG INC	COM	05981510	8,342	227,998	SH	DEFINED	1,2,13
BANK HAWAII CORP	COM	06254010	41,057	827,772	SH	DEFINED	1,2,5,13
BANK MUTUAL CORP NEW	COM	06375010	10,027	820,581	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	631,502	19,611,848	SH	DEFINED	1,2,5,6,7,8,10,
BANK NOVA SCOTIA HAL	COM	06414910	3,951	99,391	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	6,510,045	135,343,978	SH	DEFINED	1,2,5,6,7,8,10,
BANK OF GRANITE CORP	COM	06240110	4,546	218,232	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	4,534	136,166	SH	DEFINED	1,2
BANKATLANTIC BANCORP	CL A	06590850	9,027	608,256	SH	DEFINED	1,2,5
BANKFINANCIAL CORP	COM	06643P10	5,053	292,101	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	10,280	272,234	SH	DEFINED	1
BANKUNITED FINL CORP	CL A	06652B10	17,209	563,865	SH	DEFINED	1,2
BANNER CORP	COM	06652V10	15,695	407,249	SH	DEFINED	1,2
BANTA CORP	COM	06682110	22,246	480,159	SH	DEFINED	1,2,5,6,13
BARCLAYS PLC	ADR	06738E20	4,130	90,216	SH	DEFINED	1,2
BARD C R INC	COM	06738310	215,208	2,937,595	SH	DEFINED	1,2,5,6,7,8,10,
BARNES & NOBLE INC	COM	06777410	140,824	3,858,184	SH	DEFINED	1,2,5,10,13
BARNES GROUP INC	COM	06780610	11,343	568,588	SH	DEFINED	1,2,6
BARNWELL INDS INC	COM	06822110	261	10,900	SH	DEFINED	1
BARR PHARMACEUTICALS	COM	06830610	115,736	2,426,832	SH	DEFINED	1,2,5,6,10,12,1
BARRETT BILL CORP	COM	06846N10	10,347	349,455	SH	DEFINED	1,2
BARRETT BUSINESS SER	COM	06846310	472	25,740	SH	DEFINED	1
BARRICK GOLD CORP	COM	06790110	715	24,150	SH	DEFINED	1,5,7
BARRIER THERAPEUTICS	COM	06850R10	1,764	269,682	SH	DEFINED	1
BASIC ENERGY SVCS IN	COM	06985P10	4,629	151,415	SH	DEFINED	1,2
BASSETT FURNITURE IN	COM	07020310	2,540	137,216	SH	DEFINED	1,2,5,6
BAUSCH & LOMB INC	COM	07170710	72,755	1,483,595	SH	DEFINED	1,2,5,6,7,8,10,
BAXTER INTL INC	COM	07181310	818,157	22,256,719	SH	DEFINED	1,2,5,6,7,8,10,
BAYER A G	SPONSORED	07273030	1,846	40,214	SH	DEFINED	1,2
BB&T CORP	COM	05493710	659,472	15,856,503	SH	DEFINED	1,2,5,6,7,8,10,
BBVA BANCO FRANCES S	SPONSORED	07329M10	213	29,256	SH	DEFINED	1,7
BCSB BANKCORP INC	COM	05494810	121	10,000	SH	DEFINED	1
BE AEROSPACE INC	COM	07330210	21,811	954,132	SH	DEFINED	1,2,5
BEA SYS INC	COM	07332510	122,865	9,386,209	SH	DEFINED	1,2,5,6,7,8,10,
BEACON ROOFING SUPPL	COM	07368510	8,386	381,009	SH	DEFINED	1,2,5
BEAR STEARNS COS INC	COM	07390210	580,319	4,142,771	SH	DEFINED	1,2,5,6,8,10,12

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

BEARINGPOINT INC	COM	07400210	22,160	2,647,577	SH	DEFINED 1,2,5
BEASLEY BROADCAST GR CL A		07401410	320	45,730	SH	DEFINED 1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
BEAZER HOMES USA INC	COM	07556Q10	33,972	740,625	SH	DEFINED 1,2,5,13	
BEBE STORES INC	COM	07557110	2,195	142,371	SH	DEFINED 1,2	
BECKMAN COULTER INC	COM	07581110	66,985	1,205,857	SH	DEFINED 1,2,5,6,7,8,10,	
BECTON DICKINSON & C	COM	07588710	943,581	15,435,640	SH	DEFINED 1,2,5,6,7,8,10,	
BED BATH & BEYOND IN	COM	07589610	244,279	7,364,445	SH	DEFINED 1,2,5,6,7,8,10,	
BEL FUSE INC	CL B	07734730	5,257	160,211	SH	DEFINED 1,2,6	
BELDEN CDT INC	COM	07745410	28,564	864,256	SH	DEFINED 1,2,5,6	
BELL MICROPRODUCTS I	COM	07813710	1,749	322,714	SH	DEFINED 1,5,6	
BELLSOUTH CORP	COM	07986010	3,604,618	99,575,087	SH	DEFINED 1,2,5,6,7,8,10,	
BELO CORP	COM SER A	08055510	30,819	1,975,546	SH	DEFINED 1,2,5,13	
BEMIS INC	COM	08143710	83,339	2,721,727	SH	DEFINED 1,2,5,6,10,12,1	
BENCHMARK ELECTRS IN	COM	08160H10	22,652	939,144	SH	DEFINED 1,2,5,6	
BENETTON GROUP SPA	ADR NEW	08179540	270	8,970	SH	DEFINED 1	
BENTLEY PHARMACEUTIC	COM	08265710	3,785	345,349	SH	DEFINED 1	
BERKLEY W R CORP	COM	08442310	149,237	4,372,612	SH	DEFINED 1,2,5,6,7,8,10,	
BERKSHIRE HATHAWAY I	CL B	08467020	466,148	153,187	SH	DEFINED 1,2,5	
BERKSHIRE HILLS BANC	COM	08468010	4,223	119,036	SH	DEFINED 1,2,5	
BERRY PETE CO	CL A	08578910	15,064	454,408	SH	DEFINED 1,2	
BEST BUY INC	COM	08651610	606,127	11,052,644	SH	DEFINED 1,2,5,6,7,8,10,	
BEVERLY HILLS BANCOR	COM	08786610	991	103,030	SH	DEFINED 1	
BFC FINL CORP	CL A	05538420	1,665	240,605	SH	DEFINED 1	
BG PLC	ADR FIN IN	05543420	1,468	21,956	SH	DEFINED 1	
BHP BILLITON LTD	SPONSORED	08860610	4,643	107,797	SH	DEFINED 1,2	
BHP BILLITON PLC	SPONSORED	05545E20	252	6,435	SH	DEFINED 1	
BIG 5 SPORTING GOODS	COM	08915P10	5,092	261,128	SH	DEFINED 1,2	
BIG LOTS INC	COM	08930210	89,358	5,231,756	SH	DEFINED 1,2,5,6,10,13	
BIO RAD LABS INC	CL A	09057220	22,671	349,108	SH	DEFINED 1,2,5	
BIOCRYST PHARMACEUTI	COM	09058V10	1,685	117,605	SH	DEFINED 1,2,5	
BIOENVISION INC	COM	09059N10	2,589	485,817	SH	DEFINED 1,2,5	
BIOGEN IDEC INC	COM	09062X10	435,563	9,403,356	SH	DEFINED 1,2,5,6,7,8,10,	
BIOLASE TECHNOLOGY I	COM	09091110	11,172	1,329,992	SH	DEFINED 1,5,6	
BIOMARIN PHARMACEUTI	COM	09061G10	16,085	1,119,369	SH	DEFINED 1,2	
BIOMED REALTY TRUST	COM	09063H10	37,856	1,264,384	SH	DEFINED 1,2,3	
BIOMET INC	COM	09061310	204,089	6,522,503	SH	DEFINED 1,2,5,6,7,8,10,	
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	2,612	120,022	SH	DEFINED 1	
BIOSCRIP INC	COM	09069N10	2,006	373,629	SH	DEFINED 1,5	
BIOSITE INC	COM	09094510	15,982	350,027	SH	DEFINED 1,2,6	
BIOVAIL CORP	COM	09067J10	1,609	68,725	SH	DEFINED 1,13	
BIOVERIS CORP	COM	09067610	259	32,202	SH	DEFINED 1,5	
BISYS GROUP INC	COM	05547210	25,007	1,825,321	SH	DEFINED 1,2,5,13	
BJ SVCS CO	COM	05548210	393,114	10,550,575	SH	DEFINED 1,2,5,6,7,8,10,	
BJS RESTAURANTS INC	COM	09180C10	4,162	186,323	SH	DEFINED 1,2	
BJS WHOLESALE CLUB I	COM	05548J10	27,046	953,987	SH	DEFINED 1,2,5,13	
BKF CAP GROUP INC	COM	05548G10	141	22,511	SH	DEFINED 1	
BLACK & DECKER CORP	COM	09179710	242,192	2,867,530	SH	DEFINED 1,2,5,6,7,8,10,	
BLACK BOX CORP DEL	COM	09182610	16,184	422,227	SH	DEFINED 1,2,5,6	
BLACK HILLS CORP	COM	09211310	24,294	707,659	SH	DEFINED 1,2,5,13	
BLACKBAUD INC	COM	09227Q10	5,975	263,195	SH	DEFINED 1,2	

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

BLACKBOARD INC	COM	09193550	7,005	241,875	SH	DEFINED 1,2
BLACKROCK INC	CL A	09247X10	22,168	159,286	SH	DEFINED 1,2,5
BLAIR CORP	COM	09282810	1,322	44,436	SH	DEFINED 1,2
BLOCK H & R INC	COM	09367110	193,894	8,126,325	SH	DEFINED 1,2,5,6,7,8,10,
BLOCKBUSTER INC	CL A	09367910	14,494	2,910,420	SH	DEFINED 1,2,5
BLOCKBUSTER INC	CL B	09367920	92	21,001	SH	DEFINED 1
BLOUNT INTL INC NEW	COM	09518010	6,824	567,762	SH	DEFINED 1,2
BLUE COAT SYSTEMS IN	COM NEW	09534T50	3,961	234,918	SH	DEFINED 1,2,5,6
BLUE NILE INC	COM	09578R10	7,109	221,050	SH	DEFINED 1,2
BLUEGREEN CORP	COM	09623110	3,078	268,557	SH	DEFINED 1,2
BLUELINX HLDGS INC	COM	09624H10	4,095	314,265	SH	DEFINED 1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
BLYTH INC	COM	09643P10	10,239	554,671	SH	DEFINED 1,2,5,13	
BMC SOFTWARE INC	COM	05592110	332,715	13,921,113	SH	DEFINED 1,2,5,6,7,8,10,	
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,318	53,803	SH	DEFINED 1,2	
BOB EVANS FARMS INC	COM	09676110	23,311	776,771	SH	DEFINED 1,2,5,13	
BOC GROUP PLC	SPONSORED	05561760	964	16,482	SH	DEFINED 1	
BOEING CO	COM	09702310	7,219,945	88,144,854	SH	DEFINED 1,2,5,6,7,8,10,	
BOIS D ARC ENERGY IN	COM	09738U10	2,517	152,850	SH	DEFINED 1,2	
BOK FINL CORP	COM NEW	05561Q20	9,515	191,569	SH	DEFINED 1,2,5	
BOMBAY CO INC	COM	09792410	618	255,484	SH	DEFINED 1,5	
BON-TON STORES INC	COM	09776J10	10,439	477,103	SH	DEFINED 1,2	
BOOKHAM INC	COM	09856E10	431	128,374	SH	DEFINED 1,5	
BOOKS-A-MILLION INC	COM	09857010	1,056	63,339	SH	DEFINED 1	
BORDERS GROUP INC	COM	09970910	21,531	1,166,341	SH	DEFINED 1,2,5,13	
BORG WARNER INC	COM	09972410	53,103	815,716	SH	DEFINED 1,2,5,12,13	
BORLAND SOFTWARE COR	COM	09984910	6,005	1,137,389	SH	DEFINED 1,2,5	
BOSTON BEER INC	CL A	10055710	5,220	178,205	SH	DEFINED 1,2	
BOSTON COMMUNICATION	COM	10058210	15	12,133	SH	DEFINED 1	
BOSTON PRIVATE FINL	COM	10111910	14,651	525,134	SH	DEFINED 1,2	
BOSTON PROPERTIES IN	COM	10112110	328,893	3,638,201	SH	DEFINED 1,2,3,5,6,7,8,1	
BOSTON SCIENTIFIC CO	COM	10113710	516,839	30,691,138	SH	DEFINED 1,2,5,6,7,8,10,	
BOTTOMLINE TECH DEL	COM	10138810	1,685	207,023	SH	DEFINED 1	
BOWATER INC	COM	10218310	26,929	1,183,708	SH	DEFINED 1,2,5,13	
BOWNE & CO INC	COM	10304310	7,055	493,366	SH	DEFINED 1,2,6	
BOYD GAMING CORP	COM	10330410	26,496	656,496	SH	DEFINED 1,2,13	
BOYKIN LODGING CO	COM	10343010	4,446	408,243	SH	DEFINED 1,2,3,5	
BP PLC	SPONSORED	05562210	3,411,500	49,008,770	SH	DEFINED 1,2	
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	2,018	25,258	SH	DEFINED 1,2,5	
BRADLEY PHARMACEUTIC	COM	10457610	5,257	515,394	SH	DEFINED 1,2,6	
BRADY CORP	CL A	10467410	28,636	777,297	SH	DEFINED 1,2,5,6	
BRANDYWINE RLTY TR	SH BEN INT	10536820	65,349	2,031,376	SH	DEFINED 1,2,3,5	
BRASKEM S A	SP ADR PFD	10553210	1,602	131,405	SH	DEFINED 1,4	
BRE PROPERTIES INC	CL A	05564E10	50,362	915,666	SH	DEFINED 1,2,3,5	
BRIGGS & STRATTON CO	COM	10904310	31,678	1,018,266	SH	DEFINED 1,2,5,6,12	
BRIGHAM EXPLORATION	COM	10917810	4,209	532,049	SH	DEFINED 1,2	
BRIGHT HORIZON FAMIL	COM	10919510	17,018	451,518	SH	DEFINED 1,2,5	
BRIGHTPOINT INC	COM NEW	10947340	12,390	917,797	SH	DEFINED 1,2,5,6	
BRINKER INTL INC	COM	10964110	65,987	1,817,824	SH	DEFINED 1,2,5,6,7,8,10,	
BRINKS CO	COM	10969610	43,009	762,434	SH	DEFINED 1,2,5,13	
BRISTOL MYERS SQUIBB	COM	11012210	1,309,100	50,622,590	SH	DEFINED 1,2,5,6,7,8,10,	

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

BRISTOL WEST HLDGS I	COM	11037M10	3,330	208,146	SH	DEFINED	1,2
BRISTOW GROUP INC	COM	11039410	11,202	311,163	SH	DEFINED	1,2
BRIGHTSMILE INC	COM NEW	11041520	35	11,836	SH	DEFINED	1
BRITISH AMERN TOB PL	SPONSORED	11044810	1,576	31,086	SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	448	7,060	SH	DEFINED	1
BRITISH SKY BROADCASTS	SPONSORED	11101310	461	10,854	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	365,847	12,062,229	SH	DEFINED	1,2,5,6,7,8,10,
BROADWING CORP	COM	11161E10	10,647	1,028,727	SH	DEFINED	1,2,5
BROCADE COMMUNICATIONS	COM	11162110	43,245	7,043,155	SH	DEFINED	1,2,5,8,10
BRONCO DRILLING CO I	COM	11221110	1,850	88,549	SH	DEFINED	1
BROOKDALE SR LIVING	COM	11246310	6,307	140,978	SH	DEFINED	1,2
BROOKFIELD HOMES CORP	COM	11272310	6,926	210,187	SH	DEFINED	1,2,5
BROOKFIELD PPTYS CORP	COM	11290010	11,568	359,594	SH	DEFINED	1,2,3,7
BROOKLINE BANCORP INC	COM	11373M10	13,158	955,532	SH	DEFINED	1,2,5
BROOKS AUTOMATION INC	COM	11434010	13,171	1,116,167	SH	DEFINED	1,2,5,6
BROWN & BROWN INC	COM	11523610	67,892	2,323,477	SH	DEFINED	1,2,5,6,7,8,10,
BROWN FORMAN CORP	CL A	11563710	1,610	22,422	SH	DEFINED	1,5,12
BROWN FORMAN CORP	CL B	11563720	127,511	1,784,625	SH	DEFINED	1,2,5,6,10,12,1
BROWN SHOE INC NEW	COM	11573610	21,886	642,202	SH	DEFINED	1,2,6
BRT RLTY TR	SH BEN INT	05564530	246	9,600	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANA
BRUKER BIOSCIENCES C	COM	11679410	5,413	1,009,963	SH	DEFINED	1,2,5
BRUNSWICK CORP	COM	11704310	79,432	2,388,930	SH	DEFINED	1,2,5,6,7,8,10,
BRUSH ENGINEERED MAT	COM	11742110	5,488	263,220	SH	DEFINED	1,2,5
BT GROUP PLC	ADR	05577E10	1,316	29,708	SH	DEFINED	1,2
BUCA INC	COM	11776910	125	22,055	SH	DEFINED	1,5
BUCKEYE PARTNERS L P UNIT LTD P	COM	11823010	2,159	51,291	SH	DEFINED	1,2,5
BUCKEYE TECHNOLOGIES	COM	11825510	4,987	652,701	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	4,689	111,979	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	20,663	409,177	SH	DEFINED	1,2
BUFFALO WILD WINGS I	COM	11984810	3,456	90,222	SH	DEFINED	1
BUILD A BEAR WORKSHO	COM	12007610	2,941	136,713	SH	DEFINED	1,2
BUILDERS FIRSTSOURCE	COM	12008R10	5,211	255,951	SH	DEFINED	1,2
BUILDING MATLS HLDG	COM	12011310	16,176	580,395	SH	DEFINED	1,2,6
BUNGE LIMITED	COM	G1696210	33,936	675,349	SH	DEFINED	1,2,5,6,7,8,10,
BUNZL PUB LTD CO	SPON ADR N	12073840	477	8,283	SH	DEFINED	1,2
BURGER KING HLDGS IN	COM	12120820	738	46,848	SH	DEFINED	1,2
BURLINGTON NORTHN SA	COM	12189T10	978,539	12,347,498	SH	DEFINED	1,2,5,6,7,8,10,
C COR INC	COM	12501010	5,115	662,557	SH	DEFINED	1,2,5,6
C D I CORP	COM	12507110	5,659	195,137	SH	DEFINED	1,2,6
C D W CORP	COM	12512N10	69,714	1,275,638	SH	DEFINED	1,2,5,6,7,8,10,
C H ROBINSON WORLDWI	COM NEW	12541W20	156,137	2,929,408	SH	DEFINED	1,2,5,12,13
C&D TECHNOLOGIES INC	COM	12466110	2,246	298,670	SH	DEFINED	1,2,5,6
CA INC	COM	12673P10	257,277	12,519,562	SH	DEFINED	1,2,5,6,7,8,10,
CABELAS INC	COM	12680430	7,729	401,296	SH	DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	56,376	2,628,261	SH	DEFINED	1,2,5,6,7,8,10,
CABOT CORP	COM	12705510	33,700	976,244	SH	DEFINED	1,2,5,6,12,13
CABOT MICROELECTRONI	COM	12709P10	17,667	582,869	SH	DEFINED	1,2,5,13
CABOT OIL & GAS CORP	COM	12709710	36,463	744,151	SH	DEFINED	1,2,5,12
CACHE INC	COM NEW	12715030	2,404	138,613	SH	DEFINED	1
CACI INTL INC	CL A	12719030	20,682	354,564	SH	DEFINED	1,2,5,6

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

CADBURY SCHWEPPE'S PL ADR		12720930	719	18,534	SH	DEFINED	1
CADENCE DESIGN SYSTE COM		12738710	97,908	5,718,951	SH	DEFINED	1,2,5,6,7,8,10,
CADIZ INC	COM NEW	12753720	216	12,699	SH	DEFINED	1
CAE INC	COM	12476510	145	19,000	SH	DEFINED	7
CALAMOS ASSET MGMT I CL A		12811R10	8,650	298,386	SH	DEFINED	1,2
CALAMP CORP	COM	12812610	1,105	124,329	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	202	20,200	SH	DEFINED	1
CALGON CARBON CORP	COM	12960310	2,901	476,430	SH	DEFINED	1,2
CALIFORNIA COASTAL C COM NEW		12991520	5,912	184,740	SH	DEFINED	1
CALIFORNIA FIRST NTN COM		13022210	155	10,730	SH	DEFINED	1
CALIFORNIA MICRO DEV COM		13043910	112	27,902	SH	DEFINED	1
CALIFORNIA PIZZA KIT COM		13054D10	8,667	315,383	SH	DEFINED	1,2
CALIFORNIA WTR SVC G COM		13078810	8,439	236,113	SH	DEFINED	1,2
CALIPER LIFE SCIENCE COM		13087210	1,418	284,226	SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	17,897	1,377,742	SH	DEFINED	1,2,5,13
CALLON PETE CO DEL	COM	13123X10	4,182	216,228	SH	DEFINED	1,2
CALUMET SPECIALTY PR UT LTD PAR		13147610	257	8,096	SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	9,892	474,899	SH	DEFINED	1,2,5,6
CAMDEN NATL CORP	COM	13303410	4,330	108,533	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	88,917	1,208,939	SH	DEFINED	1,2,3,5,6,7,8,1
CAMECO CORP	COM	13321L10	538	13,452	SH	DEFINED	1,2,7
CAMERON INTERNATIONALA COM		13342B10	213,262	4,464,357	SH	DEFINED	1,2,5,6,7,8,10,
CAMPBELL SOUP CO	COM	13442910	222,528	5,996,436	SH	DEFINED	1,2,5,6,7,8,10,
CANADIAN NAT RES LTD COM		13638510	857	15,468	SH	DEFINED	1,2,7
CANADIAN NATL RY CO	COM	13637510	2,673	61,095	SH	DEFINED	1,2,7
CANADIAN PAC RY LTD COM		13645T10	1,114	21,783	SH	DEFINED	1
CANDELA CORP	COM	13690710	6,325	398,777	SH	DEFINED	1,2
CANON INC	ADR	13800630	4,511	61,563	SH	DEFINED	1,2
CANTEL MEDICAL CORP	COM	13809810	1,427	100,186	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
CAPITAL BK CORP	COM	13979310	200	12,304	SH	DEFINED	1
CAPITAL CITY BK GROU COM		13967410	6,183	204,724	SH	DEFINED	1,2
CAPITAL CORP OF THE COM NEW		14006520	3,747	117,096	SH	DEFINED	1
CAPITAL CROSSING BK COM		14007110	847	34,427	SH	DEFINED	1
CAPITAL LEASE FDG IN COM		14028810	4,282	375,286	SH	DEFINED	1,2
CAPITAL ONE FINL COR COM		14040H10	764,921	8,951,681	SH	DEFINED	1,2,5,6,7,8,10,
CAPITAL SOUTHWEST CO COM		14050110	4,301	41,177	SH	DEFINED	1,2
CAPITAL SR LIVING CO COM		14047510	914	88,866	SH	DEFINED	1
CAPITAL TITLE GROUP COM		14091910	944	128,044	SH	DEFINED	1
CAPITAL TRUST INC MD CL A NEW		14052H50	7,248	203,475	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	29,642	1,263,494	SH	DEFINED	1,2,5
CAPITOL BANCORP LTD COM		14056D10	8,989	230,776	SH	DEFINED	1,2
CAPITOL FED FINL COM		14057C10	8,627	251,600	SH	DEFINED	1,2,5,10
CAPSTEAD MTG CORP	COM NO PAR	14067E50	434	57,219	SH	DEFINED	1,5
CAPSTONE TURBINE COR COM		14067D10	339	148,891	SH	DEFINED	1,2,5
CAPTARIS INC	COM	14071N10	278	59,702	SH	DEFINED	1,6
CARACO PHARMACEUTICA COM		14075T10	750	82,003	SH	DEFINED	1
CARAUSTAR INDS INC	COM	14090910	3,639	404,303	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	23,084	469,853	SH	DEFINED	1,2
CARDIAC SCIENCE CORP COM		14141A10	197	24,975	SH	DEFINED	1,5
CARDINAL FINL CORP	COM	14149F10	3,058	263,190	SH	DEFINED	1

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

CARDINAL HEALTH INC	COM	14149Y10	753,848	11,718,449	SH	DEFINED	1,2,5,6,7,8,10,
CARDIODYNAMICS INTL	COM	14159710	50	40,028	SH	DEFINED	1,5
CAREER EDUCATION COR	COM	14166510	88,729	2,968,506	SH	DEFINED	1,2,5,6,7,8,10,
CAREMARK RX INC	COM	14170510	638,539	12,804,061	SH	DEFINED	1,2,5,6,7,8,10,
CARLISLE COS INC	COM	14233910	39,324	495,891	SH	DEFINED	1,2,5,12,13
CARMAX INC	COM	14313010	65,324	1,842,192	SH	DEFINED	1,2,5,6,7,8,10,
CARMIKE CINEMAS INC	COM	14343640	3,484	165,276	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	14365830	378,782	9,074,804	SH	DEFINED	1,2,5,6,7,8,10,
CARNIVAL PLC	ADR	14365C10	205	5,032	SH	DEFINED	1,2
CARPENTER TECHNOLOGY	COM	14428510	48,233	417,603	SH	DEFINED	1,2,5
CARRAMERICA RLTY COR	COM	14441810	47,171	1,058,829	SH	DEFINED	1,2,3,5
CARREKER CORP	COM	14443310	309	43,149	SH	DEFINED	1,5,6
CARRIAGE SVCS INC	COM	14390510	317	69,000	SH	DEFINED	1,2
CARRIER ACCESS CORP	COM	14446010	1,478	178,685	SH	DEFINED	1,2
CARRIZO OIL & CO INC	COM	14457710	7,364	235,198	SH	DEFINED	1,2
CARTER INC	COM	14622910	14,480	547,857	SH	DEFINED	1,2
CASCADE BANCORP	COM	14715410	7,090	248,701	SH	DEFINED	1,2
CASCADE CORP	COM	14719510	6,607	167,060	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	3,668	173,933	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,226	246,413	SH	DEFINED	1
CASEYS GEN STORES IN	COM	14752810	24,762	990,078	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	14,352	448,496	SH	DEFINED	1,2
CASS INFORMATION SYS	COM	14808P10	774	15,888	SH	DEFINED	1
CASTLE A M & CO	COM	14841110	7,570	234,724	SH	DEFINED	1,2
CASUAL MALE RETAIL G	COM	14871110	3,485	346,755	SH	DEFINED	1
CATALINA MARKETING C	COM	14886710	28,450	999,652	SH	DEFINED	1,2,5,13
CATALYST SEMICONDUCT	COM	14888110	72	19,869	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	681	62,435	SH	DEFINED	1,6
CATERPILLAR INC DEL	COM	14912310	1,694,382	22,749,494	SH	DEFINED	1,2,5,6,7,8,10,
CATHAY GENERAL BANCO	COM	14915010	35,212	967,893	SH	DEFINED	1,2,5,13
CATO CORP NEW	CL A	14920510	13,775	532,871	SH	DEFINED	1,2,6
CAVCO INDS INC DEL	COM	14956810	2,511	56,498	SH	DEFINED	1,2,5
CB RICHARD ELLIS GRO	CL A	12497T10	92,783	3,726,215	SH	DEFINED	1,2,5,6,7,8,10,
CBeyond COMMUNICATIO	COM	14984710	2,847	130,519	SH	DEFINED	1,2
CBIZ INC	COM	12480510	7,424	1,001,880	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	47,288	1,214,686	SH	DEFINED	1,2,3,5
CBOT HLDGS INC	CL A	14984K10	12,150	101,595	SH	DEFINED	1,2,5
CBRL GROUP INC	COM	12489V10	23,045	679,392	SH	DEFINED	1,2,5,13

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
CBS CORP NEW	CL A	12485710	323	11,936	SH	DEFINED	1,5,13
CBS CORP NEW	CL B	12485720	667,122	24,662,539	SH	DEFINED	1,2,5,6,7,8,10,
CCA INDS INC	COM	12486710	98	10,608	SH	DEFINED	1
CDC CORP	SHS A	G2022L10	121	27,535	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	338	5,041	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	29,410	915,639	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	2,041	76,914	SH	DEFINED	1,2,5
CEDAR SHOPPING CTRS	COM NEW	15060220	9,575	650,459	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	1,179	53,477	SH	DEFINED	1,2
CELANESE CORP DEL	COM SER A	15087010	15,392	753,769	SH	DEFINED	1,2,5
CELESTICA INC	SUB VTG SH	15101Q10	122	12,781	SH	DEFINED	1,2,5,7
CELGENE CORP	COM	15102010	204,163	4,304,520	SH	DEFINED	1,2,5,6,7,8,10,

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

CELL GENESYS INC	COM	15092110	3,217	640,827	SH	DEFINED	1,2,5
CELL THERAPEUTICS IN	COM	15093410	1,133	786,640	SH	DEFINED	1,2,5
CEMEX S A	SPON ADR 5	15129088	13,883	243,694	SH	DEFINED	1,2
CENDANT CORP	COM	15131310	441,221	27,085,412	SH	DEFINED	1,2,5,6,7,8,10,
CENTENE CORP DEL	COM	15135B10	20,655	877,818	SH	DEFINED	1,2,6
CENTENNIAL BK HLDGS	COM	15134530	9,300	899,413	SH	DEFINED	1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	3,920	753,812	SH	DEFINED	1,2
CENTER BANCORP INC	COM	15140810	224	15,466	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	3,393	143,548	SH	DEFINED	1
CENTERPOINT ENERGY I	COM	15189T10	130,453	10,436,267	SH	DEFINED	1,2,5,6,7,8,10,
CENTERSTATE BKS FLA	COM	15201P10	428	20,900	SH	DEFINED	1
CENTEX CORP	COM	15231210	173,807	3,455,411	SH	DEFINED	1,2,5,6,7,8,10,
CENTILLIUM COMMUNICA	COM	15231910	141	50,342	SH	DEFINED	1,5
CENTRACORE PROPERTIE	COM	15235H10	4,293	173,445	SH	DEFINED	1,2,3
CENTRAL EUROPEAN DIS	COM	15343510	8,916	354,360	SH	DEFINED	1,2
CENTRAL EUROPEAN MED	CL A NEW	G2004520	615	9,740	SH	DEFINED	1,5,7
CENTRAL GARDEN & PET	COM	15352710	13,679	317,745	SH	DEFINED	1,2
CENTRAL PAC FINL COR	COM	15476010	19,367	500,428	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	4,095	255,944	SH	DEFINED	1,2,6
CENTRAL VT PUB SVC C	COM	15577110	1,810	97,941	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	18,265	511,780	SH	DEFINED	1,2
CENTURY CASINOS INC	COM	15649210	354	33,065	SH	DEFINED	1
CENTURYTEL INC	COM	15670010	264,887	7,130,212	SH	DEFINED	1,2,5,6,7,10,12
CENVEO INC	COM	15670S10	11,996	668,325	SH	DEFINED	1,2,5
CEPHALON INC	COM	15670810	69,669	1,159,220	SH	DEFINED	1,2,5,6,7,8,10,
CEPHEID	COM	15670R10	6,215	640,016	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	29,481	595,704	SH	DEFINED	1,2,5,6
CERES GROUP INC	COM	15677210	1,720	276,493	SH	DEFINED	1
CERIDIAN CORP NEW	COM	15677910	73,546	3,009,255	SH	DEFINED	1,2,5,6,7,8,10,
CERNER CORP	COM	15678210	30,490	821,615	SH	DEFINED	1,2,5,6,12
CERUS CORP	COM	15708510	714	100,107	SH	DEFINED	1,5
CEVA INC	COM	15721010	70	12,073	SH	DEFINED	1
CF INDS HLDGS INC	COM	12526910	8,421	590,547	SH	DEFINED	1,2
CFS BANCORP INC	COM	12525D10	261	17,566	SH	DEFINED	1,5
CH ENERGY GROUP INC	COM	12541M10	11,865	247,190	SH	DEFINED	1,2,5
CHAD THERAPEUTICS IN	COM	15722810	70	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES	COM	15849610	25,165	2,279,418	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC DEL	COM	15878710	96	14,700	SH	DEFINED	1
CHAPARRAL STL CO DEL	COM	15942310	24,672	342,572	SH	DEFINED	1,2,5
CHARLES & COLVARD LT	COM	15976510	1,700	161,473	SH	DEFINED	1,5
CHARLES RIV LABS INT	COM	15986410	43,628	1,185,532	SH	DEFINED	1,2,5,6,7,8,10,
CHARLOTTE RUSSE HLDG	COM	16104810	4,270	178,346	SH	DEFINED	1
CHARMING SHOPPES INC	COM	16113310	22,721	2,021,481	SH	DEFINED	1,2,5
CHARTER COMMUNICATIO	CL A	16117M10	5,194	4,596,046	SH	DEFINED	1,2,5
CHARTER FINL CORP WE	COM	16122M10	2,219	56,227	SH	DEFINED	1,2
CHARTERMAC	SH BEN INT	16090810	10,735	573,778	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	9,950	327,641	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
CHECK POINT SOFTWARE	ORD	M2246510	6,041	343,262	SH	DEFINED	1,2,5,12
CHECKFREE CORP NEW	COM	16281310	115,263	2,325,726	SH	DEFINED	1,2,5,6,7,8,10,
CHECKPOINT SYS INC	COM	16282510	12,798	576,220	SH	DEFINED	1,2,6

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

CHEESECAKE FACTORY I	COM	16307210	35,424	1,314,423	SH	DEFINED	1,2,5,8,13
CHEMED CORP NEW	COM	16359R10	20,752	380,565	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	10,790	352,628	SH	DEFINED	1,2,5
CHEMTURA CORP	COM	16389310	61,419	6,575,861	SH	DEFINED	1,2,5,8,13
CHENIERE ENERGY INC	COM NEW	16411R20	26,158	670,707	SH	DEFINED	1,2,5
CHEROKEE INC DEL NEW	COM	16444H10	3,910	94,546	SH	DEFINED	1,5
CHESAPEAKE CORP	COM	16515910	4,786	291,647	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	COM	16516710	318,379	10,524,925	SH	DEFINED	1,2,5,6,7,8,10,
CHESAPEAKE UTILS COR	COM	16530310	284	9,430	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	5,158,992	83,129,094	SH	DEFINED	1,2,5,6,7,8,10,
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	388	16,074	SH	DEFINED	1
CHICAGO MERCANTILE H	CL A	16776010	196,882	400,860	SH	DEFINED	1,2,5,6,7,8,10,
CHICOS FAS INC	COM	16861510	97,972	3,631,281	SH	DEFINED	1,2,5,6,7,8,10,
CHILDRENS PL RETAIL	COM	16890510	29,135	485,180	SH	DEFINED	1,2,5,6
CHINA BAK BATTERY IN	COM	16936Y10	524	61,599	SH	DEFINED	1
CHINA MOBILE LIMITED	SPONSORED	16941M10	281	9,805	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	649	11,343	SH	DEFINED	1
CHINA UNICOM LTD	SPONSORED	16945R10	120	13,490	SH	DEFINED	1
CHINA YUCHAI INTL LT	COM	G2108210	77	10,600	SH	DEFINED	1,7
CHIPOTLE MEXICAN GRI	CL A	16965610	6,092	99,943	SH	DEFINED	1,2
CHIQUITA BRANDS INTL	COM	17003280	16,376	1,188,366	SH	DEFINED	1,2
CHITTENDEN CORP	COM	17022810	21,936	848,598	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	26,113	430,909	SH	DEFINED	1,2,5
CHOICEPOINT INC	COM	17038810	71,111	1,702,447	SH	DEFINED	1,2,5,6,7,8,10,
CHOLESTECH CORP	COM	17039310	210	16,533	SH	DEFINED	1
CHORDIANT SOFTWARE I	COM	17040410	693	228,703	SH	DEFINED	1,5
CHRISTOPHER & BANKS	COM	17104610	31,718	1,093,734	SH	DEFINED	1,2,5,6
CHUBB CORP	COM	17123210	615,892	12,342,525	SH	DEFINED	1,2,5,6,7,8,10,
CHUNGHWA TELECOM CO	SPONSORED	17133Q20	403	21,835	SH	DEFINED	1,12
CHURCH & DWIGHT INC	COM	17134010	36,743	1,008,882	SH	DEFINED	1,2,5,13
CHURCHILL DOWNS INC	COM	17148410	4,331	115,660	SH	DEFINED	1,2
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	271	9,701	SH	DEFINED	1
CIBER INC	COM	17163B10	7,962	1,208,207	SH	DEFINED	1,2,6,8
CIENA CORP	COM	17177910	82,717	17,196,814	SH	DEFINED	1,2,5,6,8,10,13
CIGNA CORP	COM	12550910	324,042	3,289,435	SH	DEFINED	1,2,5,6,7,8,10,
CIMAREX ENERGY CO	COM	17179810	59,368	1,380,654	SH	DEFINED	1,2,5,6,7,8,10,
CINCINNATI BELL INC	COM	17187110	33,367	8,138,409	SH	DEFINED	1,2,5,6,13
CINCINNATI FINL CORP	COM	17206210	228,272	4,855,812	SH	DEFINED	1,2,5,6,7,8,10,
CINTAS CORP	COM	17290810	145,470	3,658,704	SH	DEFINED	1,2,5,6,7,8,10,
CIPHERGEN BIOSYSTEMS	COM	17252Y10	12	10,757	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	8,991	294,895	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	136,626	5,019,337	SH	DEFINED	1,2,5,6,7,8,10,
CIRRUS LOGIC INC	COM	17275510	16,412	2,016,204	SH	DEFINED	1,2,5
CISCO SYS INC	COM	17275R10	3,543,716	181,449,858	SH	DEFINED	1,2,5,6,7,8,10,
CIT GROUP INC	COM	12558110	415,345	7,943,112	SH	DEFINED	1,2,5,6,7,8,10,
CITADEL BROADCASTING	COM	17285T10	8,613	967,808	SH	DEFINED	1,2
CITI TRENDS INC	COM	17306X10	1,859	43,544	SH	DEFINED	1
CITIGROUP INC	COM	17296710	7,428,003	153,948,242	SH	DEFINED	1,2,5,6,7,8,10,
CITIZENS & NORTHN CO	COM	17292210	1,930	81,698	SH	DEFINED	1
CITIZENS BKG CORP MI	COM	17442010	17,458	715,212	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	131,101	10,046,028	SH	DEFINED	1,2,5,6,10,12,1
CITIZENS FIRST BANCO	COM	17461R10	1,855	69,462	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	1,541	307,655	SH	DEFINED	1
CITRIX SYS INC	COM	17737610	214,738	5,355,051	SH	DEFINED	1,2,5,6,7,8,10,
CITY BK LYNNWOOD WAS	COM	17770A10	6,193	132,736	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	12,488	345,546	SH	DEFINED	1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
CITY NATL CORP	COM	17856610	42,447	652,122	SH	DEFINED	1,2,5,12,13
CKE RESTAURANTS INC	COM	12561E10	15,462	930,894	SH	DEFINED	1,2
CKX INC	COM	12562M10	3,578	263,649	SH	DEFINED	1,2
CLAIRES STORES INC	COM	17958410	42,373	1,661,020	SH	DEFINED	1,2,5,6,12,13
CLARCOR INC	COM	17989510	31,865	1,069,671	SH	DEFINED	1,2,5,6
CLARK INC	COM	18145710	5,975	452,684	SH	DEFINED	1,2
CLAYTON HLDGS INC	COM	18418N10	310	23,785	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	10,806	268,071	SH	DEFINED	1,2
CLEAR CHANNEL COMMUN	COM	18450210	431,059	13,927,582	SH	DEFINED	1,2,5,6,7,8,10,
CLEAR CHANNEL OUTDOO	CL A	18451C10	7,306	348,564	SH	DEFINED	1,2
CLECO CORP NEW	COM	12561W10	26,082	1,121,824	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	26,478	333,939	SH	DEFINED	1,2,5
CLICK COMMERCE INC	COM NEW	18681D20	2,500	126,715	SH	DEFINED	1,5
CLIFTON SVGS BANCORP	COM	18712Q10	1,710	157,923	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	243,719	3,997,360	SH	DEFINED	1,2,5,6,7,8,10,
CMGI INC	COM	12575010	7,520	6,266,442	SH	DEFINED	1,2,5
CMS ENERGY CORP	COM	12589610	81,810	6,322,227	SH	DEFINED	1,2,5,6,10,13
CNA FINL CORP	COM	12611710	31,436	953,765	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	5,022	290,619	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	14,602	1,829,816	SH	DEFINED	1,2,5
CNH GLOBAL N V	SHS NEW	N2093520	202	8,440	SH	DEFINED	1,5
CNS INC	COM	12613610	11,062	451,493	SH	DEFINED	1,2,6
CNX GAS CORP	COM	12618H30	2,147	71,568	SH	DEFINED	1,2
COACH INC	COM	18975410	307,430	10,281,949	SH	DEFINED	1,2,5,6,7,8,10,
COACHMEN INDS INC	COM	18987310	2,161	181,010	SH	DEFINED	1,6
COASTAL FINL CORP DE	COM	19046E10	2,617	200,674	SH	DEFINED	1,5
COBIZ INC	COM	19089710	4,091	181,681	SH	DEFINED	1,2
COBRA ELECTRS CORP	COM	19104210	96	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	5,313	104,652	SH	DEFINED	1,2
COCA COLA CO	COM	19121610	2,800,575	65,099,375	SH	DEFINED	1,2,5,6,7,8,10,
COCA COLA ENTERPRISE	COM	19121910	222,053	10,900,964	SH	DEFINED	1,2,5,6,10,12,1
COEUR D ALENE MINES	COM	19210810	18,310	3,806,702	SH	DEFINED	1,2,5
COGENT COMM GROUP IN	COM NEW	19239V30	1,716	183,111	SH	DEFINED	1,2,5
COGENT INC	COM	19239Y10	5,262	349,178	SH	DEFINED	1,2,5
COGNEX CORP	COM	19242210	18,833	723,527	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	172,581	2,561,687	SH	DEFINED	1,2,5,6,7,8,10,
COHEN & STEERS INC	COM	19247A10	2,107	89,270	SH	DEFINED	1,2
COHERENT INC	COM	19247910	24,983	740,446	SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	5,556	316,584	SH	DEFINED	1,2,6
COINMACH SVC CORP	CL A	19259W20	2,487	242,643	SH	DEFINED	1,2
COINSTAR INC	COM	19259P30	19,846	828,974	SH	DEFINED	1,2,6
COLDWATER CREEK INC	COM	19306810	19,771	738,838	SH	DEFINED	1,2,5
COLE KENNETH PRODTNS	CL A	19329410	2,862	128,148	SH	DEFINED	1,2
COLEY PHARMACEUTICAL	COM	19388P10	1,953	169,097	SH	DEFINED	1,2
COLGATE PALMOLIVE CO	COM	19416210	917,445	15,316,271	SH	DEFINED	1,2,5,6,8,10,12
COLLAGENEX PHARMACEU	COM	19419B10	194	16,200	SH	DEFINED	1,5
COLONIAL BANCGROUP I	COM	19549330	71,145	2,770,431	SH	DEFINED	1,2,5,6,7,8,10,
COLONIAL PPTYS TR	COM SH BEN	19587210	55,015	1,113,656	SH	DEFINED	1,2,3,5
COLONY BANKCORP INC	COM	19623P10	624	27,943	SH	DEFINED	1
COLOR KINETICS INC	COM	19624P10	5,413	286,251	SH	DEFINED	1,5
COLUMBIA BANCORP ORE	COM	19723110	944	37,641	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	19723610	9,355	250,277	SH	DEFINED	1,2
COLUMBIA EQUITY TR I	COM	19762710	1,639	106,697	SH	DEFINED	1,3
COLUMBIA LABS INC	COM	19777910	145	41,463	SH	DEFINED	1,5
COLUMBIA SPORTSWEAR	COM	19851610	6,859	151,553	SH	DEFINED	1,2,5
COLUMBUS MCKINNON CO	COM	19933310	2,174	100,006	SH	DEFINED	1

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

COMARCO INC	COM	20008010	125	12,500	SH	DEFINED	1
COMBINATORX INC	COM	20010A10	1,241	141,236	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,652,977	50,488,007	SH	DEFINED	1,2,5,6,7,8,10,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
COMCAST CORP NEW	CL A SPL	20030N20	108,367	3,305,888	SH	DEFINED	1,2,5,6,7,8,10,
COMERICA INC	COM	20034010	254,410	4,893,441	SH	DEFINED	1,2,5,6,7,8,10,
COMFORT SYS USA INC	COM	19990810	8,646	605,022	SH	DEFINED	1,2,5
COMMERCE BANCORP INC	COM	20051910	165,213	4,631,716	SH	DEFINED	1,2,5,6,7,8,10,
COMMERCE BANCSHARES	COM	20052510	36,002	719,314	SH	DEFINED	1,2,5,12
COMMERCE GROUP INC M	COM	20064110	22,868	774,141	SH	DEFINED	1,2,5
COMMERCIAL BANKSHARE	COM	20160710	1,753	47,397	SH	DEFINED	1,2
COMMERCIAL CAP BANCO	COM	20162L10	12,071	766,427	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	62,058	2,414,726	SH	DEFINED	1,2,5,13
COMMERCIAL VEH GROUP	COM	20260810	4,407	213,095	SH	DEFINED	1,2
COMMONWEALTH TEL ENT	COM	20334910	19,195	578,855	SH	DEFINED	1,2,6
COMMSCOPE INC	COM	20337210	50,681	1,613,017	SH	DEFINED	1,2,5,13
COMMUNICATIONS SYS I	COM	20390010	184	17,903	SH	DEFINED	1,2
COMMUNITY BANCORP IN	COM	20342P10	1,368	32,326	SH	DEFINED	1
COMMUNITY BANCORP NE	COM	20343T10	2,386	76,778	SH	DEFINED	1
COMMUNITY BK SYS INC	COM	20360710	10,615	526,262	SH	DEFINED	1,2
COMMUNITY BKS INC MI	COM	20362810	8,759	336,896	SH	DEFINED	1,2
COMMUNITY HEALTH SYS	COM	20366810	66,567	1,811,345	SH	DEFINED	1,2,5,6,7,8,10,
COMMUNITY TR BANCORP	COM	20414910	8,099	231,871	SH	DEFINED	1,2
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	51,061	1,639,728	SH	DEFINED	1,2,4,5
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	8,243	225,210	SH	DEFINED	1,2,7
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	3,679	89,190	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	361	8,469	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	542	16,841	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	42,681	2,073,905	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPONSORED	20441220	56,017	2,330,155	SH	DEFINED	1,2,4,5
COMPANIA ANONIMA NAC	SPON ADR D	20442110	238	12,112	SH	DEFINED	1,5
COMPANIA DE MINAS BU	SPONSORED	20444810	312	11,422	SH	DEFINED	1,2,7
COMPANIA DE TELECOMU	SPON ADR N	20444930	320	46,796	SH	DEFINED	1,2,5,7
COMPASS BANCSHARES I	COM	20449H10	173,722	3,124,489	SH	DEFINED	1,2,5,6,7,8,10,
COMPASS DIVERSIFIED	SH BEN INT	20451Q10	174	12,200	SH	DEFINED	1
COMPASS MINERALS INT	COM	20451N10	7,081	283,801	SH	DEFINED	1,2,5
COMPLETE PRODUCTION	COM	20453E10	3,011	127,390	SH	DEFINED	1,2
COMPUCREDIT CORP	COM	20478N10	29,954	779,228	SH	DEFINED	1,2
COMPUTER HORIZONS CO	COM	20590810	126	26,695	SH	DEFINED	1
COMPUTER PROGRAMS &	COM	20530610	4,088	102,312	SH	DEFINED	1
COMPUTER SCIENCES CO	COM	20536310	323,683	6,665,625	SH	DEFINED	1,2,5,6,7,8,10,
COMPUTER TASK GROUP	COM	20547710	174	34,745	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	72,671	10,846,374	SH	DEFINED	1,2,5,6,7,8,10,
COMPX INTERNATIONAL	CL A	20563P10	874	48,834	SH	DEFINED	1
COMSTOCK HOMEBUILDIN	CL A	20568410	147	23,295	SH	DEFINED	1
COMSTOCK RES INC	COM NEW	20576820	19,302	646,429	SH	DEFINED	1,2,5
COMSYS IT PARTNERS I	COM	20581E10	3,248	214,797	SH	DEFINED	1,2
COMTECH GROUP INC	COM NEW	20582120	361	32,463	SH	DEFINED	1
COMTECH TELECOMMUNIC	COM NEW	20582620	12,254	418,660	SH	DEFINED	1,2,5,6
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	103,349	5,227,584	SH	DEFINED	1,2,5,6,7,8,10,
CONAGRA FOODS INC	COM	20588710	554,123	25,062,088	SH	DEFINED	1,2,5,6,7,8,10,

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

CONCEPTUS INC	COM	20601610	1,226	89,883	SH	DEFINED	1
CONCORD CAMERA CORP	COM	20615610	25	39,309	SH	DEFINED	1,5
CONCUR TECHNOLOGIES	COM	20670810	7,737	500,113	SH	DEFINED	1,2,5
CONCURRENT COMPUTER	COM	20671020	194	74,209	SH	DEFINED	1,5
CONEXANT SYSTEMS INC	COM	20714210	15,917	6,366,889	SH	DEFINED	1,2,5
CONMED CORP	COM	20741010	10,413	503,063	SH	DEFINED	1,2,6
CONNECTICUT WTR SVC	COM	20779710	1,911	81,576	SH	DEFINED	1,2,5
CONNETICS CORP	COM	20819210	11,273	958,563	SH	DEFINED	1,2,6
CONNS INC	COM	20824210	2,549	96,021	SH	DEFINED	1,2
CONOCOPHILLIPS	COM	20825C10	3,009,302	45,922,502	SH	DEFINED	1,2,5,6,8,10,12
CONOR MEDSYSTEMS INC	COM	20826410	4,338	157,245	SH	DEFINED	1,2
CONSECO INC	PFD B CV 5	20846486	4,101	147,500	SH	DEFINED	2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MAN
CONSECO INC	COM NEW	20846488	40,239	1,741,958	SH	DEFINED	1,2,5
CONSOL ENERGY INC	COM	20854P10	239,168	5,119,179	SH	DEFINED	1,2,5,6,7,8,10,
CONSOLIDATED COMM HL	COM	20903410	3,475	208,979	SH	DEFINED	1,2
CONSOLIDATED EDISON	COM	20911510	332,838	7,489,599	SH	DEFINED	1,2,5,6,7,8,10,
CONSOLIDATED GRAPHIC	COM	20934110	24,147	463,837	SH	DEFINED	1,2,6
CONSOLIDATED TOMOKA	COM	21022610	6,037	109,478	SH	DEFINED	1
CONSTAR INTL INC NEW	COM	21036U10	44	11,400	SH	DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	171,663	6,866,504	SH	DEFINED	1,2,5,6,7,8,10,
CONSTELLATION ENERGY	COM	21037110	297,604	5,458,629	SH	DEFINED	1,2,5,6,7,8,10,
CONSUMER PORTFOLIO S	COM	21050210	74	11,100	SH	DEFINED	1
CONTANGO OIL & GAS C	COM NEW	21075N20	161	11,400	SH	DEFINED	1
CONTINENTAL AIRLS IN	CL B	21079530	47,860	1,606,045	SH	DEFINED	1,2,5
CONVERA CORP	CL A	21191910	260	38,723	SH	DEFINED	1,5
CONVERGYS CORP	COM	21248510	74,283	3,809,393	SH	DEFINED	1,2,5,6,7,8,10,
CON-WAY INC	COM	20594410	49,988	862,902	SH	DEFINED	1,2,5,8,12,13
COOPER COS INC	COM NEW	21664840	27,197	614,077	SH	DEFINED	1,2,5,6,7,8,10,
COOPER INDS LTD	CL A	G2418210	228,286	2,456,800	SH	DEFINED	1,2,5,6,7,8,10,
COOPER TIRE & RUBR C	COM	21683110	23,886	2,144,159	SH	DEFINED	1,2,5,6,10,13
COPANO ENERGY L L C	COM UNITS	21720210	444	9,300	SH	DEFINED	1
COPART INC	COM	21720410	26,566	1,081,678	SH	DEFINED	1,2,5,13
CORE LABORATORIES N	COM	N2271710	832	13,638	SH	DEFINED	1,2,5
CORE MARK HOLDING CO	COM	21868110	2,970	82,965	SH	DEFINED	1,2
CORE MOLDING TECHNOL	COM	21868310	100	16,900	SH	DEFINED	2
CORILLIAN CORP	COM	21872510	130	43,493	SH	DEFINED	1,5
CORINTHIAN COLLEGES	COM	21886810	38,891	2,708,268	SH	DEFINED	1,2,5,13
CORN PRODS INTL INC	COM	21902310	45,661	1,492,198	SH	DEFINED	1,2,5,6
CORNELL COMPANIES IN	COM	21914110	1,020	66,378	SH	DEFINED	1,5
CORNING INC	COM	21935010	945,232	39,075,327	SH	DEFINED	1,2,5,6,7,8,10,
CORPORATE EXECUTIVE	COM	21988R10	78,099	779,431	SH	DEFINED	1,2,5,6,7,8,10,
CORPORATE OFFICE PPT	SH BEN INT	22002T10	41,798	993,305	SH	DEFINED	1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	27,647	522,224	SH	DEFINED	1,2,5
CORUS BANKSHARES INC	COM	22087310	29,611	1,131,072	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	346	20,366	SH	DEFINED	1
CORVEL CORP	COM	22100610	2,112	84,478	SH	DEFINED	1
COSI INC	COM	22122P10	721	115,771	SH	DEFINED	1
COST PLUS INC CALIF	COM	22148510	6,194	422,506	SH	DEFINED	1,2,5,6
COSTAR GROUP INC	COM	22160N10	14,797	247,321	SH	DEFINED	1,2
COSTCO WHSL CORP NEW	COM	22160K10	714,393	12,504,686	SH	DEFINED	1,2,5,6,7,8,10,

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

COTHERIX INC	COM	22163T10	2,211	256,799	SH	DEFINED	1,2,5
COUNTRYWIDE FINANCIA	COM	22237210	677,190	17,783,341	SH	DEFINED	1,2,5,6,7,8,10,
COURIER CORP	COM	22266010	5,326	133,091	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	30,450	984,482	SH	DEFINED	1,2,3,5
COVAD COMMUNICATIONS	COM	22281420	2,417	1,202,326	SH	DEFINED	1,2
COVANCE INC	COM	22281610	77,554	1,266,813	SH	DEFINED	1,2,5,6,7,8,10,
COVANSYS CORP	COM	22281W10	6,032	479,906	SH	DEFINED	1,2
COVANTA HLDG CORP	COM	22282E10	29,357	1,663,267	SH	DEFINED	1,2,5
COVENANT TRANS INC	CL A	22284P10	673	44,206	SH	DEFINED	1
COVENTRY HEALTH CARE	COM	22286210	290,562	5,288,718	SH	DEFINED	1,2,5,6,7,8,10,
COX RADIO INC	CL A	22405110	13,501	936,297	SH	DEFINED	1,2,5
CPI CORP	COM	12590210	1,329	43,299	SH	DEFINED	1,6
CPI INTERNATIONAL IN	COM	12618M10	348	23,993	SH	DEFINED	1
CRA INTL INC	COM	12618T10	6,351	140,701	SH	DEFINED	1,2
CRANE CO	COM	22439910	50,422	1,212,066	SH	DEFINED	1,2,5,13
CRAWFORD & CO	CL B	22463310	2,092	291,420	SH	DEFINED	1
CRAY INC	COM NEW	22522330	315	31,649	SH	DEFINED	1,5
CREDENCE SYS CORP	COM	22530210	6,140	1,754,346	SH	DEFINED	1,2,5,13
CREDICORP LTD	COM	G2519Y10	9,814	327,579	SH	DEFINED	1,2,7
CREDIT ACCEP CORP MI	COM	22531010	1,246	45,899	SH	DEFINED	1,2
CREDIT SUISSE GROUP	SPONSORED	22540110	21,777	388,940	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
CREDO PETE CORP	COM PAR \$0	22543920	205	10,620	SH	DEFINED	1
CREE INC	COM	22544710	28,323	1,192,054	SH	DEFINED	1,2,5,12,13
CRESCENT REAL ESTATE	COM	22575610	35,870	1,932,664	SH	DEFINED	1,2,3,5,6,7,8,1
CRH PLC	ADR	12626K20	27,849	836,569	SH	DEFINED	1
CROCS INC	COM	22704610	3,005	119,464	SH	DEFINED	1,2
CROSS CTRY HEALTHCAR	COM	22748310	9,875	542,885	SH	DEFINED	1,2,6
CROSS TIMBERS RTY TR	TR UNIT	22757R10	380	8,447	SH	DEFINED	1,2,5
CROSSTEX ENERGY INC	COM	22765Y10	9,779	102,849	SH	DEFINED	1,2
CROSSTEX ENERGY L P	COM	22765U10	644	17,519	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	105,354	3,050,196	SH	DEFINED	1,2,5,6,7,8,10,
CROWN HOLDINGS INC	COM	22836810	26,640	1,710,985	SH	DEFINED	1,2,5,6
CROWN MEDIA HLDGS IN	CL A	22841110	793	192,468	SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	241	44,634	SH	DEFINED	1,6
CSG SYS INTL INC	COM	12634910	46,657	1,885,882	SH	DEFINED	1,2,5,7,13,14
CSK AUTO CORP	COM	12596510	8,552	714,474	SH	DEFINED	1,2
CSS INDS INC	COM	12590610	5,392	187,542	SH	DEFINED	1,2
CSX CORP	COM	12640810	489,593	6,950,493	SH	DEFINED	1,2,5,6,7,8,10,
CT COMMUNICATIONS IN	COM NEW	12642640	9,175	401,164	SH	DEFINED	1,2
CTS CORP	COM	12650110	9,630	646,744	SH	DEFINED	1,2,6
CUBIC CORP	COM	22966910	7,188	366,562	SH	DEFINED	1,2,6
CUBIST PHARMACEUTICA	COM	22967810	18,999	754,535	SH	DEFINED	1,2,5
CULLEN FROST BANKERS	COM	22989910	50,099	874,321	SH	DEFINED	1,2,5,13
CULP INC	COM	23021510	59	12,000	SH	DEFINED	1
CUMMINS INC	COM	23102110	871,080	7,125,401	SH	DEFINED	1,2,5,6,7,8,10,
CUMULUS MEDIA INC	CL A	23108210	8,146	763,419	SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	3,235	924,163	SH	DEFINED	1,2,5
CURIS INC	COM	23126910	384	284,109	SH	DEFINED	1,5
CURTISS WRIGHT CORP	COM	23156110	24,347	788,448	SH	DEFINED	1,2,6
CV THERAPEUTICS INC	COM	12666710	9,294	665,256	SH	DEFINED	1,2,5

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

CVB FINL CORP	COM	12660010	11,837	755,903	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	642,321	20,922,506	SH	DEFINED	1,2,5,6,7,8,10,
CYBERONICS INC	COM	23251P10	7,201	337,759	SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	3,926	335,535	SH	DEFINED	1
CYMER INC	COM	23257210	38,500	828,666	SH	DEFINED	1,2,5,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	3,348	545,212	SH	DEFINED	1,2,5
CYPRESS SEMICONDUCTO	COM	23280610	41,443	2,850,296	SH	DEFINED	1,2,5,13
CYTEC INDS INC	COM	23282010	36,335	677,128	SH	DEFINED	1,2,5,13
CYTOGEN CORP	COM NEW	23282430	26	10,317	SH	DEFINED	1
CYTOKINETICS INC	COM	23282W10	546	86,732	SH	DEFINED	1
CYTOMEDIX INC	COM NEW	23283B20	46	14,700	SH	DEFINED	5
CYTYC CORP	COM	23294610	59,717	2,354,781	SH	DEFINED	1,2,5,6,7,8,10,
D & E COMMUNICATIONS	COM	23286010	360	33,251	SH	DEFINED	1,2
D R HORTON INC	COM	23331A10	171,375	7,194,602	SH	DEFINED	1,2,5,6,7,8,10,
DADE BEHRING HLDGS I	COM	23342J20	33,625	807,520	SH	DEFINED	1,2,5,12
DAIMLERCHRYSLER AG	ORD	D1668R12	1,848	37,449	SH	DEFINED	1
DAKTRONICS INC	COM	23426410	18,167	629,271	SH	DEFINED	1,2,6
DANAHER CORP DEL	COM	23585110	515,320	8,011,815	SH	DEFINED	1,2,5,6,7,8,10,
DARDEN RESTAURANTS I	COM	23719410	323,292	8,205,383	SH	DEFINED	1,2,5,6,7,8,10,
DARLING INTL INC	COM	23726610	3,350	739,575	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	6,646	215,506	SH	DEFINED	1,2,6
DATATRAK INTL INC	COM	23813410	86	12,000	SH	DEFINED	1
DAVITA INC	COM	23918K10	64,363	1,295,023	SH	DEFINED	1,2,5,6,7,8,10,
DAWSON GEOPHYSICAL C	COM	23935910	1,607	52,233	SH	DEFINED	1,5
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	259	9,168	SH	DEFINED	1,2
DEALERTRACK HLDGS IN	COM	24230910	3,319	150,093	SH	DEFINED	1,2
DEAN FOODS CO NEW	COM	24237010	153,440	4,125,836	SH	DEFINED	1,2,5,6,7,8,10,
DEB SHOPS INC	COM	24272810	1,318	54,650	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	7,378	191,329	SH	DEFINED	1,2,6
DECODE GENETICS INC	COM	24358610	4,187	676,395	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
DECORATOR INDS INC	COM PAR \$0	24363120	101	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	506,120	6,062,042	SH	DEFINED	1,2,5,6,7,8,10,
DEERFIELD TRIARC CAP	COM	24457230	4,476	344,860	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	51,308	4,568,797	SH	DEFINED	1,2,5,10,12
DELEK US HLDGS INC	COM	24664710	761	50,046	SH	DEFINED	1,2
DELIA'S INC NEW	COM	24691110	2,079	257,289	SH	DEFINED	1
DELL INC	COM	24702R10	1,587,836	64,915,597	SH	DEFINED	1,2,5,6,7,8,10,
DELPHI FINL GROUP IN	CL A	24713110	23,665	650,863	SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	25,087	853,314	SH	DEFINED	1,2,5,6
DELTA FINANCIAL CORP	COM	24791810	1,072	108,869	SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	9,291	542,388	SH	DEFINED	1,2
DELTATHREE INC	COM	24783N10	46	19,900	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	7,150	126,837	SH	DEFINED	1,2
DELUXE CORP	COM	24801910	13,780	788,312	SH	DEFINED	1,2,5,6,13
DENBURY RES INC	COM NEW	24791620	64,933	2,050,315	SH	DEFINED	1,2,5,6,7,8,10,
DENDREON CORP	COM	24823Q10	4,454	920,292	SH	DEFINED	1,2,5
DENDRITE INTL INC	COM	24823910	7,080	767,873	SH	DEFINED	1,2,6
DENNYS CORP	COM	24869P10	4,197	1,137,423	SH	DEFINED	1,2
DENTSPLY INTL INC NE	COM	24903010	103,429	1,706,757	SH	DEFINED	1,2,5,6,7,8,10,
DEPOMED INC	COM	24990810	419	71,349	SH	DEFINED	1

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

DESIGN WITHIN REACH	COM	25055710	530	77,440	SH	DEFINED	1
DEUTSCHE BANK AG NAM	ORD	D1819089	1,149	10,213	SH	DEFINED	1,2
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,752	109,247	SH	DEFINED	1,2
DEVELOPERS DIVERSIFI	COM	25159110	161,486	3,094,796	SH	DEFINED	1,2,3,5,6,7,8,1
DEVON ENERGY CORP NE	COM	25179M10	971,291	16,078,316	SH	DEFINED	1,2,5,6,7,8,10,
DEVRY INC DEL	COM	25189310	27,626	1,257,455	SH	DEFINED	1,2,5,6,13
DEXCOM INC	COM	25213110	1,244	91,576	SH	DEFINED	1
DHB INDS INC	COM	23321E10	558	355,300	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	1,275	18,878	SH	DEFINED	1
DIAGNOSTIC PRODS COR	COM	25245010	22,086	379,681	SH	DEFINED	1,2,5,6
DIAMOND FOODS INC	COM	25260310	1,187	73,854	SH	DEFINED	1
DIAMOND OFFSHORE DRI	COM	25271C10	96,656	1,151,622	SH	DEFINED	1,2,5,6,7,8,10,
DIAMONDCLUSTER INTL	COM	25278P10	4,305	543,502	SH	DEFINED	1,2
DIAMONDROCK HOSPITAL	COM	25278430	10,101	682,041	SH	DEFINED	1,2,3
DIAMONDS TR	UNIT SER 1	25278710	241	2,153	SH	DEFINED	1
DICKS SPORTING GOODS	COM	25339310	13,199	333,300	SH	DEFINED	1,2
DIEBOLD INC	COM	25365110	52,513	1,292,776	SH	DEFINED	1,2,5,12,13
DIGENE CORP	COM	25375210	10,912	281,675	SH	DEFINED	1,2
DIGI INTL INC	COM	25379810	4,618	368,579	SH	DEFINED	1,5,6
DIGIMARC CORP	COM	25380710	127	20,661	SH	DEFINED	1
DIGITAL INSIGHT CORP	COM	25385P10	22,955	669,426	SH	DEFINED	1,2,6
DIGITAL RIV INC	COM	25388B10	26,545	657,221	SH	DEFINED	1,2
DIGITAL RLTY TR INC	COM	25386810	12,760	516,797	SH	DEFINED	1,2,3,5
DIGITAS INC	COM	25388K10	12,758	1,097,921	SH	DEFINED	1,2
DILLARDS INC	CL A	25406710	49,303	1,547,965	SH	DEFINED	1,2,5,6,10,13
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	15	68,101	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	6,059	446,500	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	9,585	231,302	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	25,890	473,653	SH	DEFINED	1,2,5,6
DIRECT GEN CORP	COM	25456W20	3,897	230,338	SH	DEFINED	1,2
DIRECTED ELECTRONICS	COM	25457510	881	67,180	SH	DEFINED	1
DIRECTV GROUP INC	COM	25459L10	536,455	32,512,421	SH	DEFINED	1,2,5,6,7,8,10,
DISCOVERY HOLDING CO	CL A COM	25468Y10	49,388	3,375,782	SH	DEFINED	1,2,5,6,7,8,10,
DISCOVERY LABORATORI	COM	25466810	1,413	676,143	SH	DEFINED	1,2,5
DISCOVERY PARTNERS I	COM	25467510	72	27,712	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	25468710	2,152,204	71,740,136	SH	DEFINED	1,2,5,6,7,8,10,
DISTRIBUCION Y SERVI	SPONSORED	25475310	274	17,012	SH	DEFINED	1,2,5
DISTRIBUTED ENERGY S	COM	25475V10	337	65,220	SH	DEFINED	1,2,5
DITECH NETWORKS INC	COM	25500T10	4,962	569,068	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
DIVERSA CORP	COM	25506410	3,633	376,124	SH	DEFINED	1,2
DIXIE GROUP INC	CL A	25551910	1,386	104,274	SH	DEFINED	1
DJO INCORPORATED	COM	23325G10	17,126	464,998	SH	DEFINED	1,2,6
DNP SELECT INCOME FD	COM	23325P10	1,447	141,824	SH	DEFINED	5,12
DOBSON COMMUNICATION	CL A	25606910	14,291	1,848,813	SH	DEFINED	1,2,5
DOCUCORP INTL INC	COM	25591110	92	12,300	SH	DEFINED	1
DOLBY LABORATORIES I	COM	25659T10	5,889	252,734	SH	DEFINED	1,2
DOLLAR FINL CORP	COM	25666410	1,716	95,308	SH	DEFINED	1,2
DOLLAR GEN CORP	COM	25666910	131,730	9,422,772	SH	DEFINED	1,2,5,6,7,8,10,
DOLLAR THRIFTY AUTOM	COM	25674310	15,821	351,042	SH	DEFINED	1,2,5
DOLLAR TREE STORES I	COM	25674710	53,869	2,032,785	SH	DEFINED	1,2,5,10,12,13

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

DOMINION RES INC VA	COM	25746U10	830,044	11,098,324	SH	DEFINED	1,2,5,6,7,8,10,
DOMINOS PIZZA INC	COM	25754A20	34,102	1,378,405	SH	DEFINED	1,2
DONALDSON INC	COM	25765110	38,944	1,149,820	SH	DEFINED	1,2,5,12,13
DONEGAL GROUP INC	CL A	25770120	3,123	160,900	SH	DEFINED	1
DONNELLEY R R & SONS	COM	25786710	183,808	5,752,983	SH	DEFINED	1,2,5,6,7,8,10,
DORAL FINL CORP	COM	25811P10	9,470	1,477,429	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	1,070	42,616	SH	DEFINED	1,2,5
DORMAN PRODUCTS INC	COM	25827810	886	75,253	SH	DEFINED	1
DOT HILL SYS CORP	COM	25848T10	2,284	667,726	SH	DEFINED	1,2,5
DOUBLE HULL TANKERS	COM	Y2111010	266	19,782	SH	DEFINED	1,2
DOV PHARMACEUTICAL I	COM	25985810	261	122,951	SH	DEFINED	1
DOVER CORP	COM	26000310	256,784	5,194,909	SH	DEFINED	1,2,5,6,7,8,10,
DOVER DOWNS GAMING &	COM	26009510	8,379	426,651	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	1,071	182,417	SH	DEFINED	1,5
DOW CHEM CO	COM	26054310	1,048,770	26,870,864	SH	DEFINED	1,2,5,6,7,8,10,
DOW JONES & CO INC	COM	26056110	67,590	1,930,601	SH	DEFINED	1,2,5,6,7,8,10,
DOWNEY FINL CORP	COM	26101810	56,489	832,550	SH	DEFINED	1,2,5
DPL INC	COM	23329310	46,349	1,729,433	SH	DEFINED	1,2,5,13
DR REDDYS LABS LTD	ADR	25613520	331	11,954	SH	DEFINED	1,2,5
DREAMWORKS ANIMATION	CL A	26153C10	15,167	662,299	SH	DEFINED	1,2,5
DRESS BARN INC	COM	26157010	27,419	1,081,633	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	7,884	335,769	SH	DEFINED	1,2
DREW INDS INC	COM NEW	26168L20	8,611	265,764	SH	DEFINED	1,2,6
DRIL-QUIP INC	COM	26203710	11,329	137,417	SH	DEFINED	1,2
DRS TECHNOLOGIES INC	COM	23330X10	39,777	815,945	SH	DEFINED	1,2,5,13
DRUGSTORE COM INC	COM	26224110	2,118	730,308	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	11,049	444,643	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	72,557	1,219,438	SH	DEFINED	1,2,5,6,7,8,10,
DSW INC	CL A	23334L10	8,657	237,688	SH	DEFINED	1,2
DTE ENERGY CO	COM	23333110	251,665	6,177,336	SH	DEFINED	1,2,5,6,7,8,10,
DTS INC	COM	23335C10	4,606	236,448	SH	DEFINED	1,2
DU PONT E I DE NEMOU	COM	26353410	1,709,777	41,100,417	SH	DEFINED	1,2,5,6,7,8,10,
DUCOMMUN INC DEL	COM	26414710	430	23,219	SH	DEFINED	1,5
DUKE ENERGY CORP NEW	COM	26441C10	2,753,270	93,744,302	SH	DEFINED	1,2,5,6,7,8,10,
DUKE REALTY CORP	COM NEW	26441150	114,682	3,262,648	SH	DEFINED	1,2,3,5,6,7,8,1
DUN & BRADSTREET COR	COM	26483E10	93,750	1,345,431	SH	DEFINED	1,2,5,6,7,8,10,
DUQUESNE LT HLDGS IN	COM	26623310	33,165	2,017,307	SH	DEFINED	1,2,5,13
DURA AUTOMOTIVE SYST	CL A	26590310	57	30,522	SH	DEFINED	1,5
DURECT CORP	COM	26660510	1,980	511,673	SH	DEFINED	1,5
DUSA PHARMACEUTICALS	COM	26689810	414	73,267	SH	DEFINED	1
DXP ENTERPRISES INC	COM NEW	23337740	301	9,687	SH	DEFINED	1
DYAX CORP	COM	26746E10	139	47,354	SH	DEFINED	1,5
DYCOM INDS INC	COM	26747510	17,849	838,371	SH	DEFINED	1,2,5,13
DYNAMEX INC	COM	26784F10	3,416	156,628	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	3,139	93,069	SH	DEFINED	1,5
DYNAVAX TECHNOLOGIES	COM	26815810	107	25,791	SH	DEFINED	1,5
DYNCORP INTL INC	CL A	26817C10	1,012	97,526	SH	DEFINED	1,2
DYNEGY INC NEW	CL A	26816Q10	54,793	10,017,019	SH	DEFINED	1,2,5,6,8,10,13

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MAN
E M C CORP MASS	COM	26864810	724,580	66,051,086	SH	DEFINED	1,2,5,6,7,8,10,
E ON AG	SPONSORED	26878010	22,340	582,526	SH	DEFINED	1,2

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

E TRADE FINANCIAL CO	COM	26924610	279,474	12,246,887	SH	DEFINED	1,2,5,6,7,8,10,
EAGLE BULK SHIPPING	COM	Y2187A10	272	19,071	SH	DEFINED	1,2
EAGLE HOSPITALITY PP	COM	26959T10	313	32,479	SH	DEFINED	1,3,5
EAGLE MATERIALS INC	COM	26969P10	37,358	786,475	SH	DEFINED	1,2,5,7,12
EARTHLINK INC	COM	27032110	18,618	2,149,894	SH	DEFINED	1,2,5
EAST WEST BANCORP IN	COM	27579R10	26,735	705,223	SH	DEFINED	1,2,5
EASTERN AMERN NAT GA	SPERS RCT	27621710	260	8,800	SH	DEFINED	1
EASTGROUP PPTY INC	COM	27727610	22,951	491,669	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	111,508	2,064,964	SH	DEFINED	1,2,5,6,7,10,12
EASTMAN KODAK CO	COM	27746110	169,126	7,112,121	SH	DEFINED	1,2,5,6,7,8,10,
EATON CORP	COM	27805810	300,841	3,989,938	SH	DEFINED	1,2,5,6,7,8,10,
EATON VANCE CORP	COM NON VT	27826510	50,041	2,004,867	SH	DEFINED	1,2,5,13
EBAY INC	COM	27864210	885,499	30,232,124	SH	DEFINED	1,2,5,6,7,8,10,
ECC CAPITAL CORP	COM	26826M10	440	361,056	SH	DEFINED	1,5
ECHELON CORP	COM	27874N10	3,135	418,566	SH	DEFINED	1,2
ECHOSTAR COMMUNICATI	CL A	27876210	87,272	2,832,587	SH	DEFINED	1,2,5,6,7,8,10,
ECI TELECOM LTD	ORD	26825810	123	15,248	SH	DEFINED	1,2,5
ECLIPSYS CORP	COM	27885610	9,208	507,023	SH	DEFINED	1,2,5
ECOLAB INC	COM	27886510	232,779	5,736,300	SH	DEFINED	1,2,5,6,7,8,10,
ECOLLEGE COM	COM	27887E10	4,113	194,580	SH	DEFINED	1
EDGE PETE CORP DEL	COM	27986210	4,457	223,056	SH	DEFINED	1,2
EDISON INTL	COM	28102010	1,498,509	38,423,319	SH	DEFINED	1,2,5,6,7,8,10,
EDO CORP	COM	28134710	5,690	233,781	SH	DEFINED	1,2,6
EDP ENERGIAS DE PORT	SPONSORED	26835310	1,086	27,627	SH	DEFINED	1
EDUCATE INC	COM	28138P10	1,914	249,930	SH	DEFINED	1,2
EDUCATION RLTY TR IN	COM	28140H10	10,893	654,248	SH	DEFINED	1,2,3
EDWARDS AG INC	COM	28176010	63,732	1,152,064	SH	DEFINED	1,2,5,6,12,13
EDWARDS LIFESCIENCES	COM	28176E10	87,485	1,925,703	SH	DEFINED	1,2,5,7,12,13,1
EFJ INC	COM	26843B10	96	16,000	SH	DEFINED	1
EFUNDS CORP	COM	28224R10	18,821	853,556	SH	DEFINED	1,2,5,6
EGL INC	COM	26848410	57,325	1,141,930	SH	DEFINED	1,2,6
EL PASO CORP	COM	28336L10	296,728	19,781,853	SH	DEFINED	1,2,5,6,7,8,10,
EL PASO ELEC CO	COM NEW	28367785	15,589	773,253	SH	DEFINED	1,2,5
ELECTRO RENT CORP	COM	28521810	3,744	233,702	SH	DEFINED	1,5
ELECTRO SCIENTIFIC I	COM	28522910	7,965	442,747	SH	DEFINED	1,2,5,6
ELECTROGLAS INC	COM	28532410	70	22,973	SH	DEFINED	1,5
ELECTRONIC ARTS INC	COM	28551210	338,650	7,868,253	SH	DEFINED	1,2,5,6,7,8,10,
ELECTRONIC DATA SYS	COM	28566110	705,322	29,315,125	SH	DEFINED	1,2,5,6,7,8,10,
ELECTRONICS FOR IMAG	COM	28608210	17,890	856,782	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	8,340	466,418	SH	DEFINED	1,2
ELKCORP	COM	28745610	8,084	291,114	SH	DEFINED	1,2,6
ELLIS PERRY INTL INC	COM	28885310	2,838	112,124	SH	DEFINED	1
EMAGEON INC	COM	29076V10	2,462	168,762	SH	DEFINED	1
EMBARCADERO TECHNOLO	COM	29078710	396	64,878	SH	DEFINED	1,2
EMBARQ CORP	COM	29078E10	172,711	4,213,501	SH	DEFINED	1,2,5,6,7,8,10,
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	157	11,726	SH	DEFINED	1,2,5
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	210	5,769	SH	DEFINED	1,2
EMBREX INC	COM	29081710	715	70,900	SH	DEFINED	1
EMC INS GROUP INC	COM	26866410	2,583	89,826	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	34,609	711,100	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	4,771	496,986	SH	DEFINED	1,5
EMDEON CORP	COM	29084910	50,189	4,044,207	SH	DEFINED	1,2,5,12
EMERITUS CORP	COM	29100510	302	16,112	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	920,093	10,978,322	SH	DEFINED	1,2,5,6,7,8,10,
EMERSON RADIO CORP	COM NEW	29108720	50	15,800	SH	DEFINED	1
EMISPHERE TECHNOLOGI	COM	29134510	618	72,473	SH	DEFINED	1
EMMIS COMMUNICATIONS	CL A	29152510	11,662	745,681	SH	DEFINED	1,2,5,13

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MAN
EMPIRE DIST ELEC CO	COM	29164110	8,289	403,361	SH	DEFINED 1,2	
EMPRESA NACIONAL DE	SPONSORED	29244T10	53,090	2,010,980	SH	DEFINED 1,2,4,5,7	
EMS TECHNOLOGIES INC	COM	26873N10	1,278	71,146	SH	DEFINED 1	
EMULEX CORP	COM NEW	29247520	28,561	1,755,423	SH	DEFINED 1,2,5	
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	541	13,044	SH	DEFINED 1,2	
ENBRIDGE ENERGY PART	COM	29250R10	2,966	68,098	SH	DEFINED 1,2,5	
ENBRIDGE INC	COM	29250N10	818	26,771	SH	DEFINED 1,7	
ENCANA CORP	COM	29250510	354	6,733	SH	DEFINED 1,2	
ENCORE ACQUISITION C	COM	29255W10	19,169	714,460	SH	DEFINED 1,2	
ENCORE CAP GROUP INC	COM	29255410	2,168	176,700	SH	DEFINED 1,2	
ENCORE MED CORP	COM	29256E10	2,929	608,844	SH	DEFINED 1	
ENCORE WIRE CORP	COM	29256210	7,410	206,167	SH	DEFINED 1,2,5	
ENCYSIVE PHARMACEUTI	COM	29256X10	5,383	776,825	SH	DEFINED 1,2,5	
ENDEAVOUR INTL CORP	COM	29259G10	1,408	588,994	SH	DEFINED 1	
ENDESA S A	SPONSORED	29258N10	1,702	52,991	SH	DEFINED 1	
ENDO PHARMACEUTICALS	COM	29264F20	24,606	746,083	SH	DEFINED 1,2,5,12	
ENDOLOGIX INC	COM	29266S10	122	34,475	SH	DEFINED 1	
ENDURANCE SPECIALTY	SHS	G3039710	2,376	74,263	SH	DEFINED 1,2,5	
ENDWAVE CORP	COM NEW	29264A20	481	38,677	SH	DEFINED 1	
ENEL SOCIETA PER AZI	ADR	29265W10	607	14,115	SH	DEFINED 1,2	
ENERGEN CORP	COM	29265N10	43,056	1,120,958	SH	DEFINED 1,2,5	
ENERGIZER HLDGS INC	COM	29266R10	133,837	2,285,085	SH	DEFINED 1,2,5,6,7,8,10,	
ENERGY CONVERSION DE	COM	29265910	15,977	438,573	SH	DEFINED 1,2	
ENERGY EAST CORP	COM	29266M10	71,327	2,980,668	SH	DEFINED 1,2,5,6,7,8,10,	
ENERGY PARTNERS LTD	COM	29270U10	8,611	454,416	SH	DEFINED 1,2,5	
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	665	25,089	SH	DEFINED 1,2	
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	3,921	87,812	SH	DEFINED 1,2,5	
ENERGYSOUTH INC	COM	29297010	3,356	107,464	SH	DEFINED 1,2	
ENERSIS S A	SPONSORED	29274F10	1,001	89,020	SH	DEFINED 1,2,5	
ENERSYS	COM	29275Y10	12,049	576,530	SH	DEFINED 1,2	
ENI S P A	SPONSORED	26874R10	1,646	28,016	SH	DEFINED 1,2	
ENNIS INC	COM	29338910	6,618	336,281	SH	DEFINED 1,2	
ENPRO INDS INC	COM	29355X10	14,055	418,303	SH	DEFINED 1,2,5,6	
ENSCO INTL INC	COM	26874Q10	132,794	2,885,568	SH	DEFINED 1,2,5,6,7,8,10,	
ENSTAR GROUP INC GA	COM	29358R10	4,257	46,175	SH	DEFINED 1,2	
ENTEGRIS INC	COM	29362U10	15,664	1,643,645	SH	DEFINED 1,2,5	
ENTERCOM COMMUNICATI	CL A	29363910	17,840	681,968	SH	DEFINED 1,2,5,13	
ENTERGY CORP NEW	COM	29364G10	464,169	6,560,687	SH	DEFINED 1,2,5,6,7,8,10,	
ENTERPRISE FINL SVCS	COM	29371210	2,736	107,489	SH	DEFINED 1	
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	395	12,168	SH	DEFINED 1,2	
ENTERPRISE PRODS PAR	COM	29379210	8,196	329,173	SH	DEFINED 1,2,5	
ENTERTAINMENT PTYS	COM SH BEN	29380T10	15,923	369,870	SH	DEFINED 1,2,3,5	
ENTRAVISION COMMUNIC	CL A	29382R10	8,304	969,010	SH	DEFINED 1,2,5	
ENTREMED INC	COM	29382F10	43	26,189	SH	DEFINED 1	
ENTRUST INC	COM	29384810	1,921	563,384	SH	DEFINED 1,5	
ENVIRONMENTAL TECTON	COM	29409210	81	13,800	SH	DEFINED 1	
ENZO BIOCHEM INC	COM	29410010	7,344	486,999	SH	DEFINED 1,2,5,6	
ENZON PHARMACEUTICAL	COM	29390410	10,951	1,452,392	SH	DEFINED 1,2,5	
EOG RES INC	COM	26875P10	591,125	8,525,026	SH	DEFINED 1,2,5,6,7,8,10,	
EPICEPT CORP	COM	29426420	35	14,610	SH	DEFINED 1,5	
EPICOR SOFTWARE CORP	COM	29426L10	7,703	731,542	SH	DEFINED 1,2,5,6	
EPIQ SYS INC	COM	26882D10	5,950	357,544	SH	DEFINED 1,2,6	
EPIX PHARMACEUTICALS	COM	26881Q10	830	190,756	SH	DEFINED 1,5	
EPLUS INC	COM	29426810	126	11,100	SH	DEFINED 1	
EQUIFAX INC	COM	29442910	143,915	4,190,872	SH	DEFINED 1,2,5,6,7,8,10,	

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

EQUINIX INC	COM NEW	29444U50	14,348	261,532	SH	DEFINED 1,2
EQUITABLE RES INC	COM	29454910	95,409	2,848,024	SH	DEFINED 1,2,5,6,7,8,10,
EQUITY INNS INC	COM	29470310	24,595	1,485,209	SH	DEFINED 1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	34,576	788,874	SH	DEFINED 1,2,3,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
EQUITY OFFICE PROPER	COM	29474110	525,273	14,387,094	SH	DEFINED 1,2,3,5,6,7,8,1	
EQUITY ONE	COM	29475210	19,324	924,575	SH	DEFINED 1,2,3	
EQUITY RESIDENTIAL	SH BEN INT	29476L10	468,449	10,472,809	SH	DEFINED 1,2,3,5,6,7,8,1	
ERESEARCHTECHNOLOGY	COM	29481V10	5,773	634,389	SH	DEFINED 1,2,5	
ERICSSON L M TEL CO	ADR B SEK	29482160	802	24,264	SH	DEFINED 1,2,5	
ERIE INDY CO	CL A	29530P10	19,660	378,071	SH	DEFINED 1,2,5,12	
ESB FINL CORP	COM	26884F10	274	23,717	SH	DEFINED 1,2	
ESCALA GROUP INC	COM	29605W10	215	45,867	SH	DEFINED 1,2	
ESCALADE INC	COM	29605610	876	67,381	SH	DEFINED 1	
ESCHELON TELECOM INC	COM	29629010	1,036	66,971	SH	DEFINED 1	
ESCO TECHNOLOGIES IN	COM	29631510	19,294	360,981	SH	DEFINED 1,2,5	
ESPEED INC	CL A	29664310	2,769	332,415	SH	DEFINED 1,2	
ESS TECHNOLOGY INC	COM	26915110	185	85,650	SH	DEFINED 1,5,6	
ESSEX CORP	COM	29674410	3,990	216,634	SH	DEFINED 1,2	
ESSEX PPTY TR INC	COM	29717810	52,608	471,143	SH	DEFINED 1,2,3,5	
ESTERLINE TECHNOLOGI	COM	29742510	15,951	383,525	SH	DEFINED 1,2,6	
ETHAN ALLEN INTERIOR	COM	29760210	42,103	1,151,924	SH	DEFINED 1,2,5,6	
EUROBANCSHARES INC	COM	29871610	400	41,333	SH	DEFINED 1,2	
EURONET WORLDWIDE IN	COM	29873610	15,515	404,353	SH	DEFINED 1,2,5	
EV3 INC	COM	26928A20	2,619	176,846	SH	DEFINED 1,2	
EVANS & SUTHERLAND C	COM	29909610	77	15,300	SH	DEFINED 1	
EVCI CAREER COLLEGES	COM	26926P10	10	14,005	SH	DEFINED 1,5	
EVEREST RE GROUP LTD	COM	G3223R10	60,102	694,264	SH	DEFINED 1,2,5,6,7,8,10,	
EVERGREEN SOLAR INC	COM	30033R10	10,179	784,185	SH	DEFINED 1,2,5	
EVOLVING SYS INC	COM	30049R10	23	18,630	SH	DEFINED 1	
EXACT SCIENCES CORP	COM	30063P10	45	21,354	SH	DEFINED 1	
EXACTECH INC	COM	30064E10	154	11,200	SH	DEFINED 1	
EXAR CORP	COM	30064510	6,882	518,605	SH	DEFINED 1,2,5,6	
EXCEL TECHNOLOGY INC	COM	30067T10	4,748	158,681	SH	DEFINED 1,2	
EXCHANGE NATL BANCSH	COM	30130910	215	7,250	SH	DEFINED 1	
EXCO RESOURCES INC	COM	26927940	7,651	671,171	SH	DEFINED 1,2	
EXELIXIS INC	COM	30161Q10	12,926	1,286,157	SH	DEFINED 1,2,5	
EXELON CORP	COM	30161N10	1,301,551	22,902,528	SH	DEFINED 1,2,5,6,7,8,10,	
EXIDE TECHNOLOGIES	COM NEW	30205120	349	81,575	SH	DEFINED 1	
EXPEDIA INC DEL	COM	30212P10	52,002	3,469,092	SH	DEFINED 1,2,5,6,7,8,10,	
EXPEDITORS INTL WASH	COM	30213010	231,048	4,125,118	SH	DEFINED 1,2,5,6,7,8,10,	
EXPLORATION CO	COM NEW	30213320	1,272	119,369	SH	DEFINED 1	
EXPONENT INC	COM	30214U10	3,522	208,404	SH	DEFINED 1	
EXPRESS SCRIPTS INC	COM	30218210	392,222	5,467,276	SH	DEFINED 1,2,5,6,7,8,10,	
EXPRESSJET HOLDINGS	CL A	30218U10	5,464	790,680	SH	DEFINED 1,2	
EXTRA SPACE STORAGE	COM	30225T10	10,874	669,594	SH	DEFINED 1,2,3	
EXTREME NETWORKS INC	COM	30226D10	7,012	1,685,655	SH	DEFINED 1,2,5	
EXXON MOBIL CORP	COM	30231G10	11,549,728	188,259,633	SH	DEFINED 1,2,5,6,7,8,10,	
EZCORP INC	CL A NON V	30230110	3,103	82,333	SH	DEFINED 1,2	
F M C CORP	COM NEW	30249130	51,059	792,972	SH	DEFINED 1,2,5,13	
F N B CORP VA	COM	30293010	4,187	113,151	SH	DEFINED 1,2	

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

F5 NETWORKS INC	COM	31561610	31,166	582,756	SH	DEFINED	1,2,5,13
FACTSET RESH SYS INC	COM	30307510	31,411	664,086	SH	DEFINED	1,2,5,6
FAIR ISAAC CORP	COM	30325010	51,217	1,410,559	SH	DEFINED	1,2,5,12,13
FAIRCHILD CORP	CL A	30369810	24	11,478	SH	DEFINED	1
FAIRCHILD SEMICONDUCTOR	COM	30372610	47,122	2,593,375	SH	DEFINED	1,2,5,8,13
FAIRPOINT COMMUNICATIONS	COM	30556010	5,426	376,782	SH	DEFINED	1,2
FALCONSTOR SOFTWARE	COM	30613710	2,479	355,192	SH	DEFINED	1,2,5
FAMILY DLR STORES INC	COM	30700010	109,784	4,493,839	SH	DEFINED	1,2,5,6,7,8,10,
FAMOUS DAVES AMERICAN	COM	30706810	261	19,660	SH	DEFINED	1,2
FARGO ELECTRONICS INC	COM	30744P10	4,358	171,658	SH	DEFINED	1
FARMER BROS CO	COM	30767510	2,036	93,928	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	3,476	106,123	SH	DEFINED	1,2
FARO TECHNOLOGIES INC	COM	31164210	1,803	109,717	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAN
FASTENAL CO	COM	31190010	103,566	2,570,524	SH	DEFINED	1,2,5,6,7,8,10,
FBL FINL GROUP INC	CL A	30239F10	8,095	249,855	SH	DEFINED	1,2
FEATHERLITE INC	COM	31305410	66	14,595	SH	DEFINED	1
FEDDERS CORP	COM NEW	31313550	41	17,123	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL A	31314810	218	11,800	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL C	31314830	4,645	167,705	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,154,604	20,252,654	SH	DEFINED	1,2,5,6,7,8,10,
FEDERAL NATL MTG ASS	COM	31358610	1,346,714	27,998,217	SH	DEFINED	1,2,5,6,7,8,10,
FEDERAL REALTY INVT	SH BEN INT	31374720	84,313	1,204,476	SH	DEFINED	1,2,3,5,6,7,8,10,
FEDERAL SIGNAL CORP	COM	31385510	17,427	1,151,070	SH	DEFINED	1,2,5,13
FEDERATED DEPT STORE	COM	31410H10	684,158	18,692,843	SH	DEFINED	1,2,5,6,7,8,10,
FEDERATED INVS INC P	CL B	31421110	65,912	2,092,432	SH	DEFINED	1,2,5,6,10,12,13,
FEDEX CORP	COM	31428X10	922,884	7,897,344	SH	DEFINED	1,2,5,6,7,8,10,
FEI CO	COM	30241L10	8,082	356,342	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	48,731	2,241,535	SH	DEFINED	1,2,3,5
FELDMAN MALL PPTYS I	COM	31430810	138	12,633	SH	DEFINED	1,3
FERRELLGAS PARTNERS	UNIT LTD P	31529310	1,009	45,345	SH	DEFINED	1,2,5
FERRO CORP	COM	31540510	12,964	812,280	SH	DEFINED	1,2,5,13
FIAT S P A	SP ADR ORD	31562188	373	28,052	SH	DEFINED	1
FIDELITY BANKSHARES	COM	31604Q10	9,556	300,299	SH	DEFINED	1,2
FIDELITY NATL FINL I	COM	31632610	129,588	3,327,032	SH	DEFINED	1,2,5,6,7,8,10,
FIDELITY NATL INFORM	COM	31620M10	76,761	2,168,397	SH	DEFINED	1,2,5,6,7,8,10,
FIDELITY NATL TITLE	CL A	31620R10	5,847	297,233	SH	DEFINED	1,2,5,13
FIELDSTONE INVT CORP	COM	31659U30	10,863	1,185,920	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	513,699	13,902,538	SH	DEFINED	1,2,5,6,7,8,10,
FILENET CORP	COM	31686910	17,967	667,171	SH	DEFINED	1,2,5,6
FINANCIAL FED CORP	COM	31749210	12,084	434,523	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	2,756	132,109	SH	DEFINED	1,2
FINISAR	COM	31787A10	8,840	2,703,343	SH	DEFINED	1,2,5
FINISH LINE INC	CL A	31792310	9,203	777,956	SH	DEFINED	1,2,5,6
FINLAY ENTERPRISES I	COM NEW	31788420	85	10,036	SH	DEFINED	1
FIRST ACCEPTANCE COR	COM	31845710	2,812	238,746	SH	DEFINED	1,2
FIRST ADVANTAGE CORP	CL A	31845F10	2,178	93,633	SH	DEFINED	1,2
FIRST ALBANY COS INC	COM	31846510	53	11,835	SH	DEFINED	1
FIRST AMERN CORP CAL	COM	31852230	79,211	1,873,919	SH	DEFINED	1,2,5,6,7,8,10,
FIRST AVE NETWORKS I	COM	31865X10	2,664	244,831	SH	DEFINED	1,2
FIRST BANCORP N C	COM	31891010	3,404	162,108	SH	DEFINED	1,2,5

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

FIRST BANCORP P R	COM	31867210	14,265	1,533,900	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	3,913	191,181	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	5,918	299,650	SH	DEFINED	1,2
FIRST CHARTER CORP	COM	31943910	11,114	453,073	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP	COM	31983B10	16,793	284,238	SH	DEFINED	1,2
FIRST CMNTY BANCSHAR	COM	31983A10	6,232	188,902	SH	DEFINED	1
FIRST COMWLTH FINL C	COM	31982910	12,066	950,113	SH	DEFINED	1,2,5
FIRST CONSULTING GRO	COM	31986R10	825	93,338	SH	DEFINED	1
FIRST CTZNS BANCSHAR	CL A	31946M10	18,823	93,881	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	1,072,596	23,814,299	SH	DEFINED	1,2,5,6,7,8,10,
FIRST DEFIANCE FINL	COM	32006W10	1,803	68,424	SH	DEFINED	1,5
FIRST FINL BANCORP O	COM	32020910	6,457	433,033	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	9,296	254,395	SH	DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	6,127	204,152	SH	DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	5,164	161,385	SH	DEFINED	1,2
FIRST HORIZON NATL C	COM	32051710	133,978	3,332,792	SH	DEFINED	1,2,5,6,7,8,10,
FIRST IND CORP	COM	32054R10	9,337	358,703	SH	DEFINED	1,2
FIRST INDUSTRIAL REA	COM	32054K10	39,628	1,044,502	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR	COM	32077110	71,764	1,260,339	SH	DEFINED	1,2,5,10,12
FIRST MERCHANTS CORP	COM	32081710	7,025	288,960	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	28,308	763,429	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	30,945	2,207,222	SH	DEFINED	1,2,5,13

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
FIRST OAK BROOK BANC	COM	33584720	3,695	99,857	SH	DEFINED	1,2
FIRST PL FINL CORP	COM	33610T10	10,049	436,706	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	13,705	460,064	SH	DEFINED	1,2,3
FIRST REGL BANCORP	COM	33615C10	3,054	34,704	SH	DEFINED	1,2
FIRST REP BK SAN FRA	COM	33615810	13,342	291,300	SH	DEFINED	1,2
FIRST SEC GROUP INC	COM	33631210	248	21,400	SH	DEFINED	1
FIRST SOUTH BANCORP	COM	33646W10	2,977	86,975	SH	DEFINED	1
FIRST ST BANCORPORAT	COM	33645310	5,548	233,292	SH	DEFINED	1,2
FIRSTBANK CORP MICH	COM	33761G10	1,364	59,080	SH	DEFINED	1,5
FIRSTENERGY CORP	COM	33793210	1,295,351	23,895,063	SH	DEFINED	1,2,5,6,7,8,10,
FIRSTFED FINL CORP	COM	33790710	22,350	387,547	SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	26,017	1,242,457	SH	DEFINED	1,2,5,13
FISERV INC	COM	33773810	249,782	5,506,668	SH	DEFINED	1,2,5,6,7,8,10,
FISHER COMMUNICATION	COM	33775620	4,044	95,993	SH	DEFINED	1,2
FISHER SCIENTIFIC IN	COM NEW	33803220	238,254	3,261,524	SH	DEFINED	1,2,5,6,7,8,10,
FIVE STAR QUALITY CA	COM	33832D10	1,555	140,499	SH	DEFINED	1,5
FLAG FINL CORP	COM	33832H10	1,732	89,048	SH	DEFINED	1,2
FLAGSTAR BANCORP INC	COM	33793010	17,022	1,066,539	SH	DEFINED	1,2,5
FLANDERS CORP	COM	33849410	1,445	144,045	SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	7,977	1,058,002	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD	ORD	Y2573F10	26,864	2,529,608	SH	DEFINED	1,2,5,6,7,8,10,
FLIR SYS INC	COM	30244510	18,714	817,199	SH	DEFINED	1,2,5,6
FLORIDA EAST COAST I	COM	34063210	21,322	407,449	SH	DEFINED	1,2
FLORIDA PUB UTILS CO	COM	34113510	136	10,800	SH	DEFINED	1
FLORIDA ROCK INDS IN	COM	34114010	35,123	707,123	SH	DEFINED	1,2,5,12,13
FLOW INTL CORP	COM	34346810	2,755	195,805	SH	DEFINED	1,2
FLOWERS FOODS INC	COM	34349810	67,374	2,352,442	SH	DEFINED	1,2,5,6
FLOWERVE CORP	COM	34354P10	62,667	1,101,360	SH	DEFINED	1,2,5,12,13

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

FLUOR CORP NEW	COM	34341210	220,582	2,373,638	SH	DEFINED	1,2,5,6,7,8,10,
FLUSHING FINL CORP	COM	34387310	5,130	285,608	SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	82,624	1,224,792	SH	DEFINED	1,2,5,6,7,8,10,
FNB CORP PA	COM	30252010	14,156	897,652	SH	DEFINED	1,2,5
FNB FINANCIAL SERVIC	COM	30252610	186	12,282	SH	DEFINED	1
FOCUS ENHANCEMENTS I	COM	34415910	20	20,000	SH	DEFINED	1
FOMENTO ECONOMICO ME	SPON ADR U	34441910	7,670	91,620	SH	DEFINED	1,2,7
FONAR CORP	COM	34443710	17	30,200	SH	DEFINED	1
FOOT LOCKER INC	COM	34484910	71,122	2,904,121	SH	DEFINED	1,2,5,6,7,8,10,
FORD MTR CO DEL	COM PAR \$0	34537086	342,513	49,424,607	SH	DEFINED	1,2,5,6,7,8,10,
FOREST CITY ENTERPRI	CL A	34555010	32,642	654,010	SH	DEFINED	1,2,5,12
FOREST LABS INC	COM	34583810	296,439	7,661,892	SH	DEFINED	1,2,5,6,10,12,1
FOREST OIL CORP	COM PAR \$0	34609170	26,215	790,570	SH	DEFINED	1,2,5,13
FORGENT NETWORKS INC	COM	34629U10	12	17,427	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	24,460	548,059	SH	DEFINED	1,2
FORRESTER RESH INC	COM	34656310	10,954	391,489	SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	257,716	3,629,293	SH	DEFINED	1,2,5,6,7,8,10,
FORWARD AIR CORP	COM	34985310	25,848	634,608	SH	DEFINED	1,2,6
FORWARD INDS INC N Y	COM NEW	34986230	85	20,400	SH	DEFINED	1,5
FOSSIL INC	COM	34988210	19,546	1,085,302	SH	DEFINED	1,2,5,6
FOSTER L B CO	COM	35006010	1,522	62,719	SH	DEFINED	1
FOSTER WHEELER LTD	SHS NEW	G3653513	3,248	75,185	SH	DEFINED	1,2
FOUNDATION COAL HLDG	COM	35039W10	20,913	445,624	SH	DEFINED	1,2,5
FOUNDRY NETWORKS INC	COM	35063R10	20,186	1,893,622	SH	DEFINED	1,2,5,8
FOUNTAIN POWERBOAT I	COM NEW	35075530	61	13,400	SH	DEFINED	1
FOXHOLLOW TECHNOLOGI	COM	35166A10	6,824	249,797	SH	DEFINED	1,2
FPIC INS GROUP INC	COM	30256310	5,673	146,406	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	519,888	12,563,753	SH	DEFINED	1,2,5,6,7,8,10,
FRANCE TELECOM	SPONSORED	35177Q10	680	31,111	SH	DEFINED	1,2
FRANKLIN BK CORP DEL	COM	35245110	7,104	351,842	SH	DEFINED	1,2
FRANKLIN COVEY CO	COM	35346910	189	25,566	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
FRANKLIN ELEC INC	COM	35351410	15,746	304,918	SH	DEFINED	1,2
FRANKLIN RES INC	COM	35461310	355,903	4,099,794	SH	DEFINED	1,2,5,6,7,8,10,
FRANKLIN STREET PPTY	COM	35471R10	5,413	275,071	SH	DEFINED	1,2
FREDS INC	CL A	35610810	10,039	751,959	SH	DEFINED	1,2,5,6
FREEMPORT-MCMORAN COP	CL B	35671D85	382,956	6,911,307	SH	DEFINED	1,2,5,6,7,8,10,
FREESCALE SEMICONDOC	COM CL A	35687M10	15,719	542,022	SH	DEFINED	1,2,5,6,7,8,10,
FREESCALE SEMICONDOC	CL B	35687M20	286,117	9,731,864	SH	DEFINED	1,2,5,6,7,8,10,
FREIGHTCAR AMER INC	COM	35702310	7,999	144,109	SH	DEFINED	1,2
FREMONT GEN CORP	COM	35728810	21,577	1,162,541	SH	DEFINED	1,2,5
FREQUENCY ELECTRS IN	COM	35801010	139	10,700	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	482	27,886	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	16,870	1,537,791	SH	DEFINED	1,2,5
FRIEDMAN INDS INC	COM	35843510	170	18,790	SH	DEFINED	1
FRONTIER AIRLINES HO	COM	35905910	3,683	510,803	SH	DEFINED	1,2,6
FRONTIER FINL CORP W	COM	35907K10	11,830	348,056	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	67,146	2,072,418	SH	DEFINED	1,2,5,12
FROZEN FOOD EXPRESS	COM	35936010	1,385	125,677	SH	DEFINED	1
FSI INTL INC	COM	30263310	220	31,985	SH	DEFINED	1
FTD GROUP INC	COM	30267U10	7,895	584,807	SH	DEFINED	1,2

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

FTI CONSULTING INC	COM	30294110	14,344	535,815	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	6,261	653,558	SH	DEFINED	1,2,5
FUJI PHOTO FILM LTD	ADR	35958630	1,251	37,282	SH	DEFINED	1,2
FULLER H B CO	COM	35969410	35,007	803,477	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	27,052	1,699,271	SH	DEFINED	1,2,5,12
FURNITURE BRANDS INT	COM	36092110	26,439	1,268,655	SH	DEFINED	1,2,5,13
FX ENERGY INC	COM	30269510	1,606	347,644	SH	DEFINED	1,5
G & K SVCS INC	CL A	36126810	10,769	313,977	SH	DEFINED	1,2,5,6
G B & T BANCSHARES I	COM	36146210	3,449	158,523	SH	DEFINED	1
GAIAM INC	CL A	36268Q10	1,880	134,115	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	39,165	1,545,591	SH	DEFINED	1,2,5,12,13
GALLAHER GROUP PLC	SPONSORED	36359510	988	15,790	SH	DEFINED	1
GAMCO INVESTORS INC	COM	36143810	4,000	108,825	SH	DEFINED	1,2
GAMESTOP CORP NEW	CL A	36467W10	32,290	768,804	SH	DEFINED	1,2,5,13
GAMESTOP CORP NEW	CL B	36467W20	14,789	431,799	SH	DEFINED	1,2,5
GANNETT INC	COM	36473010	384,799	6,880,004	SH	DEFINED	1,2,5,6,7,8,10,
GAP INC DEL	COM	36476010	267,048	15,347,574	SH	DEFINED	1,2,5,6,7,8,10,
GARDNER DENVER INC	COM	36555810	31,908	828,769	SH	DEFINED	1,2,5,6
GARMIN LTD	ORD	G3726010	32,368	306,979	SH	DEFINED	1,2,5,6,7,8,10,
GARTNER INC	COM	36665110	20,013	1,409,354	SH	DEFINED	1,2,5,13
GASCO ENERGY INC	COM	36722010	4,203	968,484	SH	DEFINED	1,2,5
GATEWAY INC	COM	36762610	16,292	8,574,922	SH	DEFINED	1,2,5,6,8,10,13
GATX CORP	COM	36144810	37,145	874,008	SH	DEFINED	1,2,5,6,13
GAYLORD ENTMT CO NEW	COM	36790510	24,726	566,590	SH	DEFINED	1,2
GEHL CO	COM	36848310	3,697	144,811	SH	DEFINED	1
GEMPLUS INTL S A	ADR	36866Y10	67	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	12,122	3,443,641	SH	DEFINED	1,2,5
GENAERA CORP	COM	36867G10	61	111,482	SH	DEFINED	1,5
GENCO SHIPPING & TRA	SHS	Y2685T10	242	13,939	SH	DEFINED	1,2
GENCORP INC	COM	36868210	14,545	907,344	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	59	43,866	SH	DEFINED	1,5
GENELABS TECHNOLOGIE	COM NEW	36870620	62	42,965	SH	DEFINED	1,5
GENENTECH INC	COM NEW	36871040	522,803	6,391,231	SH	DEFINED	1,2,5,6,7,8,10,
GENERAL CABLE CORP D	COM	36930010	22,960	655,994	SH	DEFINED	1,2,5
GENERAL COMMUNICATIO	CL A	36938510	26,494	2,150,506	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	824,743	12,599,191	SH	DEFINED	1,2,5,6,7,8,10,
GENERAL ELECTRIC CO	COM	36960410	9,708,153	294,543,469	SH	DEFINED	1,2,5,6,7,8,10,
GENERAL GROWTH PPTYS	COM	37002110	252,515	5,603,979	SH	DEFINED	1,2,3,5,6,7,8,1
GENERAL MARITIME COR	SHS	Y2692M10	5,182	140,215	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	514,818	9,965,511	SH	DEFINED	1,2,5,6,7,8,10,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
GENERAL MTRS CORP	COM	37044210	2,585,702	86,797,640	SH	DEFINED	1,2,5,6,7,8,10,
GENESCO INC	COM	37153210	21,886	646,170	SH	DEFINED	1,2,6
GENESEE & WYO INC	CL A	37155910	21,030	592,909	SH	DEFINED	1,2
GENESIS HEALTHCARE C	COM	37184D10	16,915	357,082	SH	DEFINED	1,2,5,6
GENESIS MICROCHIP IN	COM	37184C10	5,642	488,096	SH	DEFINED	1,2,5
GENITOPE CORP	COM	37229P50	2,195	347,266	SH	DEFINED	1,2
GENLYTE GROUP INC	COM	37230210	47,127	650,650	SH	DEFINED	1,2
GENOMIC HEALTH INC	COM	37244C10	932	79,195	SH	DEFINED	1
GEN-PROBE INC NEW	COM	36866T10	42,818	793,219	SH	DEFINED	1,2,5,12,13
GENTA INC	COM NEW	37245M20	334	203,574	SH	DEFINED	1,5

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

GENTEK INC	COM NEW	37245X20	1,704	63,473	SH	DEFINED 1
GENTEX CORP	COM	37190110	33,865	2,418,912	SH	DEFINED 1,2,5,12,13
GENTIVA HEALTH SERVI	COM	37247A10	6,691	417,416	SH	DEFINED 1,2,5,6
GENUINE PARTS CO	COM	37246010	185,607	4,455,288	SH	DEFINED 1,2,5,6,7,8,10,
GENVEC INC	COM	37246C10	74	52,744	SH	DEFINED 1,5
GENWORTH FINL INC	COM CL A	37247D10	359,603	10,321,554	SH	DEFINED 1,2,5,6,7,8,10,
GENZYME CORP	COM	37291710	412,740	6,760,687	SH	DEFINED 1,2,5,6,7,8,10,
GEO GROUP INC	COM	36159R10	4,896	139,674	SH	DEFINED 1,5
GEORGIA GULF CORP	COM PAR \$0	37320020	33,158	1,325,262	SH	DEFINED 1,2,5
GERBER SCIENTIFIC IN	COM	37373010	2,956	227,243	SH	DEFINED 1,2,6
GERDAU S A	SPONSORED	37373710	11,824	793,002	SH	DEFINED 1,2,7
GERMAN AMERN BANCORP	COM	37386510	211	16,268	SH	DEFINED 1,5
GERON CORP	COM	37416310	5,587	809,774	SH	DEFINED 1,2
GETTY IMAGES INC	COM	37427610	44,327	697,958	SH	DEFINED 1,2,5,6,7,8,12,
GETTY RLTY CORP NEW	COM	37429710	7,273	255,732	SH	DEFINED 1,2,3
GEVITY HR INC	COM	37439310	9,160	345,003	SH	DEFINED 1,2,6
GFI GROUP INC	COM	36165220	4,539	84,127	SH	DEFINED 1,2
GIANT INDS INC	COM	37450810	17,115	257,169	SH	DEFINED 1,2,5
GIBRALTAR INDS INC	COM	37468910	11,381	392,450	SH	DEFINED 1,2
G-III APPAREL GROUP	COM	36237H10	185	19,050	SH	DEFINED 1
GILEAD SCIENCES INC	COM	37555810	706,236	11,937,736	SH	DEFINED 1,2,5,6,7,8,10,
GLACIER BANCORP INC	COM	37637Q10	12,065	412,204	SH	DEFINED 1,2
GLADSTONE CAPITAL CO	COM	37653510	2,975	139,097	SH	DEFINED 1
GLADSTONE INVT CORP	COM	37654610	2,145	143,001	SH	DEFINED 1
GLAMIS GOLD LTD	COM	37677510	7,553	199,507	SH	DEFINED 1,2,13
GLATFELTER	COM	37731610	13,056	822,678	SH	DEFINED 1,2,13
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	1,006,806	18,043,125	SH	DEFINED 1,2
GLENAYRE TECHNOLOGIE	COM	37789910	1,798	681,023	SH	DEFINED 1
GLENBOROUGH RLTY TR	COM	37803P10	17,358	805,833	SH	DEFINED 1,2,3,5
GLIMCHER RLTY TR	SH BEN INT	37930210	24,309	979,820	SH	DEFINED 1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	3,815	244,105	SH	DEFINED 1,2
GLOBAL CROSSING LTD	SHS NEW	G3921A17	261	14,693	SH	DEFINED 1,2
GLOBAL IMAGING SYSTE	COM	37934A10	15,038	364,288	SH	DEFINED 1,2,6
GLOBAL INDS LTD	COM	37933610	19,759	1,183,177	SH	DEFINED 1,2,5
GLOBAL PMTS INC	COM	37940X10	107,067	2,205,303	SH	DEFINED 1,2,5,6,10
GLOBAL POWER EQUIPME	COM	37941P10	671	211,122	SH	DEFINED 1,5
GLOBAL SIGNAL INC	COM	37944Q10	7,119	153,697	SH	DEFINED 1,2,3
GLOBAL SANTAFE CORP	SHS	G3930E10	69,468	1,202,910	SH	DEFINED 1,2,5,6,7,8,10,
GLOBETEL COMMUNICATI	COM NEW	37958F20	817	675,455	SH	DEFINED 1
GLOBIX CORP	COM NEW	37957F20	299	60,100	SH	DEFINED 1
GMH CMNTYS TR	COM	36188G10	11,814	896,340	SH	DEFINED 1,2,3
GMX RES INC	COM	38011M10	1,594	51,545	SH	DEFINED 1,5
GOLD KIST INC	COM	38061410	9,007	673,689	SH	DEFINED 1,2
GOLDEN TELECOM INC	COM	38122G10	7,126	281,122	SH	DEFINED 1,2
GOLDEN WEST FINL COR	COM	38131710	493,081	6,645,300	SH	DEFINED 1,2,5,6,7,8,10,
GOLDMAN SACHS GROUP	COM	38141G10	1,974,933	13,128,588	SH	DEFINED 1,2,5,6,7,8,10,
GOLF GALAXY INC	COM	38163910	171	12,688	SH	DEFINED 1
GOODMAN GLOBAL INC	COM	38239A10	1,760	115,957	SH	DEFINED 1,2
GOODRICH CORP	COM	38238810	117,498	2,916,319	SH	DEFINED 1,2,5,6,10,12,1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
GOODRICH PETE CORP	COM NEW	38241040	3,961	139,520	SH	DEFINED 1,2	

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

GOODYEAR TIRE & RUBR	COM	38255010	43,999	3,963,901	SH	DEFINED	1,2,5,6,10,13
GOOGLE INC	CL A	38259P50	2,284,813	5,448,723	SH	DEFINED	1,2,5,6,7,8,10,
GORMAN RUPP CO	COM	38308210	3,314	124,592	SH	DEFINED	1
GOTTSCHALKS INC	COM	38348510	86	13,192	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	3,929	413,996	SH	DEFINED	1,3,5
GP STRATEGIES CORP	COM	36225V10	182	23,557	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	12,250	1,047,013	SH	DEFINED	1,2
GRACO INC	COM	38410910	57,831	1,257,734	SH	DEFINED	1,2,5,12,13
GRAFTECH INTL LTD	COM	38431310	8,194	1,412,814	SH	DEFINED	1,2,5
GRAINGER W W INC	COM	38480210	152,916	2,032,645	SH	DEFINED	1,2,5,6,7,8,10,
GRAMERCY CAP CORP	COM	38487110	6,390	246,711	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	30,202	667,152	SH	DEFINED	1,2,5,13
GRANT PRIDECO INC	COM	38821G10	105,399	2,355,293	SH	DEFINED	1,2,5,6,7,8,10,
GRAPHIC PACKAGING CO	COM	38868810	3,350	883,809	SH	DEFINED	1,2
GRAY TELEVISION INC	COM	38937510	4,735	817,853	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	3,241	154,873	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	7,920	348,576	SH	DEFINED	1,2,5,6
GREAT NORTHN IRON OR CTFS BEN I	COM	39106410	1,065	9,588	SH	DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	36,823	1,321,711	SH	DEFINED	1,2,5,13
GREAT SOUTHN BANCORP	COM	39090510	4,545	148,874	SH	DEFINED	1,2
GREAT WOLF RESORTS I	COM	39152310	4,135	344,268	SH	DEFINED	1,2
GREATBATCH INC	COM	39153L10	9,604	406,965	SH	DEFINED	1,2,5,6
GREATER BAY BANCORP	COM	39164810	38,072	1,324,255	SH	DEFINED	1,2,5,13
GREATER COMMUNITY BA	COM	39167M10	165	10,532	SH	DEFINED	1
GREEN MOUNTAIN PWR C	COM	39315410	263	7,728	SH	DEFINED	1,2
GREEN MTN COFFEE ROA	COM	39312210	2,335	58,134	SH	DEFINED	1,2
GREENBRIER COS INC	COM	39365710	3,759	114,811	SH	DEFINED	1,2
GREENE CNTY BANCShar	COM NEW	39436120	3,017	97,441	SH	DEFINED	1
GREENFIELD ONLINE IN	COM	39515010	516	69,623	SH	DEFINED	1
GREENHILL & CO INC	COM	39525910	9,718	159,948	SH	DEFINED	1,2
GREIF INC	CL A	39762410	23,878	318,548	SH	DEFINED	1,2
GREY WOLF INC	COM	39788810	22,645	2,940,881	SH	DEFINED	1,2,5
GRIFFON CORP	COM	39843310	11,125	426,259	SH	DEFINED	1,2,6
GROUP 1 AUTOMOTIVE I	COM	39890510	41,674	739,680	SH	DEFINED	1,2,6
GROUPE CGI INC	CL A SUB V	39945C10	88	14,270	SH	DEFINED	1
GROUPE DANONE	SPONSORED	39944910	1,574	59,016	SH	DEFINED	1
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	11,361	588,357	SH	DEFINED	1,2
GSI COMMERCE INC	COM	36238G10	5,573	411,864	SH	DEFINED	1,2,5
GTC BIOTHERAPEUTICS	COM	36238T10	18	12,085	SH	DEFINED	1
GTECH HLDGS CORP	COM	40051810	78,428	2,254,985	SH	DEFINED	1,2,5,6,7,8,10,
GTX INC DEL	COM	40052B10	1,119	123,017	SH	DEFINED	1,2
GUESS INC	COM	40161710	21,168	507,017	SH	DEFINED	1,2
GUITAR CTR MGMT INC	COM	40204010	22,674	509,862	SH	DEFINED	1,2,5,6
GULF ISLAND FABRICAT	COM	40230710	2,595	129,498	SH	DEFINED	1
GULFMARK OFFSHORE IN	COM	40262910	6,513	252,154	SH	DEFINED	1,2,5
GULFPORT ENERGY CORP	COM NEW	40263530	362	32,815	SH	DEFINED	1
GYMBOREE CORP	COM	40377710	23,884	687,124	SH	DEFINED	1,2,6
H & E EQUIPMENT SERV	COM	40403010	4,332	147,104	SH	DEFINED	1,2
HAEMONETICS CORP	COM	40502410	26,780	575,794	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	16,792	651,881	SH	DEFINED	1,2,5,6
HALLIBURTON CO	COM	40621610	1,591,635	21,447,719	SH	DEFINED	1,2,5,6,7,8,10,
HALOZYME THERAPEUTIC	COM	40637H10	34	12,600	SH	DEFINED	1
HANA BIOSCIENCES INC	COM	40963P10	1,065	117,386	SH	DEFINED	1
HANCOCK FABRICS INC	COM	40990010	209	62,684	SH	DEFINED	1,6
HANCOCK HLDG CO	COM	41012010	21,520	384,281	SH	DEFINED	1,2
HANDLEMAN CO DEL	COM	41025210	1,585	194,440	SH	DEFINED	1
HANGER ORTHOPEDIC GR	COM NEW	41043F20	255	30,553	SH	DEFINED	1,5
HANMI FINL CORP	COM	41049510	12,603	648,320	SH	DEFINED	1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
HANOVER COMPRESSOR C	COM	41076810	40,754	2,170,095	SH	DEFINED	1,2,5,13
HANOVER INS GROUP IN	COM	41086710	41,379	871,864	SH	DEFINED	1,2,5,13
HANSEN NAT CORP	COM	41131010	64,159	337,021	SH	DEFINED	1,2,6,12
HANSON PLC NEW	SPONSORED	41134910	1,817	29,891	SH	DEFINED	1,2
HARBOR FLA BANCSHARE	COM	41190110	10,809	291,038	SH	DEFINED	1,2,5
HARKEN ENERGY CORP	COM NEW	41255230	61	95,871	SH	DEFINED	1
HARLAND JOHN H CO	COM	41269310	25,723	591,322	SH	DEFINED	1,2,5,6
HARLEY DAVIDSON INC	COM	41282210	393,375	7,166,612	SH	DEFINED	1,2,5,6,7,8,10,
HARLEYSVILLE GROUP I	COM	41282410	13,312	419,670	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	8,045	379,314	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	143,845	1,684,954	SH	DEFINED	1,2,5,6,7,8,10,
HARMONIC INC	COM	41316010	4,489	1,001,931	SH	DEFINED	1,2,5,6
HARMONY GOLD MNG LTD	SPONSORED	41321630	687	42,184	SH	DEFINED	1
HARRAHS ENTMT INC	COM	41361910	543,104	7,630,005	SH	DEFINED	1,2,5,6,7,8,10,
HARRIS & HARRIS GROU	COM	41383310	3,864	349,998	SH	DEFINED	1
HARRIS CORP DEL	COM	41387510	112,589	2,712,331	SH	DEFINED	1,2,5,10,12,13
HARRIS INTERACTIVE I	COM	41454910	4,431	777,443	SH	DEFINED	1,2
HARSCO CORP	COM	41586410	57,404	736,322	SH	DEFINED	1,2,5,6,7,8,10,
HARTE-HANKS INC	COM	41619610	39,907	1,556,421	SH	DEFINED	1,2,5,10,13
HARTFORD FINL SVCS G	COM	41651510	1,519,327	17,958,951	SH	DEFINED	1,2,5,6,7,8,10,
HARTMARX CORP	COM	41711910	2,019	336,450	SH	DEFINED	1,2
HARVARD BIOSCIENCE I	COM	41690610	105	23,632	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	13,183	973,652	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	103,987	5,741,984	SH	DEFINED	1,2,5,6,7,8,10,
HAVAS	SPONSORED	41931310	63	12,678	SH	DEFINED	1
HAVERTY FURNITURE IN	COM	41959610	5,592	356,386	SH	DEFINED	1,6
HAWAIIAN ELEC INDUST	COM	41987010	32,315	1,157,830	SH	DEFINED	1,2,5,13
HAWAIIAN HOLDINGS IN	COM	41987910	77	22,715	SH	DEFINED	1
HAWK CORP	CL A	42008910	172	14,000	SH	DEFINED	1
HAWKINS INC	COM	42026110	204	14,552	SH	DEFINED	1
HAYES LEMMERZ INTL I	COM NEW	42078130	949	299,230	SH	DEFINED	1,5
HCA INC	COM	40411910	445,006	10,312,997	SH	DEFINED	1,2,5,6,7,8,10,
HCC INS HLDGS INC	COM	40413210	50,926	1,729,829	SH	DEFINED	1,2,5,13
HDFC BANK LTD	ADR REPS 3	40415F10	551	10,099	SH	DEFINED	5
HEADWATERS INC	COM	42210P10	21,502	841,228	SH	DEFINED	1,2
HEALTH CARE PPTY INV	COM	42191510	44,940	1,680,616	SH	DEFINED	1,2,3,5,6,7,8,1
HEALTH CARE REIT INC	COM	42217K10	17,464	499,698	SH	DEFINED	1,2,3,5
HEALTH MGMT ASSOC IN	CL A	42193310	125,536	6,369,178	SH	DEFINED	1,2,5,6,7,8,10,
HEALTH NET INC	COM	42222G10	124,471	2,755,603	SH	DEFINED	1,2,5,6,7,8,10,
HEALTHCARE RLTY TR	COM	42194610	14,832	465,671	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	7,493	357,664	SH	DEFINED	1,2,6
HEALTHEXTRAS INC	COM	42221110	8,604	284,696	SH	DEFINED	1,2
HEALTHSPRING INC	COM	42224N10	3,854	205,568	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	3,999	522,757	SH	DEFINED	1,2,5
HEALTHWAYS INC	COM	42224510	32,727	621,711	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	17,935	813,022	SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	37,072	2,071,072	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	4,064	152,482	SH	DEFINED	1,2
HEARTLAND PMT SYS IN	COM	42235N10	2,834	101,666	SH	DEFINED	1,2
HECLA MNG CO	COM	42270410	9,074	1,728,437	SH	DEFINED	1,2,5
HECTOR COMMUNICATION	COM	42273010	224	6,400	SH	DEFINED	1
HEICO CORP NEW	COM	42280610	9,404	331,719	SH	DEFINED	1,2,5
HEICO CORP NEW	CL A	42280620	531	22,380	SH	DEFINED	1,2
HEIDRICK & STRUGGLES	COM	42281910	9,222	272,521	SH	DEFINED	1,2,5,6

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

HEINZ H J CO	COM	42307410	392,576	9,523,922	SH	DEFINED	1,2,5,6,7,8,10,
HELEN OF TROY CORP L	COM	G4388N10	482	26,194	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	49,756	1,232,812	SH	DEFINED	1,2,5,12
HELLENIC TELECOM ORG	SPONSORED	42332530	11,030	990,112	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	78,790	1,307,497	SH	DEFINED	1,2,5,6,10,12,1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE- TION	INVEST- MENT	OTHER MANA
HEMISPHERX BIOPHARMA	COM	42366C10	98	38,510	SH	DEFINED	1
HENRY JACK & ASSOC I	COM	42628110	27,846	1,416,390	SH	DEFINED	1,2,5,13
HERBALIFE LTD	COM USD SH	G4412G10	1,758	44,067	SH	DEFINED	1,2
HERCULES INC	COM	42705610	95,278	6,243,660	SH	DEFINED	1,2,5,6,7,10,13
HERCULES OFFSHORE IN	COM	42709310	5,697	162,782	SH	DEFINED	1,2
HERITAGE COMMERCE CO	COM	42692710	3,553	143,343	SH	DEFINED	1
HERITAGE PPTY INVT T	COM	42725M10	30,865	883,874	SH	DEFINED	1,2,3
HERLEY INDS INC DEL	COM	42739810	1,929	172,041	SH	DEFINED	1
HERSHA HOSPITALITY T	SH BEN INT	42782510	2,302	247,843	SH	DEFINED	1,3
HERSHEY CO	COM	42786610	258,703	4,697,717	SH	DEFINED	1,2,5,6,7,8,10,
HESKA CORP	COM	42805E10	12	11,100	SH	DEFINED	1
HESS CORP	COM	42809H10	384,059	7,266,959	SH	DEFINED	1,2,5,6,10,12,1
HEWITT ASSOCS INC	COM	42822Q10	14,489	644,536	SH	DEFINED	1,2,5,8
HEWLETT PACKARD CO	COM	42823610	3,845,280	121,378,788	SH	DEFINED	1,2,5,6,7,8,10,
HEXCEL CORP NEW	COM	42829110	15,974	1,016,784	SH	DEFINED	1,2
HI / FN INC	COM	42835810	130	21,020	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	21,010	879,064	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	136	19,362	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	16,109	1,144,091	SH	DEFINED	1,2,3
HIGHWOODS PTYS INC	COM	43128410	58,464	1,615,908	SH	DEFINED	1,2,3,5,13
HILB ROGAL & HOBBS C	COM	43129410	24,630	660,845	SH	DEFINED	1,2,5
HILLENBRAND INDS INC	COM	43157310	58,456	1,205,272	SH	DEFINED	1,2,5,6,7,8,10,
HILTON HOTELS CORP	COM	43284810	270,132	9,552,060	SH	DEFINED	1,2,5,6,7,8,10,
HITACHI LIMITED	ADR 10 COM	43357850	9,019	136,508	SH	DEFINED	1,2
HI-TECH PHARMACAL IN	COM	42840B10	2,942	177,538	SH	DEFINED	1,2
HITTITE MICROWAVE CO	COM	43365Y10	5,125	141,722	SH	DEFINED	1,2
HMS HLDGS CORP	COM	40425J10	271	25,297	SH	DEFINED	1
HNI CORP	COM	40425110	51,950	1,145,525	SH	DEFINED	1,2,5,6,10,12,1
HOLLINGER INTL INC	CL A	43556910	85	10,600	SH	DEFINED	1
HOLLIS-EDEN PHARMACE	COM	43590210	144	30,000	SH	DEFINED	1,5
HOLLY CORP	COM PAR \$0	43575830	28,790	597,305	SH	DEFINED	1,2,5
HOLLY ENERGY PARTNER	COM UT LTD	43576310	326	8,072	SH	DEFINED	1,2
HOLOGIC INC	COM	43644010	35,948	728,282	SH	DEFINED	1,2,5,6
HOME DEPOT INC	COM	43707610	2,364,996	66,079,789	SH	DEFINED	1,2,5,6,7,8,10,
HOME PROPERTIES INC	COM	43730610	44,298	798,015	SH	DEFINED	1,2,3,5
HOME SOLUTIONS AMER	COM	43735510	661	107,152	SH	DEFINED	1
HOMEBANC CORP GA	COM	43738R10	6,397	805,627	SH	DEFINED	1,2
HONDA MOTOR LTD	AMERN SHS	43812830	17,230	541,475	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	3,649,568	90,560,004	SH	DEFINED	1,2,5,6,7,8,10,
HOOKER FURNITURE COR	COM	43903810	2,045	121,945	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	1,978	648,638	SH	DEFINED	1,6
HORACE MANN EDUCATOR	COM	44032710	17,872	1,054,406	SH	DEFINED	1,2,5,13
HORIZON FINL CORP WA	COM	44041F10	4,390	160,040	SH	DEFINED	1,2,5
HORIZON HEALTH CORP	COM	44041Y10	2,933	140,480	SH	DEFINED	1
HORIZON LINES INC	COM	44044K10	3,537	220,778	SH	DEFINED	1,2

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

HORMEL FOODS CORP	COM	44045210	55,866	1,504,190	SH	DEFINED	1,2,5,12,13
HORNBECK OFFSHORE SV	COM	44054310	9,360	263,524	SH	DEFINED	1,2,5
HOSPIRA INC	COM	44106010	214,941	5,005,622	SH	DEFINED	1,2,5,6,7,8,10,
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	91,811	2,090,409	SH	DEFINED	1,2,3,5,10,13
HOST HOTELS & RESORT	COM	44107P10	269,597	12,327,258	SH	DEFINED	1,2,3,5,6,7,8,1
HOT TOPIC INC	COM	44133910	13,584	1,180,176	SH	DEFINED	1,2,5,6
HOUSEVALUES INC	COM	44183Y10	518	74,724	SH	DEFINED	1
HOUSTON EXPL CO	COM	44212010	25,281	413,153	SH	DEFINED	1,2
HOVNANIAN ENTERPRISE	CL A	44248720	25,427	845,312	SH	DEFINED	1,2,5,13
HRPT PPTYS TR	COM SH BEN	40426W10	65,594	5,674,181	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC	SPON ADR N	40428040	39,167	443,322	SH	DEFINED	1,2
HUB GROUP INC	CL A	44332010	29,381	1,197,750	SH	DEFINED	1,2,6
HUBBELL INC	CL B	44351020	42,157	884,729	SH	DEFINED	1,2,5,6,12,13
HUDSON CITY BANCORP	COM	44368310	100,896	7,569,113	SH	DEFINED	1,2,5,6,7,8,10,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
HUDSON HIGHLAND GROU	COM	44379210	3,343	309,834	SH	DEFINED	1,2,5
HUGOTON RTY TR TEX	UNIT BEN I	44471710	2,005	67,512	SH	DEFINED	1,2,5,7,12,13
HUMAN GENOME SCIENCE	COM	44490310	22,049	2,060,636	SH	DEFINED	1,2,5,8
HUMANA INC	COM	44485910	304,295	5,666,570	SH	DEFINED	1,2,5,6,7,10,12
HUNGARIAN TEL & CABL	COM	44554210	539	35,897	SH	DEFINED	1
HUNT J B TRANS SVCS	COM	44565810	44,887	1,801,977	SH	DEFINED	1,2,5,12,13
HUNTINGTON BANCSHARE	COM	44615010	165,707	7,027,441	SH	DEFINED	1,2,5,6,7,8,10,
HUNTSMAN CORP	COM	44701110	14,529	838,877	SH	DEFINED	1,2
HURON CONSULTING GRO	COM	44746210	3,822	108,932	SH	DEFINED	1,2
HUTCHINSON TECHNOLOG	COM	44840710	8,381	387,449	SH	DEFINED	1,2,5,6
HUTTIG BLDG PRODS IN	COM	44845110	699	86,327	SH	DEFINED	1
HYDRIL	COM	44877410	24,559	312,773	SH	DEFINED	1,2
HYPERCOM CORP	COM	44913M10	6,131	655,697	SH	DEFINED	1,2
HYPERDYNAMICS CORP	COM	44895410	26	12,200	SH	DEFINED	1
HYPERION SOLUTIONS C	COM	44914M10	16,363	592,873	SH	DEFINED	1,2,5,6,12
HYTHIAM INC	COM	44919F10	150	21,473	SH	DEFINED	1
I D SYSTEMS INC	COM	44948910	1,033	58,253	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	1,126	88,859	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM NEW	44919P30	76,309	2,880,685	SH	DEFINED	1,2,5,6,7,8,10,
IBERIABANK CORP	COM	45082810	7,517	130,642	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	27	17,200	SH	DEFINED	1,5
ICICI BK LTD	ADR	45104G10	14,046	593,891	SH	DEFINED	1,2,4,5
ICONIX BRAND GROUP I	COM	45105510	3,591	219,790	SH	DEFINED	1,2,5
ICOS CORP	COM	44929510	20,955	952,914	SH	DEFINED	1,2,5
ICT GROUP INC	COM	44929Y10	1,913	77,990	SH	DEFINED	1,2
ICU MED INC	COM	44930G10	14,254	337,447	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	48,162	1,404,537	SH	DEFINED	1,2,5,6,13
IDENIX PHARMACEUTICA	COM	45166R20	1,864	198,291	SH	DEFINED	1,2
IDENTIX INC	COM	45190610	7,865	1,125,178	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	29,959	634,724	SH	DEFINED	1,2,5,6,12
IDEXX LABS INC	COM	45168D10	31,069	413,534	SH	DEFINED	1,2,5,6,12
IDT CORP	CL B	44894730	11,418	827,998	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	2,785	257,413	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	1,593	249,222	SH	DEFINED	1
IHOP CORP	COM	44962310	16,359	340,255	SH	DEFINED	1,2,6
IHS INC	CL A	45173410	6,363	214,752	SH	DEFINED	1,2

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

II VI INC	COM	90210410	5,679	310,310	SH	DEFINED 1,2
IKANOS COMMUNICATION	COM	45173E10	2,706	178,154	SH	DEFINED 1
IKON OFFICE SOLUTION	COM	45171310	209,820	16,652,355	SH	DEFINED 1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	631,952	13,304,259	SH	DEFINED 1,2,5,6,7,8,10,
ILLUMINA INC	COM	45232710	16,019	540,094	SH	DEFINED 1,2
IMATION CORP	COM	45245A10	30,593	745,266	SH	DEFINED 1,2,5,13
IMCLONE SYS INC	COM	45245W10	27,034	699,639	SH	DEFINED 1,2,5,12
IMERGENT INC	COM	45247Q10	165	12,707	SH	DEFINED 1,5
IMMERSSION CORP	COM	45252110	124	21,124	SH	DEFINED 1
IMMTECH PHARMACEUTIC	COM	45251910	130	19,200	SH	DEFINED 1,5
IMMUCOR INC	COM	45252610	27,539	1,432,071	SH	DEFINED 1,2,6
IMMUNOGEN INC	COM	45253H10	1,374	439,054	SH	DEFINED 1,5
IMMUNOMEDICS INC	COM	45290710	149	56,293	SH	DEFINED 1,5
IMPAC MTG HLDGS INC	COM	45254P10	12,444	1,113,082	SH	DEFINED 1,2,5
IMPSCO TECHNOLOGIES I	COM	45255W10	2,346	219,893	SH	DEFINED 1,2
IMPERIAL CHEM INDS P	ADR NEW	45270450	477	17,870	SH	DEFINED 1
IMPERIAL OIL LTD	COM NEW	45303840	1,296	35,494	SH	DEFINED 1,7
IMPERIAL SUGAR CO NE	COM NEW	45309620	1,753	73,883	SH	DEFINED 1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	921	14,921	SH	DEFINED 1
IMS HEALTH INC	COM	44993410	147,122	5,479,388	SH	DEFINED 1,2,5,6,7,8,10,
INCO LTD	COM	45325840	247	3,741	SH	DEFINED 1,2
INCYTE CORP	COM	45337C10	5,280	1,147,901	SH	DEFINED 1,2,5
INDEPENDENCE HLDG CO	COM NEW	45344030	1,623	72,432	SH	DEFINED 1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
INDEPENDENT BANK COR	COM	45383610	8,266	254,566	SH	DEFINED 1,2,5	
INDEPENDENT BANK COR	COM	45383810	9,020	342,960	SH	DEFINED 1,2	
INDEVUS PHARMACEUTIC	COM	45407210	965	176,353	SH	DEFINED 1,5	
INDIA FD INC	COM	45408910	5,707	123,563	SH	DEFINED 5,7	
INDUS INTL INC	COM	45578L10	72	25,200	SH	DEFINED 1	
INDYMAC BANCORP INC	COM	45660710	48,211	1,051,503	SH	DEFINED 1,2,5,8,10,13	
INERGY HLDGS L P	COM	45661Q10	411	12,821	SH	DEFINED 1,2	
INERGY L P	UNIT LTD P	45661510	1,048	40,667	SH	DEFINED 1,2	
INFINEON TECHNOLOGIE	SPONSORED	45662N10	188	16,845	SH	DEFINED 1,2	
INFINITY PPTY & CAS	COM	45665Q10	12,371	301,724	SH	DEFINED 1,2,5	
INFOCROSSING INC	COM	45664X10	2,830	245,000	SH	DEFINED 1	
INFOCUS CORP	COM	45665B10	185	64,642	SH	DEFINED 1,2,5	
INFORMATICA CORP	COM	45666Q10	14,304	1,086,957	SH	DEFINED 1,2,5	
INFORTE CORP	COM	45677R10	62	13,074	SH	DEFINED 1	
INFOSPACE INC	COM NEW	45678T20	16,428	724,641	SH	DEFINED 1,2,6	
INFOSYS TECHNOLOGIES	SPONSORED	45678810	22,139	289,745	SH	DEFINED 1,2,4,5	
INFOUSA INC NEW	COM	45681830	7,572	734,442	SH	DEFINED 1,2	
INFRASOURCE SVCS INC	COM	45684P10	4,082	224,157	SH	DEFINED 1,2	
ING GROEP N V	SPONSORED	45683710	13,130	333,921	SH	DEFINED 1,2	
INGERSOLL-RAND COMPA	CL A	G4776G10	319,959	7,479,168	SH	DEFINED 1,2,5,6,7,8,10,	
INGLES MKTS INC	CL A	45703010	4,370	257,031	SH	DEFINED 1,5	
INGRAM MICRO INC	CL A	45715310	32,462	1,790,490	SH	DEFINED 1,2,5,13	
INLAND REAL ESTATE C	COM NEW	45746120	13,475	905,590	SH	DEFINED 1,2,3	
INNKEEPERS USA TR	COM	4576J010	26,591	1,538,857	SH	DEFINED 1,2,3,5	
INNODATA ISOGEN INC	COM NEW	45764220	44	17,200	SH	DEFINED 1	
INNOSPEC INC	COM	45768S10	8,212	323,063	SH	DEFINED 1,2,5	
INNOTRAC CORP	COM	45767M10	31	11,000	SH	DEFINED 1	

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

INNOVATIVE SOLUTIONS	COM	45769N10	5,271	374,874	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	128	33,483	SH	DEFINED	1,5
INNOVO GROUP INC	COM PAR \$0	45795460	103	125,675	SH	DEFINED	1
INPHONIC INC	COM	45772G10	1,428	226,711	SH	DEFINED	1
INPUT/OUTPUT INC	COM	45765210	11,108	1,175,493	SH	DEFINED	1,2
INSIGHT ENTERPRISES	COM	45765U10	14,331	752,271	SH	DEFINED	1,2,5,6
INSITE VISION INC	COM	45766010	38	23,200	SH	DEFINED	1,2
INSITUFORM TECHNOLOG	CL A	45766710	9,779	427,198	SH	DEFINED	1,2,6
INSMED INC	COM NEW	45766920	54	33,502	SH	DEFINED	1
INSPIRE PHARMACEUTIC	COM	45773310	1,834	394,479	SH	DEFINED	1,5
INSTEEL INDUSTRIES I	COM	45774W10	4,723	195,149	SH	DEFINED	1,2
INTEGRA BK CORP	COM	45814P10	10,025	460,905	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	20,441	526,684	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	3,619	134,888	SH	DEFINED	1
INTEGRATED ALARM SVC	COM	45890M10	199	50,394	SH	DEFINED	1,5
INTEGRATED DEVICE TE	COM	45811810	55,987	3,948,333	SH	DEFINED	1,2,5,12,13
INTEGRATED ELECTRICA	COM	45811E30	539	30,829	SH	DEFINED	1,5
INTEGRATED SILICON S	COM	45812P10	1,773	321,780	SH	DEFINED	1,5
INTEL CORP	COM	45814010	3,247,878	170,940,944	SH	DEFINED	1,2,5,6,7,8,10,
INTER PARFUMS INC	COM	45833410	878	50,988	SH	DEFINED	1
INTER TEL INC	COM	45837210	7,172	340,535	SH	DEFINED	1,2,6
INTERACTIVE DATA COR	COM	45840J10	6,069	302,070	SH	DEFINED	1,2,5
INTERCHANGE FINL SVC	COM	45844710	5,198	231,011	SH	DEFINED	1,2
INTERCONTINENTAL HTL	SPONS ADR	45857P20	14,012	796,121	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	14,599	251,974	SH	DEFINED	1,2
INTERDIGITAL COMMUNI	COM	45866A10	32,248	923,733	SH	DEFINED	1,2,5
INTERFACE INC	CL A	45866510	11,936	1,042,404	SH	DEFINED	1,2,5,6
INTERGRAPH CORP	COM	45868310	14,291	453,821	SH	DEFINED	1,2,5
INTERLEUKIN GENETICS	COM	45873810	86	14,900	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	6,881	294,293	SH	DEFINED	1,2
INTERMAGNETICS GEN C	COM	45877110	16,021	593,794	SH	DEFINED	1,2,6
INTERMEC INC	COM	45878610	15,022	654,828	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
INTERMUNE INC	COM	45884X10	6,579	399,930	SH	DEFINED	1,2,5
INTERNAP NETWORK SVC	COM	45885A10	901	857,894	SH	DEFINED	1
INTERNATIONAL BANC SH	COM	45904410	11,651	423,975	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE	COM	45920010	5,587,899	72,740,160	SH	DEFINED	1,2,5,6,7,8,10,
INTERNATIONAL COAL G	COM	45928H10	3,255	452,665	SH	DEFINED	1,2
INTERNATIONAL DISPLA	COM	45941210	2,998	576,489	SH	DEFINED	1,5
INTERNATIONAL FLAVOR	COM	45950610	86,075	2,442,548	SH	DEFINED	1,2,5,6,7,8,10,
INTERNATIONAL GAME T	COM	45990210	335,839	8,851,856	SH	DEFINED	1,2,5,6,7,8,10,
INTERNATIONAL PWR PL	SPONSORED	46018M10	318	5,967	SH	DEFINED	1
INTERNATIONAL RECTIF	COM	46025410	41,789	1,069,332	SH	DEFINED	1,2,5,12,13
INTERNATIONAL SECS E	CL A	46031W20	9,667	253,924	SH	DEFINED	1,2
INTERNATIONAL SHIPHO	COM NEW	46032120	135	10,100	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	24,913	537,276	SH	DEFINED	1,2,5,13
INTERNET CAP GROUP I	COM NEW	46059C20	4,790	532,242	SH	DEFINED	1,2
INTERNET SEC SYS INC	COM	46060X10	21,506	1,140,889	SH	DEFINED	1,2,5,6
INTERPHARM HLDGS INC	COM	46058810	15	10,400	SH	DEFINED	1
INTERPOOL INC	COM	46062R10	2,296	103,331	SH	DEFINED	1,2
INTERPUBLIC GROUP CO	COM	46069010	88,246	10,568,377	SH	DEFINED	1,2,5,6,7,8,10,

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

INTERSIL CORP	CL A	46069S10	59,686	2,567,157	SH	DEFINED	1,2,5,6,7,8,10,
INTERSTATE HOTELS &	COM	46088S10	421	45,343	SH	DEFINED	1,2
INTERTAPE POLYMER GR	COM	46091910	73	10,657	SH	DEFINED	2
INTERVEST BANCSHARES	CL A	46092710	2,574	63,555	SH	DEFINED	1,2
INTERVIDEO INC	COM	46114Y10	600	61,374	SH	DEFINED	1
INTERVOICE INC NEW	COM	46114210	4,952	695,539	SH	DEFINED	1,2,5
INTERWOVEN INC	COM NEW	46114T50	4,907	571,960	SH	DEFINED	1,2,5
INTEVAC INC	COM	46114810	5,379	248,099	SH	DEFINED	1,2,5
INTL PAPER CO	COM	46014610	1,013,878	31,389,409	SH	DEFINED	1,2,5,6,7,8,10,
INTRALASE CORP	COM	46116910	2,805	167,554	SH	DEFINED	1
INTROGEN THERAPEUTIC	COM	46119F10	625	147,012	SH	DEFINED	1
INTUIT	COM	46120210	342,646	5,659,836	SH	DEFINED	1,2,5,6,7,8,10,
INTUITIVE SURGICAL I	COM NEW	46120E60	85,452	743,060	SH	DEFINED	1,2,5,12,13
INVACARE CORP	COM	46120310	13,493	542,319	SH	DEFINED	1,2,5,6
INVERNESS MED INNOVA	COM	46126P10	9,133	323,510	SH	DEFINED	1,2,5
INVESTMENT TECHNOLOG	COM	46145F10	33,142	651,632	SH	DEFINED	1,2,5
INVESTTOOLS INC	COM	46145P10	2,144	270,085	SH	DEFINED	1,2,5
INVESTORS BANCORP IN	COM	46146P10	8,549	630,939	SH	DEFINED	1,2
INVESTORS FINL SERVI	COM	46191510	59,640	1,328,277	SH	DEFINED	1,2,5,6,7,8,10,
INVESTORS REAL ESTAT	SH BEN INT	46173010	5,814	643,875	SH	DEFINED	1,2,3,5
INVITROGEN CORP	COM	46185R10	78,713	1,191,356	SH	DEFINED	1,2,5,6,7,8,10,
IOMEGA CORP	COM NEW	46203030	211	76,871	SH	DEFINED	1,5
IONATRON INC	COM	46207010	2,011	316,718	SH	DEFINED	1,2
IOWA TELECOMM SERVIC	COM	46259420	8,100	428,129	SH	DEFINED	1,2
IPASS INC	COM	46261V10	6,812	1,216,376	SH	DEFINED	1,2
IPC HLDGS LTD	ORD	G4933P10	1,665	67,523	SH	DEFINED	1,2,5
IPCS INC	COM NEW	44980Y30	3,801	78,696	SH	DEFINED	1,2
IRELAND BK	SPONSORED	46267Q10	647	9,008	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	2,663	202,331	SH	DEFINED	1,2
IROBOT CORP	COM	46272610	2,035	81,796	SH	DEFINED	1,2
IRON MTN INC	COM	46284610	50,417	1,348,780	SH	DEFINED	1,2,5,6,7,8,10,
IRVINE SENSORS CORP	COM NEW	46366450	23	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	9,646	497,459	SH	DEFINED	1,2
ISHARES INC	MSCI TAIWA	46428673	282	22,000	SH	DEFINED	1
ISHARES INC	MSCI MALAY	46428683	139	19,000	SH	DEFINED	1
ISHARES TR	RUSSELL100	46428759	7,012	95,900	SH	DEFINED	1
ISHARES TR	RUSSELL 20	46428765	879	12,250	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	5,820	961,923	SH	DEFINED	1,2,5
ISLE OF CAPRI CASINO	COM	46459210	5,044	196,639	SH	DEFINED	1,2,5
ISTA PHARMACEUTICALS	COM NEW	45031X20	582	80,600	SH	DEFINED	1
ISTAR FINL INC	COM	45031U10	68,027	1,802,047	SH	DEFINED	1,2,5,6,7,8,10,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
ITC HLDGS CORP	COM	46568510	5,332	200,596	SH	DEFINED	1,2
ITLA CAP CORP	COM	45056510	4,900	93,192	SH	DEFINED	1,2
ITRON INC	COM	46574110	20,316	342,830	SH	DEFINED	1,2,6
ITT EDUCATIONAL SERV	COM	45068B10	51,274	779,118	SH	DEFINED	1,2,5,12,13
ITT INDS INC IND	COM	45091110	230,866	4,663,955	SH	DEFINED	1,2,5,6,7,8,10,
IXIA	COM	45071R10	4,463	495,871	SH	DEFINED	1,2
IXYS CORP	COM	46600W10	4,688	488,315	SH	DEFINED	1,5
J & J SNACK FOODS CO	COM	46603210	9,943	300,670	SH	DEFINED	1,2,6
J ALEXANDER CORP	COM	46609610	160	18,800	SH	DEFINED	1

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

J2 GLOBAL COMMUNICAT	COM NEW	46626E20	33,457	1,071,667	SH	DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	133,947	5,232,317	SH	DEFINED	1,2,5,6,7,8,10,
JACK IN THE BOX INC	COM	46636710	32,011	816,600	SH	DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	15,179	484,189	SH	DEFINED	1,2
JACLYN INC	COM	46977210	117	16,000	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	73	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	86,318	1,083,852	SH	DEFINED	1,2,5,6,7,8,10,
JACUZZI BRANDS INC	COM	46986510	9,164	1,041,309	SH	DEFINED	1,2
JAKKS PAC INC	COM	47012E10	10,241	509,745	SH	DEFINED	1,2,6
JAMES RIV GROUP INC	COM	47035910	2,403	96,493	SH	DEFINED	1,2
JAMES RIVER COAL CO	COM NEW	47035520	4,892	184,691	SH	DEFINED	1,2
JAMESON INNS INC	COM	47045710	206	70,677	SH	DEFINED	1,5
JANUS CAP GROUP INC	COM	47102X10	105,525	5,895,263	SH	DEFINED	1,2,5,6,7,8,10,
JARDEN CORP	COM	47110910	28,307	929,637	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	6,155	438,710	SH	DEFINED	1,2,6
JDS UNIPHASE CORP	COM	46612J10	112,764	44,570,792	SH	DEFINED	1,2,5,6,7,8,10,
JEFFERIES GROUP INC	COM	47231910	40,654	1,372,048	SH	DEFINED	1,2,5,13
JER INVT TR INC	COM	46614H30	2,661	171,130	SH	DEFINED	1,2
JETBLUE AWYS CORP	COM	47714310	28,517	2,348,975	SH	DEFINED	1,2,5,6,13
JLG INDS INC	COM	46621010	38,426	1,707,809	SH	DEFINED	1,2,5,6,12
JO-ANN STORES INC	COM	47758P30	7,466	509,604	SH	DEFINED	1,2,6
JOHNSON & JOHNSON	COM	47816010	7,755,268	129,427,030	SH	DEFINED	1,2,5,6,7,8,10,
JOHNSON CTLS INC	COM	47836610	398,854	4,851,055	SH	DEFINED	1,2,5,6,7,8,10,
JONES APPAREL GROUP	COM	48007410	111,224	3,498,723	SH	DEFINED	1,2,5,6,7,8,10,
JONES LANG LASALLE I	COM	48020Q10	44,992	513,905	SH	DEFINED	1,2,5
JONES SODA CO	COM	48023P10	369	41,043	SH	DEFINED	1
JOS A BANK CLOTHIERS	COM	48083810	6,611	275,921	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	4,395	391,021	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	6,170	688,664	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	106,391	2,042,448	SH	DEFINED	1,2,5,6,7,8,10,
JP MORGAN CHASE & CO	COM	46625H10	4,554,605	108,442,966	SH	DEFINED	1,2,5,6,7,8,10,
JUNIPER NETWORKS INC	COM	48203R10	221,419	13,847,336	SH	DEFINED	1,2,5,6,7,8,10,
JUPITERMEDIA CORP	COM	48207D10	3,529	271,479	SH	DEFINED	1,2
K & F INDS HLDGS INC	COM	48224110	3,787	213,595	SH	DEFINED	1,2
K TRON INTL INC	COM	48273010	245	4,800	SH	DEFINED	1
K V PHARMACEUTICAL C	CL A	48274020	8,591	460,398	SH	DEFINED	1,2,5
K2 INC	COM	48273210	10,980	1,003,632	SH	DEFINED	1,2,6
KADANT INC	COM	48282T10	6,419	279,070	SH	DEFINED	1,2
KAMAN CORP	COM	48354810	11,456	629,427	SH	DEFINED	1,2,6
KANBAY INTL INC	COM	48369P20	4,961	341,210	SH	DEFINED	1,2
KANSAS CITY LIFE INS	COM	48483610	3,552	84,239	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	33,891	1,223,486	SH	DEFINED	1,2,5,6
KAYDON CORP	COM	48658710	20,861	559,126	SH	DEFINED	1,2,5,6
KB HOME	COM	48666K10	102,254	2,230,185	SH	DEFINED	1,2,5,6,7,8,10,
KCS ENERGY INC	COM	48243420	19,193	646,214	SH	DEFINED	1,2,5
KEANE INC	COM	48666510	11,165	893,172	SH	DEFINED	1,2,5,6
KEARNY FINL CORP	COM	48716910	3,937	265,987	SH	DEFINED	1,2
KEITHLEY INSTRS INC	COM	48758410	1,825	143,380	SH	DEFINED	1,6
KELLOGG CO	COM	48783610	337,308	6,964,855	SH	DEFINED	1,2,5,6,7,8,10,
KELLWOOD CO	COM	48804410	17,019	581,444	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
-----	-----	-----	-----	-----	-----	-----	-----

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

KELLY SVCS INC	CL A	48815220	9,372	344,951	SH	DEFINED 1,2,5,6,13
KEMET CORP	COM	48836010	15,276	1,656,787	SH	DEFINED 1,2,5,13
KENDLE INTERNATIONAL	COM	48880L10	3,532	96,169	SH	DEFINED 1,6
KENEXA CORP	COM	48887910	4,947	155,307	SH	DEFINED 1,2
KENNAMETAL INC	COM	48917010	45,787	735,528	SH	DEFINED 1,2,5,13
KENSEY NASH CORP	COM	49005710	6,971	236,302	SH	DEFINED 1,2,6
KERR MCGEE CORP	COM	49238610	886,335	12,780,611	SH	DEFINED 1,2,5,6,7,8,10,
KERYX BIOPHARMACEUTI	COM	49251510	6,439	453,461	SH	DEFINED 1,2
KERZNER INTERNATIONA	SHS	P6065Y10	2,496	31,479	SH	DEFINED 1,2,5
KEYCORP NEW	COM	49326710	432,709	12,127,508	SH	DEFINED 1,2,5,6,7,8,10,
KEYNOTE SYS INC	COM	49330810	1,823	176,816	SH	DEFINED 1
KEYSPAN CORP	COM	49337W10	217,294	5,378,560	SH	DEFINED 1,2,5,6,7,8,10,
KEYSTONE AUTOMOTIVE	COM	49338N10	8,067	191,073	SH	DEFINED 1,2
KFORCE INC	COM	49373210	9,298	600,288	SH	DEFINED 1,2,5
KFX INC	COM	48245L10	13,754	900,143	SH	DEFINED 1,2,5
KILROY RLTY CORP	COM	49427F10	49,760	688,725	SH	DEFINED 1,2,3,5
KIMBALL INTL INC	CL B	49427410	7,286	369,644	SH	DEFINED 1,2,5
KIMBERLY CLARK CORP	COM	49436810	878,634	14,240,426	SH	DEFINED 1,2,5,6,7,8,10,
KIMCO REALTY CORP	COM	49446R10	273,438	7,493,518	SH	DEFINED 1,2,3,5,6,7,8,1
KINDER MORGAN ENERGY	UT LTD PAR	49455010	8,417	183,134	SH	DEFINED 1,2,5
KINDER MORGAN INC KA	COM	49455P10	327,099	3,274,589	SH	DEFINED 1,2,5,6,7,8,10,
KINDER MORGAN MANAGE	SHS	49455U10	3,009	69,939	SH	DEFINED 1,2,5
KINDRED HEALTHCARE I	COM	49458010	12,194	468,994	SH	DEFINED 1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	45,736	1,035,932	SH	DEFINED 1,2,5,12
KING PHARMACEUTICALS	COM	49558210	217,706	12,806,223	SH	DEFINED 1,2,5,6,7,10,12
KINROSS GOLD CORP	COM NO PAR	49690240	626	57,444	SH	DEFINED 1,7,10,13
KIRBY CORP	COM	49726610	27,840	704,798	SH	DEFINED 1,2,5,6
KIRIN BREWERY LTD	SPONSORED	49735030	611	39,070	SH	DEFINED 1
KIRKLANDS INC	COM	49749810	121	23,094	SH	DEFINED 1
KITE RLTY GROUP TR	COM	49803T10	10,012	642,233	SH	DEFINED 1,2,3
KKR FINL CORP	COM	48247630	8,755	420,693	SH	DEFINED 1,2
KLA-TENCOR CORP	COM	48248010	207,645	4,995,068	SH	DEFINED 1,2,5,6,7,8,10,
KMG AMER CORP	COM	48256310	1,738	195,886	SH	DEFINED 1
KNBT BANCORP INC	COM	48292110	6,828	413,324	SH	DEFINED 1,2
KNIGHT CAPITAL GROUP	CL A	49900510	27,926	1,833,592	SH	DEFINED 1,2,5
KNIGHT RIDDER INC	COM	49904010	1,368	22,716	SH	DEFINED 1
KNIGHT TRANSN INC	COM	49906410	22,888	1,133,045	SH	DEFINED 1,2,5,6
KNOLL INC	COM NEW	49890420	3,496	190,401	SH	DEFINED 1,2
KNOLOGY INC	COM	49918380	370	39,800	SH	DEFINED 1,2
KNOT INC	COM	49918410	2,228	106,470	SH	DEFINED 1,2
KOHL'S CORP	COM	50025510	524,002	8,863,366	SH	DEFINED 1,2,5,6,7,8,10,
KOMAG INC	COM NEW	50045320	30,443	659,226	SH	DEFINED 1,2,5,6
KONINKLIJKE AHOLD N	SPON ADR N	50046730	536	61,999	SH	DEFINED 1,2
KONINKLIJKE PHILIPS	NY REG SH	50047230	2,740	87,988	SH	DEFINED 1,2
KOOKMIN BK NEW	SPONSORED	50049M10	63,450	763,903	SH	DEFINED 1,2,4,5
KOPIN CORP	COM	50060010	3,933	1,089,543	SH	DEFINED 1,2,5,6
KOPPERS HOLDINGS INC	COM	50060P10	2,411	120,608	SH	DEFINED 1
KOREA ELECTRIC PWR	SPONSORED	50063110	2,694	142,100	SH	DEFINED 1,2
KORN FERRY INTL	COM NEW	50064320	21,596	1,102,412	SH	DEFINED 1,2,5,13
KOS PHARMACEUTICALS	COM	50064810	5,605	148,985	SH	DEFINED 1,2
KOSAN BIOSCIENCES IN	COM	50064W10	259	64,812	SH	DEFINED 1,2,5
KRAFT FOODS INC	CL A	50075N10	207,648	6,720,002	SH	DEFINED 1,2,5,6,7,8,10,
KRISPY KREME DOUGHNU	COM	50101410	6,675	820,083	SH	DEFINED 1,2,5
KROGER CO	COM	50104410	485,984	22,231,663	SH	DEFINED 1,2,5,6,7,8,10,
KRONOS INC	COM	50105210	18,035	498,070	SH	DEFINED 1,2,5,6
KRONOS WORLDWIDE INC	COM	50105F10	1,321	45,152	SH	DEFINED 1,2
K-SWISS INC	CL A	48268610	22,370	837,827	SH	DEFINED 1,2,6
KT CORP	SPONSORED	48268K10	6,009	280,155	SH	DEFINED 1,2,7
KUBOTA CORP	ADR	50117320	819	17,188	SH	DEFINED 1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
KULICKE & SOFFA INDS	COM	50124210	9,106	1,228,922	SH	DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	218	18,726	SH	DEFINED	1
KYOCERA CORP	ADR	50155620	1,217	15,653	SH	DEFINED	1,2
KYPHON INC	COM	50157710	18,334	477,940	SH	DEFINED	1,2,5
L S B BANCSHARES N C	COM	50215810	180	10,400	SH	DEFINED	1
L-3 COMMUNICATIONS H	COM	50242410	255,334	3,385,496	SH	DEFINED	1,2,5,6,7,8,10,
LA BARGE INC	COM	50247010	987	74,355	SH	DEFINED	1
LA JOLLA PHARMACEUTI	COM NEW	50345930	43	11,837	SH	DEFINED	1,5
LA Z BOY INC	COM	50533610	15,844	1,131,715	SH	DEFINED	1,2,5,6
LABOR READY INC	COM NEW	50540120	23,652	1,044,234	SH	DEFINED	1,2,5,6
LABORATORY CORP AMER	COM NEW	50540R40	223,474	3,591,105	SH	DEFINED	1,2,5,6,7,8,10,
LABRANCHE & CO INC	COM	50544710	12,996	1,073,174	SH	DEFINED	1,2,5
LACLEDE GROUP INC	COM	50559710	12,604	366,808	SH	DEFINED	1,2,5
LADENBURG THALMAN FI	COM	50575Q10	119	119,074	SH	DEFINED	1,5
LADISH INC	COM NEW	50575420	3,646	97,311	SH	DEFINED	1,2
LAFARGE COPPEE S A	SPON ADR N	50586140	657	20,970	SH	DEFINED	1
LAIDLAW INTL INC	COM	50730R10	21,832	866,365	SH	DEFINED	1,2,5,10
LAKELAND BANCORP INC	COM	51163710	3,436	219,279	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	5,668	233,354	SH	DEFINED	1,2
LAKES ENTMT INC	COM	51206P10	1,503	124,299	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	268,353	5,743,863	SH	DEFINED	1,2,5,6,7,8,10,
LAMAR ADVERTISING CO	CL A	51281510	59,162	1,098,447	SH	DEFINED	1,2,5,6,7,8,10,
LAMSON & SESSIONS CO	COM	51369610	1,821	64,220	SH	DEFINED	1,5
LANCASTER COLONY COR	COM	51384710	20,957	530,951	SH	DEFINED	1,2,5,13
LANCE INC	COM	51460610	13,398	582,006	SH	DEFINED	1,2,6
LANDAMERICA FINL GRO	COM	51493610	23,649	366,087	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	7,492	156,411	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	276	29,811	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	9,443	291,000	SH	DEFINED	1,2,6
LANDSTAR SYS INC	COM	51509810	48,680	1,030,699	SH	DEFINED	1,2,5,6
LAS VEGAS SANDS CORP	COM	51783410	56,924	731,103	SH	DEFINED	1,2,5,6,7,8,10,
LASALLE HOTEL PTYS	COM SH BEN	51794210	50,864	1,098,571	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	182	13,916	SH	DEFINED	1
LASERSCOPE	COM	51808110	8,936	290,051	SH	DEFINED	1,2,6
LATTICE SEMICONDUCTO	COM	51841510	13,736	2,222,676	SH	DEFINED	1,2,5,13
LAUDER ESTEE COS INC	CL A	51843910	118,416	3,062,220	SH	DEFINED	1,2,5,6,7,8,10,
LAUREATE EDUCATION I	COM	51861310	32,298	757,639	SH	DEFINED	1,2,5,12,13
LAWSON PRODS INC	COM	52077610	8,793	223,072	SH	DEFINED	1,2,6
LAWSON SOFTWARE INC	COM	52078P10	9,580	1,429,886	SH	DEFINED	1,2,5
LAYNE CHRISTENSEN CO	COM	52105010	3,882	136,917	SH	DEFINED	1
LAZARD LTD	SHS A	G5405010	435	10,773	SH	DEFINED	1,2
LCA-VISION INC	COM PAR \$.	50180330	15,027	284,017	SH	DEFINED	1,2,6
LEADIS TECHNOLOGY IN	COM	52171N10	229	41,532	SH	DEFINED	1
LEAP WIRELESS INTL I	COM NEW	52186330	4,071	85,789	SH	DEFINED	1,2,5
LEAPFROG ENTERPRISES	CL A	52186N10	4,137	409,583	SH	DEFINED	1,2,5
LEAR CORP	COM	52186510	29,517	1,329,003	SH	DEFINED	1,2,5,6,7,8,10,
LEARNING TREE INTL I	COM	52201510	661	75,423	SH	DEFINED	1,2
LECG CORP	COM	52323410	3,597	194,736	SH	DEFINED	1,2
LECROY CORP	COM	52324W10	1,802	125,587	SH	DEFINED	1,2
LEE ENTERPRISES INC	COM	52376810	20,419	757,664	SH	DEFINED	1,2,6,13
LEGG MASON INC	COM	52490110	326,243	3,278,167	SH	DEFINED	1,2,5,6,7,8,10,
LEGGETT & PLATT INC	COM	52466010	129,994	5,203,939	SH	DEFINED	1,2,5,6,7,8,10,
LEHMAN BROS HLDGS IN	COM	52490810	1,083,867	16,636,480	SH	DEFINED	1,2,5,6,7,8,10,

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

LENNAR CORP	CL A	52605710	156,981	3,537,993	SH	DEFINED	1,2,5,6,7,8,10,
LENNOX INTL INC	COM	52610710	23,097	872,232	SH	DEFINED	1,2,5,6
LENOX GROUP INC	COM	52626210	635	89,519	SH	DEFINED	1,5,6
LESCO INC OHIO	COM	52687210	191	12,290	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	80,794	2,767,850	SH	DEFINED	1,2,5,6,7,8,10,
LEVEL 3 COMMUNICATIO	COM	52729N10	53,118	11,963,525	SH	DEFINED	1,2,5,12

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
LEVITT CORP	CL A	52742P10	7,504	468,991	SH	DEFINED	1,2,5,8
LEXICON GENETICS INC	COM	52887210	4,825	1,099,153	SH	DEFINED	1,2,5
LEXINGTON CORP PPTYS	COM	52904310	15,065	697,458	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	283,350	5,075,227	SH	DEFINED	1,2,5,6,7,8,10,
LG PHILIP LCD CO LTD	SPONS ADR	50186V10	297	16,380	SH	DEFINED	1,2
LHC GROUP INC	COM	50187A10	911	45,726	SH	DEFINED	1
LIBBEY INC	COM	52989810	996	135,484	SH	DEFINED	1,6
LIBERTY GLOBAL INC	COM SER A	53055510	72,149	3,355,780	SH	DEFINED	1,2,5,6,7,8,10,
LIBERTY GLOBAL INC	COM SER C	53055530	46,149	2,243,510	SH	DEFINED	1,2,5,6,7,8,10,
LIBERTY MEDIA HLDG C	INT COM SE	53071M10	144,656	8,380,997	SH	DEFINED	1,2,5,6,7,8,10,
LIBERTY MEDIA HLDG C	CAP COM SE	53071M30	137,264	1,638,578	SH	DEFINED	1,2,5,6,7,8,10,
LIBERTY PPTY TR	SH BEN INT	53117210	103,980	2,352,498	SH	DEFINED	1,2,3,5,6,7,8,1
LIFE TIME FITNESS IN	COM	53217R20	14,307	309,204	SH	DEFINED	1,2
LIFECCELL CORP	COM	53192710	12,267	396,729	SH	DEFINED	1,2
LIFECORE BIOMEDICAL	COM	53218710	202	12,875	SH	DEFINED	1
LIFEPOINT HOSPITALS	COM	53219L10	27,008	840,591	SH	DEFINED	1,2,5,13
LIFETIME BRANDS INC	COM	53222Q10	2,083	96,109	SH	DEFINED	1
LIFEWAY FOODS INC	COM	53191410	149	11,600	SH	DEFINED	1
LIGHTBRIDGE INC	COM	53222610	2,416	186,541	SH	DEFINED	1,2
LILLY ELI & CO	COM	53245710	1,571,745	28,437,585	SH	DEFINED	1,2,5,6,7,8,10,
LIMITED BRANDS INC	COM	53271610	239,811	9,371,267	SH	DEFINED	1,2,5,6,7,8,10,
LIN TV CORP	CL A	53277410	4,043	535,448	SH	DEFINED	1,2
LINCARE HLDGS INC	COM	53279110	78,036	2,062,266	SH	DEFINED	1,2,5,6,7,8,10,
LINCOLN EDL SVCS COR	COM	53353510	573	33,531	SH	DEFINED	1,2
LINCOLN ELEC HLDGS I	COM	53390010	48,284	770,693	SH	DEFINED	1,2,5,13
LINCOLN NATL CORP IN	COM	53418710	483,113	8,559,757	SH	DEFINED	1,2,5,6,7,8,10,
LINDSAY MFG CO	COM	53555510	6,099	224,875	SH	DEFINED	1,2,5,6
LINEAR TECHNOLOGY CO	COM	53567810	275,365	8,222,292	SH	DEFINED	1,2,5,6,7,8,10,
LINN ENERGY LLC	UNIT 99/99	53602010	315	15,016	SH	DEFINED	1,2
LIONBRIDGE TECHNOLOG	COM	53625210	4,133	747,374	SH	DEFINED	1,2
LIPMAN ELECTRONIC EN	ORD	M6772H10	201	7,071	SH	DEFINED	2,5
LIQUIDITY SERVICES I	COM	53635B10	1,232	79,107	SH	DEFINED	1
LITHIA MTRS INC	CL A	53679710	6,430	212,069	SH	DEFINED	1,2,5
LITTELFUSE INC	COM	53700810	20,238	588,651	SH	DEFINED	1,2,6
LIVE NATION INC	COM	53803410	28,049	1,377,657	SH	DEFINED	1,2,5,6
LIVEPERSON INC	COM	53814610	185	38,189	SH	DEFINED	1
LIZ CLAIBORNE INC	COM	53932010	124,420	3,357,258	SH	DEFINED	1,2,5,6,7,8,10,
LKQ CORP	COM	50188920	12,750	671,057	SH	DEFINED	1,2,6
LLOYDS TSB GROUP PLC	SPONSORED	53943910	2,738	69,358	SH	DEFINED	1,2
LOCKHEED MARTIN CORP	COM	53983010	5,775,490	80,505,848	SH	DEFINED	1,2,5,6,7,8,10,
LODGENET ENTMT CORP	COM	54021110	5,271	282,605	SH	DEFINED	1,2
LODGIAN INC	COM PAR \$.	54021P40	4,751	333,410	SH	DEFINED	1,2
LOEWS CORP	COM	54042410	340,301	9,599,459	SH	DEFINED	1,2,5,6,10,12,1
LOEWS CORP	CAROLNA GP	54042420	187,665	3,653,201	SH	DEFINED	1,2,5,7,10,14

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

LOGILITY INC	COM	54140Y10	450	46,900	SH	DEFINED 1,2
LO-JACK CORP	COM	53945110	7,358	390,123	SH	DEFINED 1,2,6
LONE STAR STEAKHOUSE	COM	54230710	8,911	339,742	SH	DEFINED 1,2,6
LONE STAR TECHNOLOGI	COM	54231210	30,747	569,180	SH	DEFINED 1,2
LONGS DRUG STORES CO	COM	54316210	31,916	699,602	SH	DEFINED 1,2,5,6
LONGVIEW FIBRE CO	COM	54321310	18,602	974,436	SH	DEFINED 1,2,5,13
LOOKSMART LTD	COM NEW	54344250	61	18,888	SH	DEFINED 1
LORAL SPACE & COMMUN	COM	54388110	1,289	45,465	SH	DEFINED 1,2
LOUISIANA PAC CORP	COM	54634710	184,629	8,430,530	SH	DEFINED 1,2,5,6,7,10,12
LOWES COS INC	COM	54866110	3,306,043	54,492,225	SH	DEFINED 1,2,5,6,7,8,10,
LSB INDS INC	COM	50216010	167	20,248	SH	DEFINED 1
LSI INDS INC	COM	50216C10	4,523	266,242	SH	DEFINED 1,2
LSI LOGIC CORP	COM	50216110	112,266	12,543,674	SH	DEFINED 1,2,5,6,7,8,10,
LTC PPTYS INC	COM	50217510	9,170	410,281	SH	DEFINED 1,2,3,5
LTX CORP	COM	50239210	5,371	766,156	SH	DEFINED 1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
LUBRIZOL CORP	COM	54927110	123,445	3,097,747	SH	DEFINED 1,2,5,13	
LUBYS INC	COM	54928210	4,377	419,648	SH	DEFINED 1,2	
LUCENT TECHNOLOGIES	COM	54946310	271,699	112,272,153	SH	DEFINED 1,2,5,6,7,8,10,	
LUFKIN INDS INC	COM	54976410	11,867	199,683	SH	DEFINED 1,2	
LUMINENT MTG CAP INC	COM	55027830	7,585	819,138	SH	DEFINED 1,2,5	
LUMINEX CORP DEL	COM	55027E10	8,757	503,555	SH	DEFINED 1,2,5	
LUXOTTICA GROUP S P	SPONSORED	55068R20	10,851	399,964	SH	DEFINED 1	
LYDALL INC DEL	COM	55081910	334	36,196	SH	DEFINED 1,6	
LYONDELL CHEMICAL CO	COM	55207810	107,484	4,743,356	SH	DEFINED 1,2,5,6,7,8,10,	
M & F WORLDWIDE CORP	COM	55254110	2,619	162,658	SH	DEFINED 1,2	
M & T BK CORP	COM	55261F10	244,519	2,073,598	SH	DEFINED 1,2,5,6,7,8,10,	
M D C HLDGS INC	COM	55267610	32,661	628,938	SH	DEFINED 1,2,5,13	
M SYS FLASH DISK PIO	ORD	M7061C10	321	10,824	SH	DEFINED 1,2,5	
M/I HOMES INC	COM	55305B10	7,690	219,202	SH	DEFINED 1,2,6	
MACATAWA BK CORP	COM	55422510	4,906	209,751	SH	DEFINED 1	
MACDERMID INC	COM	55427310	12,922	448,696	SH	DEFINED 1,2,5	
MACERICH CO	COM	55438210	133,433	1,900,752	SH	DEFINED 1,2,3,5,6,7,8,1	
MAC-GRAY CORP	COM	55415310	130	10,500	SH	DEFINED 1	
MACK CALI RLTY CORP	COM	55448910	68,673	1,495,490	SH	DEFINED 1,2,3,5,13	
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	791	28,672	SH	DEFINED 1,2	
MACRONIX INTL LTD	SPONS ADR	55610376	53	19,529	SH	DEFINED 1	
MACROVISION CORP	COM	55590410	23,156	1,076,027	SH	DEFINED 1,2,5,13	
MADDEN STEVEN LTD	COM	55626910	16,119	544,177	SH	DEFINED 1,2,5	
MAF BANCORP INC	COM	55261R10	22,477	524,663	SH	DEFINED 1,2,5	
MAGELLAN HEALTH SVCS	COM NEW	55907920	24,339	537,171	SH	DEFINED 1,2	
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	530	25,412	SH	DEFINED 1,2	
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	2,903	85,438	SH	DEFINED 1,2,5	
MAGMA DESIGN AUTOMAT	COM	55918110	4,002	544,515	SH	DEFINED 1,2	
MAGNA ENMTT CORP	CL A	55921110	2,597	493,808	SH	DEFINED 1	
MAGNA INTL INC	CL A	55922240	810	11,256	SH	DEFINED 1,2	
MAGNETEK INC	COM	55942410	198	73,366	SH	DEFINED 1,5,6	
MAGUIRE PPTYS INC	COM	55977510	29,694	844,312	SH	DEFINED 1,2,3,5	
MAIDENFORM BRANDS IN	COM	56030510	1,522	123,400	SH	DEFINED 1,2	
MAINSOURCE FINANCIAL	COM	56062Y10	4,128	236,850	SH	DEFINED 1,2	
MAIR HOLDINGS INC	COM	56063510	585	94,269	SH	DEFINED 1	

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

MAJESCO ENTERTAINMEN	COM NEW	56069020	217	133,092	SH	DEFINED 1
MAKITA CORP	ADR NEW	56087730	366	11,729	SH	DEFINED 1,2
MANAGEMENT NETWORK G	COM	56169310	35	16,180	SH	DEFINED 1
MANHATTAN ASSOCS INC	COM	56275010	11,786	580,859	SH	DEFINED 1,2,5,6
MANITOWOC INC	COM	56357110	42,660	958,641	SH	DEFINED 1,2,5,6,12
MANNATECH INC	COM	56377110	7,261	575,792	SH	DEFINED 1,2
MANNKIND CORP	COM	56400P20	8,187	384,185	SH	DEFINED 1,2
MANOR CARE INC NEW	COM	56405510	136,196	2,902,719	SH	DEFINED 1,2,5,6,10,12,1
MANPOWER INC	COM	56418H10	201,454	3,118,481	SH	DEFINED 1,2,5,6,7,8,10,
MANTECH INTL CORP	CL A	56456310	14,572	472,198	SH	DEFINED 1,2,6
MANUGISTICS GROUP IN	COM	56501110	214	85,710	SH	DEFINED 1,5
MANULIFE FINL CORP	COM	56501R10	9,388	295,486	SH	DEFINED 1,2,5,13,14
MAPINFO CORP	COM	56510510	3,941	301,968	SH	DEFINED 1,2,5,6
MARATHON OIL CORP	COM	56584910	1,029,744	12,361,869	SH	DEFINED 1,2,5,6,7,8,10,
MARCHEX INC	CL B	56624R10	4,220	256,821	SH	DEFINED 1,2
MARCUS CORP	COM	56633010	7,654	366,579	SH	DEFINED 1,2,6
MARINE PRODS CORP	COM	56842710	1,634	167,959	SH	DEFINED 1,2
MARINEMAX INC	COM	56790810	6,996	266,704	SH	DEFINED 1,2,6
MARINER ENERGY INC	COM	56845T30	8,314	452,584	SH	DEFINED 1,2,5
MARITRANS INC	COM	57036310	3,838	154,120	SH	DEFINED 1
MARKEL CORP	COM	57053510	43,533	125,454	SH	DEFINED 1,2,5,12
MARKETAXESS HLDGS IN	COM	57060D10	3,370	306,080	SH	DEFINED 1
MARKWEST ENERGY PART	UNIT LTD P	57075910	425	10,289	SH	DEFINED 1,2
MARKWEST HYDROCARBON	COM	57076210	2,145	86,656	SH	DEFINED 1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
MARLIN BUSINESS SVCS	COM	57115710	2,059	91,246	SH	DEFINED 1,2	
MARRIOTT INTL INC NE	CL A	57190320	384,040	10,074,504	SH	DEFINED 1,2,5,6,7,8,10,	
MARSH & MCLENNAN COS	COM	57174810	385,943	14,352,667	SH	DEFINED 1,2,5,6,7,8,10,	
MARSH SUPERMARKETS I	CL B	57178320	155	12,883	SH	DEFINED 1	
MARSHALL & ILSLEY CO	COM	57183410	257,577	5,631,333	SH	DEFINED 1,2,5,6,7,8,10,	
MARSHALL EDWARDS INC	COM	57232230	289	85,154	SH	DEFINED 1	
MARTEK BIOSCIENCES C	COM	57290110	20,473	707,179	SH	DEFINED 1,2,5,13	
MARTEN TRANS LTD	COM	57307510	4,277	196,732	SH	DEFINED 1	
MARTHA STEWART LIVIN	CL A	57308310	4,902	293,366	SH	DEFINED 1,2	
MARTIN MARIETTA MATL	COM	57328410	178,542	1,958,776	SH	DEFINED 1,2,5,6,7,8,10,	
MARVEL ENTERTAINMENT	COM	57383T10	14,844	742,183	SH	DEFINED 1,2,5	
MARVELL TECHNOLOGY G	ORD	G5876H10	56,804	1,281,382	SH	DEFINED 1,2,5,6,7,8,10,	
MASCO CORP	COM	57459910	347,014	11,707,620	SH	DEFINED 1,2,5,6,7,8,10,	
MASSBANK CORP READ M	COM	57615210	227	6,931	SH	DEFINED 1,2	
MASSEY ENERGY CORP	COM	57620610	35,138	976,065	SH	DEFINED 1,2,5,6,7,8,10,	
MASTEC INC	COM	57632310	6,820	516,279	SH	DEFINED 1,2,5	
MASTERCARD INC	COM	57636Q10	5,393	112,357	SH	DEFINED 1,2,5	
MATERIAL SCIENCES CO	COM	57667410	1,602	177,458	SH	DEFINED 1	
MATRIA HEALTHCARE IN	COM NEW	57681720	7,798	364,032	SH	DEFINED 1,2,5,6	
MATRIX SVC CO	COM	57685310	1,253	109,565	SH	DEFINED 1,5	
MATSUSHITA ELEC INDL	ADR	57687920	3,155	149,310	SH	DEFINED 1,2	
MATTEL INC	COM	57708110	166,919	10,110,173	SH	DEFINED 1,2,5,6,7,8,10,	
MATTHEWS INTL CORP	CL A	57712810	19,456	564,421	SH	DEFINED 1,2,5	
MATTSON TECHNOLOGY I	COM	57722310	5,567	569,818	SH	DEFINED 1,2	
MAUI LD & PINEAPPLE	COM	57734510	2,159	57,123	SH	DEFINED 1,2	
MAVERICK TUBE CORP	COM	57791410	32,659	516,844	SH	DEFINED 1,2,5	

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

MAX RE CAPITAL LTD H SHS		G6052F10	1,110	50,837	SH	DEFINED	1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	269,049	8,378,967	SH	DEFINED	1,2,5,6,7,8,10,
MAXIMUS INC	COM	57793310	7,087	306,114	SH	DEFINED	1,2,5,6
MAXWELL TECHNOLOGIES	COM	57776710	1,556	79,276	SH	DEFINED	1
MAXYGEN INC	COM	57777610	2,973	397,517	SH	DEFINED	1,2
MB FINANCIAL INC NEW	COM	55264U10	11,870	335,681	SH	DEFINED	1,2
MBIA INC	COM	55262C10	236,827	4,044,863	SH	DEFINED	1,2,5,6,7,8,10,
MBT FINL CORP	COM	57887710	3,324	207,776	SH	DEFINED	1,2
MCAFEE INC	COM	57906410	120,175	4,951,568	SH	DEFINED	1,2,5,7,10,12,1
MCCLATCHY CO	CL A	57948910	24,372	607,470	SH	DEFINED	1,2,5,6,7,8,10,
MCCORMICK & CO INC	COM NON VT	57978020	125,885	3,752,153	SH	DEFINED	1,2,5,6,7,8,10,
MCCORMICK & SCHMICKS	COM	57979310	2,487	104,496	SH	DEFINED	1
MCDATA CORP	CL A	58003120	11,709	2,869,824	SH	DEFINED	1,2,5,13
MCDERMOTT INTL INC	COM	58003710	7,893	173,582	SH	DEFINED	1,2,5,12
MCDONALDS CORP	COM	58013510	1,546,163	46,016,765	SH	DEFINED	1,2,5,6,7,8,10,
MCG CAPITAL CORP	COM	58047P10	12,440	782,366	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	7,278	261,701	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	622,248	12,387,985	SH	DEFINED	1,2,5,6,7,8,10,
MCKESSON CORP	COM	58155Q10	569,068	12,036,126	SH	DEFINED	1,2,5,6,7,8,10,
MCMORAN EXPLORATION	COM	58241110	5,321	302,319	SH	DEFINED	1,2
MDU RES GROUP INC	COM	55269010	65,985	1,802,380	SH	DEFINED	1,2,5,12,13
MEADOWBROOK INS GROU	COM	58319P10	912	109,580	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	142,954	5,118,281	SH	DEFINED	1,2,5,6,7,8,10,
MEASUREMENT SPECIALT	COM	58342110	4,034	181,126	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	119	48,118	SH	DEFINED	1,2,5
MEDALLION FINL CORP	COM	58392810	874	67,457	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	16,335	1,699,780	SH	DEFINED	1,2,5
MEDCATH CORP	COM	58404W10	2,603	138,151	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	463,291	8,088,187	SH	DEFINED	1,2,5,6,7,8,10,
MEDIA GEN INC	CL A	58440410	18,823	449,335	SH	DEFINED	1,2,6,13
MEDIACOM COMMUNICATI	CL A	58446K10	5,239	840,900	SH	DEFINED	1,2,5
MEDICAL ACTION INDS	COM	58449L10	908	41,093	SH	DEFINED	1
MEDICAL PPTYS TRUST	COM	58463J30	3,635	329,298	SH	DEFINED	1,2,3

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
MEDICAL STAFFING NET	COM	58463F10	167	33,400	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	12,718	650,551	SH	DEFINED	1,2,5
MEDICIS PHARMACEUTIC	CL A NEW	58469030	29,393	1,224,709	SH	DEFINED	1,2,5,13
MEDIFAST INC	COM	58470H10	1,199	67,086	SH	DEFINED	1
MEDIMMUNE INC	COM	58469910	179,694	6,630,788	SH	DEFINED	1,2,5,6,7,8,10,
MEDIS TECHNOLOGIES L	COM	58500P10	4,389	216,440	SH	DEFINED	1,2
MEDTRONIC INC	COM	58505510	1,608,666	34,285,284	SH	DEFINED	1,2,5,6,7,8,10,
MELLON FINL CORP	COM	58551A10	375,107	10,894,777	SH	DEFINED	1,2,5,6,7,8,10,
MEMC ELECTR MATLS IN	COM	55271510	119,656	3,190,815	SH	DEFINED	1,2,5,6,7,8,10,
MENS WEARHOUSE INC	COM	58711810	20,724	683,975	SH	DEFINED	1,2,5,6
MENTOR CORP MINN	COM	58718810	26,151	601,177	SH	DEFINED	1,2,5,6,12
MENTOR GRAPHICS CORP	COM	58720010	19,783	1,524,122	SH	DEFINED	1,2,5,13
MERCANTILE BANK CORP	COM	58737610	4,086	102,540	SH	DEFINED	1,5
MERCANTILE BANKSHARE	COM	58740510	80,744	2,263,643	SH	DEFINED	1,2,5,6,7,8,10,
MERCER INTL INC	COM	58805610	3,092	356,263	SH	DEFINED	1
MERCK & CO INC	COM	58933110	2,672,566	73,361,692	SH	DEFINED	1,2,5,6,7,8,10,
MERCURY COMPUTER SYS	COM	58937810	6,568	426,763	SH	DEFINED	1,2,5,6

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

MERCURY GENL CORP NE COM	58940010	53,437	947,963	SH	DEFINED 1,2,5,12,13
MEREDITH CORP COM	58943310	46,140	931,376	SH	DEFINED 1,2,5,6,10,13
MERGE TECHNOLOGIES I COM	58998110	3,183	258,542	SH	DEFINED 1,2,5
MERIDIAN BIOSCIENCE COM	58958410	5,052	202,485	SH	DEFINED 1,2
MERIDIAN GOLD INC COM	58997510	4,556	143,815	SH	DEFINED 1,2,7,12
MERIDIAN RESOURCE CO COM	58977Q10	4,228	1,207,902	SH	DEFINED 1,2,5
MERIT MED SYS INC COM	58988910	7,613	553,293	SH	DEFINED 1,2,6
MERITAGE HOMES CORP COM	59001A10	27,969	591,934	SH	DEFINED 1,2,5,6
MERIX CORP COM	59004910	331	30,203	SH	DEFINED 1,2,5
MERRILL LYNCH & CO I COM	59018810	5,612,353	80,683,621	SH	DEFINED 1,2,5,6,7,8,10,
MESA AIR GROUP INC COM	59047910	5,421	550,380	SH	DEFINED 1,6
MESTEK INC COM	59082910	354	21,296	SH	DEFINED 1
MET PRO CORP COM	59087630	158	12,664	SH	DEFINED 1
METABASIS THERAPEUTI COM	59101M10	494	64,794	SH	DEFINED 1
METAL MGMT INC COM NEW	59109720	13,718	448,020	SH	DEFINED 1,2
METASOLV INC COM	59139P10	155	54,836	SH	DEFINED 1
METHODE ELECTRS INC COM	59152020	6,042	574,877	SH	DEFINED 1,2,6
METLIFE INC COM	59156R10	1,166,255	22,773,964	SH	DEFINED 1,2,5,6,7,8,10,
METRETEK TECHNOLOGIE COM	59159Q10	1,280	74,479	SH	DEFINED 1,2
METROCORP BANCSHARES COM	59165010	919	31,378	SH	DEFINED 1
METROLOGIC INSTRS IN COM	59167610	3,917	260,934	SH	DEFINED 1,2
METSO CORP SPONSORED	59267110	242	6,699	SH	DEFINED 1
METTLER TOLEDO INTER COM	59268810	78,997	1,304,234	SH	DEFINED 1,2,5,10,12
MFA MTG INVTS INC COM	55272X10	7,810	1,135,156	SH	DEFINED 1,2
MGE ENERGY INC COM	55277P10	9,020	289,564	SH	DEFINED 1,2
MGI PHARMA INC COM	55288010	27,455	1,276,998	SH	DEFINED 1,2,5,6
MGIC INVT CORP WIS COM	55284810	163,178	2,510,436	SH	DEFINED 1,2,5,6,7,8,10,
MGM MIRAGE COM	55295310	71,415	1,750,376	SH	DEFINED 1,2,5,6,7,8,10,
MGP INGREDIENTS INC COM	55302G10	1,208	52,012	SH	DEFINED 1
MICHAELS STORES INC COM	59408710	133,848	3,245,583	SH	DEFINED 1,2,5,6,7,8,10,
MICREL INC COM	59479310	20,062	2,004,173	SH	DEFINED 1,2,5,13
MICRO LINEAR CORP COM	59485010	30	12,300	SH	DEFINED 1
MICROCHIP TECHNOLOGY COM	59501710	140,949	4,201,168	SH	DEFINED 1,2,5,6,7,8,10,
MICRON TECHNOLOGY IN COM	59511210	398,305	26,447,900	SH	DEFINED 1,2,5,6,7,8,10,
MICROS SYS INC COM	59490110	25,667	587,621	SH	DEFINED 1,2,6
MICROSEMI CORP COM	59513710	24,774	1,016,142	SH	DEFINED 1,2,5,6
MICROSOFT CORP COM	59491810	5,975,839	256,473,771	SH	DEFINED 1,2,5,6,7,8,10,
MICROSTRATEGY INC CL A NEW	59497240	27,397	280,942	SH	DEFINED 1,2,5
MICROTEK MEDICAL HLD COM	59515B10	162	42,533	SH	DEFINED 1,5
MICROTUNE INC DEL COM	59514P10	3,815	609,476	SH	DEFINED 1,2,5
MICROVISION INC DEL COM	59496010	41	21,210	SH	DEFINED 1
MID-AMER APT CMNTYS COM	59522J10	29,584	530,646	SH	DEFINED 1,2,3

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MAN
MIDAS GROUP INC	COM	59562610	5,963	324,057	SH	DEFINED 1,2,6	
MIDDLEBY CORP	COM	59627810	7,941	91,745	SH	DEFINED 1,2	
MIDDLESEX WATER CO	COM	59668010	1,889	99,860	SH	DEFINED 1,2,5	
MIDLAND CO	COM	59748610	7,182	189,096	SH	DEFINED 1,2	
MID-STATE BANCSHARES	COM	59544010	8,975	320,539	SH	DEFINED 1,2	
MIDWAY GAMES INC	COM	59814810	2,078	256,842	SH	DEFINED 1,2	
MIDWEST AIR GROUP IN	COM	59791110	107	21,189	SH	DEFINED 1	
MIDWEST BANC HOLDING	COM	59825110	3,859	173,445	SH	DEFINED 1,2	

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

MILACRON INC	COM	59870910	83	82,680	SH	DEFINED	1,2,5,6
MILLEA HOLDINGS INC	ADR	60032R10	12,261	131,783	SH	DEFINED	1,2
MILLENNIUM CELL INC	COM	60038B10	21	14,948	SH	DEFINED	1
MILLENNIUM PHARMACEU	COM	59990210	56,377	5,654,622	SH	DEFINED	1,2,5,6,7,8,10,
MILLER HERMAN INC	COM	60054410	26,480	1,027,563	SH	DEFINED	1,2,5,6,12,13
MILLER INDS INC TENN	COM NEW	60055120	1,225	59,170	SH	DEFINED	1
MILLICOM INTL CELLUL	SHS NEW	L6388F11	1,080	23,768	SH	DEFINED	1,5
MILLIPORE CORP	COM	60107310	87,678	1,391,939	SH	DEFINED	1,2,5,6,7,8,10,
MILLS CORP	COM	60114810	27,730	1,036,644	SH	DEFINED	1,2,3,5
MINDSPEED TECHNOLOGI	COM	60268210	1,000	415,029	SH	DEFINED	1,2,5
MINE SAFETY APPLIANC	COM	60272010	26,516	659,598	SH	DEFINED	1,2,5,13
MINERALS TECHNOLOGIE	COM	60315810	51,603	992,361	SH	DEFINED	1,2,5,13
MIPS TECHNOLOGIES IN	COM	60456710	3,320	546,977	SH	DEFINED	1
MIRANT CORP NEW	COM	60467R10	13,616	508,059	SH	DEFINED	1,2,5
MISSION WEST PPTYS I	COM	60520310	303	27,331	SH	DEFINED	1,3,5
MITSUBISHI UFJ FINL	SPONSORED	60682210	23,496	1,684,321	SH	DEFINED	1,2
ITSUI & CO LTD	ADR	60682720	1,543	5,469	SH	DEFINED	1,2
MITTAL STEEL CO N V	NY REG SH	60684P10	229	7,500	SH	DEFINED	1,5
MIVA INC	COM	55311R10	5,402	1,333,900	SH	DEFINED	1,5,6
MKS INSTRUMENT INC	COM	55306N10	20,795	1,033,535	SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	14,629	499,980	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	32,430	1,101,555	SH	DEFINED	1,2,4,5
MOBILITY ELECTRONICS	COM	60741U10	2,154	296,747	SH	DEFINED	1,2
MOBIUS MGMT SYSTEMS	COM	60692510	109	18,840	SH	DEFINED	1
MOCON INC	COM	60749410	99	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	23,649	1,012,372	SH	DEFINED	1,2,5,6,13
MODTECH HLDGS INC	COM	60783C10	100	14,767	SH	DEFINED	1
MOHAWK INDS INC	COM	60819010	72,072	1,024,478	SH	DEFINED	1,2,5,6,7,8,10,
MOLDFLOW CORP	COM	60850710	155	13,200	SH	DEFINED	1
MOLECULAR DEVICES CO	COM	60851C10	14,994	490,657	SH	DEFINED	1,2
MOLEX INC	COM	60855410	110,052	3,278,283	SH	DEFINED	1,2,5,6,10,12,1
MOLEX INC	CL A	60855420	2,933	102,097	SH	DEFINED	1,2,5,12
MOLINA HEALTHCARE IN	COM	60855R10	10,186	267,695	SH	DEFINED	1,2
MOLSON COORS BREWING	CL B	60871R20	92,960	1,369,482	SH	DEFINED	1,2,5,6,10,12,1
MOMENTA PHARMACEUTIC	COM	60877T10	1,895	149,093	SH	DEFINED	1,2,5
MONACO COACH CORP	COM	60886R10	8,809	693,586	SH	DEFINED	1,2,6
MONARCH CASINO & RES	COM	60902710	5,063	180,045	SH	DEFINED	1,2
MONEYGRAM INTL INC	COM	60935Y10	59,026	1,738,630	SH	DEFINED	1,2,5,12,13
MONMOUTH REAL ESTATE	CL A	60972010	124	15,370	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	3,099	1,565,213	SH	DEFINED	1,2
MONOLITHIC PWR SYS I	COM	60983910	4,637	391,956	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	4,369	134,186	SH	DEFINED	1,5
MONSANTO CO NEW	COM	61166W10	800,527	9,508,572	SH	DEFINED	1,2,5,6,7,8,10,
MONSTER WORLDWIDE IN	COM	61174210	143,187	3,356,459	SH	DEFINED	1,2,5,6,7,8,10,
MONTPELIER RE HOLDIN	SHS	G6218510	1,958	113,256	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	357,222	6,559,338	SH	DEFINED	1,2,5,6,7,8,10,
MOOG INC	CL A	61539420	22,859	668,011	SH	DEFINED	1,2,6
MORGAN STANLEY	COM NEW	61744644	7,385,369	116,838,620	SH	DEFINED	1,2,5,6,7,8,10,
MORGAN STANLEY INDIA	COM	61745C10	4,199	96,329	SH	DEFINED	7
MORGANS HOTEL GROUP	COM	61748W10	2,839	182,443	SH	DEFINED	1
MORNINGSTAR INC	COM	61770010	8,183	197,282	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE-	INVEST- MENT TION	OTHER MAN
-----	-----	-----	-----	-----	-----	-----	-----

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

MORTGAGEIT HLDGS INC	COM	61915Q10	3,884	322,042	SH	DEFINED 1,2
MORTONS RESTAURANT G	COM	61943010	1,151	75,117	SH	DEFINED 1
MOSAIC CO	COM	61945A10	18,228	1,164,741	SH	DEFINED 1,2,5
MOSYS INC	COM	61971810	557	71,235	SH	DEFINED 1
MOTHERS WK INC	COM	61990310	508	14,506	SH	DEFINED 1,2
MOTOROLA INC	COM	62007610	1,502,653	74,573,373	SH	DEFINED 1,2,5,6,7,8,10,
MOVADO GROUP INC	COM	62458010	7,037	306,627	SH	DEFINED 1,2
MOVIE GALLERY INC	COM	62458110	1,678	270,212	SH	DEFINED 1,2
MPS GROUP INC	COM	55340910	36,051	2,393,833	SH	DEFINED 1,2,5,13
MRO SOFTWARE INC	COM	55347W10	9,395	468,131	SH	DEFINED 1,2,5,6
MRV COMMUNICATIONS I	COM	55347710	5,218	1,677,803	SH	DEFINED 1,2,5
MSC INDL DIRECT INC	CL A	55353010	33,593	706,180	SH	DEFINED 1,2,5,13
MTC TECHNOLOGIES INC	COM	55377A10	2,809	118,869	SH	DEFINED 1,2
MTI TECHNOLOGY CORP	COM	55390310	16	13,700	SH	DEFINED 1
MTR GAMING GROUP INC	COM	55376910	2,733	291,364	SH	DEFINED 1,5
MTS SYS CORP	COM	55377710	15,011	379,920	SH	DEFINED 1,2,6
MUELLER INDS INC	COM	62475610	20,546	622,039	SH	DEFINED 1,2,5,6
MUELLER WTR PRODS IN	COM SER A	62475810	1,275	73,244	SH	DEFINED 1,2
MULTI FINELINE ELECT	COM	62541B10	4,571	137,734	SH	DEFINED 1,2,5
MULTIMEDIA GAMES INC	COM	62545310	13,013	1,284,562	SH	DEFINED 1,2,5,6
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	300	11,044	SH	DEFINED 1,5
MURPHY OIL CORP	COM	62671710	233,556	4,181,092	SH	DEFINED 1,2,5,6,10,12,1
MVC CAPITAL INC	COM	55382910	506	37,660	SH	DEFINED 1
MWI VETERINARY SUPPL	COM	55402X10	1,976	54,238	SH	DEFINED 1
MYERS INDS INC	COM	62846410	6,656	387,195	SH	DEFINED 1,2
MYLAN LABS INC	COM	62853010	104,241	5,212,031	SH	DEFINED 1,2,5,6,10,12,1
MYOGEN INC	COM	62856E10	12,976	447,446	SH	DEFINED 1,2,5
MYRIAD GENETICS INC	COM	62855J10	14,949	592,021	SH	DEFINED 1,2,5
NABI BIOPHARMACEUTIC	COM	62951910	7,777	1,354,804	SH	DEFINED 1,2,5
NABORS INDUSTRIES LT	SHS	G6359F10	298,662	8,838,783	SH	DEFINED 1,2,5,6,7,8,10,
NACCO INDS INC	CL A	62957910	10,704	77,898	SH	DEFINED 1,2
NALCO HOLDING COMPAN	COM	62985Q10	14,925	846,583	SH	DEFINED 1,2,5
NANOGEN INC	COM	63007510	674	354,789	SH	DEFINED 1,5
NANOPHASE TCHNOLOGIE	COM	63007910	152	20,950	SH	DEFINED 1
NAPCO SEC SYS INC	COM	63040210	1,299	133,675	SH	DEFINED 1,2
NAPSTER INC	COM	63079710	287	93,067	SH	DEFINED 1,2,5,6
NARA BANCORP INC	COM	63080P10	11,983	639,072	SH	DEFINED 1,2,5
NASB FINL INC	COM	62896810	1,787	52,918	SH	DEFINED 1,2
NASDAQ STOCK MARKET	COM	63110310	30,373	1,015,836	SH	DEFINED 1,2
NASH FINCH CO	COM	63115810	5,435	255,270	SH	DEFINED 1,2,6
NASTECH PHARMACEUTIC	COM PAR \$0	63172840	4,417	279,542	SH	DEFINED 1
NATCO GROUP INC	CL A	63227W20	3,264	81,193	SH	DEFINED 1,5
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,356	18,078	SH	DEFINED 1,2
NATIONAL BEVERAGE CO	COM	63501710	1,788	124,572	SH	DEFINED 1
NATIONAL BK GREECE S	SPONSORED	63364340	1,147	143,400	SH	DEFINED 1,2
NATIONAL CITY CORP	COM	63540510	574,539	15,875,639	SH	DEFINED 1,2,5,6,7,8,10,
NATIONAL FINL PARTNE	COM	63607P20	20,984	473,573	SH	DEFINED 1,2
NATIONAL FUEL GAS CO	COM	63618010	61,028	1,736,702	SH	DEFINED 1,2,5,13
NATIONAL GRID PLC	SPON ADR N	63627430	311	5,755	SH	DEFINED 1
NATIONAL HEALTH INVS	COM	63633D10	9,341	347,390	SH	DEFINED 1,2,3
NATIONAL HEALTH REAL	COM	63590510	1,625	85,731	SH	DEFINED 1,2,3,5
NATIONAL HEALTHCARE	COM	63590610	4,060	91,132	SH	DEFINED 1,2,5
NATIONAL INSTRS CORP	COM	63651810	22,384	816,951	SH	DEFINED 1,2,5,13
NATIONAL INTERSTATE	COM	63654U10	2,220	81,851	SH	DEFINED 1
NATIONAL OILWELL VAR	COM	63707110	315,339	4,980,087	SH	DEFINED 1,2,5,6,7,8,10,
NATIONAL PENN BANC SH	COM	63713810	11,928	600,593	SH	DEFINED 1,2,5
NATIONAL PRESTO INDS	COM	63721510	4,561	87,238	SH	DEFINED 1,2,5,6
NATIONAL R V HLDGS I	COM	63727710	61	11,211	SH	DEFINED 1
NATIONAL RESEARCH CO	COM	63737210	219	9,400	SH	DEFINED 1

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
NATIONAL RETAIL PROP	COM	63741710	16,374	820,772	SH	DEFINED	1,2,3,5
NATIONAL SEMICONDUCT	COM	63764010	269,263	11,289,833	SH	DEFINED	1,2,5,6,7,8,10,
NATIONAL WESTN LIFE	CL A	63852210	10,665	44,504	SH	DEFINED	1,2
NATIONWIDE FINL SVCS	CL A	63861210	24,677	559,817	SH	DEFINED	1,2,5,10
NATIONWIDE HEALTH PP	COM	63862010	23,284	1,034,382	SH	DEFINED	1,2,3,5
NATURAL ALTERNATIVES	COM NEW	63884230	152	14,200	SH	DEFINED	1
NATURAL RESOURCE PAR	COM UNIT L	63900P10	925	17,067	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	947	95,717	SH	DEFINED	1
NAUTILUS INC	COM	63910B10	14,495	922,649	SH	DEFINED	1,2,5,6
NAVARRE CORP	COM	63920810	832	167,142	SH	DEFINED	1,5
NAVIGANT CONSULTING	COM	63935N10	20,822	919,299	SH	DEFINED	1,2,13
NAVIGANT INTL INC	COM	63935R10	1,406	87,716	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	63890410	10,230	233,462	SH	DEFINED	1,2
NAVISTAR INTL CORP N	COM	63934E10	35,073	1,425,136	SH	DEFINED	1,2,5,6,10,13
NAVTEQ CORP	COM	63936L10	51,881	1,161,162	SH	DEFINED	1,2,5,6,7,8,10,
NBT BANCORP INC	COM	62877810	10,466	450,555	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	30,939	1,293,964	SH	DEFINED	1,2,5,6
NCI BUILDING SYS INC	COM	62885210	19,096	359,153	SH	DEFINED	1,2,6
NCO GROUP INC	COM	62885810	14,219	537,795	SH	DEFINED	1,2,6
NCR CORP NEW	COM	62886E10	163,904	4,473,349	SH	DEFINED	1,2,5,6,10,12,1
NEC CORP	ADR	62905020	860	161,274	SH	DEFINED	1,2
NEENAH PAPER INC	COM	64007910	6,025	197,880	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS	COM	64026810	21,918	1,195,093	SH	DEFINED	1,2,5
NELNET INC	CL A	64031N10	7,298	179,980	SH	DEFINED	1,2
NEOPHARM INC	COM	64091910	1,055	197,889	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	178	44,047	SH	DEFINED	1,5
NEOWARE INC	COM	64065P10	3,065	249,407	SH	DEFINED	1,2,5,6
NESS TECHNOLOGIES IN	COM	64104X10	2,341	217,804	SH	DEFINED	1
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	3,709	135,605	SH	DEFINED	1,2
NETBANK INC	COM	64093310	5,106	770,077	SH	DEFINED	1,2,5
NETFLIX COM INC	COM	64110L10	14,534	534,155	SH	DEFINED	1,2,5
NETGEAR INC	COM	64111Q10	9,162	423,200	SH	DEFINED	1,2,6
NETIQ CORP	COM	64115P10	5,379	441,302	SH	DEFINED	1,2
NETLOGIC MICROSYSTEM	COM	64118B10	4,614	143,067	SH	DEFINED	1,2,5
NETRATINGS INC	COM	64116M10	2,565	184,637	SH	DEFINED	1,2
NETSCOUT SYS INC	COM	64115T10	2,870	321,708	SH	DEFINED	1,2
NETWORK APPLIANCE IN	COM	64120L10	338,871	9,599,749	SH	DEFINED	1,2,5,6,7,8,10,
NETWORK ENGINES INC	COM	64121A10	27	14,419	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	138	43,981	SH	DEFINED	1,6
NEUROCRINE BIOSCIENC	COM	64125C10	5,421	511,423	SH	DEFINED	1,2,5,12
NEUROGEN CORP	COM	64124E10	1,225	239,189	SH	DEFINED	1
NEUROMETRIX INC	COM	64125510	2,010	65,977	SH	DEFINED	1,5
NEUSTAR INC	CL A	64126X20	19,515	578,234	SH	DEFINED	1,2,5
NEW BRUNSWICK SCIENT	COM	64287610	149	18,520	SH	DEFINED	1
NEW CENTURY FINANCIA	COM	6435EV10	117,564	2,569,706	SH	DEFINED	1,2,5,10
NEW FRONTIER MEDIA I	COM	64439810	142	19,757	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	18,006	384,912	SH	DEFINED	1,2,5
NEW PLAN EXCEL RLTY	COM	64805310	60,381	2,445,559	SH	DEFINED	1,2,3,5,13
NEW RIV PHARMACEUTIC	COM	64846820	9,116	319,874	SH	DEFINED	1,2
NEW YORK & CO INC	COM	64929510	1,450	148,387	SH	DEFINED	1,2
NEW YORK CMNTY BANCO	COM	64944510	80,348	4,866,605	SH	DEFINED	1,2,5,6,7,8,10,
NEW YORK MTG TR INC	COM	64960410	57	14,300	SH	DEFINED	1,5

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

NEW YORK TIMES CO	CL A	65011110	94,105	3,834,745	SH	DEFINED	1,2,5,6,7,8,10,
NEWALLIANCE BANC	COM	65020310	20,853	1,457,235	SH	DEFINED	1,2,5
NEWCASTLE INVT	COM	65105M10	14,710	580,964	SH	DEFINED	1,2
NEWELL RUBBERMAID	COM	65122910	244,755	9,475,618	SH	DEFINED	1,2,5,6,7,8,10,
NEWFIELD EXPL	COM	65129010	115,592	2,361,920	SH	DEFINED	1,2,5,6,7,8,10,
NEWKIRK REALTY	COM	65149710	3,870	222,938	SH	DEFINED	1,2
NEWMARKET CORP	COM	65158710	15,701	320,034	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
NEWMIL BANCORP INC	COM	65163310	249	6,200	SH	DEFINED	1
NEWMONT MINING CORP	COM	65163910	653,852	12,353,146	SH	DEFINED	1,2,5,6,7,8,10,
NEWPARK RES INC	COM PAR \$.	65171850	7,568	1,230,492	SH	DEFINED	1,2
NEWPORT CORP	COM	65182410	11,990	743,809	SH	DEFINED	1,2,5,13
NEWS CORP	CL A	65248E10	1,169,739	60,987,430	SH	DEFINED	1,2,5,6,7,8,10,
NEWS CORP	CL B	65248E20	51,680	2,560,971	SH	DEFINED	1,2,5,6,7,8,10,
NEXSTAR BROADCASTING	CL A	65336K10	51	10,700	SH	DEFINED	1
NEXTEL PARTNERS INC	CL A	65333F10	515	18,082	SH	DEFINED	1,2
NEXTEST SYS CORP	COM	65333910	926	57,135	SH	DEFINED	1,2
NGAS RESOURCES INC	COM	62912T10	186	23,560	SH	DEFINED	1,5
NGP CAP RES CO	COM	62912R10	3,074	210,131	SH	DEFINED	1
NIC INC	COM	62914B10	3,472	480,212	SH	DEFINED	1,2
NICOR INC	COM	65408610	63,953	1,541,026	SH	DEFINED	1,2,5,6,10,13
NIDEC CORP	SPONSORED	65409010	216	12,000	SH	DEFINED	2
NIGHTHAWK RADIOLOGY	COM	65411N10	1,106	61,658	SH	DEFINED	1,2
NII HLDGS INC	CL B NEW	62913F20	118,476	2,101,387	SH	DEFINED	1,2,5,6,7,8,10,
NIKE INC	CL B	65410610	401,109	4,951,969	SH	DEFINED	1,2,5,6,7,8,10,
NIPPON TELEG & TEL C	SPONSORED	65462410	664	27,137	SH	DEFINED	1,2
NISOURCE INC	COM	65473P10	201,653	9,233,217	SH	DEFINED	1,2,5,6,7,8,10,
NISSAN MOTORS	SPONSORED	65474440	850	38,662	SH	DEFINED	1
NITROMED INC	COM	65479850	459	94,959	SH	DEFINED	1,2
NL INDS INC	COM NEW	62915640	1,161	108,004	SH	DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	194	53,672	SH	DEFINED	1
NN INC	COM	62933710	3,131	253,538	SH	DEFINED	1,2
NOBLE CORPORATION	SHS	G6542210	294,096	3,951,842	SH	DEFINED	1,2,5,6,7,8,10,
NOBLE ENERGY INC	COM	65504410	152,791	3,260,579	SH	DEFINED	1,2,5,6,7,8,10,
NOBLE INTL LTD	COM	65505310	1,802	125,817	SH	DEFINED	1
NOKIA CORP	SPONSORED	65490220	16,682	823,372	SH	DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	1,507	80,155	SH	DEFINED	1,2
NORDSON CORP	COM	65566310	43,781	890,225	SH	DEFINED	1,2,5,13
NORDSTROM INC	COM	65566410	208,414	5,709,960	SH	DEFINED	1,2,5,6,8,10,12
NORFOLK SOUTHERN COR	COM	65584410	630,332	11,843,890	SH	DEFINED	1,2,5,6,7,8,10,
NORSK HYDRO A S	SPONSORED	65653160	398	14,905	SH	DEFINED	1
NORTEL NETWORKS CORP	COM	65656810	3,285	1,466,427	SH	DEFINED	1,2,5
NORTH AMERN SCIENTIF	COM	65715D10	25	13,000	SH	DEFINED	1
NORTH FORK BANCORPOR	COM	65942410	368,002	12,197,623	SH	DEFINED	1,2,5,6,7,8,10,
NORTH PITTSBURGH SYS	COM	66156210	8,019	290,980	SH	DEFINED	1,2
NORTHEAST UTILS	COM	66439710	47,523	2,299,125	SH	DEFINED	1,2,5,12,13
NORTHERN EMPIRE BANC	COM	66511210	2,173	90,532	SH	DEFINED	1
NORTHERN TR CORP	COM	66585910	281,209	5,085,152	SH	DEFINED	1,2,5,6,7,8,10,
NORTHFIELD LABS INC	COM	66613510	2,845	287,619	SH	DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	2,092,452	32,663,939	SH	DEFINED	1,2,5,6,7,8,10,
NORTHSTAR RLTY FIN C	COM	66704R10	6,529	543,618	SH	DEFINED	1

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

NORTHWEST BANCORP IN	COM	66732810	6,733	254,080	SH	DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	22,250	600,866	SH	DEFINED	1,2,5
NORTHWESTERN CORP	COM NEW	66807430	16,834	490,079	SH	DEFINED	1,2
NOVAMED INC DEL	COM	66986W10	120	17,752	SH	DEFINED	1
NOVARTIS A G	SPONSORED	66987V10	4,751	88,112	SH	DEFINED	1,2
NOVASTAR FINL INC	COM	66994740	16,112	509,707	SH	DEFINED	1,2,5
NOVATEL WIRELESS INC	COM NEW	66987M60	4,235	406,384	SH	DEFINED	1,2,5,6
NOVAVAX INC	COM	67000210	948	188,148	SH	DEFINED	1,2
NOVELL INC	COM	67000610	55,388	8,354,133	SH	DEFINED	1,2,5,6,10,13
NOVELLUS SYS INC	COM	67000810	93,702	3,793,621	SH	DEFINED	1,2,5,6,7,8,10,
NOVEN PHARMACEUTICAL	COM	67000910	8,975	501,417	SH	DEFINED	1,2,6
NOVO-NORDISK A S	ADR	67010020	1,638	25,760	SH	DEFINED	1,2
NPS PHARMACEUTICALS	COM	62936P10	2,994	613,584	SH	DEFINED	1,2,5
NRG ENERGY INC	COM NEW	62937750	59,399	1,232,864	SH	DEFINED	1,2,5
NS GROUP INC	COM	62891610	19,465	353,387	SH	DEFINED	1,2,5
NSTAR	COM	67019E10	46,087	1,611,417	SH	DEFINED	1,2,5,12,13

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
NTELOS HLDGS CORP	COM	67020Q10	2,224	153,898	SH	DEFINED	1,2
NTL INC DEL	COM	62941W10	81,511	3,273,535	SH	DEFINED	1,2,5,6,7,8,10,
NTN BUZZTIME INC	COM NEW	62941030	36	23,400	SH	DEFINED	1
NTT DOCOMO INC	SPONS ADR	62942M20	1,696	115,661	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	122	12,690	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	10,893	733,524	SH	DEFINED	1,2
NUANCE COMMUNICATION	COM	67020Y10	16,425	1,632,730	SH	DEFINED	1,2,5
NUCO2 INC	COM	62942810	2,995	124,572	SH	DEFINED	1
NUCOR CORP	COM	67034610	689,227	12,704,648	SH	DEFINED	1,2,5,6,7,8,10,
NUTRACEUTICAL INTL C	COM	67060Y10	247	16,100	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	20,651	332,386	SH	DEFINED	1,2,5
NUVASIVE INC	COM	67070410	4,580	251,219	SH	DEFINED	1,2
NUVEEN INVTS INC	CL A	67090F10	108,245	2,514,407	SH	DEFINED	1,2,5,10
NUVELO INC	COM NEW	67072M30	11,549	693,609	SH	DEFINED	1,2,5
NVIDIA CORP	COM	67066G10	216,884	10,187,110	SH	DEFINED	1,2,5,6,7,8,10,
NVR INC	COM	62944T10	81,087	165,062	SH	DEFINED	1,2,5,6,7,8,10,
NXSTAGE MEDICAL INC	COM	67072V10	350	40,036	SH	DEFINED	1
NYMAGIC INC	COM	62948410	1,355	46,643	SH	DEFINED	1,2
NYSE GROUP INC	COM	62949W10	11,339	165,583	SH	DEFINED	1,2,5
O CHARLEYS INC	COM	67082310	7,254	426,697	SH	DEFINED	1,2,6
O REILLY AUTOMOTIVE	COM	68609110	48,311	1,548,940	SH	DEFINED	1,2,5,12,13
OAK HILL FINL INC	COM	67133710	217	8,501	SH	DEFINED	1
OAKLEY INC	COM	67366210	5,696	338,027	SH	DEFINED	1,2,5
OCCIDENTAL PETE CORP	COM	67459910	1,598,664	15,589,119	SH	DEFINED	1,2,5,6,7,8,10,
OCCULOGIX INC	COM	67461T10	94	43,100	SH	DEFINED	1
OCEANEERING INTL INC	COM	67523210	32,598	710,977	SH	DEFINED	1,2,5
OCEANFIRST FINL CORP	COM	67523410	3,052	137,355	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	7,790	612,864	SH	DEFINED	1,2
ODYSSEY HEALTHCARE I	COM	67611V10	25,535	1,453,314	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	805	324,482	SH	DEFINED	1,5
ODYSSEY RE HLDGS COR	COM	67612W10	7,096	269,286	SH	DEFINED	1,2
OFFICE DEPOT INC	COM	67622010	424,291	11,165,562	SH	DEFINED	1,2,5,6,7,8,10,
OFFICEMAX INC DEL	COM	67622P10	92,746	2,275,969	SH	DEFINED	1,2,5,6,10,12,1
OGE ENERGY CORP	COM	67083710	51,321	1,465,062	SH	DEFINED	1,2,5,6,13

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

OHIO CAS CORP	COM	67724010	41,222	1,386,545	SH	DEFINED 1,2,5,13
OIL STS INTL INC	COM	67802610	20,576	600,238	SH	DEFINED 1,2
OIL SVC HOLDRS TR	DEPOSTRY R	67800210	4,931	33,000	SH	DEFINED 1
OLD DOMINION FGHT LI	COM	67958010	16,044	426,816	SH	DEFINED 1,2,6
OLD NATL BANCORP IND	COM	68003310	26,165	1,310,206	SH	DEFINED 1,2,5
OLD REP INTL CORP	COM	68022310	119,253	5,580,409	SH	DEFINED 1,2,5,6,7,8,10,
OLD SECOND BANCORP I	COM	68027710	6,123	197,511	SH	DEFINED 1,2
OLIN CORP	COM PAR \$1	68066520	26,903	1,500,432	SH	DEFINED 1,2,5,13
OLYMPIC STEEL INC	COM	68162K10	3,780	106,822	SH	DEFINED 1,2,5
OM GROUP INC	COM	67087210	21,089	683,610	SH	DEFINED 1,2,5
OMEGA FINL CORP	COM	68209210	6,108	195,066	SH	DEFINED 1,2,5
OMEGA FLEX INC	COM	68209510	357	17,801	SH	DEFINED 1,2
OMEGA HEALTHCARE INV	COM	68193610	10,532	796,694	SH	DEFINED 1,2,3
OMEGA PROTEIN CORP	COM	68210P10	116	20,100	SH	DEFINED 1
OMI CORP NEW	COM	Y6476W10	2,945	136,033	SH	DEFINED 1,2,5
OMNICARE INC	COM	68190410	100,199	2,113,014	SH	DEFINED 1,2,5,6,7,8,10,
OMNICELL INC	COM	68213N10	4,240	306,824	SH	DEFINED 1,2
OMNICOM GROUP INC	COM	68191910	444,628	4,990,775	SH	DEFINED 1,2,5,6,7,8,10,
OMNIVISION TECHNOLOG	COM	68212810	24,130	1,142,501	SH	DEFINED 1,2,5
OMNOVA SOLUTIONS INC	COM	68212910	645	113,517	SH	DEFINED 1
ON ASSIGNMENT INC	COM	68215910	1,175	127,903	SH	DEFINED 1,6
ON SEMICONDUCTOR COR	COM	68218910	16,232	2,760,530	SH	DEFINED 1,2
ON2 TECHNOLOGIES INC	COM	68338A10	18	26,200	SH	DEFINED 1
ONE LIBERTY PPTYS IN	COM	68240610	1,599	84,161	SH	DEFINED 1,2,3
ONEOK INC NEW	COM	68268010	61,479	1,806,070	SH	DEFINED 1,2,5,13

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
ONEOK PARTNERS LP	UNIT LTD P	68268N10	2,888	58,524	SH	DEFINED 1,2,5	
ONLINE RES CORP	COM	68273G10	2,802	270,963	SH	DEFINED 1	
ONYX PHARMACEUTICALS	COM	68339910	9,571	568,695	SH	DEFINED 1,2,5	
ONYX SOFTWARE CORP	COM NEW	68340220	51	10,307	SH	DEFINED 1	
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	13,946	304,365	SH	DEFINED 1,2,5,7	
OPEN SOLUTIONS INC	COM	68371P10	9,126	342,946	SH	DEFINED 1,2,6	
OPENTV CORP	CL A	G6754310	172	44,618	SH	DEFINED 1	
OPENWAVE SYS INC	COM NEW	68371830	14,658	1,270,191	SH	DEFINED 1,2,5	
OPLINK COMMUNICATION	COM NEW	68375Q40	5,854	319,704	SH	DEFINED 1,2	
OPNET TECHNOLOGIES I	COM	68375710	1,829	141,165	SH	DEFINED 1,2,5	
OPSWARE INC	COM	68383A10	7,680	932,002	SH	DEFINED 1,2,5	
OPTEUM INC	CL A	68384A10	1,701	188,614	SH	DEFINED 1	
OPTICAL COMMUNICATIO	CL A	68382T10	387	192,362	SH	DEFINED 1	
OPTION CARE INC	COM	68394810	3,774	315,065	SH	DEFINED 1,2,5	
OPTIONSXPRESS HLDGS	COM	68401010	8,433	361,771	SH	DEFINED 1,2	
ORACLE CORP	COM	68389X10	1,571,923	108,483,303	SH	DEFINED 1,2,5,6,7,8,10,	
ORASURE TECHNOLOGIES	COM	68554V10	11,147	1,170,915	SH	DEFINED 1,2,5	
ORBITAL SCIENCES COR	COM	68556410	14,340	888,495	SH	DEFINED 1,2	
ORBOTECH LTD	ORD	M7525310	720	31,420	SH	DEFINED 1,2,5,7	
ORCHID CELLMARK INC	COM	68573C10	572	204,859	SH	DEFINED 1	
OREGON STL MLS INC	COM	68607910	24,780	489,145	SH	DEFINED 1,2,5	
ORIENTAL FINL GROUP	COM	68618W10	4,864	381,161	SH	DEFINED 1,2	
ORIENT-EXPRESS HOTEL	CL A	G6774310	1,531	39,411	SH	DEFINED 1,2	
ORIGEN FINL INC	COM	68619E20	519	80,789	SH	DEFINED 1	
ORIX CORP	SPONSORED	68633010	2,066	16,903	SH	DEFINED 1,2	

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

ORLEANS HOMEBUILDERS	COM	68658810	654	40,242	SH	DEFINED	1, 5
ORMAT TECHNOLOGIES I	COM	68668810	2,563	67,187	SH	DEFINED	1, 2
ORTHOLOGIC CORP	COM	68750J10	80	49,431	SH	DEFINED	1, 5
ORTHOVITA INC	COM	68750U10	128	30,300	SH	DEFINED	1
OSCIENT PHARMACEUTIC	COM	68812R10	78	90,840	SH	DEFINED	1, 5
OSHKOSH TRUCK CORP	COM	68823920	60,883	1,281,198	SH	DEFINED	1, 2, 5, 6, 7, 8, 10,
OSI PHARMACEUTICALS	COM	67104010	17,752	538,587	SH	DEFINED	1, 2, 5, 12
OSI RESTAURANT PARTN	COM	67104A10	34,378	993,585	SH	DEFINED	1, 2, 5, 12, 13
OSI SYSTEMS INC	COM	67104410	3,410	191,869	SH	DEFINED	1
OSTEOTECH INC	COM	68858210	237	58,717	SH	DEFINED	1, 5, 6
OTTER TAIL CORP	COM	68964810	11,033	403,699	SH	DEFINED	1, 2, 5
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,097	106,298	SH	DEFINED	1
OVERLAND STORAGE INC	COM	69031010	125	18,600	SH	DEFINED	1
OVERSEAS SHIPHOLDING	COM	69036810	83,864	1,417,819	SH	DEFINED	1, 2, 13
OVERSTOCK COM INC DE	COM	69037010	3,305	155,448	SH	DEFINED	1, 2, 5
OWENS & MINOR INC NE	COM	69073210	18,748	655,521	SH	DEFINED	1, 2, 5, 6
OWENS ILL INC	COM NEW	69076840	151,297	9,027,275	SH	DEFINED	1, 2, 5, 6, 7, 8, 10,
OXFORD INDS INC	COM	69149730	9,945	252,347	SH	DEFINED	1, 2, 6
OXIGENE INC	COM	69182810	79	20,129	SH	DEFINED	1
OYO GEOSPACE CORP	COM	67107410	2,139	37,448	SH	DEFINED	1
P A M TRANSN SVCS IN	COM	69314910	1,822	63,064	SH	DEFINED	1
P C CONNECTION	COM	69318J10	106	18,095	SH	DEFINED	1
P F CHANGS CHINA BIS	COM	69333Y10	20,003	526,127	SH	DEFINED	1, 2, 6
P T TELEKOMUNIKASI I	SPONSORED	71568410	913	28,451	SH	DEFINED	1, 2
PAB BANKSHARES INC	COM	69313P10	263	14,200	SH	DEFINED	1, 2
PACCAR INC	COM	69371810	351,691	4,269,129	SH	DEFINED	1, 2, 5, 6, 7, 8, 10,
PACER INTL INC TENN	COM	69373H10	22,926	703,672	SH	DEFINED	1, 2
PACIFIC CAP BANCORP	COM	69404P10	21,693	697,077	SH	DEFINED	1, 2, 5
PACIFIC ENERGY PARTN	COM UNIT	69422R10	1,044	32,054	SH	DEFINED	1, 2
PACIFIC ETHANOL INC	COM	69423U10	2,334	100,936	SH	DEFINED	1, 2, 5
PACIFIC SUNWEAR CALI	COM	69487310	30,308	1,690,344	SH	DEFINED	1, 2, 5, 13
PACKAGING CORP AMER	COM	69515610	24,897	1,130,642	SH	DEFINED	1, 2, 5, 13
PACKETEER INC	COM	69521010	6,823	601,708	SH	DEFINED	1, 2, 5
PACTIV CORP	COM	69525710	116,259	4,697,333	SH	DEFINED	1, 2, 5, 6, 7, 8, 10,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
PAC-WEST TELECOM INC	COM	69371Y10	7	11,491	SH	DEFINED	1
PAIN THERAPEUTICS IN	COM	69562K10	6,022	721,242	SH	DEFINED	1, 2
PAINCARE HLDGS INC	COM	69562E10	441	216,100	SH	DEFINED	1
PALATIN TECHNOLOGIES	COM NEW	69607730	144	72,200	SH	DEFINED	1, 5
PALL CORP	COM	69642930	91,711	3,275,384	SH	DEFINED	1, 2, 5, 6, 7, 8, 10,
PALM HARBOR HOMES	COM	69663910	4,186	237,999	SH	DEFINED	1, 2
PALM INC NEW	COM	69664310	38,731	2,405,680	SH	DEFINED	1, 2, 5, 8, 13
PALOMAR MED TECHNOLO	COM NEW	69752930	7,912	173,397	SH	DEFINED	1, 2
PAN PACIFIC RETAIL P	COM	69806L10	51,261	738,946	SH	DEFINED	1, 2, 3, 5
PANACOS PHARMACEUTIC	COM	69811Q10	912	165,203	SH	DEFINED	1, 5
PANAMSAT HLDG CORP	COM	69831Y10	11,527	461,442	SH	DEFINED	1, 2
PANERA BREAD CO	CL A	69840W10	32,945	489,968	SH	DEFINED	1, 2, 5, 6
PANTRY INC	COM	69865710	24,864	432,113	SH	DEFINED	1, 2
PAPA JOHNS INTL INC	COM	69881310	30,509	918,943	SH	DEFINED	1, 2, 6
PAR PHARMACEUTICAL C	COM	69888P10	14,755	799,295	SH	DEFINED	1, 2, 5, 13
PAR TECHNOLOGY CORP	COM	69888410	516	40,434	SH	DEFINED	1

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

PARALLEL PETE CORP D COM		69915710	9,254	374,485	SH	DEFINED	1,2
PARAMETRIC TECHNOLOG COM NEW		69917320	38,984	3,067,174	SH	DEFINED	1,2,5,6,10,12,13
PAREXEL INTL CORP COM		69946210	12,368	428,686	SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL COM		70041620	7,732	300,278	SH	DEFINED	1,2,6
PARK NATL CORP COM		70065810	18,186	184,053	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP COM		70066610	243	14,068	SH	DEFINED	1
PARKER DRILLING CO COM		70108110	10,526	1,465,981	SH	DEFINED	1,2,5
PARKER HANNIFIN CORP COM		70109410	262,688	3,385,152	SH	DEFINED	1,2,5,6,7,8,10,13
PARKERVISION INC COM		70135410	944	103,718	SH	DEFINED	1,5
PARKVALE FINL CORP COM		70149210	272	9,300	SH	DEFINED	1
PARKWAY PPTYS INC COM		70159Q10	16,200	356,035	SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN COM		70164510	1,550	159,926	SH	DEFINED	1
PARTNERRE LTD COM		G6852T10	18,308	285,835	SH	DEFINED	1,2,5,6,7,8,10,13
PARTNERS TR FINL GRO COM		70213F10	8,561	750,306	SH	DEFINED	1,2,5
PATHMARK STORES INC COM		70322A10	7,638	811,670	SH	DEFINED	1,2
PATRICK INDS INC COM		70334310	118	10,800	SH	DEFINED	1
PATRIOT TRANSN HLDG COM		70337B10	713	8,217	SH	DEFINED	1
PATTERSON COMPANIES COM		70339510	124,803	3,572,952	SH	DEFINED	1,2,5,6,7,8,10,13
PATTERSON UTI ENERGY COM		70348110	96,492	3,408,422	SH	DEFINED	1,2,5,6,7,8,10,13
PAULA FINL DEL COM		70358810	32	14,600	SH	DEFINED	1
PAXAR CORP COM		70422710	10,866	528,253	SH	DEFINED	1,2,6
PAYCHEX INC COM		70432610	336,272	8,626,793	SH	DEFINED	1,2,5,6,7,8,10,13
PAYLESS SHOESOURCE I COM		70437910	121,023	4,454,270	SH	DEFINED	1,2,5,7,13,14
PC-TEL INC COM		69325Q10	338	39,564	SH	DEFINED	1,6
PDF SOLUTIONS INC COM		69328210	3,944	317,783	SH	DEFINED	1,2,5
PDL BIOPHARMA INC COM		69329Y10	37,558	2,040,109	SH	DEFINED	1,2,5,6,7,8,10,13
PEABODY ENERGY CORP COM		70454910	257,993	4,627,675	SH	DEFINED	1,2,5,6,7,8,10,13
PEAPACK-GLADSTONE FI COM		70469910	1,899	73,345	SH	DEFINED	1
PEARSON PLC SPONSORED		70501510	608	44,524	SH	DEFINED	1
PEDIATRIX MED GROUP COM		70532410	41,968	926,445	SH	DEFINED	1,2,5,6
PEERLESS SYS CORP COM		70553610	54	10,500	SH	DEFINED	1
PEETS COFFEE & TEA I COM		70556010	8,967	297,017	SH	DEFINED	1,2,6
PEGASUS WIRELESS COR COM		70558E10	1,244	139,171	SH	DEFINED	1,2
PEGASYSTEMS INC COM		70557310	1,830	285,082	SH	DEFINED	1,2
PEMSTAR INC COM		70655210	148	43,224	SH	DEFINED	1
PENN NATL GAMING INC COM		70756910	27,380	706,023	SH	DEFINED	1,2,5
PENN TREATY AMERN CO COM NEW		70787440	78	10,632	SH	DEFINED	1
PENN VA CORP COM		70788210	22,263	318,590	SH	DEFINED	1,2
PENN VA RESOURCES PA COM		70788410	1,366	50,823	SH	DEFINED	1,2
PENNEY J C INC COM		70816010	2,201,914	32,616,118	SH	DEFINED	1,2,5,6,7,8,10,13
PENNFED FINL SVCS IN COM		70816710	2,597	139,228	SH	DEFINED	1,2
PENNSYLVANIA COMM BA COM		70867710	1,364	42,633	SH	DEFINED	1
PENNSYLVANIA RL ESTA SH BEN INT		70910210	36,165	895,831	SH	DEFINED	1,2,3,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
PENSON WORLDWIDE INC	COM	70960010	509	29,590	SH	DEFINED	1,2
PENTAIR INC	COM	70963110	60,697	1,775,289	SH	DEFINED	1,2,5,6,7,8,10,13
PENWEST PHARMACEUTIC	COM	70975410	5,950	272,574	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	6,255	209,613	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR	COM	71019810	23,875	726,776	SH	DEFINED	1,2,5,12
PEOPLES ENERGY CORP	COM	71103010	49,151	1,368,719	SH	DEFINED	1,2,5,6,10,13
PEOPLESUPPORT INC	COM	71271430	902	66,997	SH	DEFINED	1

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

PEP BOYS MANNY MOE & COM	71327810	13,240	1,128,745	SH	DEFINED 1,2,5,6
PEPCO HOLDINGS INC COM	71329110	89,614	3,800,445	SH	DEFINED 1,2,5,6,7,8,10,
PEPSI BOTTLING GROUP COM	71340910	242,458	7,541,460	SH	DEFINED 1,2,5,6,7,10,12
PEPSIAMERICAS INC COM	71343P20	33,464	1,513,516	SH	DEFINED 1,2,5,6,12,13
PEPSICO INC COM	71344810	2,759,715	45,964,600	SH	DEFINED 1,2,5,6,7,8,10,
PEREGRINE PHARMACEUT COM	71366110	1,033	649,915	SH	DEFINED 1,5
PERFICIENT INC COM	71375U10	1,996	161,459	SH	DEFINED 1,2
PERFORMANCE FOOD GRO COM	71375510	24,925	820,456	SH	DEFINED 1,2,5,6
PERFORMANCE TECHNOLO COM	71376K10	123	17,817	SH	DEFINED 1
PERICOM SEMICONDUCTO COM	71383110	3,940	474,701	SH	DEFINED 1,2,6
PERINI CORP COM	71383910	5,605	249,117	SH	DEFINED 1,2
PERKINELMER INC COM	71404610	65,385	3,128,491	SH	DEFINED 1,2,5,6,10,12,1
PERMA-FIX ENVIRONMEN COM	71415710	51	23,800	SH	DEFINED 1
PEROT SYS CORP CL A	71426510	18,071	1,247,985	SH	DEFINED 1,2,5
PERRIGO CO COM	71429010	34,645	2,151,849	SH	DEFINED 1,2,5,13
PER-SE TECHNOLOGIES COM NEW	71356930	15,513	616,072	SH	DEFINED 1,2,5,6
PERVASIVE SOFTWARE I COM	71571010	77	19,100	SH	DEFINED 1
PETCO ANIMAL SUPPLIE COM NEW	71601620	15,809	773,829	SH	DEFINED 1,2,5
PETMED EXPRESS INC COM	71638210	7,353	670,267	SH	DEFINED 1,6
PETROBRAS ENERGIA PA SP ADR B S	71646M10	949	84,754	SH	DEFINED 1,2,5
PETRO-CDA COM	71644E10	2,987	63,007	SH	DEFINED 1,5,7,8
PETROCHINA CO LTD SPONSORED	71646E10	582	5,390	SH	DEFINED 1
PETROFUND ENERGY TRU TR UNIT	71648W10	687	27,500	SH	DEFINED 1,7
PETROHAWK ENERGY COR COM	71649510	11,912	945,383	SH	DEFINED 1,2
PETROLEO BRASILEIRO SPONSORED	71654V10	82,317	1,031,019	SH	DEFINED 1,2,7
PETROLEO BRASILEIRO SPONSORED	71654V40	79,617	891,471	SH	DEFINED 1,2,4,5
PETROLEUM DEV CORP COM	71657810	17,410	461,802	SH	DEFINED 1,2,5
PETROQUEST ENERGY IN COM	71674810	7,346	598,215	SH	DEFINED 1,2
PETSMART INC COM	71676810	70,512	2,754,387	SH	DEFINED 1,2,5,6,7,8,10,
PFF BANCORP INC COM	69331W10	16,447	495,992	SH	DEFINED 1,2
PFIZER INC COM	71708110	5,233,528	222,987,969	SH	DEFINED 1,2,5,6,7,8,10,
PFSWEB INC COM	71709810	11	10,481	SH	DEFINED 1
PG&E CORP COM	69331C10	496,599	12,642,529	SH	DEFINED 1,2,5,6,7,8,10,
PHARMACEUTICAL PROD COM	71712410	55,130	1,569,754	SH	DEFINED 1,2,5,12,13
PHARMACYCLICS INC COM	71693310	108	28,088	SH	DEFINED 1,5
PHARMION CORP COM	71715B40	5,246	308,038	SH	DEFINED 1,2
PHARMOS CORP COM PAR \$.	71713930	27	12,713	SH	DEFINED 1
PHASE FORWARD INC COM	71721R40	3,495	303,353	SH	DEFINED 1,2
PHELPS DODGE CORP COM	71726510	622,407	7,575,545	SH	DEFINED 1,2,5,6,7,8,10,
PHH CORP COM NEW	69332020	21,144	767,739	SH	DEFINED 1,2,5
PHI INC COM NON VT	69336T20	2,465	74,258	SH	DEFINED 1
PHILADELPHIA CONS HL COM	71752810	17,788	585,891	SH	DEFINED 1,2,5
PHILIPPINE LONG DIST SPONSORED	71825260	5,113	148,116	SH	DEFINED 1,2,7
PHILLIPS VAN HEUSEN COM	71859210	40,927	1,072,499	SH	DEFINED 1,2,6
PHOENIX COS INC NEW COM	71902E10	36,262	2,575,398	SH	DEFINED 1,2,5
PHOENIX TECHNOLOGY L COM	71915310	1,240	257,854	SH	DEFINED 1,6
PHOTON DYNAMICS INC COM	71936410	3,086	246,491	SH	DEFINED 1,2,6
PHOTRONICS INC COM	71940510	9,037	610,594	SH	DEFINED 1,2,5,6
PICO HLDGS INC COM NEW	69336620	10,459	324,318	SH	DEFINED 1,2
PIEDMONT NAT GAS INC COM	72018610	20,756	854,139	SH	DEFINED 1,2,5
PIER 1 IMPORTS INC COM	72027910	13,495	1,933,378	SH	DEFINED 1,2,5,13
PIKE ELEC CORP COM	72128310	2,801	145,454	SH	DEFINED 1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE- TION	INVEST- MENT	OTHER MANA
----------------	----------------	-------	---------------	-------------------	-----------------------	--------------	------------

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

PILGRIMS PRIDE CORP	COM	72146710	17,509	678,631	SH	DEFINED	1,2
PINNACLE AIRL CORP	COM	72344310	2,573	365,525	SH	DEFINED	1,2
PINNACLE ENTMT INC	COM	72345610	25,323	826,189	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	COM	72346Q10	4,317	141,866	SH	DEFINED	1,2
PINNACLE WEST CAP CO	COM	72348410	258,276	6,471,455	SH	DEFINED	1,2,5,6,7,8,10,
PIONEER COS INC	COM NEW	72364330	4,820	176,678	SH	DEFINED	1
PIONEER DRILLING CO	COM	72365510	5,067	328,151	SH	DEFINED	1,2,5
PIONEER NAT RES CO	COM	72378710	109,829	2,366,491	SH	DEFINED	1,2,5,6,7,8,10,
PIPER JAFFRAY COS	COM	72407810	29,932	489,003	SH	DEFINED	1,2,5
PITNEY BOWES INC	COM	72447910	253,038	6,126,832	SH	DEFINED	1,2,5,6,7,8,10,
PIXELWORKS INC	COM	72581M10	1,320	483,628	SH	DEFINED	1,2,5
PLACER SIERRA BANCSH	COM	72607910	2,351	101,397	SH	DEFINED	1,2
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	3,192	73,083	SH	DEFINED	1,2,5
PLAINS EXPL& PRODTN	COM	72650510	47,866	1,180,712	SH	DEFINED	1,2,5,12,13
PLANAR SYS INC	COM	72690010	1,364	113,260	SH	DEFINED	1,2,5,6
PLANTRONICS INC NEW	COM	72749310	22,228	1,000,794	SH	DEFINED	1,2,5,12,13
PLATINUM UNDERWRITER	COM	G7127P10	2,109	75,369	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	168	27,007	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	3,304	331,048	SH	DEFINED	1,2
PLAYTEX PRODS INC	COM	72813P10	13,729	1,316,336	SH	DEFINED	1,2,6
PLEXUS CORP	COM	72913210	37,044	1,082,840	SH	DEFINED	1,2,5,13
PLUG POWER INC	COM	72919P10	2,924	626,182	SH	DEFINED	1,2,5
PLUM CREEK TIMBER CO	COM	72925110	167,893	4,729,394	SH	DEFINED	1,2,5,6,7,8,10,
PLX TECHNOLOGY INC	COM	69341710	4,099	335,422	SH	DEFINED	1,5
PMA CAP CORP	CL A	69341920	5,815	564,591	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	212	16,780	SH	DEFINED	1,2
PMC-SIERRA INC	COM	69344F10	52,621	5,597,939	SH	DEFINED	1,2,5,6,10,13
PMI GROUP INC	COM	69344M10	79,748	1,788,863	SH	DEFINED	1,2,5,6,7,8,10,
PNC FINL SVCS GROUP	COM	69347510	634,407	9,041,002	SH	DEFINED	1,2,5,6,7,8,10,
PNM RES INC	COM	69349H10	26,190	1,049,280	SH	DEFINED	1,2,5,13
POGO PRODUCING CO	COM	73044810	57,500	1,247,291	SH	DEFINED	1,2,5,12,13
POLARIS INDS INC	COM	73106810	26,827	619,569	SH	DEFINED	1,2,5,6,12
POLO RALPH LAUREN CO	CL A	73157210	51,774	943,067	SH	DEFINED	1,2,5,6,7,8,10,
POLYCOM INC	COM	73172K10	38,567	1,759,427	SH	DEFINED	1,2,5,12,13
POLYMEDICA CORP	COM	73173810	16,066	446,766	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	12,955	1,475,536	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	109	15,201	SH	DEFINED	1
POOL CORPORATION	COM	73278L10	37,816	866,747	SH	DEFINED	1,2,5,6
POPE & TALBOT INC	COM	73282710	159	25,571	SH	DEFINED	1,5
POPULAR INC	COM	73317410	50,708	2,641,051	SH	DEFINED	1,2,5,6,12
PORTALPLAYER INC	COM	73618720	3,921	399,717	SH	DEFINED	1,2
PORTFOLIO RECOVERY A	COM	73640Q10	19,348	423,372	SH	DEFINED	1,2
PORTLAND GEN ELEC CO	COM NEW	73650884	1,560	62,465	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	489	40,543	SH	DEFINED	1
POSCO	SPONSORED	69348310	6,050	90,440	SH	DEFINED	1,2,5
POSSIS MEDICAL INC	COM	73740710	5,393	612,147	SH	DEFINED	1,6
POST PPTYS INC	COM	73746410	50,545	1,114,798	SH	DEFINED	1,2,3,5
POTLATCH CORP NEW	COM	73763010	29,908	792,265	SH	DEFINED	1,2,5,13
POWELL INDS INC	COM	73912810	3,447	144,062	SH	DEFINED	1
POWER INTEGRATIONS I	COM	73927610	7,571	433,115	SH	DEFINED	1,2,5,6
POWER-ONE INC	COM	73930810	6,722	1,018,525	SH	DEFINED	1,2,5
POWERWAVE TECHNOLOGI	COM	73936310	21,106	2,314,219	SH	DEFINED	1,2,5,13
POZEN INC	COM	73941U10	3,109	441,647	SH	DEFINED	1,5
PPG INDS INC	COM	69350610	313,518	4,750,270	SH	DEFINED	1,2,5,6,7,8,10,
PPL CORP	COM	69351T10	383,349	11,868,382	SH	DEFINED	1,2,5,6,7,8,10,
PRA INTL	COM	69353C10	3,479	156,200	SH	DEFINED	1,2
PRAECIS PHARMACEUTIC	COM NEW	73942140	38	12,367	SH	DEFINED	1,5
PRAXAIR INC	COM	74005P10	487,797	9,033,278	SH	DEFINED	1,2,5,6,7,8,10,
PRE PAID LEGAL SVCS	COM	74006510	12,787	370,633	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	INVEST- MENT DISCRE- TION	OTHER MANA
PRECISION CASTPARTS	COM	74018910	139,985	2,342,450	SH	DEFINED	1,2,5,10,12,13
PREFERRED BK LOS ANG	COM	74036710	2,073	38,675	SH	DEFINED	1
PREFORMED LINE PRODS	COM	74044410	540	14,246	SH	DEFINED	1
PREMIERE GLOBAL SVCS	COM	74058510	9,345	1,237,800	SH	DEFINED	1,2
PREMIERWEST BANCORP	COM	74092110	2,512	174,095	SH	DEFINED	1
PREMIUM STD FARMS IN	COM	74060C10	2,523	155,455	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	8,342	339,362	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	4,483	481,503	SH	DEFINED	1,2
PRESTIGE BRANDS HLDG	COM	74112D10	4,591	460,511	SH	DEFINED	1,2
PRG-SCHULTZ INTERNAT	COM	69357C10	103	228,125	SH	DEFINED	1
PRICE COMMUNICATIONS	COM NEW	74143730	10,712	632,001	SH	DEFINED	1,2,5
PRICE T ROWE GROUP I	COM	74144T10	253,070	6,693,194	SH	DEFINED	1,2,5,6,7,8,10,
PRICELINE COM INC	COM NEW	74150340	15,192	508,777	SH	DEFINED	1,2,5
PRICESMART INC	COM	74151110	797	79,549	SH	DEFINED	1,2
PRIDE INTL INC DEL	COM	74153Q10	150,785	4,828,198	SH	DEFINED	1,2,5,6,7,8,10,
PRIMEDIA INC	COM	74157K10	3,850	2,103,952	SH	DEFINED	1,2,5
PRIMEENERGY CORP	COM	74158E10	638	8,290	SH	DEFINED	1
PRIMUS GUARANTY LTD	SHS	G7245710	244	22,000	SH	DEFINED	1
PRIMUS TELECOMMUNICA	COM	74192910	40	72,242	SH	DEFINED	1
PRINCETON REVIEW INC	COM	74235210	231	43,483	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	477,110	8,573,402	SH	DEFINED	1,2,5,6,7,8,10,
PRIVATEBANCORP INC	COM	74296210	12,812	309,390	SH	DEFINED	1,2,5
PROASSURANCE CORP	COM	74267C10	21,219	440,414	SH	DEFINED	1,2,5
PROCTER & GAMBLE CO	COM	74271810	5,486,810	98,683,632	SH	DEFINED	1,2,5,6,7,8,10,
PROGENICS PHARMACEUT	COM	74318710	6,569	273,008	SH	DEFINED	1,2
PROGRESS ENERGY INC	COM	74326310	937,946	21,878,845	SH	DEFINED	1,2,5,6,7,8,10,
PROGRESS SOFTWARE CO	COM	74331210	14,057	600,465	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	512,539	19,935,377	SH	DEFINED	1,2,5,6,7,8,10,
PROGRESSIVE GAMING I	COM	74332S10	3,230	414,062	SH	DEFINED	1
PROLIANCE INTL INC	COM	74340R10	126	27,169	SH	DEFINED	1,2,5
PROLOGIS	SH BEN INT	74341010	462,169	8,867,405	SH	DEFINED	1,2,3,5,6,7,8,1
PROQUEST COMPANY	COM	74346P10	4,550	370,196	SH	DEFINED	1,2,5
PROSPERITY BANCSHARE	COM	74360610	10,621	322,915	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	66,458	1,425,534	SH	DEFINED	1,2,5,12,13
PROVIDENCE SVC CORP	COM	74381510	3,812	140,005	SH	DEFINED	1
PROVIDENT BANKSHARES	COM	74385910	21,962	603,515	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	1,501	50,036	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	24,597	1,370,279	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	7,003	529,752	SH	DEFINED	1,2
PRUDENTIAL FINL INC	COM	74432010	1,010,642	13,006,981	SH	DEFINED	1,2,5,6,7,8,10,
PRUDENTIAL PLC	ADR	74435K20	870	37,925	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	27,625	468,224	SH	DEFINED	1,2,3,5
PSS WORLD MED INC	COM	69366A10	16,065	910,206	SH	DEFINED	1,2,5
PSYCHIATRIC SOLUTION	COM	74439H10	19,210	670,260	SH	DEFINED	1,2
PUBLIC STORAGE INC	COM	74460D10	235,738	3,105,904	SH	DEFINED	1,2,3,5,6,7,8,1
PUBLIC SVC ENTERPRIS	COM	74457310	502,692	7,602,720	SH	DEFINED	1,2,5,6,7,8,10,
PUBLICIS S A NEW	SPONSORED	74463M10	466	12,184	SH	DEFINED	1
PUGET ENERGY INC NEW	COM	74531010	36,056	1,678,599	SH	DEFINED	1,2,5,12,13
PULTE HOMES INC	COM	74586710	172,373	5,987,261	SH	DEFINED	1,2,5,6,7,8,10,
PVF CAPITAL CORP	COM	69365410	120	11,927	SH	DEFINED	1
PW EAGLE INC	COM	69366Y10	2,328	76,986	SH	DEFINED	1,2

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

PXRE GROUP LTD	COM	G7301810	107	28,860	SH	DEFINED 1,5
Q MED	COM	74791410	51	12,007	SH	DEFINED 1
QAD INC	COM	74727D10	1,073	138,469	SH	DEFINED 1,2
QC HLDGS INC	COM	74729T10	673	49,835	SH	DEFINED 1
QLOGIC CORP	COM	74727710	122,443	7,102,245	SH	DEFINED 1,2,5,6,7,8,10,
QUAKER CHEM CORP	COM	74731610	358	19,134	SH	DEFINED 1,5
QUAKER FABRIC CORP N	COM	74739910	19	13,821	SH	DEFINED 1
QUALCOMM INC	COM	74752510	1,816,795	45,340,527	SH	DEFINED 1,2,5,6,7,8,10,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
QUALITY DISTR INC FL	COM	74756M10	701	52,767	SH	DEFINED 1,2	
QUALITY SYS INC	COM	74758210	10,328	280,511	SH	DEFINED 1,2,6	
QUANEX CORP	COM	74762010	26,331	611,354	SH	DEFINED 1,2	
QUANTA SVCS INC	COM	74762E10	47,533	2,742,820	SH	DEFINED 1,2,5,13	
QUANTUM CORP	COM DSSG	74790620	6,538	2,495,310	SH	DEFINED 1,2,5	
QUANTUM FUEL SYS TEC	COM	74765E10	2,200	646,999	SH	DEFINED 1,5	
QUEST DIAGNOSTICS IN	COM	74834L10	266,711	4,451,123	SH	DEFINED 1,2,5,6,7,8,10,	
QUEST RESOURCE CORP	COM NEW	74834930	1,178	86,916	SH	DEFINED 1	
QUEST SOFTWARE INC	COM	74834T10	14,104	1,007,425	SH	DEFINED 1,2,5	
QUESTAR CORP	COM	74835610	124,683	1,549,049	SH	DEFINED 1,2,5,6,7,8,10,	
QUICKLOGIC CORP	COM	74837P10	82	16,818	SH	DEFINED 1	
QUICKSILVER RESOURCE	COM	74837R10	32,731	889,195	SH	DEFINED 1,2,5,12,13	
QUIDEL CORP	COM	74838J10	1,317	138,597	SH	DEFINED 1,5	
QUIKSILVER INC	COM	74838C10	20,386	1,673,737	SH	DEFINED 1,2,5,6	
QUIXOTE CORP	COM	74905610	181	10,065	SH	DEFINED 1	
QOVADX INC	COM	74913K10	96	37,359	SH	DEFINED 1,5	
QWEST COMMUNICATIONS	COM	74912110	838,485	103,644,679	SH	DEFINED 1,2,5,6,7,8,10,	
R & G FINANCIAL CORP	CL B	74913610	6,993	814,113	SH	DEFINED 1,2	
R H DONNELLEY CORP	COM NEW	74955W30	28,928	535,006	SH	DEFINED 1,2,5,12	
RACKABLE SYS INC	COM	75007710	6,551	165,895	SH	DEFINED 1,2	
RADIAN GROUP INC	COM	75023610	190,217	3,078,944	SH	DEFINED 1,2,5,6,7,8,10,	
RADIANT SYSTEMS INC	COM	75025N10	3,309	313,025	SH	DEFINED 1,6	
RADIATION THERAPY SV	COM	75032320	3,649	135,586	SH	DEFINED 1	
RADIO ONE INC	CL A	75040P10	787	104,876	SH	DEFINED 1,2	
RADIO ONE INC	CL D NON V	75040P40	11,189	1,512,016	SH	DEFINED 1,2,5,6	
RADIOLOGIX INC	COM	75040K10	45	19,700	SH	DEFINED 1	
RADIOSHACK CORP	COM	75043810	50,265	3,590,346	SH	DEFINED 1,2,5,6,7,8,10,	
RADISYS CORP	COM	75045910	9,944	452,826	SH	DEFINED 1,2,5,6	
RADYNE CORP	COM NEW	75061140	973	85,507	SH	DEFINED 1	
RAE SYS INC	COM	75061P10	163	40,853	SH	DEFINED 1,5	
RAILAMERICA INC	COM	75075310	5,529	528,599	SH	DEFINED 1,2	
RAIT INVT TR	COM	74922710	12,409	424,974	SH	DEFINED 1,2,5	
RALCORP HLDGS INC NE	COM	75102810	22,335	525,169	SH	DEFINED 1,2,5,6	
RAM ENERGY RESOURCES	COM	75130P10	57	10,000	SH	DEFINED 1	
RAMBUS INC DEL	COM	75091710	32,952	1,444,625	SH	DEFINED 1,2,5,12	
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	10,003	371,426	SH	DEFINED 1,2,3	
RANGE RES CORP	COM	75281A10	40,443	1,487,423	SH	DEFINED 1,2,5,6,7,8,10,	
RARE HOSPITALITY INT	COM	75382010	17,365	603,792	SH	DEFINED 1,2,5,6	
RASER TECHNOLOGIES I	COM	75405510	263	27,266	SH	DEFINED 1	
RAVEN INDS INC	COM	75421210	6,496	206,224	SH	DEFINED 1,2	
RAYMOND JAMES FINANC	COM	75473010	48,842	1,613,559	SH	DEFINED 1,2,5,13	
RAYONIER INC	COM	75490710	40,383	1,065,235	SH	DEFINED 1,2,5,12,13	

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

RAYTHEON CO	COM NEW	75511150	706,355	15,848,225	SH	DEFINED	1,2,5,6,7,8,10,
RBC BEARINGS INC	COM	75524B10	4,438	195,527	SH	DEFINED	1,2
RC2 CORP	COM	74938810	12,892	333,459	SH	DEFINED	1,2
RCN CORP	COM NEW	74936120	8,645	346,754	SH	DEFINED	1,2
READERS DIGEST ASSN	COM	75526710	33,736	2,416,615	SH	DEFINED	1,2,5,13
READING INTERNATIONAL	CL A	75540810	183	23,000	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	15,843	1,480,642	SH	DEFINED	1,2,5
REALTY INCOME CORP	COM	75610910	21,662	989,113	SH	DEFINED	1,2,3,5
RECKSON ASSOCS RLTY	COM	75621K10	77,904	1,882,637	SH	DEFINED	1,2,3,5,6,7,8,1
RED HAT INC	COM	75657710	38,698	1,653,759	SH	DEFINED	1,2,5,12
RED ROBIN GOURMET BU	COM	75689M10	12,356	290,313	SH	DEFINED	1,2,6
REDBACK NETWORKS INC	COM NEW	75720950	13,399	730,594	SH	DEFINED	1,2,5
REDDY ICE HLDGS INC	COM	75734R10	2,596	127,586	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	14,114	289,036	SH	DEFINED	1,2,5
REED ELSEVIER N V	SPONSORED	75820410	661	22,023	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	592	14,715	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	25,598	579,800	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
REGAL ENTMT GROUP	CL A	75876610	8,364	411,623	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	111,131	1,788,108	SH	DEFINED	1,2,3,5,6,7,8,1
REGENCY ENERGY PARTN	COM UNITS	75885Y10	325	14,770	SH	DEFINED	1,2
REGENERATION TECH IN	COM	75886N10	209	32,657	SH	DEFINED	1
REGENERON PHARMACEUT	COM	75886F10	10,495	818,654	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	1,489	364,174	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	434,874	13,130,240	SH	DEFINED	1,2,5,6,7,8,10,
REGIS CORP MINN	COM	75893210	31,203	876,236	SH	DEFINED	1,2,5,13
REHABCARE GROUP INC	COM	75914810	4,230	243,371	SH	DEFINED	1,2,5,6
REINSURANCE GROUP AM	COM	75935110	15,156	308,365	SH	DEFINED	1,2,5
RELIANCE STEEL & ALU	COM	75950910	62,364	751,821	SH	DEFINED	1,2,5,13
RELIANT ENERGY INC	COM	75952B10	43,601	3,639,510	SH	DEFINED	1,2,5,6,7,8,10,
REMINGTON OIL & GAS	COM	75959430	17,795	404,708	SH	DEFINED	1,2
RENAISSANCE LEARNING	COM	75968L10	1,397	103,094	SH	DEFINED	1
RENAISSANCERE HOLDIN	COM	G7496G10	20,399	420,935	SH	DEFINED	1,2,5,6,7,8,10,
RENASANT CORP	COM	75970E10	6,301	156,160	SH	DEFINED	1,2
RENOVIS INC	COM	75988510	7,498	489,773	SH	DEFINED	1,2,5
RENT A CTR INC NEW	COM	76009N10	31,224	1,255,993	SH	DEFINED	1,2,5,13
RENT WAY INC	COM	76009U10	1,897	257,029	SH	DEFINED	1,5
RENTECH INC	COM	76011210	2,408	517,812	SH	DEFINED	1,2,5
RENTRAK CORP	COM	76017410	180	18,300	SH	DEFINED	1
REPLIGEN CORP	COM	75991610	84	28,613	SH	DEFINED	1,5
REPSOL YPF S A	SPONSORED	76026T20	1,488	53,019	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	5,458	320,701	SH	DEFINED	1,2
REPUBLIC BANCORP INC	COM	76028210	15,484	1,249,681	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	3,573	173,435	SH	DEFINED	1,2
REPUBLIC COS GROUP I	COM	76034910	393	22,210	SH	DEFINED	1
REPUBLIC FIRST BANCO	COM	76041610	220	16,123	SH	DEFINED	1
REPUBLIC PROPERTY TR	COM	76073710	2,972	300,859	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	171,705	4,256,438	SH	DEFINED	1,2,5,6,7,8,10,
RES-CARE INC	COM	76094310	9,854	492,685	SH	DEFINED	1,2
RESEARCH IN MOTION L	COM	76097510	1,088	15,596	SH	DEFINED	1,2,5
RESMED INC	COM	76115210	45,059	959,718	SH	DEFINED	1,2,5,6,12

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

RESOURCE AMERICA INC	CL A	76119520	4,813	252,661	SH	DEFINED	1,2,5
RESOURCE CAP CORP	COM	76120W30	242	18,830	SH	DEFINED	1
RESOURCES CONNECTION	COM	76122Q10	16,248	649,404	SH	DEFINED	1,2
RESPIRONICS INC	COM	76123010	29,325	856,944	SH	DEFINED	1,2,5,6,12
RESTORATION HARDWARE	COM	76098110	2,622	365,218	SH	DEFINED	1,5
RETAIL VENTURES INC	COM	76128Y10	5,764	323,453	SH	DEFINED	1
RETALIX LTD	ORD	M8215W10	562	25,191	SH	DEFINED	1,2
RETRACTABLE TECHNOLO	COM	76129W10	113	30,500	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	601	14,130	SH	DEFINED	1,2
REVLON INC	CL A	76152550	2,492	1,977,447	SH	DEFINED	1,2
REWARDS NETWORK INC	COM	76155710	830	101,613	SH	DEFINED	1
REX STORES CORP	COM	76162410	172	11,964	SH	DEFINED	1
REXAM PLC	SP ADR NEW	76165540	375	7,651	SH	DEFINED	1,2
REYNOLDS & REYNOLDS	CL A	76169510	27,610	900,231	SH	DEFINED	1,2,5,13
REYNOLDS AMERICAN IN	COM	76171310	285,247	2,473,954	SH	DEFINED	1,2,5,6,10,12,1
RF MICRODEVICES INC	COM	74994110	21,592	3,616,803	SH	DEFINED	1,2,5,13
RICHARDSON ELECTRS L	COM	76316510	76	10,300	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	3,024	310,767	SH	DEFINED	1,2,5
RIGHTNOW TECHNOLOGIE	COM	76657R10	2,442	146,388	SH	DEFINED	1
RIMAGE CORP	COM	76672110	1,765	86,446	SH	DEFINED	1
RINKER GROUP LTD	SPONSORED	76687M10	250	4,125	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	27,894	133,011	SH	DEFINED	1,2
RITA MED SYS INC DEL	COM	76774E10	64	18,600	SH	DEFINED	1
RITCHIE BROS AUCTION	COM	76774410	295	5,544	SH	DEFINED	1,5
RITE AID CORP	COM	76775410	24,041	5,669,961	SH	DEFINED	1,2,5
RIVERVIEW BANCORP IN	COM	76939710	215	8,225	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
RIVIERA HLDGS CORP	COM	76962710	2,063	102,143	SH	DEFINED	1
RLI CORP	COM	74960710	99,948	2,074,481	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	4,468	170,936	SH	DEFINED	1,2,6
ROBERT HALF INTL INC	COM	77032310	184,599	4,395,216	SH	DEFINED	1,2,5,6,7,8,10,
ROCK OF AGES CORP	CL A	77263210	57	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	11,248	705,235	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	1,197	81,330	SH	DEFINED	1
ROCKWELL AUTOMATION	COM	77390310	335,146	4,654,159	SH	DEFINED	1,2,5,6,7,8,10,
ROCKWELL COLLINS INC	COM	77434110	297,307	5,321,407	SH	DEFINED	1,2,5,6,7,8,10,
ROCKWOOD HLDGS INC	COM	77441510	7,323	318,257	SH	DEFINED	1,2
ROFIN SINAR TECHNOLO	COM	77504310	19,587	340,813	SH	DEFINED	1,2,5
ROGERS COMMUNICATION	CL B	77510920	770	19,069	SH	DEFINED	1,2,5
ROGERS CORP	COM	77513310	13,896	246,645	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	280,100	5,588,586	SH	DEFINED	1,2,5,6,7,8,10,
ROLLINS INC	COM	77571110	11,628	592,032	SH	DEFINED	1,2,13
ROPER INDS INC NEW	COM	77669610	74,909	1,602,329	SH	DEFINED	1,2,5,6,7,8,10,
ROSETTA RESOURCES IN	COM	77777930	10,507	632,180	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	78,233	2,789,066	SH	DEFINED	1,2,5,6,7,8,10,
ROSTELECOM OPEN JT S	SPONSORED	77852910	348	12,006	SH	DEFINED	1,2,5
ROTECH HEALTHCARE IN	COM	77866910	56	14,964	SH	DEFINED	1,2
ROTONICS MFG INC	COM	77890310	27	10,400	SH	DEFINED	1
ROWAN COS INC	COM	77938210	180,305	5,066,167	SH	DEFINED	1,2,5,6,7,8,10,
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	315	25,197	SH	DEFINED	1
ROYAL BANCSHARES PA	CL A	78008110	1,742	71,752	SH	DEFINED	1

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

ROYAL BK CDA MONTREA	COM	78008710	885	21,736	SH	DEFINED	1,2,7,14
ROYAL CARIBBEAN CRUI	COM	V7780T10	24,147	631,285	SH	DEFINED	1,2,5,6,7,8,10,
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	4,696	67,209	SH	DEFINED	1,2
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	4,701	70,179	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	8,259	296,868	SH	DEFINED	1,2,5
ROYAL KPN NV	SPONSORED	78064120	135	11,961	SH	DEFINED	1,2
RPC INC	COM	74966010	8,464	348,583	SH	DEFINED	1,2,5
RPM INTL INC	COM	74968510	40,008	2,222,666	SH	DEFINED	1,2,5,13
RSA SEC INC	COM	74971910	43,284	1,597,179	SH	DEFINED	1,2,5,13
RTI INTL METALS INC	COM	74973W10	15,934	285,352	SH	DEFINED	1,2
RUBY TUESDAY INC	COM	78118210	27,764	1,137,391	SH	DEFINED	1,2,5,13
RUDDICK CORP	COM	78125810	15,870	647,489	SH	DEFINED	1,2,5,13
RUDOLPH TECHNOLOGIES	COM	78127010	5,607	386,656	SH	DEFINED	1,5,6
RURAL / METRO CORP	COM	78174810	174	24,900	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	151	13,742	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	4,997	275,031	SH	DEFINED	1,2
RUSS BERRIE & CO	COM	78223310	2,632	214,649	SH	DEFINED	1,2,6
RUSSELL CORP	COM	78235210	10,513	578,883	SH	DEFINED	1,2,6
RUTHS CHRIS STEAK HS	COM	78333210	3,140	153,772	SH	DEFINED	1,2
RYANAIR HLDGS PLC	SPONSORED	78351310	1,109	21,034	SH	DEFINED	1,2,5,7
RYANS RESTAURANT GRO	COM	78352010	9,481	796,062	SH	DEFINED	1,2,5,6
RYDER SYS INC	COM	78354910	93,438	1,599,142	SH	DEFINED	1,2,5,6,10,12,1
RYERSON INC	COM	78375P10	12,030	445,567	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	38,120	874,922	SH	DEFINED	1,2,5,12,13
S & T BANCORP INC	COM	78385910	15,298	460,368	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	4,501	163,785	SH	DEFINED	1,2
S1 CORPORATION	COM	78463B10	4,526	942,887	SH	DEFINED	1,2,5
SABA SOFTWARE INC	COM NEW	78493260	55	10,110	SH	DEFINED	1
SABRE HLDGS CORP	CL A	78590510	80,987	3,681,248	SH	DEFINED	1,2,5,6,7,8,10,
SAFECO CORP	COM	78642910	187,701	3,330,978	SH	DEFINED	1,2,5,6,7,8,10,
SAFEGUARD SCIENTIFIC	COM	78644910	872	403,477	SH	DEFINED	1,5
SAFENET INC	COM	78645R10	7,176	404,989	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	11,961	251,549	SH	DEFINED	1,2
SAFEWAY INC	COM NEW	78651420	362,987	13,961,025	SH	DEFINED	1,2,5,6,7,8,10,
SAFLINK CORP	COM NEW	78657830	27	71,763	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
SAGA COMMUNICATIONS	CL A	78659810	1,386	152,927	SH	DEFINED	1
SAKS INC	COM	79377W10	30,850	1,907,881	SH	DEFINED	1,2,5,13
SALEM COMMUNICATIONS	CL A	79409310	2,039	156,750	SH	DEFINED	1,2
SALESFORCE COM INC	COM	79466L30	16,952	635,850	SH	DEFINED	1,2,5,12
SALIX PHARMACEUTICAL	COM	79543510	6,724	546,629	SH	DEFINED	1,2,5
SALTON INC	COM	79575710	30	12,744	SH	DEFINED	1,2
SAN PAOLO-IMI S P A	SPONSORED	79917510	9,184	260,451	SH	DEFINED	1,2
SANDERS MORRIS HARRI	COM	80000Q10	2,274	150,508	SH	DEFINED	1
SANDERSON FARMS INC	COM	80001310	12,574	449,219	SH	DEFINED	1,2,6
SANDISK CORP	COM	80004C10	245,758	4,820,684	SH	DEFINED	1,2,5,6,7,8,10,
SANDS REGENT	COM	80009110	158	10,900	SH	DEFINED	1
SANDY SPRING BANCORP	COM	80036310	7,388	204,871	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	902	68,055	SH	DEFINED	1
SANGAMO BIOSCIENCES	COM	80067710	281	47,599	SH	DEFINED	1
SANMINA SCI CORP	COM	80090710	66,278	14,408,170	SH	DEFINED	1,2,5,6,7,8,10,

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

SANOFI AVENTIS	SPONSORED	80105N10	23,324	478,942	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	2,269	92,167	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	820	123,255	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	318	8,782	SH	DEFINED	1
SANYO ELEC LTD	ADR 5 COM	80303830	328	31,288	SH	DEFINED	1,2
SAP AKTIENGESELLSCHA	SPONSORED	80305420	14,306	272,385	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	6,029	1,137,497	SH	DEFINED	1,2,5
SARA LEE CORP	COM	80311110	338,977	21,159,588	SH	DEFINED	1,2,5,6,7,8,10,
SATYAM COMPUTER SERV	ADR	80409810	10,910	329,211	SH	DEFINED	1,2,5,7
SAUER-DANFOSS INC	COM	80413710	4,184	164,590	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	13,003	318,866	SH	DEFINED	1,2,3,5
SAVANNAH BANCORP INC	COM	80474810	224	5,925	SH	DEFINED	1
SAVIENT PHARMACEUTIC	COM	80517Q10	5,294	1,008,321	SH	DEFINED	1,2,5,6
SAVVIS INC	COM NEW	80542330	1,780	60,109	SH	DEFINED	1
SAXON CAP INC NEW	COM	80556T10	8,771	766,701	SH	DEFINED	1,2,5
SBA COMMUNICATIONS C	COM	78388J10	34,262	1,310,700	SH	DEFINED	1,2
SCANA CORP NEW	COM	80589M10	96,982	2,513,792	SH	DEFINED	1,2,5,6,7,8,10,
SCANSOURCE INC	COM	80603710	16,568	565,080	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	4,259	119,455	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	2,897	165,559	SH	DEFINED	1
SCHEIN HENRY INC	COM	80640710	63,275	1,354,064	SH	DEFINED	1,2,5,12,13
SCHERING A G	SPONSORED	80658520	594	5,245	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	80660510	623,208	32,748,710	SH	DEFINED	1,2,5,6,10,12,1
SCHIFF NUTRITION INT	COM	80669310	73	11,000	SH	DEFINED	1
SCHLUMBERGER LTD	COM	80685710	1,946,162	29,890,372	SH	DEFINED	1,2,5,6,7,8,10,
SCHNITZER STL INDS	CL A	80688210	12,158	342,678	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	24,972	961,568	SH	DEFINED	1,2,5,13
SCHOOL SPECIALTY INC	COM	80786310	10,997	345,271	SH	DEFINED	1,2,5,6
SCHULMAN A INC	COM	80819410	9,507	415,339	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	454,560	28,445,552	SH	DEFINED	1,2,5,6,7,8,10,
SCHWEITZER-MAUDUIT I	COM	80854110	4,568	210,990	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	130	56,595	SH	DEFINED	1,5
SCIENTIFIC GAMES COR	CL A	80874P10	35,653	1,000,930	SH	DEFINED	1,2,5,13
SCM MICROSYSTEMS INC	COM	78401810	53	17,355	SH	DEFINED	1
SCO GROUP INC	COM	78403A10	74	18,024	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	133	26,800	SH	DEFINED	1,5
SCOTTISH PWR PLC	SP ADR FNL	81013T80	62,995	1,460,236	SH	DEFINED	1,2
SCOTTS MIRACLE GRO C	CL A	81018610	42,579	1,006,125	SH	DEFINED	1,2,5,12,13
SCPIE HLDGS INC	COM	78402P10	1,842	79,216	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	91,718	2,126,048	SH	DEFINED	1,2,5,6,10,12,1
SCS TRANSN INC	COM	81111T10	5,311	192,900	SH	DEFINED	1
SEA CONTAINERS LTD	CL A	81137170	89	18,840	SH	DEFINED	1,5
SEABOARD CORP	COM	81154310	16,268	12,709	SH	DEFINED	1,2
SEABRIGHT INSURANCE	COM	81165610	3,391	210,506	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
SEACHANGE INTL INC	COM	81169910	1,588	228,231	SH	DEFINED	1,5
SEACOAST BKG CORP FL	COM	81170730	4,154	156,003	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	21,821	265,787	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	66,588	2,941,182	SH	DEFINED	1,2,5,6,7,8,10,
SEALED AIR CORP NEW	COM	81211K10	132,356	2,541,393	SH	DEFINED	1,2,5,6,7,8,10,
SEALY CORP	COM	81213930	1,211	91,270	SH	DEFINED	1,2

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

SEARS HLDGS CORP	COM	81235010	843,262	5,429,888	SH	DEFINED	1,2,5,6,7,8,10,
SEATTLE GENETICS INC	COM	81257810	1,219	264,986	SH	DEFINED	1
SECURE COMPUTING COR	COM	81370510	5,929	689,393	SH	DEFINED	1,2,5,6
SECURITY BANK CORP	COM	81404710	3,342	150,054	SH	DEFINED	1
SEI INVESTMENTS CO	COM	78411710	52,030	1,064,452	SH	DEFINED	1,2,5,12,13
SELECT COMFORT CORP	COM	81616X10	26,650	1,160,220	SH	DEFINED	1,2,5,6
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	593	19,600	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	411	17,000	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS D	81369Y40	1,102	33,000	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	6,491	114,375	SH	DEFINED	1,5
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	2,308	68,250	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	1,020	31,600	SH	DEFINED	5
SELECTICA INC	COM	81628810	89	35,748	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	25,434	455,231	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	1,883	338,599	SH	DEFINED	1,5
SEMITOOL INC	COM	81690910	2,474	274,273	SH	DEFINED	1,5
SEMPRA ENERGY	COM	81685110	385,079	8,466,988	SH	DEFINED	1,2,5,6,7,8,10,
SEMTECH CORP	COM	81685010	19,461	1,346,813	SH	DEFINED	1,2,5,13
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	16,569	925,110	SH	DEFINED	1,2,3
SENOXYX INC	COM	81724Q10	4,540	314,629	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	21,712	1,038,350	SH	DEFINED	1,2,5,13
SEPRACOR INC	COM	81731510	100,258	1,754,604	SH	DEFINED	1,2,5,8,12,13
SEQUA CORPORATION	CL A	81732010	10,490	128,707	SH	DEFINED	1,2,13
SEROLOGICALS CORP	COM	81752310	13,920	442,761	SH	DEFINED	1,2
SERVICE CORP INTL	COM	81756510	23,135	2,842,142	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	48,496	4,694,703	SH	DEFINED	1,2,5,6,7,8,10,
SFBC INTL INC	COM	78412110	6,592	434,833	SH	DEFINED	1,2,6
SHARPER IMAGE CORP	COM	82001310	1,398	125,808	SH	DEFINED	1
SHAW COMMUNICATIONS	CL B CONV	82028K20	731	25,848	SH	DEFINED	1,5,7
SHAW GROUP INC	COM	82028010	34,755	1,250,174	SH	DEFINED	1,2,5,6
SHENANDOAH TELECOMMU	COM	82312B10	5,468	116,337	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	190,133	4,004,490	SH	DEFINED	1,2,5,6,7,8,10,
SHILOH INDS INC	COM	82454310	857	56,974	SH	DEFINED	1,2
SHIP FINANCE INTERNA	SHS	G8107510	730	42,153	SH	DEFINED	1,2,5,12
SHOE CARNIVAL INC	COM	82488910	2,926	122,612	SH	DEFINED	1,5
SHORE BANCSHARES INC	COM	82510710	882	32,514	SH	DEFINED	1,5
SHUFFLE MASTER INC	COM	82554910	31,968	975,216	SH	DEFINED	1,2,6
SHURGARD STORAGE CTR	COM	82567D10	54,558	872,923	SH	DEFINED	1,2,3,5
SI INTL INC	COM	78427V10	4,052	132,175	SH	DEFINED	1
SIEMENS A G	SPONSORED	82619750	2,840	32,706	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	1,705	65,032	SH	DEFINED	1,2
SIERRA HEALTH SVCS I	COM	82632210	41,768	927,554	SH	DEFINED	1,2,5,6,12
SIERRA PAC RES NEW	COM	82642810	54,048	3,860,564	SH	DEFINED	1,2,5,13
SIGMA ALDRICH CORP	COM	82655210	155,447	2,139,959	SH	DEFINED	1,2,5,6,7,8,10,
SIGMA DESIGNS INC	COM	82656510	992	105,202	SH	DEFINED	1,5
SIGMATEL INC	COM	82661W10	3,697	899,462	SH	DEFINED	1,2
SIGNATURE BK NEW YOR	COM	82669G10	6,291	194,279	SH	DEFINED	1,2
SILGAN HOLDINGS INC	COM	82704810	28,364	766,387	SH	DEFINED	1,2
SILICON IMAGE INC	COM	82705T10	13,459	1,248,502	SH	DEFINED	1,2,5
SILICON LABORATORIES	COM	82691910	34,757	988,812	SH	DEFINED	1,2,5,13
SILICON STORAGE TECH	COM	82705710	4,977	1,244,365	SH	DEFINED	1,2,5
SILICONWARE PRECISIO	SPONSD ADR	82708486	494	82,602	SH	DEFINED	1
SILVERLEAF RESORTS I	COM	82839510	154	41,700	SH	DEFINED	1,2

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

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

NAME OF ISSUER	CLASS	CUSIP	(X1000)	PRN AMT	PRN CALL	TION	OTHER MANA
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	9,208	317,396	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	617,315	7,442,912	SH	DEFINED	1,2,3,5,6,7,8,1
SIMPSON MANUFACTURIN	COM	82907310	23,888	662,624	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	12,721	1,486,077	SH	DEFINED	1,2
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	310	6,291	SH	DEFINED	1
SIRENZA MICRODEVICES	COM	82966T10	1,984	163,422	SH	DEFINED	1,2
SIRF TECHNOLOGY HLDG	COM	82967H10	16,380	508,369	SH	DEFINED	1,2
SIRIUS SATELLITE RAD	COM	82966U10	76,734	16,154,468	SH	DEFINED	1,2,5,6,7,8,10,
SIRNA THERAPEUTICS I	COM	82966910	318	55,704	SH	DEFINED	1,2
SIRVA INC	COM	82967Y10	2,799	432,607	SH	DEFINED	1,2
SITEL CORP	COM	82980K10	655	167,192	SH	DEFINED	1
SIX FLAGS INC	COM	83001P10	7,137	1,269,947	SH	DEFINED	1,2,5
SIZELER PPTY INVS IN	COM	83013710	4,552	283,467	SH	DEFINED	1,2,3,5
SJW CORP	COM	78430510	5,507	216,368	SH	DEFINED	1,2
SK TELECOM LTD	SPONSORED	78440P10	14,064	600,502	SH	DEFINED	1,2,4
SKECHERS U S A INC	CL A	83056610	18,039	748,209	SH	DEFINED	1,2,6
SKY FINL GROUP INC	COM	83080P10	31,847	1,348,871	SH	DEFINED	1,2,5
SKYLINE CORP	COM	83083010	5,082	118,790	SH	DEFINED	1,2,6
SKYWEST INC	COM	83087910	27,783	1,120,282	SH	DEFINED	1,2,5,6
SKYWORKS SOLUTIONS I	COM	83088M10	15,441	2,802,269	SH	DEFINED	1,2,5,6
SL GREEN RLTY CORP	COM	78440X10	115,974	1,059,409	SH	DEFINED	1,2,3,5,6,7,8,1
SLM CORP	COM	78442P10	562,603	10,631,199	SH	DEFINED	1,2,5,6,7,8,10,
SM&A	COM	78465D10	163	26,731	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	3,379	200,675	SH	DEFINED	1,2
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	325	8,447	SH	DEFINED	1
SMITH & WESSON HLDG	COM	83175610	372	45,271	SH	DEFINED	1
SMITH A O	COM	83186520	19,936	430,017	SH	DEFINED	1,2,6
SMITH INTL INC	COM	83211010	197,772	4,447,306	SH	DEFINED	1,2,5,6,7,8,10,
SMITH MICRO SOFTWARE	COM	83215410	2,502	156,156	SH	DEFINED	1,2
SMITHFIELD FOODS INC	COM	83224810	47,410	1,644,484	SH	DEFINED	1,2,5,12,13
SMITHTOWN BANCORP IN	COM	83244910	952	39,424	SH	DEFINED	1
SMUCKER J M CO	COM NEW	83269640	39,474	883,086	SH	DEFINED	1,2,5,6,12,13
SMURFIT-STONE CONTAI	COM	83272710	35,064	3,205,112	SH	DEFINED	1,2,5,6,7,8,10,
SNAP ON INC	COM	83303410	66,611	1,647,959	SH	DEFINED	1,2,5,6,7,10,13
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	363	3,487	SH	DEFINED	1,2,5
SOCKET COMMUNICATION	COM	83367210	26	21,600	SH	DEFINED	1
SODEXHO ALLIANCE SA	SPONSORED	83379210	235	4,915	SH	DEFINED	1
SOHU COM INC	COM	83408W10	10,155	393,752	SH	DEFINED	1,2
SOLECTRON CORP	COM	83418210	90,367	26,423,060	SH	DEFINED	1,2,5,6,7,8,10,
SOLEXA INC	COM	83420X10	853	100,308	SH	DEFINED	1
SOMANETICS CORP	COM NEW	83444540	1,822	95,408	SH	DEFINED	1
SOMAXON PHARMACEUTIC	COM	83445310	770	49,330	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G10	11,789	531,535	SH	DEFINED	1,2,5,6
SONIC CORP	COM	83545110	26,813	1,289,706	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	102	22,580	SH	DEFINED	1
SONIC SOLUTIONS	COM	83546010	5,258	318,686	SH	DEFINED	1,2,5,6
SONICWALL INC	COM	83547010	12,243	1,361,885	SH	DEFINED	1,2,5
SONOCO PRODS CO	COM	83549510	124,201	3,924,200	SH	DEFINED	1,2,5,6,12,13
SONOSITE INC	COM	83568G10	8,040	205,930	SH	DEFINED	1,2
SONUS NETWORKS INC	COM	83591610	15,424	3,115,877	SH	DEFINED	1,2,5
SONUS PHARMACEUTICAL	COM	83569210	73	14,700	SH	DEFINED	1
SONY CORP	ADR NEW	83569930	2,642	59,981	SH	DEFINED	1,2
SOTHEBYS HLDGS INC	CL A	83589810	29,732	1,132,666	SH	DEFINED	1,2,13
SOUND FED BANCORP IN	COM	83607V10	2,956	142,198	SH	DEFINED	1,2,5
SOURCE INTERLINK COS	COM NEW	83615120	4,939	415,009	SH	DEFINED	1,2
SOURCECORP	COM	83616710	6,155	248,292	SH	DEFINED	1,2,5,6
SOUTH FINL GROUP INC	COM	83784110	21,024	796,069	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	14,199	518,411	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	748,163	23,343,631	SH	DEFINED	1,2,5,6,7,8,10,

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
SOUTHERN COPPER CORP	COM	84265V10	41,030	460,340	SH	DEFINED	1,2,5,7,12
SOUTHERN UN CO NEW	COM	84403010	27,202	1,005,256	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	3,164	141,734	SH	DEFINED	1
SOUTHWEST AIRLS CO	COM	84474110	288,174	17,603,766	SH	DEFINED	1,2,5,6,7,8,10,
SOUTHWEST BANCORP IN	COM	84476710	6,167	241,857	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	19,559	624,098	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	3,541	295,810	SH	DEFINED	1
SOUTHWESTERN ENERGY	COM	84546710	90,708	2,911,030	SH	DEFINED	1,2,5,6,7,8,10,
SOVEREIGN BANCORP IN	COM	84590510	196,575	9,678,753	SH	DEFINED	1,2,5,6,7,8,10,
SOVRAN SELF STORAGE	COM	84610H10	21,683	426,924	SH	DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	2,573	503,494	SH	DEFINED	1,2
SPANSION INC	COM CL A	84649R10	10,139	636,058	SH	DEFINED	1,2
SPARTAN MTRS INC	COM	84681910	190	12,350	SH	DEFINED	1,2
SPARTAN STORES INC	COM	84682210	5,184	354,344	SH	DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	12,617	558,276	SH	DEFINED	1,2
SPATIALIGHT INC	COM	84724810	546	237,566	SH	DEFINED	1,5
SPDR TR	UNIT SER 1	78462F10	51,376	403,803	SH	DEFINED	1,5,6,13
SPECTRALINK CORP	COM	84758010	1,693	191,984	SH	DEFINED	1
SPECTRANETICS CORP	COM	84760C10	1,309	122,087	SH	DEFINED	1
SPECTRUM BRANDS INC	COM	84762L10	8,496	657,597	SH	DEFINED	1,2,6
SPECTRUM CTL INC	COM	84761510	159	17,200	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	7,786	206,301	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	14,875	1,631,058	SH	DEFINED	1,2,5,6
SPHERIX INC	COM	84842R10	29	18,099	SH	DEFINED	1
SPIRENT COMMUNICATIO	SPONS ADR	84856M20	59	22,103	SH	DEFINED	1
SPIRIT FIN CORP	COM	84856830	11,596	1,029,834	SH	DEFINED	1,2,3
SPORT CHALET INC	CL A	84916320	112	13,713	SH	DEFINED	1
SPORTSMANS GUIDE INC	COM NEW	84890720	1,272	41,718	SH	DEFINED	1,2
SPRINT NEXTEL CORP	COM FON	85206110	1,661,458	83,114,451	SH	DEFINED	1,2,5,6,7,8,10,
SPSS INC	COM	78462K10	10,294	320,295	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	77,427	1,383,860	SH	DEFINED	1,2,5,6,7,8,10,
SRA INTL INC	CL A	78464R10	14,478	543,670	SH	DEFINED	1,2,13
SRS LABS INC	COM	78464M10	84	16,900	SH	DEFINED	1
SSA GLOBAL TECHNOLOG	COM	78465P10	1,454	75,006	SH	DEFINED	1,2
ST JOE CO	COM	79014810	40,864	878,051	SH	DEFINED	1,2,5,6,7,8,10,
ST JUDE MED INC	COM	79084910	319,787	9,863,895	SH	DEFINED	1,2,5,6,7,8,10,
ST MARY LD & EXPL CO	COM	79222810	41,354	1,027,434	SH	DEFINED	1,2,5,12
ST PAUL TRAVELERS IN	COM	79286010	906,318	20,330,157	SH	DEFINED	1,2,5,6,7,8,10,
STAAR SURGICAL CO	COM PAR \$0	85231230	207	26,689	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	17,136	519,264	SH	DEFINED	1,2,5,6
STAKTEK HLDGS INC	COM	85256P10	675	138,830	SH	DEFINED	1,2
STAMPS COM INC	COM NEW	85285720	8,997	323,398	SH	DEFINED	1,2,6
STANCORP FINL GROUP	COM	85289110	56,923	1,118,119	SH	DEFINED	1,2,5,13
STANDARD MICROSYSTEM	COM	85362610	9,165	419,838	SH	DEFINED	1,2,6
STANDARD MTR PRODS I	COM	85366610	1,231	147,591	SH	DEFINED	1,6
STANDARD PAC CORP NE	COM	85375C10	31,254	1,216,107	SH	DEFINED	1,2,5,6
STANDARD PARKING COR	COM	85379010	1,867	68,943	SH	DEFINED	1,2
STANDARD REGISTER CO	COM	85388710	3,453	291,379	SH	DEFINED	1,2,6
STANDEX INTL CORP	COM	85423110	5,958	196,304	SH	DEFINED	1,2,5,6
STANLEY FURNITURE IN	COM NEW	85430520	5,310	221,536	SH	DEFINED	1,2,5

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

STANLEY WKS	COM	85461610	111,271	2,356,440	SH	DEFINED	1,2,5,6,7,8,10,
STAPLES INC	COM	85503010	516,416	21,208,031	SH	DEFINED	1,2,5,6,7,8,10,
STAR GAS PARTNERS L	UNIT LTD P	85512C10	127	47,400	SH	DEFINED	1,5
STAR MARITIME ACQUIS	COM	85516E10	1,406	138,380	SH	DEFINED	1
STAR SCIENTIFIC INC	COM	85517P10	678	262,925	SH	DEFINED	1,5
STARBUCKS CORP	COM	85524410	740,710	19,616,255	SH	DEFINED	1,2,5,6,7,8,10,
STARTEK INC	COM	85569C10	2,707	181,041	SH	DEFINED	1,6
STARWOOD HOTELS&RESO	COM	85590A40	436,175	7,228,622	SH	DEFINED	1,2,3,5,6,7,8,1
STATE AUTO FINL CORP	COM	85570710	11,316	347,745	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
STATE BANCORP INC N.	COM	85571610	1,662	96,270	SH	DEFINED	1
STATE NATIONAL BANCS	COM	85712410	3,004	78,824	SH	DEFINED	1
STATE STR CORP	COM	85747710	831,740	14,318,123	SH	DEFINED	1,2,5,6,7,8,10,
STATION CASINOS INC	COM	85768910	41,947	616,140	SH	DEFINED	1,2,5,6,7,8,10,
STATOIL ASA	SPONSORED	85771P10	12,167	426,615	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	7,371	486,877	SH	DEFINED	1,2,6
STEEL DYNAMICS INC	COM	85811910	105,727	1,608,255	SH	DEFINED	1,2,5,12,13
STEEL TECHNOLOGIES I	COM	85814710	4,371	224,842	SH	DEFINED	1
STEELCASE INC	CL A	85815520	11,315	687,841	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	8,896	601,098	SH	DEFINED	1,2,5,6
STEINER LEISURE LTD	ORD	P8744Y10	927	23,460	SH	DEFINED	1,2,5
STEINWAY MUSICAL INS	COM	85849510	3,826	156,033	SH	DEFINED	1,2
STELLENT INC	COM	85856W10	3,247	339,951	SH	DEFINED	1,2,5
STEMCELLS INC	COM	85857R10	1,483	723,210	SH	DEFINED	1,5
STEPAN CO	COM	85858610	2,171	68,736	SH	DEFINED	1,5
STEPHAN CO	COM	85860310	32	10,099	SH	DEFINED	1
STEREOTAXIS INC	COM	85916J10	1,973	182,809	SH	DEFINED	1
STERICYCLE INC	COM	85891210	50,404	774,257	SH	DEFINED	1,2,5,12,13
STERIS CORP	COM	85915210	33,189	1,451,830	SH	DEFINED	1,2,5,13
STERLING BANCORP	COM	85915810	4,812	246,768	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	11,862	632,615	SH	DEFINED	1,2
STERLING CONSTRUCTIO	COM	85924110	2,058	74,562	SH	DEFINED	1,2
STERLING FINL CORP	COM	85931710	9,928	453,335	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	17,537	574,804	SH	DEFINED	1,2
STEWART ENTERPRISES	CL A	86037010	12,494	2,172,800	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	8,716	240,046	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	449	29,489	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	4,146	117,406	SH	DEFINED	1,2
STILLWATER MNG CO	COM	86074Q10	11,408	899,699	SH	DEFINED	1,2,5
STONE ENERGY CORP	COM	86164210	22,252	478,033	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	149	17,979	SH	DEFINED	1
STORA ENSO CORP	SPON ADR R	86210M10	598	42,788	SH	DEFINED	1
STRATAGENE CORP	COM	86269H10	308	49,999	SH	DEFINED	1
STRATASYS INC	COM	86268510	3,908	132,643	SH	DEFINED	1,2,5
STRATEGIC HOTELS & R	COM	86272T10	34,225	1,650,190	SH	DEFINED	1,2,3
STRATEX NETWORKS INC	COM	86279T10	1,027	303,068	SH	DEFINED	1,2,5
STRATTEC SEC CORP	COM	86311110	2,047	41,103	SH	DEFINED	1,2,5
STRAYER ED INC	COM	86323610	18,894	194,547	SH	DEFINED	1,2
STREETTRACKS SER TR	DJ WL LG C	86330E20	1,691	23,096	SH	DEFINED	1
STREETTRACKS SER TR	DJ WLSH RE	86330E60	4,590	60,406	SH	DEFINED	8
STRIDE RITE CORP	COM	86331410	8,428	638,935	SH	DEFINED	1,2,5,6

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

STRYKER CORP	COM	86366710	315,644	7,495,693	SH	DEFINED	1,2,5,6,7,8,10,
STUDENT LN CORP	COM	86390210	8,175	40,472	SH	DEFINED	1,2,5,12
STURM RUGER & CO INC	COM	86415910	1,786	285,749	SH	DEFINED	1,6
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	1,284	40,744	SH	DEFINED	1,2,5
SUEZ	SPONSORED	86468610	627	15,018	SH	DEFINED	1,2
SUFFOLK BANCORP	COM	86473910	6,035	184,277	SH	DEFINED	1,2
SULPHCO INC	COM	86537810	890	124,239	SH	DEFINED	1
SUMMIT BANCSHARES IN	COM	86601110	2,567	121,045	SH	DEFINED	1
SUMMIT FINANCIAL GRO	COM	86606G10	724	30,230	SH	DEFINED	1
SUMTOTAL SYS INC	COM	86661510	97	15,391	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	2,780	171,201	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	13,687	420,755	SH	DEFINED	1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	924	106,338	SH	DEFINED	1
SUN HYDRAULICS CORP	COM	86694210	721	34,706	SH	DEFINED	1
SUN LIFE FINL INC	COM	86679610	7,098	177,767	SH	DEFINED	1,5
SUN MICROSYSTEMS INC	COM	86681010	358,248	86,324,938	SH	DEFINED	1,2,5,6,7,8,10,
SUNAIR SERVICES CORP	COM	86701710	47	11,100	SH	DEFINED	1
SUNCOM WIRELESS HLDG	CL A	86722Q10	78	52,211	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
SUNCOR ENERGY INC	COM	86722910	907	11,192	SH	DEFINED	1,2,7
SUNLINK HEALTH SYSTE	COM	86737U10	133	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	644,377	9,299,718	SH	DEFINED	1,2,5,6,7,8,10,
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	569	13,921	SH	DEFINED	1,2
SUNPOWER CORP	COM CL A	86765210	3,118	111,294	SH	DEFINED	1,2
SUNRISE SENIOR LIVIN	COM	86768K10	22,021	796,412	SH	DEFINED	1,2,6
SUNSTONE HOTEL INVS	COM	86789210	32,354	1,113,345	SH	DEFINED	1,2,3
SUNTECH PWR HLDGS CO	ADR	86800C10	1,502	53,155	SH	DEFINED	1,2,7
SUNTERRA CORP	COM NEW	86787D20	2,013	196,557	SH	DEFINED	1,2,5
SUNTRON CORP	COM	86789P10	26	18,215	SH	DEFINED	1
SUNTRUST BKS INC	COM	86791410	798,443	10,470,005	SH	DEFINED	1,2,5,6,7,8,10,
SUPERGEN INC	COM	86805910	2,232	614,844	SH	DEFINED	1,2,5
SUPERIOR BANCORP	COM	86806M10	1,709	155,320	SH	DEFINED	1,5
SUPERIOR ENERGY SVCS	COM	86815710	35,793	1,055,849	SH	DEFINED	1,2,5
SUPERIOR ESSEX INC	COM	86815V10	8,411	281,035	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	7,656	418,589	SH	DEFINED	1,2,5,6
SUPERIOR UNIFORM GP	COM	86835810	144	11,004	SH	DEFINED	1
SUPERIOR WELL SVCS I	COM	86837X10	2,276	91,419	SH	DEFINED	1,2
SUPERTEX INC	COM	86853210	4,829	120,901	SH	DEFINED	1,6
SUPERVALU INC	COM	86853610	214,207	6,977,412	SH	DEFINED	1,2,5,6,7,8,10,
SUPPORTSOFT INC	COM	86858710	1,545	392,103	SH	DEFINED	1,5
SUPREME INDS INC	CL A	86860710	141	19,692	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	4,312	223,191	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	11,894	329,383	SH	DEFINED	1,2,6
SUSQUEHANNA BANCShar	COM	86909910	18,826	787,685	SH	DEFINED	1,2,5
SVB FINL GROUP	COM	78486Q10	33,774	742,932	SH	DEFINED	1,2,5,8,13
SWIFT ENERGY CO	COM	87073810	22,599	526,422	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	24,666	776,645	SH	DEFINED	1,2,5,13
SWISSCOM AG	SPONSORED	87101310	615	18,663	SH	DEFINED	1
SWS GROUP INC	COM	78503N10	11,009	456,424	SH	DEFINED	1,2
SYBASE INC	COM	87113010	53,878	2,777,192	SH	DEFINED	1,2,5,7,10,13,1
SYCAMORE NETWORKS IN	COM	87120610	17,251	4,249,108	SH	DEFINED	1,2,5,8

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

SYKES ENTERPRISES IN COM	87123710	9,229	571,114	SH	DEFINED 1,2
SYMANTEC CORP COM	87150310	371,911	23,932,507	SH	DEFINED 1,2,5,6,7,10,12
SYMBION INC DEL COM	87150710	5,684	273,819	SH	DEFINED 1,2
SYMBOL TECHNOLOGIES COM	87150810	68,661	6,363,373	SH	DEFINED 1,2,5,6,7,8,10,
SYMMETRICOM INC COM	87154310	5,128	725,275	SH	DEFINED 1,2,5,6
SYMMETRY MED INC COM	87154620	2,694	174,954	SH	DEFINED 1,2
SYMS CORP COM	87155110	2,896	157,386	SH	DEFINED 1
SYMYX TECHNOLOGIES COM	87155510	9,812	406,304	SH	DEFINED 1,2,5
SYNAGRO TECHNOLOGIES COM NEW	87156220	1,049	266,896	SH	DEFINED 1
SYNAPTICS INC COM	87157D10	12,540	585,994	SH	DEFINED 1,2,5,6
SYNGENTA AG SPONSORED	87160A10	1,134	42,681	SH	DEFINED 1
SYNIVERSE HLDGS INC COM	87163F10	12,666	861,651	SH	DEFINED 1,2
SYNNEX CORP COM	87162W10	2,392	126,136	SH	DEFINED 1
SYNOPSIS INC COM	87160710	79,910	4,257,304	SH	DEFINED 1,2,5,6,7,8,10,
SYNOVUS FINL CORP COM	87161C10	214,506	8,009,944	SH	DEFINED 1,2,5,6,7,8,10,
SYNPLICITY INC COM	87160Y10	139	23,699	SH	DEFINED 1
SYNTEL INC COM	87162H10	1,794	87,671	SH	DEFINED 1,2
SYNTROLEUM CORP COM	87163010	3,041	501,040	SH	DEFINED 1,2,5
SYPRIS SOLUTIONS INC COM	87165510	523	55,316	SH	DEFINED 1
SYSCO CORP COM	87182910	493,572	16,150,900	SH	DEFINED 1,2,5,6,7,8,10,
SYSTEMAX INC COM	87185110	1,010	129,539	SH	DEFINED 1,2
T-3 ENERGY SRVCS INC COM	87306E10	1,042	53,501	SH	DEFINED 1,2
TAIWAN GREATER CHINA SH BEN INT	87403710	167	30,000	SH	DEFINED 7
TAIWAN SEMICONDUCTOR SPONSORED	87403910	88,913	9,685,512	SH	DEFINED 1,4,5,7,8
TAKE-TWO INTERACTIVE COM	87405410	9,164	846,912	SH	DEFINED 1,2,5,6
TAL INTL GROUP INC COM	87408310	3,585	148,738	SH	DEFINED 1,2
TALBOTS INC COM	87416110	7,128	386,316	SH	DEFINED 1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- DISCRE- TION	OTHER MANA
TALEO CORP	CL A	87424N10	684	58,016	SH	DEFINED 1	
TALISMAN ENERGY INC	COM	87425E10	207	11,815	SH	DEFINED 1,7	
TALK AMERICA HLDGS I	COM NEW	87426R20	3,303	533,564	SH	DEFINED 1,2	
TALX CORP	COM	87491810	14,223	650,335	SH	DEFINED 1,2,5,6	
TAM SA	SP ADR REP	87484D10	12,119	445,540	SH	DEFINED 1,2,7	
TANGER FACTORY OUTLE	COM	87546510	25,207	778,729	SH	DEFINED 1,2,3,5	
TANOX INC	COM	87588Q10	6,212	449,178	SH	DEFINED 1,2	
TARGET CORP	COM	87612E10	3,704,409	75,801,295	SH	DEFINED 1,2,5,6,7,8,10,	
TARO PHARMACEUTICAL	ORD	M8737E10	121	11,398	SH	DEFINED 1,2	
TARRAGON CORP	COM	87628710	2,369	171,055	SH	DEFINED 1,5	
TASER INTL INC	COM	87651B10	6,627	837,853	SH	DEFINED 1,2,5	
TATA MTRS LTD	SPONSORED	87656850	501	29,030	SH	DEFINED 2,5	
TAUBMAN CTRS INC	COM	87666410	51,653	1,262,914	SH	DEFINED 1,2,3,5	
TAYLOR CAP GROUP INC	COM	87685110	5,532	135,558	SH	DEFINED 1	
TC PIPELINES LP	UT COM LTD	87233Q10	770	23,342	SH	DEFINED 1,2,5	
TCF FINL CORP	COM	87227510	72,084	2,725,291	SH	DEFINED 1,2,5,6,7,8,10,	
TD AMERITRADE HLDG C	COM	87236Y10	49,629	3,351,063	SH	DEFINED 1,2,5,12	
TD BANKNORTH INC	COM	87235A10	50,607	1,718,408	SH	DEFINED 1,2,5,6,7,8,10,	
TDK CORP	AMERN DEP	87235140	809	10,681	SH	DEFINED 1,2	
TEAM INC	COM	87815510	1,119	44,682	SH	DEFINED 1	
TECH DATA CORP	COM	87823710	37,237	971,997	SH	DEFINED 1,2,5,13	
TECH OPS SEVCON INC	COM	87829310	79	12,400	SH	DEFINED 1	
TECHNE CORP	COM	87837710	43,705	858,313	SH	DEFINED 1,2,5,12,13	

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

TECHNICAL OLYMPIC US COM	87848310	3,002	209,031	SH	DEFINED 1,2
TECHNITROL INC COM	87855510	16,269	702,780	SH	DEFINED 1,2,5,6
TECHNOLOGY INVT CAP COM	87871730	2,383	162,650	SH	DEFINED 1
TECHNOLOGY RESH CORP COM NEW	87872730	66	12,900	SH	DEFINED 1
TECO ENERGY INC COM	87237510	87,696	5,869,903	SH	DEFINED 1,2,5,6,10,12,1
TECUMSEH PRODS CO CL A	87889520	6,680	347,931	SH	DEFINED 1,2,5,13
TEEKAY SHIPPING MARS COM	Y8564W10	4,423	105,702	SH	DEFINED 1,2,5,12
TEGAL CORP COM	87900810	4	11,400	SH	DEFINED 1
TEJON RANCH CO DEL COM	87908010	5,124	124,491	SH	DEFINED 1,2
TEKELEC COM	87910110	10,317	835,366	SH	DEFINED 1,2,5,8
TEKTRONIX INC COM	87913110	58,843	2,000,088	SH	DEFINED 1,2,5,6,10,12,1
TELE NORTE LESTE PAR SPON ADR P	87924610	223	17,529	SH	DEFINED 1,2
TELECOM ARGENTINA S SPON ADR R	87927320	1,266	109,162	SH	DEFINED 1,2,5,7
TELECOMMUNICATION SY CL A	87929J10	124	52,020	SH	DEFINED 1,5
TELEDYNE TECHNOLOGIE COM	87936010	19,518	595,789	SH	DEFINED 1,2,5,6
TELEFLEX INC COM	87936910	47,022	870,450	SH	DEFINED 1,2,5,13
TELEFONICA MOVILES S SPONSORED	87938V10	226	16,176	SH	DEFINED 1
TELEFONICA S A SPONSORED	87938220	15,006	301,692	SH	DEFINED 1,2
TELEFONOS DE MEXICO SPON ADR O	87940378	5,017	240,834	SH	DEFINED 1,2
TELEPHONE & DATA SYS COM	87943310	83,517	2,017,311	SH	DEFINED 1,2,5,6,7,8,10,
TELEPHONE & DATA SYS SPL COM	87943386	8,772	225,505	SH	DEFINED 1,2,5,6,7,8,10,
TELETECH HOLDINGS IN COM	87993910	12,458	984,022	SH	DEFINED 1,2
TELIK INC COM	87959M10	12,098	733,206	SH	DEFINED 1,2
TELKONET INC COM	87960410	903	287,671	SH	DEFINED 1
TELLABS INC COM	87966410	204,148	15,337,952	SH	DEFINED 1,2,5,6,7,8,10,
TELSTRA CORP LTD SPON ADR F	87969N20	316	23,101	SH	DEFINED 1
TELULAR CORP COM NEW	87970T20	46	23,100	SH	DEFINED 1
TEMPLE INLAND INC COM	87986810	278,230	6,490,097	SH	DEFINED 1,2,5,6,7,8,10,
TEMPUR PEDIC INTL IN COM	88023U10	7,531	557,463	SH	DEFINED 1,2
TENARIS S A SPONSORED	88031M10	52,250	1,290,445	SH	DEFINED 1,2,5,7
TENET HEALTHCARE COR COM	88033G10	83,504	11,963,320	SH	DEFINED 1,2,5,6,7,8,10,
TENNANT CO COM	88034510	6,792	135,075	SH	DEFINED 1,2
TENNECO INC COM	88034910	15,773	606,638	SH	DEFINED 1,2,5
TEPPCO PARTNERS L P UT LTD PAR	87238410	3,365	95,452	SH	DEFINED 1,2,5
TERADYNE INC COM	88077010	70,447	5,057,181	SH	DEFINED 1,2,5,6,7,8,10,
TERCICA INC COM	88078L10	632	119,550	SH	DEFINED 1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MANA
TEREX CORP NEW	COM	88077910	156,591	1,586,533	SH	DEFINED 1,2,5,6,7,8,10,	
TERNIUM SA	SPON ADR	88089010	12,183	504,043	SH	DEFINED 1,2,7	
TERRA INDS INC	COM	88091510	7,995	1,255,152	SH	DEFINED 1,2	
TERREMARK WORLDWIDE	COM NEW	88144820	1,374	381,589	SH	DEFINED 1,5	
TESORO CORP	COM	88160910	142,288	1,913,498	SH	DEFINED 1,2,5,6,7,8,10,	
TESSERA TECHNOLOGIES	COM	88164L10	16,100	585,442	SH	DEFINED 1,2	
TETRA TECH INC NEW	COM	88162G10	20,329	1,145,943	SH	DEFINED 1,2,5,6	
TETRA TECHNOLOGIES I	COM	88162F10	30,216	995,928	SH	DEFINED 1,2,5	
TEVA PHARMACEUTICAL	ADR	88162420	33,517	1,060,988	SH	DEFINED 1,2,5,7	
TEXAS CAPITAL BANCSH	COM	88224Q10	6,493	278,690	SH	DEFINED 1,2	
TEXAS INDS INC	COM	88249110	24,551	462,359	SH	DEFINED 1,2,5	
TEXAS INSTRS INC	COM	88250810	1,454,817	48,029,612	SH	DEFINED 1,2,5,6,7,8,10,	
TEXAS REGL BANCSHARE	CL A VTG	88267310	34,868	919,503	SH	DEFINED 1,2,5,13	
TEXAS ROADHOUSE INC	CL A	88268110	7,556	558,886	SH	DEFINED 1,2	

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

TEXAS UTD BANCSHARES	COM	88283810	1,502	53,359	SH	DEFINED	1
TEXTRON INC	COM	88320310	367,005	3,981,392	SH	DEFINED	1,2,5,6,7,8,10,
THERAGENICS CORP	COM	88337510	238	69,881	SH	DEFINED	1,6
THERAVANCE INC	COM	88338T10	2,083	91,029	SH	DEFINED	1,2
THERMA-WAVE INC	COM	88343A10	37	28,168	SH	DEFINED	1
THERMO ELECTRON CORP	COM	88355610	171,848	4,741,933	SH	DEFINED	1,2,5,6,7,8,10,
THERMOGENESIS CORP	COM NEW	88362320	2,555	620,222	SH	DEFINED	1,5
THESTREET COM	COM	88368Q10	1,644	128,200	SH	DEFINED	1,2
THIRD WAVE TECHNOLOG	COM	88428W10	58	19,464	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	60,411	1,177,608	SH	DEFINED	1,2,5,6,12,13
THOMAS PPTYS GROUP I	COM	88445310	169	14,400	SH	DEFINED	1
THOMAS WEISEL PARTNE	COM	88448110	1,347	70,876	SH	DEFINED	1,2
THOMSON	SPONSORED	88511810	287	17,390	SH	DEFINED	1
THOMSON CORP	COM	88490310	1,328	34,463	SH	DEFINED	7,8
THOR INDS INC	COM	88516010	38,261	789,701	SH	DEFINED	1,2,5,13
THORATEC CORP	COM NEW	88517530	9,178	661,692	SH	DEFINED	1,2,5
THORNBURG MTG INC	COM	88521810	26,758	960,085	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	19,251	891,263	SH	DEFINED	1,2,5,6
THRESHOLD PHARMACEUT	COM	88580710	182	51,900	SH	DEFINED	1,2
TIBCO SOFTWARE INC	COM	88632Q10	21,285	3,019,176	SH	DEFINED	1,2,5
TIDEWATER INC	COM	88642310	52,676	1,070,642	SH	DEFINED	1,2,5,12,13
TIENS BIOTECH GROUP	COM	88650T10	144	33,534	SH	DEFINED	1
TIERONE CORP	COM	88650R10	12,001	355,369	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	123,299	3,734,077	SH	DEFINED	1,2,5,6,7,8,10,
TIM HORTONS INC	COM	88706M10	546	21,200	SH	DEFINED	1,2
TIM PARTICIPACOE S	SPONS ADR	88706P10	60,504	2,196,153	SH	DEFINED	1,4,5,7
TIMBERLAND CO	CL A	88710010	29,035	1,112,465	SH	DEFINED	1,2,5,12,13
TIME WARNER INC	COM	88731710	2,168,208	125,329,952	SH	DEFINED	1,2,5,6,7,8,10,
TIME WARNER TELECOM	CL A	88731910	20,766	1,398,366	SH	DEFINED	1,2,5
TIMKEN CO	COM	88738910	41,453	1,237,043	SH	DEFINED	1,2,5,8,12,13
TITAN INTL INC ILL	COM	88830M10	3,678	196,580	SH	DEFINED	1
TITAN PHARMACEUTICAL	COM	88831410	62	29,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	26,952	783,943	SH	DEFINED	1,2,5
TIVO INC	COM	88870610	4,974	695,630	SH	DEFINED	1,2
TJX COS INC NEW	COM	87254010	281,305	12,305,536	SH	DEFINED	1,2,5,6,7,8,10,
TNS INC	COM	87296010	3,834	185,287	SH	DEFINED	1,2
TNT N V	SPONSORED	87260W10	354	9,900	SH	DEFINED	1
TODCO	CL A	88889T10	42,238	1,033,977	SH	DEFINED	1,2,5
TOLL BROTHERS INC	COM	88947810	59,940	2,344,137	SH	DEFINED	1,2,5,6,7,8,10,
TOLLGRADE COMMUNICAT	COM	88954210	434	44,736	SH	DEFINED	1,6
TOMPKINSTRUSTCO INC	COM	89011010	5,115	118,944	SH	DEFINED	1,2,5
TOO INC	COM	89033310	29,231	761,428	SH	DEFINED	1,2
TOOTSIE ROLL INDS IN	COM	89051610	14,219	488,119	SH	DEFINED	1,2,5,6,13
TOPPS INC	COM	89078610	3,841	467,242	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	174,225	2,869,325	SH	DEFINED	1,2,5,6,7,8,10,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
TOREADOR RES CORP	COM	89105010	5,240	186,274	SH	DEFINED	1,2
TORO CO	COM	89109210	73,762	1,579,477	SH	DEFINED	1,2,5,6,10,12
TORONTO DOMINION BK	COM NEW	89116050	2,019	39,768	SH	DEFINED	1,2
TOTAL S A	SPONSORED	89151E10	27,110	413,769	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	13,614	707,195	SH	DEFINED	1,2,5,12

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

TOWER GROUP INC	COM	89177710	4,792	158,413	SH	DEFINED 1,2
TOYOTA MOTOR CORP	SP ADR REP	89233130	6,556	62,679	SH	DEFINED 1,2
TRACTOR SUPPLY CO	COM	89235610	36,994	669,331	SH	DEFINED 1,2,5,6
TRADESTATION GROUP I	COM	89267P10	4,451	351,325	SH	DEFINED 1,2,5
TRAFFIC COM INC	COM	89271710	59	10,600	SH	DEFINED 1
TRAFFIX INC	COM	89272110	99	18,400	SH	DEFINED 1
TRAMMELL CROW CO	COM	89288R10	16,962	482,274	SH	DEFINED 1,2
TRANS WORLD ENTMT CO	COM	89336Q10	1,414	195,839	SH	DEFINED 1
TRANSACT TECHNOLOGIE	COM	89291810	126	12,261	SH	DEFINED 1
TRANSACTION SYS ARCH	COM	89341610	41,548	996,589	SH	DEFINED 1,2,13
TRANSALTA CORP	COM	89346D10	369	17,806	SH	DEFINED 1,7
TRANSATLANTIC HLDGS	COM	89352110	14,966	267,729	SH	DEFINED 1,2,5,12
TRANSCAT INC	COM	89352910	106	19,200	SH	DEFINED 1
TRANSDIGM GROUP INC	COM	89364110	1,014	42,359	SH	DEFINED 1,2
TRANSMERIDIAN EXPL I	COM	89376N10	1,151	201,964	SH	DEFINED 1,2,5
TRANSMETA CORP DEL	COM	89376R10	1,191	726,411	SH	DEFINED 1,2,5
TRANSMONTAIGNE INC	COM	89393410	8,446	753,413	SH	DEFINED 1,2,5
TRANSOCEAN INC	ORD	G9007810	788,239	9,813,736	SH	DEFINED 1,2,5,6,7,8,10,
TRANSPORTADORA DE GA	SPON ADR B	89387020	163	31,980	SH	DEFINED 1,5
TRANSWITCH CORP	COM	89406510	2,981	1,412,593	SH	DEFINED 1,5
TRAVELZOO INC	COM	89421Q10	5,520	181,949	SH	DEFINED 1,2
TRC COS INC	COM	87262510	2,275	216,085	SH	DEFINED 1
TREDEGAR CORP	COM	89465010	7,006	442,865	SH	DEFINED 1,2,6
TREEHOUSE FOODS INC	COM	89469A10	11,004	460,611	SH	DEFINED 1,2,5,6
TREND MICRO INC	SPONS ADR	89486M20	634	18,697	SH	DEFINED 1
TREX INC	COM	89531P10	4,093	158,100	SH	DEFINED 1,2
TRI CONTL CORP	COM	89543610	2,094	107,618	SH	DEFINED 5,12
TRI VY CORP	COM	89573510	1,823	220,979	SH	DEFINED 1,5
TRIAD GTY INC	COM	89592510	7,750	158,554	SH	DEFINED 1,2
TRIAD HOSPITALS INC	COM	89579K10	63,297	1,599,228	SH	DEFINED 1,2,5,6,7,8,10,
TRIARC COS INC	CL B SER 1	89592730	13,032	833,768	SH	DEFINED 1,2,6
TRIBUNE CO NEW	COM	89604710	208,029	6,414,719	SH	DEFINED 1,2,5,6,7,8,10,
TRICO BANCSHARES	COM	89609510	4,339	158,468	SH	DEFINED 1,2
TRICO MARINE SERVICE	COM NEW	89610620	4,808	141,415	SH	DEFINED 1,2
TRIDENT MICROSYSTEMS	COM	89591910	12,826	675,742	SH	DEFINED 1,2,5
TRIMBLE NAVIGATION L	COM	89623910	23,577	528,161	SH	DEFINED 1,2,5,6,12
TRIMERIS INC	COM	89626310	3,307	287,843	SH	DEFINED 1,2,5
TRINITY INDS INC	COM	89652210	55,034	1,362,227	SH	DEFINED 1,2,5,12,13
TRIPATH IMAGING INC	COM	89694210	4,164	629,003	SH	DEFINED 1,2,5
TRIPLE CROWN MEDIA I	COM	89675K10	270	31,177	SH	DEFINED 1,2
TRIQUINT SEMICONDUCT	COM	89674K10	12,457	2,793,091	SH	DEFINED 1,2,5,13
TRIUMPH GROUP INC NE	COM	89681810	13,301	277,098	SH	DEFINED 1,2,6
TRIZEC PROPERTIES IN	COM	89687P10	50,568	1,765,643	SH	DEFINED 1,2,3,5
TRIZETTO GROUP INC	COM	89688210	15,958	1,078,977	SH	DEFINED 1,2
TRM CORP	COM	87263610	369	53,215	SH	DEFINED 1
TRONOX INC	CL A	89705110	694	53,466	SH	DEFINED 1,2
TRONOX INC	COM CL B	89705120	7,548	573,145	SH	DEFINED 1,2,5,12,13,14
TRUE RELIGION APPARE	COM	89784N10	1,376	77,730	SH	DEFINED 1
TRUMP ENTMT RESORTS	COM	89816T10	4,033	200,164	SH	DEFINED 1,2
TRUSTCO BK CORP N Y	COM	89834910	11,068	1,004,391	SH	DEFINED 1,2,5
TRUSTMARK CORP	COM	89840210	23,611	762,395	SH	DEFINED 1,2,5
TRUSTREET PTYS INC	COM	89840410	13,049	989,325	SH	DEFINED 1,2,3,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	11,785	431,993	SH	DEFINED 1,2,5
TTM TECHNOLOGIES IN	COM	87305R10	13,837	956,220	SH	DEFINED 1,2

INVEST-
MENT

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE- PRN CALL TION	OTHER MANA
TUESDAY MORNING CORP	COM NEW	89903550	5,843	444,366	SH	DEFINED 1,2,5,6
TUMBLEWEED COMMUNICA	COM	89969010	136	47,619	SH	DEFINED 1,5
TUPPERWARE BRANDS CO	COM	89989610	21,008	1,066,920	SH	DEFINED 1,2,5,13
TURBOCHEF TECHNOLOGI	COM NEW	90000620	1,880	169,093	SH	DEFINED 1,5
TURKCELL ILETISIM HI	SPON ADR N	90011120	1,720	145,037	SH	DEFINED 1,2,4
TUT SYSTEMS	COM	90110310	45	18,418	SH	DEFINED 1
TWEETER HOME ENTMT G	COM	90116710	195	27,419	SH	DEFINED 1
TWIN DISC INC	COM	90147610	355	11,600	SH	DEFINED 1
TXU CORP	COM	87316810	1,071,530	17,921,551	SH	DEFINED 1,2,5,6,7,8,10,
TYCO INTL LTD NEW	COM	90212410	1,348,840	49,048,742	SH	DEFINED 1,2,5,6,7,8,10,
TYLER TECHNOLOGIES I	COM	90225210	7,284	650,364	SH	DEFINED 1,2,5
TYSON FOODS INC	CL A	90249410	97,248	6,544,261	SH	DEFINED 1,2,5,6,7,8,10,
U S AIRWAYS GROUP IN	COM	90341W10	7,217	142,793	SH	DEFINED 1,2
U S B HLDG INC	COM	90291010	3,479	154,628	SH	DEFINED 1,2
U S CONCRETE INC	COM	90333L10	2,244	203,088	SH	DEFINED 1,2,5
U S G CORP	COM NEW	90329340	36,495	500,418	SH	DEFINED 1,2,5,7,10,14
U S PHYSICAL THERAPY	COM	90337L10	1,858	126,885	SH	DEFINED 1,5
U S SHIPPING PARTNER	COM UNIT	90341710	247	11,678	SH	DEFINED 1,2
U S XPRESS ENTERPRIS	CL A	90338N10	3,374	124,880	SH	DEFINED 1
U STORE IT TR	COM	91274F10	19,448	1,031,173	SH	DEFINED 1,2,3
UAL CORP	COM NEW	90254980	4,752	153,197	SH	DEFINED 1,2,5
UAP HLDG CORP	COM	90344110	15,447	708,254	SH	DEFINED 1,2
UBIQUITEL INC	COM	90347430	10,730	1,037,708	SH	DEFINED 1,2,5
UBS AG	NAMEN AKT	H8920M85	96,169	876,653	SH	DEFINED 1,2
UCBH HOLDINGS INC	COM	90262T30	26,791	1,619,744	SH	DEFINED 1,2,5
UGI CORP NEW	COM	90268110	39,114	1,588,701	SH	DEFINED 1,2,5
UIL HLDG CORP	COM	90274810	13,550	240,714	SH	DEFINED 1,2,5
ULTICOM INC	COM	90384410	2,325	222,104	SH	DEFINED 1,2,5
ULTIMATE SOFTWARE GR	COM	90385D10	5,389	281,252	SH	DEFINED 1,2
ULTRA PETROLEUM CORP	COM	90391410	49,986	843,369	SH	DEFINED 1,2,5,6,7,8,10,
ULTRALIFE BATTERIES	COM	90389910	989	97,600	SH	DEFINED 1
ULTRATECH INC	COM	90403410	5,593	355,345	SH	DEFINED 1,2,6
UMB FINL CORP	COM	90278810	22,401	671,882	SH	DEFINED 1,2,5
UMPQUA HLDGS CORP	COM	90421410	22,067	860,307	SH	DEFINED 1,2,5
UNDER ARMOUR INC	CL A	90431110	7,664	179,833	SH	DEFINED 1,2
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	56,188	846,335	SH	DEFINED 1,2,4,5,7
UNICA CORP	COM	90458310	207	20,900	SH	DEFINED 1
UNIFI INC	COM	90467710	236	81,408	SH	DEFINED 1
UNIFIRST CORP MASS	COM	90470810	6,049	175,339	SH	DEFINED 1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,509	66,937	SH	DEFINED 1,2
UNILEVER PLC	SPON ADR N	90476770	1,195	53,031	SH	DEFINED 1,2
UNION BANKSHARES COR	COM	90539910	5,437	126,029	SH	DEFINED 1,2
UNION DRILLING INC	COM	90653P10	1,304	87,724	SH	DEFINED 1
UNION PAC CORP	COM	90781810	625,614	6,729,926	SH	DEFINED 1,2,5,6,7,8,10,
UNIONBANCAL CORP	COM	90890610	58,991	913,316	SH	DEFINED 1,2,5,6,7,8,10,
UNISOURCE ENERGY COR	COM	90920510	15,866	509,327	SH	DEFINED 1,2,5
UNISYS CORP	COM	90921410	56,741	9,035,175	SH	DEFINED 1,2,5,6,7,8,10,
UNIT CORP	COM	90921810	31,275	549,752	SH	DEFINED 1,2,5,12
UNITED AUTO GROUP IN	COM	90944010	14,101	660,450	SH	DEFINED 1,2
UNITED BANKSHARES IN	COM	90990710	24,155	659,443	SH	DEFINED 1,2,5
UNITED CAPITAL CORP	COM	90991210	464	17,500	SH	DEFINED 1
UNITED CMNTY BKS BLA	CAP STK	90984P10	12,921	424,490	SH	DEFINED 1,2
UNITED CMNTY FINL CO	COM	90983910	8,490	707,499	SH	DEFINED 1,2,5
UNITED DOMINION REAL	COM	91019710	98,745	3,525,362	SH	DEFINED 1,2,3,5,6,7,8,1
UNITED FINANCIAL BAN	COM	91030R10	361	27,160	SH	DEFINED 1
UNITED FIRE & CAS CO	COM	91033110	7,822	259,606	SH	DEFINED 1,2
UNITED GUARDIAN INC	COM	91057110	118	14,000	SH	DEFINED 1
UNITED INDL CORP	COM	91067110	6,877	151,983	SH	DEFINED 1,2

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

UNITED MICROELECTRON SPONSORED 91087320 3,141 1,009,958 SH DEFINED 1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE- MENT TION	OTHER MANA
UNITED NAT FOODS INC	COM	91116310	29,023	878,945	SH	DEFINED 1,2,6
UNITED ONLINE INC	COM	91126810	13,231	1,102,614	SH	DEFINED 1,2,5,6
UNITED PANAM FINANCI	COM	91130110	2,452	80,647	SH	DEFINED 1
UNITED PARCEL SERVIC	CL B	91131210	2,150,356	26,118,737	SH	DEFINED 1,2,5,6,7,8,10,
UNITED RENTALS INC	COM	91136310	44,045	1,377,262	SH	DEFINED 1,2,5,13
UNITED RETAIL GROUP	COM	91138010	369	23,800	SH	DEFINED 1,2
UNITED SEC BANCSHARE	SHS	91145910	1,482	50,111	SH	DEFINED 1
UNITED SECURITY BANC	COM	91146010	567	26,514	SH	DEFINED 1
UNITED STATES CELLUL	COM	91168410	9,079	149,823	SH	DEFINED 1,2,5
UNITED STATES STL CO	COM	91290910	312,542	4,457,241	SH	DEFINED 1,2,5,6,7,8,10,
UNITED STATIONERS IN	COM	91300410	40,492	820,997	SH	DEFINED 1,2,5,6
UNITED SURGICAL PART	COM	91301630	26,061	866,676	SH	DEFINED 1,2,6
UNITED TECHNOLOGIES	COM	91301710	6,790,675	107,074,661	SH	DEFINED 1,2,5,6,7,8,10,
UNITED THERAPEUTICS	COM	91307C10	21,317	369,002	SH	DEFINED 1,2
UNITED UTILS PLC	SPONSORED	91311Q10	847	35,716	SH	DEFINED 1
UNITEDHEALTH GROUP I	COM	91324P10	1,759,979	39,302,790	SH	DEFINED 1,2,5,6,7,8,10,
UNITIL CORP	COM	91325910	209	8,666	SH	DEFINED 1,2
UNITRIN INC	COM	91327510	45,199	1,036,919	SH	DEFINED 1,2,5,12,13
UNIVERSAL AMERN FINL	COM	91337710	4,761	362,083	SH	DEFINED 1,2
UNIVERSAL COMPRESSIO	COM	91343110	39,301	624,116	SH	DEFINED 1,2
UNIVERSAL CORP VA	COM	91345610	27,574	740,843	SH	DEFINED 1,2,5,13
UNIVERSAL DISPLAY CO	COM	91347P10	4,076	306,255	SH	DEFINED 1,2
UNIVERSAL ELECTRS IN	COM	91348310	3,130	176,717	SH	DEFINED 1,5
UNIVERSAL FST PRODS	COM	91354310	20,421	325,532	SH	DEFINED 1,2,6
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	5,399	172,221	SH	DEFINED 1,2,3
UNIVERSAL HLTH SVCS	CL B	91390310	47,415	943,387	SH	DEFINED 1,2,5,7,10,12,1
UNIVERSAL TECHNICAL	COM	91391510	9,965	452,561	SH	DEFINED 1,2,6
UNIVERSAL TRUCKLOAD	COM	91388P10	2,223	65,139	SH	DEFINED 1
UNIVEST CORP PA	COM	91527110	3,971	143,768	SH	DEFINED 1
UNIVISION COMMUNICAT	CL A	91490610	206,251	6,156,735	SH	DEFINED 1,2,5,6,7,8,10,
UNUMPROVIDENT CORP	COM	91529Y10	210,680	11,620,530	SH	DEFINED 1,2,5,6,7,8,10,
UPM KYMMENE CORP	SPONSORED	91543610	639	29,730	SH	DEFINED 1
UQM TECHNOLOGIES INC	COM	90321310	57	19,576	SH	DEFINED 1
URBAN OUTFITTERS INC	COM	91704710	32,419	1,853,594	SH	DEFINED 1,2,5,12,13
UROLOGIX INC	COM	91727310	60	19,209	SH	DEFINED 1
URS CORP NEW	COM	90323610	27,155	646,543	SH	DEFINED 1,2,5,6
URSTADT BIDDLE PPTYS	COM	91728610	184	11,570	SH	DEFINED 1
URSTADT BIDDLE PPTYS	CL A	91728620	7,092	435,384	SH	DEFINED 1,2,3
US BANCORP DEL	COM NEW	90297330	1,663,191	53,859,819	SH	DEFINED 1,2,5,6,7,8,10,
US LEC CORP	CL A	90331S10	44	13,600	SH	DEFINED 1
USA MOBILITY INC	COM	90341G10	6,408	386,022	SH	DEFINED 1,2
USA TRUCK INC	COM	90292510	1,366	76,651	SH	DEFINED 1
USANA HEALTH SCIENCE	COM	90328M10	12,593	332,275	SH	DEFINED 1,2,6
USEC INC	COM	90333E10	22,692	1,914,902	SH	DEFINED 1,2,5
USI HLDGS CORP	COM	90333H10	7,572	564,675	SH	DEFINED 1,2
UST INC	COM	90291110	187,219	4,142,937	SH	DEFINED 1,2,5,6,8,10,12
UTAH MED PRODS INC	COM	91748810	336	11,200	SH	DEFINED 1,2
UTI WORLDWIDE INC	ORD	G8721010	2,451	97,163	SH	DEFINED 1,2,5
UTSTARCOM INC	COM	91807610	15,045	1,931,370	SH	DEFINED 1,2,5,13

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

V F CORP	COM	91820410	179,852	2,647,995	SH	DEFINED 1,2,5,6,7,8,10,
VA SOFTWARE CORP	COM	91819B10	1,012	260,744	SH	DEFINED 1,2,5
VAALCO ENERGY INC	COM NEW	91851C20	4,863	498,294	SH	DEFINED 1,2
VAIL RESORTS INC	COM	91879Q10	23,695	638,692	SH	DEFINED 1,2
VALASSIS COMMUNICATI	COM	91886610	25,813	1,094,248	SH	DEFINED 1,2,5,13
VALEANT PHARMACEUTIC	COM	91911X10	25,426	1,502,712	SH	DEFINED 1,2,5,13
VALENCE TECHNOLOGY I	COM	91891410	791	457,472	SH	DEFINED 1,5
VALERO ENERGY CORP N	COM	91913Y10	1,396,679	20,996,372	SH	DEFINED 1,2,5,6,7,8,10,
VALERO L P	COM UT LTD	91913W10	2,617	53,020	SH	DEFINED 1,2,5
VALHI INC NEW	COM	91890510	2,101	85,565	SH	DEFINED 1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
VALLEY NATIONAL GASE	COM	91979210	209	8,000	SH	DEFINED 1	
VALLEY NATL BANCORP	COM	91979410	28,239	1,098,378	SH	DEFINED 1,2,5,12	
VALMONT INDS INC	COM	92025310	17,911	385,266	SH	DEFINED 1,2,6	
VALOR COMMUNICATIONS	COM	92025510	2,767	241,682	SH	DEFINED 1,2	
VALSPAR CORP	COM	92035510	44,914	1,700,629	SH	DEFINED 1,2,5,12,13	
VALUE LINE INC	COM	92043710	930	21,783	SH	DEFINED 1,2	
VALUECLICK INC	COM	92046N10	17,544	1,142,924	SH	DEFINED 1,2,5	
VALUEVISION MEDIA IN	CL A	92047K10	4,429	401,562	SH	DEFINED 1,2	
VARIAN INC	COM	92220610	30,119	725,586	SH	DEFINED 1,2,5,13	
VARIAN MED SYS INC	COM	92220P10	125,284	2,645,919	SH	DEFINED 1,2,5,6,7,8,10,	
VARIAN SEMICONDUCTOR	COM	92220710	26,609	815,970	SH	DEFINED 1,2,5,6	
VASCO DATA SEC INTL	COM	92230Y10	2,392	286,523	SH	DEFINED 1	
VCA ANTECH INC	COM	91819410	36,933	1,156,690	SH	DEFINED 1,2,5,12,13	
VECTOR GROUP LTD	COM	92240M10	8,556	526,544	SH	DEFINED 1,2,5	
VECTREN CORP	COM	92240G10	33,170	1,217,250	SH	DEFINED 1,2,5,13	
VEECO INSTRS INC DEL	COM	92241710	10,593	444,327	SH	DEFINED 1,2,5,6	
VENTANA MED SYS INC	COM	92276H10	18,883	400,226	SH	DEFINED 1,2	
VENTAS INC	COM	92276F10	30,681	905,568	SH	DEFINED 1,2,3,5	
VEOLIA ENVIRONNEMENT	SPONSORED	92334N10	267	5,160	SH	DEFINED 1	
VERIFONE HLDGS INC	COM	92342Y10	8,792	288,438	SH	DEFINED 1,2	
VERINT SYS INC	COM	92343X10	4,902	167,920	SH	DEFINED 1,2	
VERISIGN INC	COM	92343E10	160,230	6,915,405	SH	DEFINED 1,2,5,6,7,8,10,	
VERITAS DGC INC	COM	92343P10	43,885	850,807	SH	DEFINED 1,2,5	
VERIZON COMMUNICATIO	COM	92343V10	2,982,318	89,051,006	SH	DEFINED 1,2,5,6,7,8,10,	
VERSO TECHNOLOGIES I	COM NEW	92531720	58	56,064	SH	DEFINED 1,5	
VERTEX PHARMACEUTICA	COM	92532F10	89,811	2,446,510	SH	DEFINED 1,2,5,6,7,8,10,	
VERTRUE INC	COM	92534N10	19,079	443,384	SH	DEFINED 1,2,6	
VESTIN RLTY MTG II I	COM	92549X10	112	19,408	SH	DEFINED 1	
VIACELL INC	COM	92554J10	236	51,799	SH	DEFINED 1	
VIACOM INC NEW	CL A	92553P10	1,557	43,307	SH	DEFINED 1,2,5,13	
VIACOM INC NEW	CL B	92553P20	683,132	19,060,600	SH	DEFINED 1,2,5,6,7,8,10,	
VIAD CORP	COM NEW	92552R40	11,314	361,458	SH	DEFINED 1,2,5,6	
VIASAT INC	COM	92552V10	7,776	302,815	SH	DEFINED 1,2,5,6	
VIASYS HEALTHCARE IN	COM NEW	92553Q20	14,435	563,872	SH	DEFINED 1,2,5,6	
VICAL INC	COM	92560210	112	20,235	SH	DEFINED 1	
VICON INDS INC	COM	92581110	52	18,700	SH	DEFINED 1	
VICOR CORP	COM	92581510	9,336	563,428	SH	DEFINED 1,2,6	
VIEWPOINT CORP	COM	92672P10	38	21,847	SH	DEFINED 1	
VIGNETTE CORP	COM NEW	92673440	5,735	393,374	SH	DEFINED 1,2,5	
VIISAGE TECHNOLOGY I	COM NEW	92675K20	2,914	192,218	SH	DEFINED 1	

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

VILLAGE SUPER MKT IN CL A NEW	92710740	805	12,318	SH	DEFINED 1
VINA CONCHA Y TORO S SPONSORED	92719110	462	16,576	SH	DEFINED 1,2,5,7
VINEYARD NATL BANCOR COM	92742610	2,582	95,994	SH	DEFINED 1
VION PHARMACEUTICALS COM	92762410	106	74,431	SH	DEFINED 1,5
VIRAGE LOGIC CORP COM	92763R10	1,413	150,498	SH	DEFINED 1
VIRCO MFG CO COM	92765110	74	14,761	SH	DEFINED 1
VIRGINIA COMM BANCOR COM	92778Q10	3,759	157,295	SH	DEFINED 1,2
VIRGINIA FINL GROUP COM	92781010	6,508	154,144	SH	DEFINED 1,2
VIOPHARMA INC COM	92824110	3,365	390,335	SH	DEFINED 1,2,5
VISHAY INTERTECHNOLO COM	92829810	40,611	2,581,774	SH	DEFINED 1,2,5,10,13
VISICU INC COM	92831L20	586	33,183	SH	DEFINED 1,2
VISTACARE INC CL A	92839Y10	1,919	158,619	SH	DEFINED 1,5
VISTAPRINT LIMITED SHS	G9376220	651	24,328	SH	DEFINED 1,2
VISTEON CORP COM	92839U10	13,802	1,914,225	SH	DEFINED 1,2,5,8
VITAL IMAGES INC COM	92846N10	4,236	171,481	SH	DEFINED 1,5
VITAL SIGNS INC COM	92846910	12,282	247,981	SH	DEFINED 1,2,6
VITESSE SEMICONDUCTO COM	92849710	2,702	1,876,561	SH	DEFINED 1,2,5,8
VITRIA TECHNOLOGY COM NEW	92849Q40	44	15,548	SH	DEFINED 1
VIVENDI SPON ADR N	92851S20	2,094	59,989	SH	DEFINED 1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE- TION	INVEST- MENT	OTHER MANA
VIVO PARTICIPACOES S SPON ADR P	92855S10	34,106	13,864,384	SH	DEFINED 1,2,4,5		
VIVUS INC COM	92855110	156	40,400	SH	DEFINED 1,5		
VNUS MED TECHNOLOGIE COM	92856610	1,538	183,490	SH	DEFINED 1		
VOCUS INC COM	92858J10	147	10,320	SH	DEFINED 1		
VODAFONE GROUP PLC N SPONSORED	92857W10	9,401	441,360	SH	DEFINED 1,2		
VOLCOM INC COM	92864N10	2,933	91,691	SH	DEFINED 1,2		
VOLT INFORMATION SCI COM	92870310	8,906	191,107	SH	DEFINED 1,2,5,6		
VOLTERRA SEMICONDUCT COM	92870810	2,755	180,527	SH	DEFINED 1		
VOLVO AKTIEBOLAGET ADR B	92885640	935	19,083	SH	DEFINED 1		
VONAGE HLDGS CORP COM	92886T20	904	105,271	SH	DEFINED 1,2		
VORNADO RLTY TR SH BEN INT	92904210	433,439	4,443,247	SH	DEFINED 1,2,3,5,6,7,8,10,13		
VULCAN MATLS CO COM	92916010	223,052	2,859,636	SH	DEFINED 1,2,5,6,7,8,10,13		
W & T OFFSHORE INC COM	92922P10	8,611	221,410	SH	DEFINED 1,2		
W HLDG CO INC COM	92925110	11,159	1,678,093	SH	DEFINED 1,2,5		
W P CAREY & CO LLC COM	92930Y10	921	36,367	SH	DEFINED 1,2,5		
WABASH NATL CORP COM	92956610	8,760	570,323	SH	DEFINED 1,2,6		
WABTEC CORP COM	92974010	28,773	769,341	SH	DEFINED 1,2		
WACHOVIA CORP 2ND NE COM	92990310	2,518,267	46,565,586	SH	DEFINED 1,2,5,6,7,8,10,13		
WADDELL & REED FINL CL A	93005910	34,166	1,661,751	SH	DEFINED 1,2,5,13		
WAL MART STORES INC COM	93114210	3,620,058	75,151,720	SH	DEFINED 1,2,5,6,7,8,10,13		
WALGREEN CO COM	93142210	1,198,478	26,727,874	SH	DEFINED 1,2,5,6,7,8,10,13		
WALTER INDS INC COM	93317Q10	32,758	568,223	SH	DEFINED 1,2		
WARNACO GROUP INC COM NEW	93439040	12,879	689,466	SH	DEFINED 1,2		
WARNER MUSIC GROUP C COM	93455010	11,061	375,193	SH	DEFINED 1,2		
WARREN RES INC COM	93564A10	6,102	424,912	SH	DEFINED 1,2		
WARRIOR ENERGY SVC C COM	93625810	1,541	63,317	SH	DEFINED 1		
WASHINGTON FED INC COM	93882410	33,060	1,425,600	SH	DEFINED 1,2,5,13		
WASHINGTON GROUP INT COM NEW	93886220	21,206	397,557	SH	DEFINED 1,2		
WASHINGTON MUT INC COM	93932210	1,271,219	27,889,832	SH	DEFINED 1,2,5,6,7,8,10,13		
WASHINGTON POST CO CL B	93964010	88,141	113,000	SH	DEFINED 1,2,5,6,7,8,10,13		
WASHINGTON REAL ESTA SH BEN INT	93965310	35,972	980,167	SH	DEFINED 1,2,3,5		

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

WASHINGTON TR BANCOR	COM	94061010	4,605	166,128	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	33,721	926,402	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES USA	COM	94105710	1,738	76,632	SH	DEFINED	1
WASTE MGMT INC DEL	COM	94106L10	712,038	19,844,977	SH	DEFINED	1,2,5,6,7,8,10,
WATCHGUARD TECHNOLOG	COM	94110510	181	44,555	SH	DEFINED	1,5
WATERS CORP	COM	94184810	182,770	4,116,440	SH	DEFINED	1,2,5,6,7,8,10,
WATSCO INC	COM	94262220	19,951	333,512	SH	DEFINED	1,2,6
WATSON PHARMACEUTICA	COM	94268310	86,112	3,698,959	SH	DEFINED	1,2,5,6,10,12,1
WATSON WYATT WORLDWI	CL A	94271210	22,802	648,891	SH	DEFINED	1,2,5,6
WATTS WATER TECHNOLO	CL A	94274910	12,534	373,605	SH	DEFINED	1,2,6
WAUSAU PAPER CORP	COM	94331510	7,815	627,694	SH	DEFINED	1,2
WAUWATOSA HLDGS INC	COM	94348P10	1,537	90,077	SH	DEFINED	1,2
WAVE SYSTEMS CORP	CL A	94352610	32	47,821	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	18,468	916,989	SH	DEFINED	1,2
WD-40 CO	COM	92923610	11,872	353,646	SH	DEFINED	1,2,6
WEATHERFORD INTERNAT	COM	G9508910	413,823	8,339,845	SH	DEFINED	1,2,5,6,7,8,10,
WEB COM INC	COM NEW	94732Q10	103	17,172	SH	DEFINED	1
WEBEX COMMUNICATIONS	COM	94767L10	19,775	556,419	SH	DEFINED	1,2,5,6
WEBMD HEALTH CORP	CL A	94770V10	6,013	127,134	SH	DEFINED	1,2
WEBMETHODS INC	COM	94768C10	7,099	719,206	SH	DEFINED	1,2
WEBSENSE INC	COM	94768410	27,255	1,326,909	SH	DEFINED	1,2,5,6
WEBSIDESTORY INC	COM	94768510	1,905	156,108	SH	DEFINED	1,2
WEBSTER FINL CORP CO	COM	94789010	36,913	778,096	SH	DEFINED	1,2,5,13
WEIGHT WATCHERS INTL	COM	94862610	50,113	1,225,552	SH	DEFINED	1,2,5,10,12
WEINGARTEN RLTY INVS	SH BEN INT	94874110	74,977	1,958,647	SH	DEFINED	1,2,3,5,13
WEIS MKTS INC	COM	94884910	13,381	324,776	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	28,136	573,628	SH	DEFINED	1,2
WELLMAN INC	COM	94970210	1,446	357,886	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE-	MENT TION	OTHER MANA
WELLPOINT INC	COM	94973V10	1,399,390	19,230,317	SH	DEFINED	1,2,5,6,7,8,10,
WELLS FARGO & CO NEW	COM	94974610	3,134,246	46,723,994	SH	DEFINED	1,2,5,6,7,8,10,
WELLSFORD REAL PPTYS	COM NEW	95024020	341	48,186	SH	DEFINED	1,2,5
WENDYS INTL INC	COM	95059010	169,232	2,903,285	SH	DEFINED	1,2,5,6,7,8,10,
WERNER ENTERPRISES I	COM	95075510	22,222	1,096,323	SH	DEFINED	1,2,5,13
WESBANCO INC	COM	95081010	12,627	407,440	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	6,995	18,359	SH	DEFINED	1,2,5,12
WESCO INTL INC	COM	95082P10	42,222	611,914	SH	DEFINED	1,2,5,12
WEST BANCORPORATION	CAP STK	95123P10	4,067	217,838	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	9,211	312,539	SH	DEFINED	1,2
WEST CORP	COM	95235510	22,927	478,552	SH	DEFINED	1,2,5
WEST MARINE INC	COM	95423510	2,576	191,109	SH	DEFINED	1,2
WEST PHARMACEUTICAL	COM	95530610	13,944	384,353	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	32,314	659,865	SH	DEFINED	1,2,5,13
WESTAR ENERGY INC	COM	95709T10	28,808	1,368,545	SH	DEFINED	1,2,5,13
WESTBANK CORP	COM	95711610	475	26,356	SH	DEFINED	1
WESTELL TECHNOLOGIES	CL A	95754110	1,584	723,336	SH	DEFINED	1,5
WESTERN ALLIANCE BAN	COM	95763810	2,748	79,014	SH	DEFINED	1,2
WESTERN DIGITAL CORP	COM	95810210	91,372	4,612,421	SH	DEFINED	1,2,5,6,7,8,10,
WESTERN GAS RES INC	COM	95825910	51,139	854,448	SH	DEFINED	1,2,5,12,13
WESTERN REFNG INC	COM	95931910	5,818	269,582	SH	DEFINED	1,2
WESTFIELD FINANCIAL	COM	96008D10	1,423	49,083	SH	DEFINED	1

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

WESTLAKE CHEM CORP	COM	96041310	8,733	293,064	SH	DEFINED	1,2
WESTMORELAND COAL CO	COM	96087810	1,341	56,555	SH	DEFINED	1,2
WESTPAC BKG CORP	SPONSORED	96121430	2,634	30,559	SH	DEFINED	1,2
WESTWOOD ONE INC	COM	96181510	10,334	1,377,843	SH	DEFINED	1,2,5,8,13
WET SEAL INC	CL A	96184010	3,679	753,964	SH	DEFINED	1
WEYCO GROUP INC	COM	96214910	1,846	79,502	SH	DEFINED	1
WEYERHAEUSER CO	COM	96216610	436,898	7,018,447	SH	DEFINED	1,2,5,6,7,8,10,
WGL HLDGS INC	COM	92924F10	53,081	1,833,546	SH	DEFINED	1,2,5,6,13
W-H ENERGY SVCS INC	COM	92925E10	23,169	455,806	SH	DEFINED	1,2,5
WHEELING PITTSBURGH	COM NEW	96314230	2,668	134,152	SH	DEFINED	1
WHIRLPOOL CORP	COM	96332010	193,164	2,337,136	SH	DEFINED	1,2,5,6,7,8,10,
WHITE ELECTR DESIGNS	COM	96380110	163	32,100	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	9,350	19,200	SH	DEFINED	1,2,5,12
WHITING PETE CORP NE	COM	96638710	20,587	491,697	SH	DEFINED	1,2
WHITNEY HLDG CORP	COM	96661210	25,443	719,344	SH	DEFINED	1,2,5
WHOLE FOODS MKT INC	COM	96683710	237,376	3,672,272	SH	DEFINED	1,2,5,6,7,8,10,
WILD OATS MARKETS IN	COM	96808B10	7,378	376,444	SH	DEFINED	1,2
WILEY JOHN & SONS IN	CL A	96822320	37,042	1,115,716	SH	DEFINED	1,2,5,10
WILLIAMS CLAYTON ENE	COM	96949010	6,539	189,325	SH	DEFINED	1,2
WILLIAMS COS INC DEL	COM	96945710	389,806	16,686,910	SH	DEFINED	1,2,5,6,7,8,10,
WILLIAMS PARTNERS L	COM UNIT L	96950F10	255	8,100	SH	DEFINED	1
WILLIAMS SCOTSMAN IN	COM	96950G10	5,017	229,702	SH	DEFINED	1,2
WILLIAMS SONOMA INC	COM	96990410	68,550	2,013,216	SH	DEFINED	1,2,5,6,7,8,10,
WILLIS GROUP HOLDING	SHS	G9665510	4,542	141,482	SH	DEFINED	1,2,5,12
WILLOW GROVE BANCORP	COM	97111W10	1,821	114,482	SH	DEFINED	1,2
WILMINGTON TRUST COR	COM	97180710	42,382	1,004,788	SH	DEFINED	1,2,5,13
WILSHIRE BANCORP INC	COM	97186T10	7,368	408,859	SH	DEFINED	1
WILSHIRE ENTERPRISES	COM	97188910	103	17,686	SH	DEFINED	1
WILSONS THE LEATHER	COM	97246310	530	128,894	SH	DEFINED	1,2
WIMM BILL DANN FOODS	SPONSORED	97263M10	2,835	72,419	SH	DEFINED	1,2,5,7
WIND RIVER SYSTEMS I	COM	97314910	12,122	1,362,060	SH	DEFINED	1,2,5,13
WINDROSE MED PPTYS T	COM	97349110	1,142	78,218	SH	DEFINED	1,3
WINNEBAGO INDS INC	COM	97463710	26,789	863,034	SH	DEFINED	1,2,6
WINSTON HOTELS INC	COM	97563A10	8,467	691,179	SH	DEFINED	1,2,3,5
WINTHROP RLTY TR	SH BEN INT	97639110	725	122,078	SH	DEFINED	1
WINTRUST FINANCIAL C	COM	97650W10	19,877	390,903	SH	DEFINED	1,2
WIPRO LTD	SPON ADR 1	97651M10	460	35,881	SH	DEFINED	2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
WIRELESS FACILITIES	COM	97653A10	2,090	759,991	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	50	18,700	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	82,873	2,056,399	SH	DEFINED	1,2,5,6,7,8,10,
WITNESS SYS INC	COM	97742410	8,066	399,907	SH	DEFINED	1,2
WJ COMMUNICATIONS IN	COM	92928410	35	23,536	SH	DEFINED	1
WMS INDS INC	COM	92929710	10,559	385,517	SH	DEFINED	1,2,6
WOLSELEY PLC	SPONSORED	97786P10	331	7,382	SH	DEFINED	1
WOLVERINE TUBE INC	COM	97809310	130	35,449	SH	DEFINED	1,5,6

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MANA
WOLVERINE WORLD WIDE	COM	97809710	27,184	1,165,205	SH	DEFINED	1,2,5,6
WOODHEAD INDS INC	COM	97943810	253	13,243	SH	DEFINED	1
WOODWARD GOVERNOR CO	COM	98074510	18,796	616,076	SH	DEFINED	1,2,5,6
WORLD ACCEP CORP DEL	COM	98141910	12,896	363,059	SH	DEFINED	1,2
WORLD FUEL SVCS CORP	COM	98147510	20,193	441,955	SH	DEFINED	1,2
WORLD WRESTLING ENTM	CL A	98156Q10	4,919	291,250	SH	DEFINED	1,2
WORLDGATE COMMUNICAT	COM	98156L30	37	22,500	SH	DEFINED	1,5
WORLDSpace INC	CL A	98157910	167	46,751	SH	DEFINED	1,2
WORTHINGTON INDS INC	COM	98181110	35,204	1,680,387	SH	DEFINED	1,2,5,6,13
WPP GROUP PLC	SPON ADR 0	92930940	1,564	25,940	SH	DEFINED	1,2
WPS RESOURCES CORP	COM	92931B10	30,955	624,102	SH	DEFINED	1,2,5,13
WPT ENTERPRISES INC	COM	98211W10	131	21,700	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	25,553	889,093	SH	DEFINED	1,2
WRIGHT MED GROUP INC	COM	98235T10	8,226	393,029	SH	DEFINED	1,2
WRIGLEY WM JR CO	COM	98252610	249,978	5,510,988	SH	DEFINED	1,2,5,6,7,8,10,
WSFS FINL CORP	COM	92932810	8,792	143,072	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,549,250	34,885,166	SH	DEFINED	1,2,5,6,7,8,10,
WYNN RESORTS LTD	COM	98313410	42,734	583,002	SH	DEFINED	1,2,5,6,7,8,10,
XANSER CORP	COM	98389J10	141	28,000	SH	DEFINED	1
XCEL ENERGY INC	COM	98389B10	246,996	12,877,769	SH	DEFINED	1,2,5,6,7,8,10,
XENOPORT INC	COM	98411C10	2,450	135,294	SH	DEFINED	1,2
XERIUM TECHNOLOGIES	COM	98416J10	1,114	118,284	SH	DEFINED	1,2
XEROX CORP	COM	98412110	911,911	65,557,920	SH	DEFINED	1,2,5,6,7,8,10,
XILINX INC	COM	98391910	203,411	8,980,636	SH	DEFINED	1,2,5,6,7,8,10,
XL CAP LTD	CL A	G9825510	259,462	4,232,664	SH	DEFINED	1,2,5,6,7,8,10,
XM SATELLITE RADIO H	CL A	98375910	45,795	3,125,907	SH	DEFINED	1,2,5,6,7,8,10,
XOMA LTD	ORD	G9825R10	141	83,041	SH	DEFINED	1,5
X-RITE INC	COM	98385710	3,528	321,023	SH	DEFINED	1,6
XTO ENERGY INC	COM	98385X10	465,885	10,523,722	SH	DEFINED	1,2,5,6,7,8,10,
YAHOO INC	COM	98433210	1,031,633	31,261,621	SH	DEFINED	1,2,5,6,7,8,10,
YANKEE CANDLE INC	COM	98475710	16,850	673,720	SH	DEFINED	1,2,5
YARDVILLE NATL BANCO	COM	98502110	4,120	115,296	SH	DEFINED	1,2
YOUBET COM INC	COM	98741310	97	20,173	SH	DEFINED	1
YOUNG BROADCASTING I	CL A	98743410	59	18,745	SH	DEFINED	1
YOUNG INNOVATIONS IN	COM	98752010	2,617	74,289	SH	DEFINED	1
YRC WORLDWIDE INC	COM	98424910	48,453	1,150,633	SH	DEFINED	1,2,5,10,13
YUM BRANDS INC	COM	98849810	520,493	10,353,947	SH	DEFINED	1,2,5,6,7,8,10,
ZALE CORP NEW	COM	98885810	28,599	1,187,187	SH	DEFINED	1,2,5,6
ZAPATA CORP	COM PAR \$	98907060	137	19,760	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	46,636	1,365,210	SH	DEFINED	1,2,5,12,13
ZENITH NATL INS CORP	COM	98939010	15,195	383,033	SH	DEFINED	1,2
ZHONE TECHNOLOGIES I	COM	98950P10	2,608	1,278,359	SH	DEFINED	1,2
ZILA INC	COM PAR \$0	98951320	168	51,800	SH	DEFINED	1,5
ZIMMER HLDGS INC	COM	98956P10	363,738	6,412,878	SH	DEFINED	1,2,5,6,7,8,10,
ZIONS BANCORPORATION	COM	98970110	216,532	2,778,185	SH	DEFINED	1,2,5,6,7,8,10,
ZIPREALTY INC	COM	98974V10	2,059	242,798	SH	DEFINED	1
ZIX CORP	COM	98974P10	66	78,765	SH	DEFINED	1,5
ZOLL MED CORP	COM	98992210	4,218	128,742	SH	DEFINED	1
ZOLTEK COS INC	COM	98975W10	4,307	144,098	SH	DEFINED	1
ZOMAX INC MINN	COM	98992910	26	17,011	SH	DEFINED	1
ZORAN CORP	COM	98975F10	24,236	995,739	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	3,061	81,483	SH	DEFINED	1,2
ZYGO CORP	COM	98985510	2,352	143,480	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	7,887	415,743	SH	DEFINED	1,2
TOTAL							

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

MARKET
VALUE

461,201,524