

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

STATE STREET CORP
Form 13F-HR
May 15, 2006

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

FORM 13F

FORM 13F COVER PAGE

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

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

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

Institutional Investment Manager Filing this Report:

Name: STATE STREET CORPORATION

Address: ONE LINCOLN STREET

 BOSTON, MASSACHUSETTS 02111

Form 13F File Number: 28-00399

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

Person Signing this Report on Behalf of Reporting Manager:

Name: PAMELA D. GORMLEY

Title: EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER

Phone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ PAMELA D. GORMLEY	Boston, Massachusetts	May 15, 2006
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

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

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

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

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

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

Form 13F File Number	Name
28-03621	Advanced Investment Partners LLC
28-07472	Bel Air Investment Advisors LLC
28-99999	Shott Capital Management, LLC
28-04003	Ariel Capital Management, LLC
28-00096	Capital Guardian Trust Company
28-10372	Philadelphia International Advisors, L.P.
28-02924	Turner Investment Partners Inc. (Turner Investment Partners)
28-03570	AXA (Alliance Capital Management L.P.)
28-00115	T. Rowe Price Associates, Inc.
28-00694	JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)
28-03459	Smith Asset Management Group L.P.
28-04557	Wellington Management Company LLP

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 12

 Form 13F Information Table Entry Total: 3,947

 Form 13F Information Table Value Total: 465,622,161

 (thousands)

List of Other Included Managers:

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

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

No.	Form 13F File Number	Name
1	28-00733	State Street Bank and Trust Company

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

2	28-11338	SSgA Funds Management, Inc.
3	28-11339	Tuckerman Group, LLC
4	28-11328	Rexiter Capital Management LTD
5	28-11326	State Street Global Advisors LTD
6	28-11327	State Street Global Advisors Ltd.
7	28-11329	State Street Banque, SA
8	28-11330	State Street Global Advisors, Australia
10	28-11332	State Street Global Advisors (Japan) Co., Ltd.
12	28-11331	State Street Global Advisors Asia LTD
13	28-11334	State Street Global Advisors GmbH
14	28-11333	State Street Trust & Banking Co., Ltd.

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2006

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHE MANAG
1 800 FLOWERS COM	CL A	68243Q10	3,429	483,012 SH	DEFINED	1,2
1-800 CONTACTS INC	COM	68197710	2,162	160,761 SH	DEFINED	1,2
1ST SOURCE CORP	COM	33690110	9,749	325,187 SH	DEFINED	1,2
21ST CENTY INS GROUP	COM	90130N10	9,158	579,603 SH	DEFINED	1,2,5
24/7 REAL MEDIA INC	COM NEW	90131420	653	62,396 SH	DEFINED	1,5
3COM CORP	COM	88553510	38,624	7,543,796 SH	DEFINED	1,2,5,6,13
3-D SYS CORP DEL	COM NEW	88554D20	3,102	145,154 SH	DEFINED	1,2
3M CO	COM	88579Y10	4,357,654	57,572,390 SH	DEFINED	1,2,5,6,7,8,
4 KIDS ENTMT INC	COM	35086510	5,323	309,649 SH	DEFINED	1,2,6
8X8 INC NEW	COM	28291410	45	25,500 SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	11,687	861,889 SH	DEFINED	1,2,5,13
A C MOORE ARTS & CRA	COM	00086T10	3,529	191,781 SH	DEFINED	1,2,5
A D C TELECOMMUNICAT	COM NEW	00088630	77,695	3,036,158 SH	DEFINED	1,2,5,6,7,8,
A S V INC	COM	00196310	10,004	310,500 SH	DEFINED	1,2,6
AAMES INVT CORP MD	COM	00253G10	3,019	531,445 SH	DEFINED	1,2
AAON INC	COM PAR \$0	00036020	3,073	128,529 SH	DEFINED	1,2
AAR CORP	COM	00036110	16,984	596,332 SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	18,663	686,898 SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	2,568	1,265,167 SH	DEFINED	1,2,5
ABAXIS INC	COM	00256710	6,161	271,648 SH	DEFINED	1,2
ABB LTD	SPONSORED	00037520	585	46,644 SH	DEFINED	1
ABBOTT LABS	COM	00282410	1,796,793	42,307,336 SH	DEFINED	1,2,5,6,7,8,
ABERCROMBIE & FITCH	CL A	00289620	101,183	1,735,558 SH	DEFINED	1,2,5,7,8,10
ABGENIX INC	COM	00339B10	26,588	1,181,701 SH	DEFINED	1,2,5
ABIOMED INC	COM	00365410	2,743	212,658 SH	DEFINED	1,2

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

ABITIBI-CONSOLIDATED	COM	00392410	57	13,803	SH	DEFINED	1,13
ABM INDS INC	COM	00095710	14,557	759,387	SH	DEFINED	1,2,5,6
ABN AMRO HLDG NV	SPONSORED	00093710	2,878	96,334	SH	DEFINED	1
ABRAXAS PETE CORP	COM	00383010	413	70,400	SH	DEFINED	1,2,5
ABX AIR INC	COM	00080S10	5,135	754,076	SH	DEFINED	1,2
ACACIA RESH CORP	ACACIA TCH	00388130	181	20,533	SH	DEFINED	1,5
ACADIA PHARMACEUTICA	COM	00422510	3,101	194,046	SH	DEFINED	1,2,5
ACADIA RLTY TR	COM SH BEN	00423910	19,530	829,291	SH	DEFINED	1,2,3,5
ACCELRY S INC	COM	00430U10	532	73,218	SH	DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	90,329	3,003,947	SH	DEFINED	1,2,5,6,7,8,
ACCO BRANDS CORP	COM	00081T10	8,633	388,864	SH	DEFINED	1,2,5,7,8
ACCREDITED HOME LEND	COM	00437P10	12,973	253,486	SH	DEFINED	1,2,5
ACCURIDE CORP	COM	00439810	1,614	140,325	SH	DEFINED	1,2
ACE CASH EXPRESS INC	COM	00440310	4,046	162,562	SH	DEFINED	1,2
ACE LTD	ORD	G0070K10	406,334	7,812,618	SH	DEFINED	1,2,5,6,7,8,
ACETO CORP	COM	00444610	190	25,807	SH	DEFINED	1
ACME COMMUNICATION I	COM	00463110	190	45,878	SH	DEFINED	1,2
ACTEL CORP	COM	00493410	5,536	347,278	SH	DEFINED	1,2,6
ACTIVE POWER INC	COM	00504W10	136	27,164	SH	DEFINED	1
ACTIVIDENTITY CORP	COM	00506P10	221	52,628	SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	52,515	3,808,220	SH	DEFINED	1,2,5,13
ACTUANT CORP	CL A NEW	00508X20	23,287	380,387	SH	DEFINED	1,2
ACTUATE CORP	COM	00508B10	400	94,171	SH	DEFINED	1,5
ACUITY BRANDS INC	COM	00508Y10	38,258	956,453	SH	DEFINED	1,2,5,6
ACXIOM CORP	COM	00512510	57,540	2,226,782	SH	DEFINED	1,2,5,6,12,1
ADAMS RESPIRATORY TH	COM	00635P10	6,174	155,252	SH	DEFINED	1,2
ADAPTEC INC	COM	00651F10	9,325	1,686,292	SH	DEFINED	1,2,5,6
ADE CORP MASS	COM	00089C10	3,840	125,399	SH	DEFINED	1,2
ADECCO SA	SPONSORED	00675410	383	27,327	SH	DEFINED	1
ADESA INC	COM	00686U10	52,347	1,957,619	SH	DEFINED	1,2,5,6,10,1
ADEZA BIOMEDICAL COR	COM	00686410	1,088	51,492	SH	DEFINED	1
ADMINISTAFF INC	COM	00709410	30,676	564,306	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	564,465	16,150,657	SH	DEFINED	1,2,5,6,7,8,
ADOLOR CORP	COM	00724X10	13,893	583,739	SH	DEFINED	1,2,5
ADTRAN INC	COM	00738A10	42,519	1,624,724	SH	DEFINED	1,2,5,6,12,1
ADVANCE AMER CASH AD	COM	00739W10	12,736	885,674	SH	DEFINED	1,2
ADVANCE AUTO PARTS I	COM	00751Y10	92,797	2,228,549	SH	DEFINED	1,2,5,6,7,8,
ADVANCED ANALOGIC TE	COM	00752J10	1,759	154,330	SH	DEFINED	1,2
ADVANCED DIGITAL INF	COM	00752510	14,768	1,682,026	SH	DEFINED	1,2,5
ADVANCED ENERGY INDS	COM	00797310	5,851	414,109	SH	DEFINED	1,2,6
ADVANCED MAGNETICS I	COM	00753P10	356	9,300	SH	DEFINED	1
ADVANCED MEDICAL OPT	COM	00763M10	48,369	1,037,068	SH	DEFINED	1,2,5,13
ADVANCED MICRO DEVIC	COM	00790310	399,548	12,049,101	SH	DEFINED	1,2,5,6,7,8,
ADVANCED SEMICONDUCT	SPONSORED	00756M40	9,055	1,943,046	SH	DEFINED	1,4
ADVANTA CORP	CL A	00794210	206	6,040	SH	DEFINED	1
ADVANTA CORP	CL B	00794220	14,047	380,989	SH	DEFINED	1,2
ADVANTEST CORP	SPONSORED	00762U10	387	13,030	SH	DEFINED	1
ADVENT SOFTWARE INC	COM	00797410	17,974	632,430	SH	DEFINED	1,2,5,13
ADVENTRX PHARMACEUTI	COM	00764X10	227	45,800	SH	DEFINED	1,5
ADVISORY BRD CO	COM	00762W10	13,573	243,380	SH	DEFINED	1,2
ADVO INC	COM	00758510	18,971	592,833	SH	DEFINED	1,2,5,6
AEGON N V	ORD AMER R	00792410	1,389	75,386	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	15,456	1,125,735	SH	DEFINED	1,2,5,6
AEROPOSTALE	COM	00786510	40,976	1,358,620	SH	DEFINED	1,2,5,13
AES CORP	COM	00130H10	355,901	20,861,750	SH	DEFINED	1,2,5,6,7,8,
AETHER HLDGS INC	COM	00809C10	120	31,111	SH	DEFINED	1

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

AETNA INC NEW	COM	00817Y10	1,617,991	32,926,146	SH	DEFINED	1,2,5,6,7,8,
AFC ENTERPRISES INC	COM	00104Q10	3,373	242,674	SH	DEFINED	1,2
AFFILIATED COMPUTER	CL A	00819010	195,608	3,278,719	SH	DEFINED	1,2,5,6,7,8,
AFFILIATED MANAGERS	COM	00825210	42,412	397,822	SH	DEFINED	1,2,5
AFFIRMATIVE INS HLDG	COM	00827210	909	68,832	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	6,738	641,761	SH	DEFINED	1,2,3,5
AFFYMETRIX INC	COM	00826T10	35,337	1,073,109	SH	DEFINED	1,2,5,6,12,1
AFLAC INC	COM	00105510	571,185	12,656,446	SH	DEFINED	1,2,5,6,7,8,
AFTERMARKET TECHNOLO	COM	00831810	11,305	499,994	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	39,146	1,887,448	SH	DEFINED	1,2,5,13
AGERE SYS INC	COM	00845V30	30,973	2,059,400	SH	DEFINED	1,2,5,12
AGILE SOFTWARE CORP	COM	00846X10	5,754	754,083	SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	512,484	13,648,037	SH	DEFINED	1,2,5,6,7,8,
AGILYSYS INC	COM	00847J10	13,736	912,093	SH	DEFINED	1,2,6
AGL RES INC	COM	00120410	39,961	1,108,494	SH	DEFINED	1,2,5,6,13
AGREE REALTY CORP	COM	00849210	3,470	108,111	SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	626	21,200	SH	DEFINED	1,2
AIR PRODS & CHEMS IN	COM	00915810	891,562	13,269,260	SH	DEFINED	1,2,5,6,7,8,
AIRGAS INC	COM	00936310	36,694	938,701	SH	DEFINED	1,2,5,13
AIRSPAN NETWORKS INC	COM	00950H10	2,563	379,771	SH	DEFINED	1,2
AIRTRAN HLDGS INC	COM	00949P10	35,185	1,942,835	SH	DEFINED	1,2,13
AIXTRON AKTIENGESELL	SPONSORED	00960610	45	10,404	SH	DEFINED	1,5
AK STL HLDG CORP	COM	00154710	32,043	2,136,232	SH	DEFINED	1,2,5
AKAMAI TECHNOLOGIES	COM	00971T10	40,559	1,233,156	SH	DEFINED	1,2,5,6,12
AKORN INC	COM	00972810	58	11,900	SH	DEFINED	1
AKSYS LTD	COM	01019610	36	28,193	SH	DEFINED	1
AKZO NOBEL NV	SPONSORED	01019930	495	9,381	SH	DEFINED	1
ALABAMA NATL BANCORP	COM	01031710	12,244	178,999	SH	DEFINED	1,2
ALAMO GROUP INC	COM	01131110	1,472	66,475	SH	DEFINED	1,2
ALASKA AIR GROUP INC	COM	01165910	38,687	1,091,323	SH	DEFINED	1,2,6,13
ALASKA COMMUNICATION	COM	01167P10	1,977	162,973	SH	DEFINED	1,2
ALBANY INTL CORP	CL A	01234810	18,571	487,551	SH	DEFINED	1,2,6
ALBANY MOLECULAR RES	COM	01242310	7,812	768,914	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	25,318	558,272	SH	DEFINED	1,2,5,13
ALBERTO CULVER CO	COM	01306810	79,260	1,791,992	SH	DEFINED	1,2,5,6,10,1
ALBERTSONS INC	COM	01310410	242,433	9,444,197	SH	DEFINED	1,2,5,6,7,8,
ALCATEL	SPONSORED	01390430	818	53,116	SH	DEFINED	1
ALCOA INC	COM	01381710	861,026	28,174,930	SH	DEFINED	1,2,5,6,7,8,
ALCON INC	COM SHS	H0130110	10,384	99,595	SH	DEFINED	1,5,6,12
ALDERWOODS GROUP INC	COM	01438310	21,119	1,179,825	SH	DEFINED	1,2,5
ALDILA INC	COM NEW	01438420	279	8,400	SH	DEFINED	2
ALERIS INTL INC	COM	01447710	19,331	402,147	SH	DEFINED	1,2
ALEXANDER & BALDWIN	COM	01448210	31,591	662,553	SH	DEFINED	1,2,5,6,12,1
ALEXANDERS INC	COM	01475210	15,511	53,672	SH	DEFINED	1,2,3,5
ALEXANDRIA REAL ESTA	COM	01527110	49,525	519,510	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	15,230	429,971	SH	DEFINED	1,2,5
ALFA CORP	COM	01538510	9,955	580,834	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	86	23,193	SH	DEFINED	1
ALICO INC	COM	01623010	2,097	46,150	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	7,694	839,081	SH	DEFINED	1,2
ALKERMES INC	COM	01642T10	42,348	1,920,532	SH	DEFINED	1,2,5
ALLEGHANY CORP DEL	COM	01717510	14,706	50,797	SH	DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	165,885	4,900,580	SH	DEFINED	1,2,5,6,10,1
ALLEGHENY TECHNOLOGI	COM	01741R10	135,414	2,213,374	SH	DEFINED	1,2,5,6,10,1
ALLERGAN INC	COM	01849010	412,356	3,800,513	SH	DEFINED	1,2,5,6,10,1
ALLETE INC	COM NEW	01852230	18,254	391,708	SH	DEFINED	1,2,5

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

ALLIANCE DATA SYSTEM	COM	01858110	56,224	1,202,135	SH	DEFINED	1,2,5,7,10,11
ALLIANCE FIBER OPTIC	COM	01868010	24	10,841	SH	DEFINED	1
ALLIANCE IMAGING INC	COM NEW	01860620	3,335	517,888	SH	DEFINED	1,2
ALLIANCE ONE INTL IN	COM	01877210	7,178	1,476,852	SH	DEFINED	1,2,5,6
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	1,209	33,500	SH	DEFINED	1,2,5
ALLIANCE SEMICONDUCT	COM	01877H10	62	22,459	SH	DEFINED	1
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	11,717	176,864	SH	DEFINED	1,2,5
ALLIANT ENERGY CORP	COM	01880210	59,746	1,898,518	SH	DEFINED	1,2,5,12,13
ALLIANT TECHSYSTEMS	COM	01880410	52,313	677,895	SH	DEFINED	1,2,5,12,13
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	22,077	1,322,784	SH	DEFINED	1
ALLIED CAP CORP NEW	COM	01903Q10	48,493	1,584,747	SH	DEFINED	1,2,5,6,7,8,
ALLIED DEFENSE GROUP	COM	01911810	213	9,694	SH	DEFINED	1,5
ALLIED HEALTHCARE IN	COM	01923A10	1,675	345,369	SH	DEFINED	1,2
ALLIED IRISH BKS P L	SPON ADR O	01922840	693	14,602	SH	DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	62,379	5,096,326	SH	DEFINED	1,2,5,6,10,11
ALLION HEALTHCARE IN	COM	01961510	497	36,667	SH	DEFINED	1
ALLOS THERAPEUTICS I	COM	01977710	649	185,029	SH	DEFINED	1,2
ALLOY INC	NEW COM	01985530	2,725	203,237	SH	DEFINED	1,2
ALLSCRIPTS HEALTHCAR	COM	01988P10	8,842	482,925	SH	DEFINED	1,2
ALLSTATE CORP	COM	02000210	1,055,720	20,259,443	SH	DEFINED	1,2,5,6,7,8,
ALLTEL CORP	COM	02003910	628,066	9,699,854	SH	DEFINED	1,2,5,6,7,8,
ALNYLAM PHARMACEUTIC	COM	02043Q10	389	22,100	SH	DEFINED	1,2,5
ALON USA ENERGY INC	COM	02052010	2,635	107,034	SH	DEFINED	1,2
ALPHA NATURAL RESOUR	COM	02076X10	8,476	366,284	SH	DEFINED	1,2
ALPHARMA INC	CL A	02081310	36,099	1,345,966	SH	DEFINED	1,2,5,6
ALTAIR NANOTECHNOLOG	COM	02137310	231	65,000	SH	DEFINED	1,5
ALTEON INC	COM	02144G10	2	10,500	SH	DEFINED	1
ALTERA CORP	COM	02144110	196,349	9,513,051	SH	DEFINED	1,2,5,6,7,8,
ALTIRIS INC	COM	02148M10	6,135	278,727	SH	DEFINED	1,2,6
ALTRIA GROUP INC	COM	02209S10	5,750,663	81,155,284	SH	DEFINED	1,2,5,6,7,8,
ALUMINA LTD	SPONSORED	02220510	309	14,643	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	204	22,696	SH	DEFINED	1,2,5
AMAZON COM INC	COM	02313510	281,768	7,713,322	SH	DEFINED	1,2,5,6,7,8,
AMB PROPERTY CORP	COM	00163T10	123,130	2,268,845	SH	DEFINED	1,2,3,5,12,13
AMBAC FINL GROUP INC	COM	02313910	236,546	2,971,682	SH	DEFINED	1,2,5,6,7,8,
AMBASSADORS GROUP IN	COM	02317710	5,699	224,380	SH	DEFINED	1,2
AMCOL INTL CORP	COM	02341W10	8,114	281,750	SH	DEFINED	1,2
AMCORE FINL INC	COM	02391210	10,004	316,383	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	8,092	224,408	SH	DEFINED	1,5,6,12
AMEDISYS INC	COM	02343610	8,748	251,740	SH	DEFINED	1,2,6
AMERADA HESS CORP	COM	02355110	341,748	2,399,913	SH	DEFINED	1,2,5,6,10,11
AMERCO	COM	02358610	14,971	151,270	SH	DEFINED	1,2
AMEREN CORP	COM	02360810	299,949	6,020,661	SH	DEFINED	1,2,5,6,7,8,
AMERICA MOVIL S A DE	SPON ADR L	02364W10	23,459	684,729	SH	DEFINED	1,2
AMERICA SVC GROUP IN	COM	02364L10	1,763	135,320	SH	DEFINED	1,2
AMERICAN AXLE & MFG	COM	02406110	11,638	679,365	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	9,831	379,442	SH	DEFINED	1,2,3
AMERICAN CAPITAL STR	COM	02493710	30,669	872,277	SH	DEFINED	1,2,5
AMERICAN COMMERCIAL	COM NEW	02519520	538	11,401	SH	DEFINED	1,2
AMERICAN DENTAL PART	COM	02535310	1,908	141,364	SH	DEFINED	1,2
AMERICAN EAGLE OUTFI	COM	02553E10	125,888	4,215,956	SH	DEFINED	1,2,5,6,10,11
AMERICAN ECOLOGY COR	COM NEW	02553340	2,961	145,265	SH	DEFINED	1,2
AMERICAN ELEC PWR IN	COM	02553710	496,103	14,582,675	SH	DEFINED	1,2,5,6,7,8,
AMERICAN EQTY INVT L	COM	02567620	8,953	624,321	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	1,875,167	35,683,484	SH	DEFINED	1,2,5,6,7,8,
AMERICAN FINL GROUP	COM	02593210	65,040	1,563,075	SH	DEFINED	1,2,5,7,10,11

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

AMERICAN FINL RLTY T COM	02607P30	12,146	1,042,591	SH	DEFINED	1,2,3,5
AMERICAN GREETINGS C CL A	02637510	37,704	1,743,928	SH	DEFINED	1,2,5,6,7,10
AMERICAN HOME MTG IN COM	02660R10	24,002	769,055	SH	DEFINED	1,2,5
AMERICAN INTL GROUP COM	02687410	4,745,499	71,803,579	SH	DEFINED	1,2,5,6,7,8,
AMERICAN ITALIAN PAS CL A	02707010	2,852	455,523	SH	DEFINED	1,2,5,6
AMERICAN LD LEASE IN COM	02711810	526	19,232	SH	DEFINED	1,2,3
AMERICAN MED SYS HLD COM	02744M10	25,011	1,111,595	SH	DEFINED	1,2,6
AMERICAN NATL INS CO COM	02859110	10,712	95,573	SH	DEFINED	1,2,5
AMERICAN PAC CORP COM	02874010	96	10,500	SH	DEFINED	1
AMERICAN PHARMACEUTI COM	02886P10	6,340	222,535	SH	DEFINED	1,2,12
AMERICAN PHYSICIANS COM	02888410	6,337	132,013	SH	DEFINED	1,2
AMERICAN PWR CONVERS COM	02906610	110,422	4,778,118	SH	DEFINED	1,2,5,6,7,8,
AMERICAN RAILCAR IND COM	02916P10	531	15,130	SH	DEFINED	1,2
AMERICAN REAL ESTATE DEPOSITRY	02916910	723	15,690	SH	DEFINED	1,2
AMERICAN REPROGRAPHI COM	02926310	7,653	220,620	SH	DEFINED	1,2
AMERICAN RETIREMENT COM	02891310	9,657	376,913	SH	DEFINED	1,2
AMERICAN SCIENCE & E COM	02942910	9,465	101,343	SH	DEFINED	1,2
AMERICAN SOFTWARE IN CL A	02968310	87	11,915	SH	DEFINED	1
AMERICAN STD COS INC COM	02971210	216,705	5,056,115	SH	DEFINED	1,2,5,6,7,8,
AMERICAN STS WTR CO COM	02989910	8,181	218,975	SH	DEFINED	1,2
AMERICAN SUPERCONDUCT COM	03011110	4,466	393,443	SH	DEFINED	1,2,5
AMERICAN TECHNICAL COM	03013710	257	17,700	SH	DEFINED	1
AMERICAN TECHNOLOGY COM NEW	03014520	105	25,097	SH	DEFINED	1
AMERICAN TOWER CORP CL A	02991220	204,604	6,748,163	SH	DEFINED	1,2,5,7,8,10
AMERICAN VANGUARD CO COM	03037110	4,105	134,362	SH	DEFINED	1,2
AMERICAN WOODMARK CO COM	03050610	5,463	153,901	SH	DEFINED	1,2
AMERICANWEST BANCORP COM	03058P10	4,172	157,608	SH	DEFINED	1,2
AMERICAS CAR MART IN COM	03062T10	2,282	106,134	SH	DEFINED	1,2,5
AMERICREDIT CORP COM	03060R10	108,128	3,518,662	SH	DEFINED	1,2,5,10,12,
AMERIGROUP CORP COM	03073T10	23,107	1,098,243	SH	DEFINED	1,2,5,6,12
AMERIPRISE FINL INC COM	03076C10	292,066	6,481,713	SH	DEFINED	1,2,5,6,7,8,
AMERIS BANCORP COM	03076K10	4,406	189,432	SH	DEFINED	1,2
AMERISOURCEBERGEN CO COM	03073E10	520,389	10,780,799	SH	DEFINED	1,2,5,6,7,8,
AMERISTAR CASINOS IN COM	03070Q10	9,376	363,536	SH	DEFINED	1,2,5
AMERIVEST PPTYS INC COM	03071L10	159	35,900	SH	DEFINED	1,3,5
AMERON INTL INC COM	03071010	8,553	116,803	SH	DEFINED	1,2
AMERUS GROUP CO COM	03072M10	36,137	599,880	SH	DEFINED	1,2,5,13
AMES NATL CORP COM	03100110	2,254	92,815	SH	DEFINED	1,2
AMETEK INC NEW COM	03110010	52,491	1,167,505	SH	DEFINED	1,2,5,6,12,1
AMGEN INC COM	03116210	2,503,076	34,406,547	SH	DEFINED	1,2,5,6,7,8,
AMICAS INC COM	00171210	2,683	568,372	SH	DEFINED	1,2
AMIS HLDGS INC COM	03153810	16,783	1,852,454	SH	DEFINED	1,2
AMKOR TECHNOLOGY INC COM	03165210	14,636	1,693,990	SH	DEFINED	1,2,5
AMN HEALTHCARE SERVI COM	00174410	9,253	494,285	SH	DEFINED	1,2
AMPCO-PITTSBURGH COR COM	03203710	206	10,300	SH	DEFINED	1
AMPEX CORP DEL CL A NEW	03209230	3,461	172,347	SH	DEFINED	1
AMPHENOL CORP NEW CL A	03209510	89,514	1,715,477	SH	DEFINED	1,2,5,7,8,10
AMR CORP COM	00176510	57,644	2,131,012	SH	DEFINED	1,2,5
AMREP CORP NEW COM	03215910	383	9,700	SH	DEFINED	1
AMSOUTH BANCORPORATI COM	03216510	253,255	9,362,478	SH	DEFINED	1,2,5,6,7,8,
AMSURG CORP COM	03232P40	11,589	510,763	SH	DEFINED	1,2,6
AMVESCAP PLC SPONSORED	03235E10	202	10,705	SH	DEFINED	1
AMYLIN PHARMACEUTICA COM	03234610	70,092	1,431,908	SH	DEFINED	1,2,5,6,12
ANADARKO PETE CORP COM	03251110	730,109	7,228,085	SH	DEFINED	1,2,5,6,7,8,
ANADIGICS INC COM	03251510	453	57,365	SH	DEFINED	1,5
ANADYS PHARMACEUTICA COM	03252Q40	456	28,300	SH	DEFINED	1,5

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

ANALOG DEVICES INC	COM	03265410	373,514	9,754,859	SH	DEFINED	1,2,5,6,7,8,
ANALOGIC CORP	COM PAR \$0	03265720	14,115	213,210	SH	DEFINED	1,2,6
ANALYSTS INTL CORP	COM	03268110	31	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	7,117	365,525	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	10,017	330,499	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	7,417	94,808	SH	DEFINED	1,2
ANDREW CORP	COM	03442510	46,664	3,800,039	SH	DEFINED	1,2,5,6,10,1
ANDRX CORP DEL	ANDRX GROU	03455310	23,440	987,354	SH	DEFINED	1,2,5
ANGELICA CORP	COM	03466310	2,606	126,987	SH	DEFINED	1,2,6
ANGIODYNAMICS INC	COM	03475V10	3,506	116,648	SH	DEFINED	1
ANGLO AMERN PLC	ADR	03485P10	225	11,474	SH	DEFINED	1
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	586	10,824	SH	DEFINED	1
ANHEUSER BUSCH COS I	COM	03522910	877,406	20,514,511	SH	DEFINED	1,2,5,6,7,8,
ANIKA THERAPEUTICS I	COM	03525510	128	10,472	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	21,371	447,281	SH	DEFINED	1,2,5,6
ANNALY MTG MGMT INC	COM	03571040	12,425	1,023,459	SH	DEFINED	1,2,5
ANNTAYLOR STORES COR	COM	03611510	106,481	2,894,281	SH	DEFINED	1,2,5,6,10,1
ANSOFT CORP	COM	03638410	6,637	159,205	SH	DEFINED	1,2
ANSWERTHINK INC	COM	03691610	360	56,011	SH	DEFINED	1,5
ANSYS INC	COM	03662Q10	31,834	587,877	SH	DEFINED	1,2,6
ANTEON INTL CORP	COM	03674E10	30,074	551,217	SH	DEFINED	1,2,13
ANTHRACITE CAP INC	COM	03702310	14,429	1,314,116	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	966	352,513	SH	DEFINED	1,2
ANWORTH MORTGAGE ASS	COM	03734710	4,988	634,668	SH	DEFINED	1,2,5
AO TATNEFT	SPON ADR R	03737P30	3,485	33,849	SH	DEFINED	1,2,5
AON CORP	COM	03738910	741,350	17,859,555	SH	DEFINED	1,2,5,6,7,8,
AP PHARMA INC	COM	00202J10	21	10,700	SH	DEFINED	1
APAC CUSTOMER SERVIC	COM	00185E10	41	18,498	SH	DEFINED	1
APACHE CORP	COM	03741110	648,679	9,901,989	SH	DEFINED	1,2,5,6,7,8,
APARTMENT INVT & MGM	CL A	03748R10	168,661	3,596,187	SH	DEFINED	1,2,3,5,6,7,
APEX SILVER MINES LT	ORD	G0407410	331	13,938	SH	DEFINED	1,2,5
APOGEE ENTERPRISES I	COM	03759810	19,515	1,156,129	SH	DEFINED	1,2,6
APOLLO GROUP INC	CL A	03760410	195,017	3,713,897	SH	DEFINED	1,2,5,6,7,8,
APOLLO INVT CORP	COM	03761U10	13,581	762,572	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	1,571,787	25,060,375	SH	DEFINED	1,2,5,6,7,8,
APPLEBEES INTL INC	COM	03789910	29,956	1,220,193	SH	DEFINED	1,2,5,13
APPLERA CORP	COM AP BIO	03802010	201,665	7,430,534	SH	DEFINED	1,2,5,6,7,8,
APPLERA CORP	COM CE GEN	03802020	14,027	1,199,900	SH	DEFINED	1,2,5
APPLICA INC	COM	03815A10	96	29,561	SH	DEFINED	1
APPLIED DIGITAL SOLU	COM NEW	03818830	2,106	726,216	SH	DEFINED	1,2
APPLIED FILMS CORP	COM	03819710	3,925	202,005	SH	DEFINED	1,2,5
APPLIED INDL TECHNOL	COM	03820C10	25,447	570,557	SH	DEFINED	1,2,6
APPLIED MATLS INC	COM	03822210	726,018	41,463,051	SH	DEFINED	1,2,5,6,7,8,
APPLIED MICRO CIRCUI	COM	03822W10	37,137	9,124,525	SH	DEFINED	1,2,5,6,8,10
APPLIED SIGNAL TECHN	COM	03823710	2,850	143,728	SH	DEFINED	1,2,6
APRIA HEALTHCARE GRO	COM	03793310	22,329	971,677	SH	DEFINED	1,2,5,13
APTARGROUP INC	COM	03833610	18,526	335,307	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	50,920	1,830,347	SH	DEFINED	1,2,5,6,12,1
AQUANTIVE INC	COM	03839G10	17,892	760,066	SH	DEFINED	1,2
AQUILA INC	COM	03840P10	27,156	6,806,011	SH	DEFINED	1,2,5,13
ARACRUZ CELULOSE S A	SPON ADR P	03849620	234	4,413	SH	DEFINED	1,2
ARAMARK CORP	CL B	03852110	43,137	1,460,288	SH	DEFINED	1,2,5,10
ARBINET THEXCHANGE I	COM	03875P10	653	88,741	SH	DEFINED	1,2
ARBITRON INC	COM	03875Q10	20,182	596,754	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	7,917	293,320	SH	DEFINED	1,2
ARCH CAP GROUP LTD	ORD	G0450A10	2,119	36,707	SH	DEFINED	1,2,5

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

ARCH CHEMICALS INC	COM	03937R10	9,694	318,886	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	72,168	950,332	SH	DEFINED	1,2,5,6,12,13
ARCHER DANIELS MIDLA	COM	03948310	601,532	17,876,134	SH	DEFINED	1,2,5,6,7,8,13
ARCHSTONE SMITH TR	COM	03958310	367,306	7,531,385	SH	DEFINED	1,2,3,5,6,7,13
ARCTIC CAT INC	COM	03967010	8,058	334,892	SH	DEFINED	1,2,6
ARDEN GROUP INC	CL A	03976210	2,600	27,974	SH	DEFINED	1,2
ARDEN RLTY INC	COM	03979310	54,774	1,213,692	SH	DEFINED	1,2,3,5
ARENA PHARMACEUTICAL	COM	04004710	15,778	871,245	SH	DEFINED	1,2,5
ARENA RESOURCES INC	COM	04004910	492	14,100	SH	DEFINED	1,5
ARES CAP CORP	COM	04010L10	7,561	440,085	SH	DEFINED	1,2
ARGON ST INC	COM	04014910	3,644	108,667	SH	DEFINED	1,2
ARGONAUT GROUP INC	COM	04015710	20,753	583,756	SH	DEFINED	1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	4,851	737,284	SH	DEFINED	1,2,5
ARIBA INC	COM NEW	04033V20	11,799	1,206,415	SH	DEFINED	1,2,5
ARISTOTLE CORP	COM NEW	04044820	81	10,427	SH	DEFINED	1
ARKANSAS BEST CORP D	COM	04079010	16,707	427,070	SH	DEFINED	1,2,6
ARLINGTON TANKERS LT	COM	G0489910	244	10,600	SH	DEFINED	1
ARM HLDGS PLC	SPONSORED	04206810	139	20,219	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	29,892	512,820	SH	DEFINED	1,2,5,6
ARQULE INC	COM	04269E10	2,389	416,128	SH	DEFINED	1,2,6
ARRAY BIOPHARMA INC	COM	04269X10	3,512	384,234	SH	DEFINED	1,2,5
ARRIS GROUP INC	COM	04269Q10	24,391	1,772,599	SH	DEFINED	1,2
ARROW ELECTRS INC	COM	04273510	71,414	2,213,012	SH	DEFINED	1,2,5,6,12,13
ARROW FINL CORP	COM	04274410	3,537	129,100	SH	DEFINED	1,2,5
ARROW INTL INC	COM	04276410	11,475	351,233	SH	DEFINED	1,2
ART TECHNOLOGY GROUP	COM	04289L10	265	82,431	SH	DEFINED	1,5
ARTESYN TECHNOLOGIES	COM	04312710	6,749	616,341	SH	DEFINED	1,2,5,6
ARTHROCARE CORP	COM	04313610	18,011	376,640	SH	DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	28,878	1,936,847	SH	DEFINED	1,2,5,13
ASBURY AUTOMOTIVE GR	COM	04343610	3,725	188,877	SH	DEFINED	1,2,5
ASHFORD HOSPITALITY	COM SHS	04410310	13,797	1,112,625	SH	DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	124,657	1,753,762	SH	DEFINED	1,2,5,6,10,13
ASHWORTH INC	COM	04516H10	603	60,713	SH	DEFINED	1,5,6
ASIAINFO HLDGS INC	COM	04518A10	2,194	438,845	SH	DEFINED	1,2
ASML HLDG NV	N Y SHS	N0705911	374	18,376	SH	DEFINED	1
ASPECT MED SYS INC	COM	04523510	5,298	193,082	SH	DEFINED	1,2
ASPEN INSURANCE HOLD	SHS	G0538410	1,185	48,040	SH	DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	11,127	879,636	SH	DEFINED	1,2,5
ASSET ACCEP CAP CORP	COM	04543P10	4,746	243,779	SH	DEFINED	1,2
ASSOCIATED BANC CORP	COM	04548710	79,660	2,344,318	SH	DEFINED	1,2,5,7,8,10
ASSOCIATED ESTATES R	COM	04560410	2,399	213,242	SH	DEFINED	1,3,5
ASSURANT INC	COM	04621X10	79,028	1,604,631	SH	DEFINED	1,2,5,10,12
ASSURED GUARANTY LTD	COM	G0585R10	1,313	52,520	SH	DEFINED	1,2
ASTA FDG INC	COM	04622010	7,563	227,391	SH	DEFINED	1,2
ASTEC INDS INC	COM	04622410	9,165	255,296	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	45,544	1,471,056	SH	DEFINED	1,2,5,12,13
ASTRAZENECA PLC	SPONSORED	04635310	7,497	149,246	SH	DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	128	11,770	SH	DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	10,042	964,684	SH	DEFINED	1,2,5
AT ROAD INC	COM	04648K10	676	133,279	SH	DEFINED	1
AT&T INC	COM	00206R10	3,416,221	126,339,518	SH	DEFINED	1,2,5,6,7,8,13
ATARI INC	COM	04651M10	373	583,572	SH	DEFINED	1,2
ATHEROGENICS INC	COM	04743910	9,286	569,025	SH	DEFINED	1,2,5
ATHEROS COMMUNICATIO	COM	04743P10	24,638	940,759	SH	DEFINED	1,2
ATI TECHNOLOGIES INC	COM	00194110	672	39,101	SH	DEFINED	1,5,13
ATLANTIC AMERN CORP	COM	04820910	30	10,600	SH	DEFINED	1

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

ATLANTIS PLASTICS IN COM		04915610	104	11,000	SH	DEFINED	1
ATLAS AMER INC	COM	04916710	18,834	393,927	SH	DEFINED	1,2,5
ATLAS PIPELINE PARTN UNIT L P I		04939210	419	9,900	SH	DEFINED	1
ATMEL CORP	COM	04951310	36,955	7,829,446	SH	DEFINED	1,2,5,13
ATMI INC	COM	00207R10	15,130	500,991	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	49,174	1,867,617	SH	DEFINED	1,2,5
ATP OIL & GAS CORP	COM	00208J10	11,600	264,171	SH	DEFINED	1,2
ATS MED INC	COM	00208310	62	24,829	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	18,390	182,058	SH	DEFINED	1,2
AU OPTRONICS CORP	SPONSORED	00225510	1,767	118,522	SH	DEFINED	1
AUDIBLE INC	COM NEW	05069A30	3,039	289,195	SH	DEFINED	1,2,5
AUDIOCODES LTD	ORD	M1534210	157	11,329	SH	DEFINED	1,2,5
AUDIOVOX CORP	CL A	05075710	6,556	549,093	SH	DEFINED	1,2,5,6
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,304	13,735	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	188	48,294	SH	DEFINED	1,5
AUTOBYTEL INC	COM	05275N10	2,579	535,108	SH	DEFINED	1,2
AUTODESK INC	COM	05276910	239,530	6,218,341	SH	DEFINED	1,2,5,6,7,8,
AUTOLIV INC	COM	05280010	51,750	914,632	SH	DEFINED	1,2,5,12
AUTOMATIC DATA PROCE	COM	05301510	853,063	18,674,752	SH	DEFINED	1,2,5,6,7,8,
AUTONATION INC	COM	05329W10	111,506	5,174,293	SH	DEFINED	1,2,5,6,7,8,
AUTOZONE INC	COM	05333210	186,023	1,866,015	SH	DEFINED	1,2,5,6,7,8,
AVALONBAY CMNTYS INC	COM	05348410	188,762	1,730,175	SH	DEFINED	1,2,3,5,7,8,
AVANEX CORP	COM	05348W10	555	170,680	SH	DEFINED	1,5
AVANIR PHARMACEUTICA	CL A NEW	05348P40	4,894	334,722	SH	DEFINED	1,2,5
AVANT IMMUNOTHERAPEU	COM	05349110	249	99,262	SH	DEFINED	1,5
AVATAR HLDGS INC	COM	05349410	4,558	74,723	SH	DEFINED	1,2,5
AVAYA INC	COM	05349910	137,555	12,173,039	SH	DEFINED	1,2,5,6,7,8,
AVERY DENNISON CORP	COM	05361110	168,386	2,879,386	SH	DEFINED	1,2,5,6,7,8,
AVI BIOPHARMA INC	COM	00234610	385	50,752	SH	DEFINED	1,5
AVIAL INC NEW	COM	05366B10	20,755	545,041	SH	DEFINED	1,2
AVICI SYS INC	COM NEW	05367L80	52	11,583	SH	DEFINED	1
AVID TECHNOLOGY INC	COM	05367P10	24,379	560,954	SH	DEFINED	1,2,5,6
AVIGEN INC	COM	05369010	97	18,712	SH	DEFINED	1
AVISTA CORP	COM	05379B10	14,369	695,812	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	58,492	2,304,635	SH	DEFINED	1,2,5,12,13
AVOCENT CORP	COM	05389310	32,614	1,027,523	SH	DEFINED	1,2,5,6,12,1
AVON PRODS INC	COM	05430310	397,241	12,744,324	SH	DEFINED	1,2,5,6,7,8,
AVX CORP NEW	COM	00244410	10,092	570,179	SH	DEFINED	1,2,5
AWARE INC MASS	COM	05453N10	111	19,242	SH	DEFINED	1
AXA	SPONSORED	05453610	2,102	60,112	SH	DEFINED	1
AXCELIS TECHNOLOGIES	COM	05454010	8,558	1,460,392	SH	DEFINED	1,2,5,6
AXIS CAPITAL HOLDING	SHS	G0692U10	8,043	268,990	SH	DEFINED	1,2,5,12
AXONYX INC	COM	05461R10	78	67,236	SH	DEFINED	1
AZTAR CORP	COM	05480210	25,284	602,145	SH	DEFINED	1,2,5,6
B A S F A G	SPONSORED	05526250	1,646	21,000	SH	DEFINED	1
BADGER METER INC	COM	05652510	3,896	68,374	SH	DEFINED	1,2
BAIRNCO CORP	COM	05709710	141	13,221	SH	DEFINED	1
BAKER HUGHES INC	COM	05722410	758,156	11,084,151	SH	DEFINED	1,2,5,6,7,8,
BALCHEM CORP	COM	05766520	3,341	144,803	SH	DEFINED	1,2
BALDOR ELEC CO	COM	05774110	18,237	538,448	SH	DEFINED	1,2,5,6
BALDWIN & LYONS INC	CL B	05775520	5,740	216,196	SH	DEFINED	1,2
BALL CORP	COM	05849810	131,382	2,997,526	SH	DEFINED	1,2,5,6,7,8,
BALLY TECHNOLOGIES I	COM	05874B10	10,832	637,574	SH	DEFINED	1,2,5
BALLY TOTAL FITNESS	COM	05873K10	2,634	281,082	SH	DEFINED	1,2,5,6
BANC CORP	COM	05944B10	1,899	160,270	SH	DEFINED	1,2,5
BANCFIRST CORP	COM	05945F10	10,428	239,184	SH	DEFINED	1,2

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

BANCO BILBAO VIZCAYA	SPONSORED	05946K10	3,266	156,657	SH	DEFINED	1
BANCO BRADESCO S A	SP ADR PFD	05946030	17,939	499,546	SH	DEFINED	1,2
BANCO SANTANDER CENT	ADR	05964H10	1,252	85,715	SH	DEFINED	1
BANCO SANTANDER CHIL	SP ADR REP	05965X10	938	21,517	SH	DEFINED	1,2,5,7
BANCOLOMBIA S A	SPON ADR P	05968L10	67,194	1,925,325	SH	DEFINED	1,2,4,5,7
BANCORP INC DEL	COM	05969A10	2,881	117,341	SH	DEFINED	1,2
BANCORPSOUTH INC	COM	05969210	29,068	1,210,668	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	2,114	95,452	SH	DEFINED	1,2
BANDAG INC	COM	05981510	11,275	269,274	SH	DEFINED	1,2,13
BANK HAWAII CORP	COM	06254010	37,169	697,217	SH	DEFINED	1,2,5,13
BANK MONTREAL QUE	COM	06367110	202	3,555	SH	DEFINED	1,8,14
BANK MUTUAL CORP NEW	COM	06375010	9,600	810,831	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	704,192	19,539,181	SH	DEFINED	1,2,5,6,7,8,
BANK NOVA SCOTIA HAL	COM	06414910	4,031	100,426	SH	DEFINED	1,7,8
BANK OF AMERICA CORP	COM	06050510	6,140,473	134,836,921	SH	DEFINED	1,2,5,6,7,8,
BANK OF GRANITE CORP	COM	06240110	4,261	210,220	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	5,015	137,398	SH	DEFINED	1,2
BANKATLANTIC BANCORP	CL A	06590850	9,718	675,320	SH	DEFINED	1,2,5
BANKFINANCIAL CORP	COM	06643P10	4,604	289,194	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	5,327	122,292	SH	DEFINED	1,2
BANKUNITED FINL CORP	CL A	06652B10	11,637	430,366	SH	DEFINED	1,2
BANNER CORP	COM	06652V10	12,480	367,071	SH	DEFINED	1,2
BANTA CORP	COM	06682110	24,668	474,572	SH	DEFINED	1,2,5,6,13
BARCLAYS PLC	ADR	06738E20	3,818	81,587	SH	DEFINED	1,2
BARD C R INC	COM	06738310	206,191	3,040,717	SH	DEFINED	1,2,5,6,7,8,
BARNES & NOBLE INC	COM	06777410	223,033	4,822,331	SH	DEFINED	1,2,5,10,13
BARNES GROUP INC	COM	06780610	12,316	304,087	SH	DEFINED	1,2,6
BARNWELL INDS INC	COM	06822110	243	10,500	SH	DEFINED	1
BARR PHARMACEUTICALS	COM	06830610	175,093	2,780,143	SH	DEFINED	1,2,5,6,10,1
BARRETT BILL CORP	COM	06846N10	9,880	303,174	SH	DEFINED	1,2
BARRICK GOLD CORP	COM	06790110	879	32,263	SH	DEFINED	1,5
BARRIER THERAPEUTICS	COM	06850R10	3,256	336,395	SH	DEFINED	1,2
BASIC ENERGY SVCS IN	COM	06985P10	605	20,300	SH	DEFINED	1,2
BASSETT FURNITURE IN	COM	07020310	3,622	181,575	SH	DEFINED	1,2,5,6
BAUSCH & LOMB INC	COM	07170710	99,960	1,569,232	SH	DEFINED	1,2,5,6,7,8,
BAXTER INTL INC	COM	07181310	854,684	22,022,270	SH	DEFINED	1,2,5,6,7,8,
BAYER A G	SPONSORED	07273030	1,480	36,956	SH	DEFINED	1
BB&T CORP	COM	05493710	545,584	13,917,964	SH	DEFINED	1,2,5,6,7,8,
BBVA BANCO FRANCES S	SPONSORED	07329M10	768	97,256	SH	DEFINED	1,7
BCSB BANKCORP INC	COM	05494810	130	10,000	SH	DEFINED	1
BE AEROSPACE INC	COM	07330210	23,633	940,800	SH	DEFINED	1,2,5
BEA SYS INC	COM	07332510	90,581	6,898,785	SH	DEFINED	1,2,5,7,8,10
BEACON ROOFING SUPPL	COM	07368510	13,018	320,315	SH	DEFINED	1,2,5
BEAR STEARNS COS INC	COM	07390210	556,000	4,008,650	SH	DEFINED	1,2,5,6,8,10
BEARINGPOINT INC	COM	07400210	21,382	2,518,474	SH	DEFINED	1,2,5
BEASLEY BROADCAST GR	CL A	07401410	1,266	104,336	SH	DEFINED	1,2
BEAZER HOMES USA INC	COM	07556Q10	40,137	610,906	SH	DEFINED	1,2,5,13
BEBE STORES INC	COM	07557110	2,829	153,598	SH	DEFINED	1,2
BECKMAN COULTER INC	COM	07581110	65,884	1,207,336	SH	DEFINED	1,2,5,6,7,8,
BECTON DICKINSON & C	COM	07588710	973,790	15,813,406	SH	DEFINED	1,2,5,6,7,8,
BED BATH & BEYOND IN	COM	07589610	290,444	7,563,648	SH	DEFINED	1,2,5,6,7,8,
BEDFORD PPTY INVS IN	COM PAR \$0	07644630	11,458	425,468	SH	DEFINED	1,2,3
BEL FUSE INC	CL B	07734730	5,280	150,742	SH	DEFINED	1,2,6

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

BELDEN CDT INC	COM	07745410	23,978	880,568	SH	DEFINED	1,2,5,6
BELL MICROPRODUCTS I	COM	07813710	2,286	371,030	SH	DEFINED	1,2,5,6
BELLSOUTH CORP	COM	07986010	3,555,664	102,616,567	SH	DEFINED	1,2,5,6,7,8,
BELO CORP	COM SER A	08055510	37,188	1,870,623	SH	DEFINED	1,2,5,13
BEMIS INC	COM	08143710	83,569	2,646,257	SH	DEFINED	1,2,5,6,10,1
BENCHMARK ELECTRS IN	COM	08160H10	23,262	606,579	SH	DEFINED	1,2,5,6
BENETTON GROUP SPA	ADR NEW	08179540	279	9,370	SH	DEFINED	1
BENIHANA INC	CL A	08204720	206	6,655	SH	DEFINED	1
BENTLEY PHARMACEUTIC	COM	08265710	3,037	230,949	SH	DEFINED	1,2
BERKLEY W R CORP	COM	08442310	176,894	3,046,739	SH	DEFINED	1,2,5,7,8,10
BERKSHIRE HATHAWAY I	CL B	08467020	465,800	154,648	SH	DEFINED	1,2,5
BERKSHIRE HILLS BANC	COM	08468010	4,051	115,945	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	17,985	262,749	SH	DEFINED	1,2
BEST BUY INC	COM	08651610	615,558	11,005,861	SH	DEFINED	1,2,5,6,7,8,
BEVERLY HILLS BANCOR	COM	08786610	1,428	134,688	SH	DEFINED	1,2
BFC FINL CORP	CL A	05538420	1,288	196,625	SH	DEFINED	1,2
BG PLC	ADR FIN IN	05543420	1,460	23,281	SH	DEFINED	1
BHP BILLITON LTD	SPONSORED	08860610	3,083	77,374	SH	DEFINED	1
BHP BILLITON PLC	SPONSORED	05545E20	280	7,520	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	5,013	256,024	SH	DEFINED	1,2
BIG LOTS INC	COM	08930210	52,491	3,760,113	SH	DEFINED	1,2,5,6,10,1
BIO RAD LABS INC	CL A	09057220	18,376	294,723	SH	DEFINED	1,2,5
BIOCRYSST PHARMACEUTI	COM	09058V10	646	35,779	SH	DEFINED	1,5
BIOENVISION INC	COM	09059N10	3,448	483,565	SH	DEFINED	1,2,5
BIOGEN IDEC INC	COM	09062X10	448,517	9,522,647	SH	DEFINED	1,2,5,6,7,8,
BIOLASE TECHNOLOGY I	COM	09091110	8,261	864,992	SH	DEFINED	1,5,6
BIOMARIN PHARMACEUTI	COM	09061G10	13,839	1,031,236	SH	DEFINED	1,2
BIOMED REALTY TRUST	COM	09063H10	29,666	1,000,880	SH	DEFINED	1,2,3
BIOMET INC	COM	09061310	236,125	6,647,669	SH	DEFINED	1,2,5,6,7,8,
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	1,974	109,422	SH	DEFINED	1,2
BIOSCRIP INC	COM	09069N10	3,388	469,934	SH	DEFINED	1,2,5
BIOSITE INC	COM	09094510	16,126	310,527	SH	DEFINED	1,2,6
BIOVAIL CORP	COM	09067J10	2,231	91,605	SH	DEFINED	1,13
BIOVERIS CORP	COM	09067610	159	40,502	SH	DEFINED	1,5
BISYS GROUP INC	COM	05547210	24,790	1,839,051	SH	DEFINED	1,2,5,13
BJ SVCS CO	COM	05548210	367,072	10,609,018	SH	DEFINED	1,2,5,6,7,8,
BJS RESTAURANTS INC	COM	09180C10	5,045	186,855	SH	DEFINED	1,2
BJS WHOLESALE CLUB I	COM	05548J10	29,224	927,462	SH	DEFINED	1,2,5,13
BKF CAP GROUP INC	COM	05548G10	926	71,243	SH	DEFINED	1,2
BLACK & DECKER CORP	COM	09179710	226,417	2,605,786	SH	DEFINED	1,2,5,6,7,8,
BLACK BOX CORP DEL	COM	09182610	19,426	404,292	SH	DEFINED	1,2,5,6
BLACK HILLS CORP	COM	09211310	22,840	671,767	SH	DEFINED	1,2,5,13
BLACKBAUD INC	COM	09227Q10	4,116	194,226	SH	DEFINED	1,2
BLACKBOARD INC	COM	09193550	6,626	233,222	SH	DEFINED	1,2
BLACKROCK INC	CL A	09247X10	22,896	163,546	SH	DEFINED	1,2,5
BLAIR CORP	COM	09282810	2,195	53,013	SH	DEFINED	1,2
BLOCK H & R INC	COM	09367110	180,174	8,322,129	SH	DEFINED	1,2,5,6,7,8,
BLOCKBUSTER INC	CL A	09367910	11,086	2,792,397	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	75	21,001	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	7,619	472,926	SH	DEFINED	1,2
BLUE COAT SYSTEMS IN	COM NEW	09534T50	4,533	208,514	SH	DEFINED	1,2,5,6
BLUE NILE INC	COM	09578R10	7,358	209,104	SH	DEFINED	1,2
BLUEGREEN CORP	COM	09623110	3,573	270,237	SH	DEFINED	1,2

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

BLUELINX HLDGS INC	COM	09624H10	3,944	246,506	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	11,133	529,636	SH	DEFINED	1,2,5,13
BMC SOFTWARE INC	COM	05592110	302,498	13,965,742	SH	DEFINED	1,2,5,6,7,8,
BOARDWALK PIPELINE P	UT LTD PAR	09662710	438	20,088	SH	DEFINED	1,2
BOB EVANS FARMS INC	COM	09676110	20,570	692,373	SH	DEFINED	1,2,5,13
BOC GROUP PLC	SPONSORED	05561760	864	16,112	SH	DEFINED	1
BOEING CO	COM	09702310	6,608,337	84,798,365	SH	DEFINED	1,2,5,6,7,8,
BOIS D ARC ENERGY IN	COM	09738U10	2,617	157,152	SH	DEFINED	1,2
BOK FINL CORP	COM NEW	05561Q20	9,440	198,533	SH	DEFINED	1,2,5
BOMBAY CO INC	COM	09792410	1,499	454,129	SH	DEFINED	1,2,5
BON-TON STORES INC	COM	09776J10	12,317	380,731	SH	DEFINED	1,2
BOOKHAM INC	COM	09856E10	635	66,549	SH	DEFINED	1,5
BOOKS-A-MILLION INC	COM	09857010	152	13,197	SH	DEFINED	1
BORDERS GROUP INC	COM	09970910	28,817	1,141,735	SH	DEFINED	1,2,5,13
BORG WARNER INC	COM	09972410	47,793	796,025	SH	DEFINED	1,2,5,6,12,1
BORLAND SOFTWARE COR	COM	09984910	5,906	1,093,697	SH	DEFINED	1,2,5
BOSTON BEER INC	CL A	10055710	4,752	182,691	SH	DEFINED	1,2
BOSTON COMMUNICATION	COM	10058210	32	12,133	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	14,870	440,078	SH	DEFINED	1,2
BOSTON PROPERTIES IN	COM	10112110	291,142	3,122,163	SH	DEFINED	1,2,3,5,6,7,
BOSTON SCIENTIFIC CO	COM	10113710	359,437	15,593,786	SH	DEFINED	1,2,5,6,7,8,
BOTTOMLINE TECH DEL	COM	10138810	2,791	203,283	SH	DEFINED	1,2
BOWATER INC	COM	10218310	34,660	1,171,747	SH	DEFINED	1,2,5,13
BOWNE & CO INC	COM	10304310	8,412	504,608	SH	DEFINED	1,2,6
BOYD GAMING CORP	COM	10330410	30,806	616,858	SH	DEFINED	1,2,5,13
BOYKIN LODGING CO	COM	10343010	6,595	584,185	SH	DEFINED	1,2,3,5
BP PLC	SPONSORED	05562210	3,399,170	49,306,210	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,757	24,849	SH	DEFINED	1,2,5
BRADLEY PHARMACEUTIC	COM	10457610	3,867	260,049	SH	DEFINED	1,6
BRADY CORP	CL A	10467410	27,117	723,884	SH	DEFINED	1,2,5,6
BRANDYWINE RLTY TR	SH BEN INT	10536820	64,330	2,025,490	SH	DEFINED	1,2,3,5
BRASKEM S A	SP ADR PFD	10553210	2,400	160,946	SH	DEFINED	1,4
BRE PROPERTIES INC	CL A	05564E10	49,913	891,300	SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	35,683	1,008,857	SH	DEFINED	1,2,5,6,12
BRIGHAM EXPLORATION	COM	10917810	3,088	352,472	SH	DEFINED	1,2
BRIGHT HORIZON FAMIL	COM	10919510	18,115	467,727	SH	DEFINED	1,2,5
BRIGHTPOINT INC	COM NEW	10947340	25,222	812,042	SH	DEFINED	1,2,5,6
BRINKER INTL INC	COM	10964110	80,546	1,906,412	SH	DEFINED	1,2,5,7,8,10
BRINKS CO	COM	10969610	49,334	971,913	SH	DEFINED	1,2,5,13
BRISTOL MYERS SQUIBB	COM	11012210	1,246,671	50,657,092	SH	DEFINED	1,2,5,6,7,8,
BRISTOL WEST HLDGS I	COM	11037M10	4,043	210,036	SH	DEFINED	1,2
BRISTOW GROUP INC	COM	11039410	10,437	337,754	SH	DEFINED	1,2
BRITESMILE INC	COM NEW	11041520	13	11,836	SH	DEFINED	1
BRITISH AMERN TOB PL	SPONSORED	11044810	1,489	30,636	SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	434	7,070	SH	DEFINED	1
BRITISH SKY BROADCAST	SPONSORED	11101310	407	10,764	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	523,954	12,139,797	SH	DEFINED	1,2,5,6,7,8,
BROADWING CORP	COM	11161E10	13,232	897,675	SH	DEFINED	1,2,5
BROCADE COMMUNICATIO	COM	11162110	34,240	5,125,733	SH	DEFINED	1,2,5
BRONCO DRILLING CO I	COM	11221110	1,347	51,220	SH	DEFINED	1,2
BROOKDALE SR LIVING	COM	11246310	4,753	125,900	SH	DEFINED	1,2
BROOKFIELD HOMES COR	COM	11272310	14,568	280,901	SH	DEFINED	1,2,5
BROOKFIELD PPTYS COR	COM	11290010	11,739	343,749	SH	DEFINED	1,2,3,7
BROOKLINE BANCORP IN	COM	11373M10	13,389	864,367	SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	15,388	1,080,637	SH	DEFINED	1,2,5,6
BROWN & BROWN INC	COM	11523610	71,173	2,143,773	SH	DEFINED	1,2,5,12,13

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

BROWN FORMAN CORP	CL A	11563710	1,755	22,422	SH	DEFINED	1,5,12
BROWN FORMAN CORP	CL B	11563720	136,517	1,773,633	SH	DEFINED	1,2,5,6,10,1
BROWN SHOE INC NEW	COM	11573610	20,605	392,628	SH	DEFINED	1,2,6
BRT RLTY TR	SH BEN INT	05564530	245	9,600	SH	DEFINED	1
BRUKER BIOSCIENCES C	COM	11679410	5,107	945,823	SH	DEFINED	1,2,5
BRUNSWICK CORP	COM	11704310	96,641	2,486,914	SH	DEFINED	1,2,5,6,7,8,
BRUSH ENGINEERED MAT	COM	11742110	5,119	259,206	SH	DEFINED	1,2,5
BRYN MAWR BK CORP	COM	11766510	202	9,120	SH	DEFINED	1
BT GROUP PLC	ADR	05577E10	295	7,598	SH	DEFINED	1
BUCA INC	COM	11776910	112	22,055	SH	DEFINED	1,5
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,099	49,153	SH	DEFINED	1,2,5
BUCKEYE TECHNOLOGIES	COM	11825510	7,694	850,172	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	5,035	122,949	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	20,317	421,602	SH	DEFINED	1,2
BUFFALO WILD WINGS I	COM	11984810	3,428	82,436	SH	DEFINED	1,2
BUILD A BEAR WORKSHO	COM	12007610	3,706	120,914	SH	DEFINED	1,2
BUILDERS FIRSTSOURCE	COM	12008R10	3,053	134,450	SH	DEFINED	1,2
BUILDING MATLS HLDG	COM	12011310	21,191	593,745	SH	DEFINED	1,2,6
BUNGE LIMITED	COM	G1696210	35,991	646,034	SH	DEFINED	1,2,5,7,8,10
BUNZL PUB LTD CO	SPON ADR N	12073840	220	3,665	SH	DEFINED	1
BURLINGTON COAT FACT	COM	12157910	13,827	304,223	SH	DEFINED	1,2,6
BURLINGTON NORTHN SA	COM	12189T10	1,054,224	12,651,199	SH	DEFINED	1,2,5,6,7,8,
BURLINGTON RES INC	COM	12201410	1,197,372	13,027,661	SH	DEFINED	1,2,5,6,7,8,
C COR INC	COM	12501010	5,703	652,469	SH	DEFINED	1,2,5,6
C D I CORP	COM	12507110	5,486	190,672	SH	DEFINED	1,2,6
C D W CORP	COM	12512N10	78,446	1,332,977	SH	DEFINED	1,2,5,6,7,8,
C H ROBINSON WORLDWI	COM NEW	12541W20	141,137	2,875,057	SH	DEFINED	1,2,5,6,12,1
C&D TECHNOLOGIES INC	COM	12466110	4,586	496,314	SH	DEFINED	1,2,5,6
CA INC	COM	12673P10	336,077	12,351,247	SH	DEFINED	1,2,5,6,7,8,
CABELAS INC	COM	12680430	8,085	393,996	SH	DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	71,099	2,662,888	SH	DEFINED	1,2,5,7,8,10
CABOT CORP	COM	12705510	35,628	1,048,199	SH	DEFINED	1,2,5,6,12,1
CABOT MICROELECTRONI	COM	12709P10	28,404	765,599	SH	DEFINED	1,2,5,13
CABOT OIL & GAS CORP	COM	12709710	40,530	845,605	SH	DEFINED	1,2,5,6,12
CACHE INC	COM NEW	12715030	2,504	136,513	SH	DEFINED	1,2
CACI INTL INC	CL A	12719030	23,132	351,814	SH	DEFINED	1,2,5,6
CADBURY SCHWEPPEES PL	ADR	12720930	928	23,201	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	105,554	5,708,681	SH	DEFINED	1,2,5,6,7,8,
CAE INC	COM	12476510	150	19,000	SH	DEFINED	7
CALAMOS ASSET MGMT I	CL A	12811R10	10,657	284,950	SH	DEFINED	1,2
CALAMP CORP	COM	12812610	199	16,949	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	210	20,200	SH	DEFINED	1
CALGON CARBON CORP	COM	12960310	2,839	461,550	SH	DEFINED	1,2
CALIFORNIA COASTAL C	COM NEW	12991520	3,955	106,604	SH	DEFINED	1,2
CALIFORNIA FIRST NTN	COM	13022210	155	10,730	SH	DEFINED	1
CALIFORNIA MICRO DEV	COM	13043910	220	27,800	SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13054D10	8,374	258,047	SH	DEFINED	1,2
CALIFORNIA WTR SVC G	COM	13078810	10,329	229,276	SH	DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	2,215	346,151	SH	DEFINED	1,2
CALLAWAY GOLF CO	COM	13119310	23,739	1,380,188	SH	DEFINED	1,2,5,13
CALLON PETE CO DEL	COM	13123X10	4,414	209,975	SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	8,724	446,452	SH	DEFINED	1,2,5,6
CAMDEN NATL CORP	COM	13303410	4,182	108,900	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	70,805	982,718	SH	DEFINED	1,2,3,5
CAMECO CORP	COM	13321L10	921	25,570	SH	DEFINED	1,7
CAMPBELL SOUP CO	COM	13442910	188,694	5,823,882	SH	DEFINED	1,2,5,6,7,8,

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

CANADIAN NAT RES LTD	COM	13638510	815	14,712	SH	DEFINED	1,5,7
CANADIAN NATL RY CO	COM	13637510	3,013	66,539	SH	DEFINED	1,5,7
CANDELA CORP	COM	13690710	8,670	401,386	SH	DEFINED	1,2
CANON INC	ADR	13800630	3,019	45,713	SH	DEFINED	1
CANTEL MEDICAL CORP	COM	13809810	2,250	137,309	SH	DEFINED	1,2
CAPITAL BK CORP	COM	13979310	200	12,304	SH	DEFINED	1
CAPITAL CITY BK GROU	COM	13967410	5,880	165,398	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM NEW	14006520	4,366	118,889	SH	DEFINED	1,2
CAPITAL CROSSING BK	COM	14007110	1,905	59,800	SH	DEFINED	1,2
CAPITAL LEASE FDG IN	COM	14028810	3,934	354,778	SH	DEFINED	1,2
CAPITAL ONE FINL COR	COM	14040H10	694,419	8,624,180	SH	DEFINED	1,2,5,6,7,8,
CAPITAL SOUTHWEST CO	COM	14050110	4,374	45,799	SH	DEFINED	1,2
CAPITAL SR LIVING CO	COM	14047510	112	10,000	SH	DEFINED	1
CAPITAL TITLE GROUP	COM	14091910	79	10,300	SH	DEFINED	1
CAPITAL TRUST INC MD	CL A NEW	14052H50	5,029	161,599	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	28,619	1,150,283	SH	DEFINED	1,2,5
CAPITOL BANCORP LTD	COM	14056D10	10,794	230,890	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	8,904	275,672	SH	DEFINED	1,2,5,10
CAPSTEAD MTG CORP	COM NO PAR	14067E50	320	45,399	SH	DEFINED	1,5
CAPSTONE TURBINE COR	COM	14067D10	471	129,292	SH	DEFINED	1,5
CAPTARIS INC	COM	14071N10	254	54,952	SH	DEFINED	1,6
CARACO PHARMACEUTICA	COM	14075T10	1,040	80,003	SH	DEFINED	1,2
CARAUSTAR INDS INC	COM	14090910	4,225	410,557	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	27,544	483,995	SH	DEFINED	1,2
CARDIAC SCIENCE CORP	COM	14141A10	229	25,136	SH	DEFINED	1,5
CARDINAL FINL CORP	COM	14149F10	3,905	288,610	SH	DEFINED	1,2
CARDINAL HEALTH INC	COM	14149Y10	866,914	11,633,300	SH	DEFINED	1,2,5,6,7,8,
CARDIODYNAMICS INTL	COM	14159710	74	41,428	SH	DEFINED	1,5
CAREER EDUCATION COR	COM	14166510	112,884	2,991,893	SH	DEFINED	1,2,5,6,7,8,
CAREMARK RX INC	COM	14170510	619,229	12,591,080	SH	DEFINED	1,2,5,6,7,8,
CARLISLE COS INC	COM	14233910	43,012	525,824	SH	DEFINED	1,2,5,6,12,1
CARMAX INC	COM	14313010	59,619	1,824,326	SH	DEFINED	1,2,5,7,8,10
CARMIKE CINEMAS INC	COM	14343640	3,720	154,178	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	14365830	431,509	9,109,336	SH	DEFINED	1,2,5,6,7,8,
CARPENTER TECHNOLOGY	COM	14428510	44,784	473,806	SH	DEFINED	1,2
CARRAMERICA RLTY COR	COM	14441810	46,310	1,038,102	SH	DEFINED	1,2,3,5
CARREKER CORP	COM	14443310	277	43,149	SH	DEFINED	1,5,6
CARRIAGE SVCS INC	COM	14390510	339	70,700	SH	DEFINED	1,2
CARRIER ACCESS CORP	COM	14446010	179	29,723	SH	DEFINED	1
CARRIZO OIL & CO INC	COM	14457710	6,390	245,865	SH	DEFINED	1,2
CARTER INC	COM	14622910	18,894	279,956	SH	DEFINED	1,2
CASCADE BANCORP	COM	14715410	6,315	213,694	SH	DEFINED	1,2
CASCADE CORP	COM	14719510	8,494	160,713	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	3,331	169,069	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,827	269,303	SH	DEFINED	1,2
CASEYS GEN STORES IN	COM	14752810	22,565	986,685	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	13,094	436,177	SH	DEFINED	1,2
CASCADE CORP	COM	14719510	8,494	160,713	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	3,331	169,069	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	3,827	269,303	SH	DEFINED	1,2
CASEYS GEN STORES IN	COM	14752810	22,565	986,685	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	13,094	436,177	SH	DEFINED	1,2
CASTLE A M & CO	COM	14841110	5,196	176,124	SH	DEFINED	1,2
CASUAL MALE RETAIL G	COM	14871110	3,338	342,713	SH	DEFINED	1,2
CATALINA MARKETING C	COM	14886710	22,370	968,379	SH	DEFINED	1,2,5,13
CATALYST SEMICONDUCT	COM	14888110	97	19,869	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	1,670	125,532	SH	DEFINED	1,2,6
CATERPILLAR INC DEL	COM	14912310	1,518,022	21,139,423	SH	DEFINED	1,2,5,6,7,8,
CATHAY GENERAL BANCO	COM	14915010	32,343	859,279	SH	DEFINED	1,2,5,13
CATO CORP NEW	CL A	14920510	12,801	536,521	SH	DEFINED	1,2,6
CAVCO INDS INC DEL	COM	14956810	568	11,688	SH	DEFINED	1,5

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

CB RICHARD ELLIS GRO	CL A	12497T10	43,580	540,019	SH	DEFINED	1,2,5
CBYOND COMMUNICATIO	COM	14984710	837	47,414	SH	DEFINED	1
CBIZ INC	COM	12480510	7,258	907,283	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	49,899	1,175,467	SH	DEFINED	1,2,3,5
CBOT HLDGS INC	CL A	14984K10	2,939	24,615	SH	DEFINED	1,2
CBRL GROUP INC	COM	12489V10	28,965	659,640	SH	DEFINED	1,2,5,13
CBS CORP NEW	CL A	12485710	289	11,977	SH	DEFINED	1,5,13
CBS CORP NEW	CL B	12485720	574,268	23,947,772	SH	DEFINED	1,2,5,6,7,8,
CCA INDS INC	COM	12486710	119	10,608	SH	DEFINED	1
CDC CORP	SHS A	G2022L10	121	27,535	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	362	4,911	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	29,391	874,217	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	2,200	75,204	SH	DEFINED	1,2,5
CEDAR SHOPPING CTRS	COM NEW	15060220	9,418	594,560	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	285	13,006	SH	DEFINED	1
CELANESE CORP DEL	COM SER A	15087010	15,424	735,518	SH	DEFINED	1,2,5
CELGENE CORP	COM	15102010	196,781	4,450,043	SH	DEFINED	1,2,5,6,7,8,
CELL GENESYS INC	COM	15092110	4,892	613,063	SH	DEFINED	1,2,5
CELL THERAPEUTICS IN	COM	15093410	1,666	872,079	SH	DEFINED	1,2,5
CEMEX S A	SPON ADR 5	15129088	15,360	235,291	SH	DEFINED	1,2
CENDANT CORP	COM	15131310	465,410	26,824,758	SH	DEFINED	1,2,5,6,7,8,
CENTENE CORP DEL	COM	15135B10	24,039	824,098	SH	DEFINED	1,2,6
CENTENNIAL BK HLDGS	COM	15134530	8,824	754,212	SH	DEFINED	1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	7,449	1,016,271	SH	DEFINED	1,2
CENTER BANCORP INC	COM	15140810	184	15,466	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	3,103	128,048	SH	DEFINED	1,2
CENTERPOINT ENERGY I	COM	15189T10	125,405	10,511,764	SH	DEFINED	1,2,5,6,7,8,
CENTEX CORP	COM	15231210	217,353	3,506,261	SH	DEFINED	1,2,5,6,7,8,
CENTILLIUM COMMUNICA	COM	15231910	174	45,342	SH	DEFINED	1,5
CENTRACORE PROPERTIE	COM	15235H10	4,031	160,928	SH	DEFINED	1,2,3
CENTRAL EUROPEAN DIS	COM	15343510	8,550	222,363	SH	DEFINED	1,2
CENTRAL EUROPEAN MED	CL A NEW	G2004520	276	4,020	SH	DEFINED	1,5
CENTRAL GARDEN & PET	COM	15352710	16,446	309,489	SH	DEFINED	1,2
CENTRAL PAC FINL COR	COM	15476010	17,777	484,133	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	5,791	361,925	SH	DEFINED	1,2,6
CENTRAL VT PUB SVC C	COM	15577110	4,182	197,165	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	22,904	539,552	SH	DEFINED	1,2
CENTURY BANCORP INC	CL A NON V	15643210	200	6,890	SH	DEFINED	1
CENTURYTEL INC	COM	15670010	185,209	4,734,393	SH	DEFINED	1,2,5,6,7,10
CENVEO INC	COM	15670S10	11,424	689,028	SH	DEFINED	1,2,5
CEPHALON INC	COM	15670810	59,700	990,877	SH	DEFINED	1,2,5,8,12,1
CEPHEID	COM	15670R10	5,023	548,353	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	25,225	505,515	SH	DEFINED	1,2,5,6
CERES GROUP INC	COM	15677210	2,287	414,282	SH	DEFINED	1,2
CERIDIAN CORP NEW	COM	15677910	76,291	2,997,667	SH	DEFINED	1,2,5,6,7,8,
CERNER CORP	COM	15678210	59,300	1,249,745	SH	DEFINED	1,2,5,6,10,1
CERUS CORP	COM	15708510	167	19,462	SH	DEFINED	1,5
CEVA INC	COM	15721010	80	12,073	SH	DEFINED	1
CF INDS HLDGS INC	COM	12526910	9,621	566,257	SH	DEFINED	1,2
CFS BANCORP INC	COM	12525D10	263	17,566	SH	DEFINED	1,5
CH ENERGY GROUP INC	COM	12541M10	12,004	250,092	SH	DEFINED	1,2,5
CHAD THERAPEUTICS IN	COM	15722810	76	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES	COM	15849610	24,635	1,646,732	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC DEL	COM	15878710	130	15,700	SH	DEFINED	1
CHAPARRAL STL CO DEL	COM	15942310	20,107	309,722	SH	DEFINED	1,2,5
CHARLES & COLVARD LT	COM	15976510	2,236	206,480	SH	DEFINED	1,2,5

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

CHARLES RIV LABS INT	COM	15986410	50,805	1,036,406	SH	DEFINED	1,2,5,6,12,1
CHARLOTTE RUSSE HLDG	COM	16104810	4,153	194,046	SH	DEFINED	1,2
CHARMING SHOPPES INC	COM	16113310	33,128	2,227,855	SH	DEFINED	1,2,5
CHARTER COMMUNICATIO	CL A	16117M10	5,153	4,727,933	SH	DEFINED	1,2,5
CHARTER FINL CORP WE	COM	16122M10	1,960	51,497	SH	DEFINED	1,2
CHARTERMAC	SH BEN INT	16090810	12,400	610,861	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	12,649	335,964	SH	DEFINED	1,2
CHECK POINT SOFTWARE	ORD	M2246510	7,001	349,715	SH	DEFINED	1,2,5,6,12
CHECKERS DRIVE-IN RE	COM NEW	16280930	768	51,800	SH	DEFINED	1,2
CHECKFREE CORP NEW	COM	16281310	72,173	1,429,170	SH	DEFINED	1,2,5,8,13
CHECKPOINT SYS INC	COM	16282510	17,393	647,048	SH	DEFINED	1,2,6
CHEESECAKE FACTORY I	COM	16307210	48,812	1,303,403	SH	DEFINED	1,2,5,8,13
CHEMED CORP NEW	COM	16359R10	22,191	373,960	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	10,702	331,220	SH	DEFINED	1,2,5
CHEMTURA CORP	COM	16389310	76,829	6,522,001	SH	DEFINED	1,2,5,8,13
CHENIERE ENERGY INC	COM NEW	16411R20	25,748	634,649	SH	DEFINED	1,2,6,12
CHEROKEE INC DEL NEW	COM	16444H10	3,660	90,890	SH	DEFINED	1,2,5
CHESAPEAKE CORP	COM	16515910	3,692	266,014	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	COM	16516710	314,460	10,011,471	SH	DEFINED	1,2,5,6,7,8,
CHESAPEAKE UTILS COR	COM	16530310	379	12,122	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	4,761,100	82,130,411	SH	DEFINED	1,2,5,6,7,8,
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	230	9,564	SH	DEFINED	1
CHICAGO MERCANTILE H	CL A	16776010	191,216	427,298	SH	DEFINED	1,2,5,7,8,10
CHICOS FAS INC	COM	16861510	154,652	3,805,416	SH	DEFINED	1,2,5,6,7,8,
CHILDRENS PL RETAIL	COM	16890510	25,629	442,635	SH	DEFINED	1,2,5,6
CHINA ENERGY TECHNOL	COM	16938W10	92	13,516	SH	DEFINED	1
CHINA MOBILE HONG KO	SPONSORED	16941M10	299	11,250	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	897	15,378	SH	DEFINED	1
CHINA UNICOM LTD	SPONSORED	16945R10	143	17,330	SH	DEFINED	1
CHINA YUCHAI INTL LT	COM	G2108210	147	19,200	SH	DEFINED	1,7
CHIPOTLE MEXICAN GRI	CL A	16965610	681	12,300	SH	DEFINED	1,2
CHIQUITA BRANDS INTL	COM	17003280	15,355	915,600	SH	DEFINED	1,2
CHIRON CORP	COM	17004010	136,504	2,979,796	SH	DEFINED	1,2,5,6,7,8,
CHITTENDEN CORP	COM	17022810	20,457	706,139	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	22,625	494,205	SH	DEFINED	1,2,5
CHOICEPOINT INC	COM	17038810	74,012	1,653,903	SH	DEFINED	1,2,5,7,8,10
CHOLESTECH CORP	COM	17039310	215	16,533	SH	DEFINED	1
CHORDIANT SOFTWARE I	COM	17040410	399	114,393	SH	DEFINED	1,5
CHRISTOPHER & BANKS	COM	17104610	21,355	920,059	SH	DEFINED	1,2,5,6
CHUBB CORP	COM	17123210	577,771	6,053,761	SH	DEFINED	1,2,5,6,7,8,
CHUNGHWA TELECOM CO	SPONSORED	17133Q20	477	24,363	SH	DEFINED	1,4,12
CHURCH & DWIGHT INC	COM	17134010	37,641	1,019,539	SH	DEFINED	1,2,5,13
CHURCHILL DOWNS INC	COM	17148410	3,967	103,528	SH	DEFINED	1,2
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	266	8,961	SH	DEFINED	1
CIBER INC	COM	17163B10	7,396	1,159,238	SH	DEFINED	1,2,6,8
CIENA CORP	COM	17177910	87,316	16,759,346	SH	DEFINED	1,2,5,6,8,10
CIGNA CORP	COM	12550910	622,019	4,762,048	SH	DEFINED	1,2,5,6,7,8,
CIMAREX ENERGY CO	COM	17179810	49,144	1,136,006	SH	DEFINED	1,2,5,6,12
CINCINNATI BELL INC	COM	17187110	32,554	7,202,103	SH	DEFINED	1,2,5,6,13
CINCINNATI FINL CORP	COM	17206210	221,816	5,272,554	SH	DEFINED	1,2,5,6,7,8,
CINERGY CORP	COM	17247410	270,782	5,963,038	SH	DEFINED	1,2,5,6,7,8,
CINTAS CORP	COM	17290810	152,978	3,589,344	SH	DEFINED	1,2,5,6,7,8,
CIPHERGEN BIOSYSTEMS	COM	17252Y10	18	11,267	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	8,530	292,127	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	108,888	4,448,036	SH	DEFINED	1,2,5,6,10,1
CIRRUS LOGIC INC	COM	17275510	14,858	1,752,151	SH	DEFINED	1,2,5

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

CISCO SYS INC	COM	17275R10	3,978,124	183,577,476	SH	DEFINED	1,2,5,6,7,8,
CIT GROUP INC	COM	12558110	457,661	8,551,216	SH	DEFINED	1,2,5,6,7,8,
CITADEL BROADCASTING	COM	17285T10	10,538	950,251	SH	DEFINED	1,2
CITI TRENDS INC	COM	17306X10	2,768	69,618	SH	DEFINED	1,2
CITIGROUP INC	COM	17296710	7,009,914	148,420,792	SH	DEFINED	1,2,5,6,7,8,
CITIZENS & NORTHN CO	COM	17292210	2,556	105,616	SH	DEFINED	1,2
CITIZENS BKG CORP MI	COM	17442010	15,458	575,726	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	123,790	9,328,559	SH	DEFINED	1,2,5,6,10,1
CITIZENS FIRST BANCO	COM	17461R10	454	16,050	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	2,335	452,612	SH	DEFINED	1,2
CITRIX SYS INC	COM	17737610	202,180	5,334,567	SH	DEFINED	1,2,5,6,7,8,
CITY BK LYNNWOOD WAS	COM	17770A10	5,479	117,732	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	12,421	337,618	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	46,405	604,304	SH	DEFINED	1,2,5,12,13
CKE RESTAURANTS INC	COM	12561E10	15,866	911,817	SH	DEFINED	1,2
CKX INC	COM	12562M10	2,814	215,305	SH	DEFINED	1,2
CLAIRES STORES INC	COM	17958410	85,187	2,346,100	SH	DEFINED	1,2,5,6,10,1
CLARCOR INC	COM	17989510	36,599	1,028,066	SH	DEFINED	1,2,5,6
CLARK INC	COM	18145710	5,394	456,704	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	6,948	234,178	SH	DEFINED	1,2
CLEAR CHANNEL COMMUN	COM	18450210	393,060	13,549,135	SH	DEFINED	1,2,5,6,7,8,
CLEAR CHANNEL OUTDOO	CL A	18451C10	6,609	281,831	SH	DEFINED	1,2
CLECO CORP NEW	COM	12561W10	23,843	1,067,757	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	28,550	327,707	SH	DEFINED	1,2,5
CLICK COMMERCE INC	COM NEW	18681D20	2,724	113,795	SH	DEFINED	1,2,5
CLIFTON SVGS BANCORP	COM	18712Q10	1,554	145,336	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	239,382	3,999,700	SH	DEFINED	1,2,5,6,7,8,
CMGI INC	COM	12575010	9,014	6,090,398	SH	DEFINED	1,2,5
CMS ENERGY CORP	COM	12589610	83,040	6,412,330	SH	DEFINED	1,2,5,6,10,1
CNA FINL CORP	COM	12611710	17,917	562,715	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	4,778	285,622	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	25,088	1,765,511	SH	DEFINED	1,2,5
CNF INC	COM	12612W10	75,177	1,505,351	SH	DEFINED	1,2,5,7,8,10
CNH GLOBAL N V	SHS NEW	N2093520	218	8,440	SH	DEFINED	1,5
CNS INC	COM	12613610	7,555	350,760	SH	DEFINED	1,2,6
CNX GAS CORP	COM	12618H30	798	30,692	SH	DEFINED	1,2
COACH INC	COM	18975410	355,437	10,278,676	SH	DEFINED	1,2,5,6,7,8,
COACHMEN INDS INC	COM	18987310	2,711	238,266	SH	DEFINED	1,2,6
COASTAL FINL CORP DE	COM	19046E10	2,706	196,674	SH	DEFINED	1,2,5
COBIZ INC	COM	19089710	3,712	180,210	SH	DEFINED	1,2
COBRA ELECTRS CORP	COM	19104210	108	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	4,474	97,262	SH	DEFINED	1,2
COCA COLA CO	COM	19121610	2,699,899	64,482,897	SH	DEFINED	1,2,5,6,7,8,
COCA COLA ENTERPRISE	COM	19121910	192,695	9,473,708	SH	DEFINED	1,2,5,6,10,1
COEUR D ALENE MINES	COM	19210810	22,238	3,389,921	SH	DEFINED	1,2,5
COGENT COMM GROUP IN	COM NEW	19239V30	1,075	110,250	SH	DEFINED	1,2,5
COGENT INC	COM	19239Y10	5,711	311,393	SH	DEFINED	1,2,5
COGNEX CORP	COM	19242210	17,920	604,592	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	153,070	2,573,044	SH	DEFINED	1,2,5,6,7,8,
COHEN & STEERS INC	COM	19247A10	1,760	71,843	SH	DEFINED	1,2
COHERENT INC	COM	19247910	22,676	645,852	SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	6,715	316,435	SH	DEFINED	1,2,6
COINSTAR INC	COM	19259P30	17,436	672,945	SH	DEFINED	1,2,6
COLDWATER CREEK INC	COM	19306810	19,225	691,545	SH	DEFINED	1,2,5
COLE KENNETH PRODINS	CL A	19329410	3,081	111,241	SH	DEFINED	1,2
COLEY PHARMACEUTICAL	COM	19388P10	1,052	69,433	SH	DEFINED	1,2

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

COLGATE PALMOLIVE CO	COM	19416210	880,806	15,425,682	SH	DEFINED	1,2,5,6,8,10
COLLAGENEX PHARMACEU	COM	19419B10	213	14,400	SH	DEFINED	1,5
COLONIAL BANCGROUP I	COM	19549330	55,602	2,224,061	SH	DEFINED	1,2,5,12,13
COLONIAL PPTYS TR	COM SH BEN	19587210	56,225	1,121,579	SH	DEFINED	1,2,3,5
COLONY BANKCORP INC	COM	19623P10	1,349	61,187	SH	DEFINED	1,2
COLOR KINETICS INC	COM	19624P10	7,172	338,634	SH	DEFINED	1,2,5
COLT TELECOM GROUP P	SPONSORED	19687710	70	14,344	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	19723610	8,182	244,530	SH	DEFINED	1,2
COLUMBIA EQUITY TR I	COM	19762710	2,893	164,547	SH	DEFINED	1,2,3
COLUMBIA LABS INC	COM	19777910	190	38,163	SH	DEFINED	1,5
COLUMBIA SPORTSWEAR	COM	19851610	9,240	173,263	SH	DEFINED	1,2,5
COLUMBUS MCKINNON CO	COM	19933310	371	13,778	SH	DEFINED	1
COMARCO INC	COM	20008010	143	12,500	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,425,426	54,488,779	SH	DEFINED	1,2,5,6,7,8,
COMCAST CORP NEW	CL A SPL	20030N20	94,889	3,632,812	SH	DEFINED	1,2,5,7,8,10
COMERICA INC	COM	20034010	277,298	4,783,467	SH	DEFINED	1,2,5,6,7,8,
COMFORT SYS USA INC	COM	19990810	8,405	622,569	SH	DEFINED	1,2,5
COMMERCE BANCORP INC	COM	20051910	127,134	3,468,856	SH	DEFINED	1,2,5,7,8,10
COMMERCE BANCSHARES	COM	20052510	36,847	713,117	SH	DEFINED	1,2,5,12
COMMERCE GROUP INC M	COM	20064110	22,458	425,021	SH	DEFINED	1,2,5
COMMERCIAL BANKSHARE	COM	20160710	2,142	60,723	SH	DEFINED	1,2
COMMERCIAL CAP BANCO	COM	20162L10	10,835	770,596	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	48,769	911,736	SH	DEFINED	1,2,5
COMMERCIAL NET LEASE	COM	20221810	19,682	844,725	SH	DEFINED	1,2,3,5
COMMERCIAL VEH GROUP	COM	20260810	3,864	201,148	SH	DEFINED	1,2
COMMONWEALTH TEL ENT	COM	20334910	20,209	586,617	SH	DEFINED	1,2,6
COMMSCOPE INC	COM	20337210	47,765	1,673,032	SH	DEFINED	1,2,5,13
COMMUNICATIONS SYS I	COM	20390010	193	18,303	SH	DEFINED	1,2
COMMUNITY BANCORP NE	COM	20343T10	2,081	67,191	SH	DEFINED	1,2
COMMUNITY BK SYS INC	COM	20360710	11,820	529,325	SH	DEFINED	1,2
COMMUNITY BKS INC MI	COM	20362810	8,827	310,153	SH	DEFINED	1,2
COMMUNITY HEALTH SYS	COM	20366810	66,291	1,833,773	SH	DEFINED	1,2,5,12,13
COMMUNITY TR BANCORP	COM	20414910	7,478	220,587	SH	DEFINED	1,2
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	53,850	1,277,587	SH	DEFINED	1,2,4,5
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	1,031	27,465	SH	DEFINED	1,2
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	3,911	91,040	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	385	8,469	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	528	16,801	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	48,012	1,110,611	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPONSORED	20441220	54,589	1,124,859	SH	DEFINED	1,2,4,5
COMPANIA ANONIMA NAC	SPON ADR D	20442110	3,093	146,029	SH	DEFINED	1,2,5,7
COMPANIA CERVECERIAS	SPONSORED	20442910	246	9,873	SH	DEFINED	1,2,5,7
COMPANIA DE MINAS BU	SPONSORED	20444810	282	11,422	SH	DEFINED	1,2,7
COMPANIA DE TELECOMU	SPON ADR N	20444930	329	36,826	SH	DEFINED	1,2,5,7
COMPASS BANCSHARES I	COM	20449H10	151,512	2,993,723	SH	DEFINED	1,2,5,6,7,8,
COMPASS MINERALS INT	COM	20451N10	6,770	270,891	SH	DEFINED	1,2,5
COMPUCREDIT CORP	COM	20478N10	25,606	695,635	SH	DEFINED	1,2
COMPUTER HORIZONS CO	COM	20590810	133	26,695	SH	DEFINED	1
COMPUTER PROGRAMS &	COM	20530610	5,114	102,283	SH	DEFINED	1,2
COMPUTER SCIENCES CO	COM	20536310	358,327	6,450,528	SH	DEFINED	1,2,5,6,7,8,
COMPUTER TASK GROUP	COM	20547710	148	34,745	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	92,674	11,835,704	SH	DEFINED	1,2,5,6,7,8,
COMPX INTERNATIONAL	CL A	20563P10	1,057	65,462	SH	DEFINED	1,2
COMSTOCK HOMEBUILDIN	CL A	20568410	556	50,463	SH	DEFINED	1
COMSTOCK RES INC	COM NEW	20576820	18,695	629,676	SH	DEFINED	1,2,5
COMSYS IT PARTNERS I	COM	20581E10	1,873	171,999	SH	DEFINED	1,2

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

COMTECH TELECOMMUNIC	COM NEW	20582620	10,418	357,154	SH	DEFINED	1,2,5,6
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	125,063	5,315,031	SH	DEFINED	1,2,5,6,7,8,
CONAGRA FOODS INC	COM	20588710	647,081	30,152,880	SH	DEFINED	1,2,5,6,7,8,
CONCEPTUS INC	COM	20601610	431	32,889	SH	DEFINED	1
CONCORD CAMERA CORP	COM	20615610	44	39,309	SH	DEFINED	1,5
CONCUR TECHNOLOGIES	COM	20670810	7,235	390,451	SH	DEFINED	1,2,5
CONCURRENT COMPUTER	COM	20671020	204	63,009	SH	DEFINED	1,5
CONEXANT SYSTEMS INC	COM	20714210	23,056	6,682,934	SH	DEFINED	1,2,5
CONMED CORP	COM	20741010	9,634	503,103	SH	DEFINED	1,2,6
CONNECTICUT WTR SVC	COM	20779710	3,002	114,493	SH	DEFINED	1,2,5
CONNETICS CORP	COM	20819210	13,133	775,746	SH	DEFINED	1,2,6
CONNS INC	COM	20824210	2,712	79,399	SH	DEFINED	1,2
CONOCOPHILLIPS	COM	20825C10	2,328,914	36,879,081	SH	DEFINED	1,2,5,6,10,1
CONOR MEDSYSTEMS INC	COM	20826410	4,526	153,958	SH	DEFINED	1,2
CONSECO INC	PFD B CV 5	20846486	4,403	147,500	SH	DEFINED	2
CONSECO INC	COM NEW	20846488	48,433	1,951,351	SH	DEFINED	1,2,5
CONSOL ENERGY INC	COM	20854P10	87,638	1,181,737	SH	DEFINED	1,2,5,7,8,10
CONSOLIDATED COMM HL	COM	20903410	2,405	147,806	SH	DEFINED	1,2
CONSOLIDATED EDISON	COM	20911510	318,965	7,332,524	SH	DEFINED	1,2,5,6,7,8,
CONSOLIDATED GRAPHIC	COM	20934110	22,727	436,053	SH	DEFINED	1,2,6
CONSOLIDATED TOMOKA	COM	21022610	4,551	73,255	SH	DEFINED	1,2
CONSTAR INTL INC NEW	COM	21036U10	38	11,400	SH	DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	126,287	5,041,379	SH	DEFINED	1,2,5,6,7,8,
CONSTELLATION ENERGY	COM	21037110	294,694	5,386,467	SH	DEFINED	1,2,5,6,7,8,
CONSUMER PORTFOLIO S	COM	21050210	91	11,100	SH	DEFINED	1
CONTINENTAL AIRLS IN	CL B	21079530	46,417	1,725,533	SH	DEFINED	1,2,5
CONVERA CORP	CL A	21191910	230	23,969	SH	DEFINED	1,5
CONVERGYS CORP	COM	21248510	68,818	3,779,149	SH	DEFINED	1,2,5,6,7,8,
COOPER CAMERON CORP	COM	21664010	193,167	4,382,182	SH	DEFINED	1,2,5,6,7,8,
COOPER COS INC	COM NEW	21664840	33,812	625,802	SH	DEFINED	1,2,5,6,7,8,
COOPER INDS LTD	CL A	G2418210	197,842	2,276,660	SH	DEFINED	1,2,5,6,7,8,
COOPER TIRE & RUBR C	COM	21683110	31,430	2,191,758	SH	DEFINED	1,2,5,6,10,1
COPANO ENERGY L L C	COM UNITS	21720210	414	9,300	SH	DEFINED	1
COPART INC	COM	21720410	30,369	1,106,347	SH	DEFINED	1,2,5,13
CORE LABORATORIES N	COM	N2271710	452	9,507	SH	DEFINED	1,2,5
CORE MOLDING TECHNOL	COM	21868310	95	16,900	SH	DEFINED	2
CORGENTECH INC	COM NEW	21872P50	264	28,747	SH	DEFINED	1,2
CORILLIAN CORP	COM	21872510	183	47,100	SH	DEFINED	1,5
CORINTHIAN COLLEGES	COM	21886810	41,689	2,895,074	SH	DEFINED	1,2,5,13
CORN PRODS INTL INC	COM	21902310	48,273	1,632,491	SH	DEFINED	1,2,5,6
CORNELL COMPANIES IN	COM	21914110	351	24,273	SH	DEFINED	1,5
CORNING INC	COM	21935010	1,052,640	39,102,530	SH	DEFINED	1,2,5,6,7,8,
CORPORATE EXECUTIVE	COM	21988R10	66,736	661,409	SH	DEFINED	1,2,5,6,12,1
CORPORATE OFFICE PPT	SH BEN INT	22002T10	45,321	990,850	SH	DEFINED	1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	24,195	535,294	SH	DEFINED	1,2,5
CORUS BANKSHARES INC	COM	22087310	32,707	550,260	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	325	21,176	SH	DEFINED	1
CORVEL CORP	COM	22100610	1,717	77,968	SH	DEFINED	1,2
COSI INC	COM	22122P10	345	31,400	SH	DEFINED	1
COST PLUS INC CALIF	COM	22148510	7,008	409,845	SH	DEFINED	1,2,5,6
COSTAR GROUP INC	COM	22160N10	11,155	214,969	SH	DEFINED	1,2
COSTCO WHSL CORP NEW	COM	22160K10	683,148	12,613,512	SH	DEFINED	1,2,5,6,7,8,
COTHERIX INC	COM	22163T10	2,081	227,715	SH	DEFINED	1,2,5
COUNTRYWIDE FINANCIA	COM	22237210	643,635	17,537,725	SH	DEFINED	1,2,5,6,7,8,
COURIER CORP	COM	22266010	5,888	132,784	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	30,622	915,995	SH	DEFINED	1,2,3,5

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

COVAD COMMUNICATIONS	COM	22281420	530	274,413	SH	DEFINED	1,2
COVANCE INC	COM	22281610	68,793	1,170,947	SH	DEFINED	1,2,5,6,12,13
COVANSYS CORP	COM	22281W10	8,531	496,257	SH	DEFINED	1,2
COVANTA HLDG CORP	COM	22282E10	30,884	1,852,681	SH	DEFINED	1,2
COVENANT TRANS INC	CL A	22284P10	1,646	112,744	SH	DEFINED	1,2
COVENTRY HEALTH CARE	COM	22286210	252,418	4,676,135	SH	DEFINED	1,2,5,6,7,8,13
COX RADIO INC	CL A	22405110	10,949	815,902	SH	DEFINED	1,2,5
CPI CORP	COM	12590210	655	32,099	SH	DEFINED	1,6
CRA INTL INC	COM	12618T10	6,840	138,848	SH	DEFINED	1,2
CRANE CO	COM	22439910	49,380	1,204,095	SH	DEFINED	1,2,5,13
CRAWFORD & CO	CL B	22463310	1,624	270,710	SH	DEFINED	1,2
CRAY INC	COM	22522310	229	126,600	SH	DEFINED	1,5
CREDENCE SYS CORP	COM	22530210	13,258	1,806,221	SH	DEFINED	1,2,5,13
CREDICORP LTD	COM	G2519Y10	8,774	331,353	SH	DEFINED	1,2,7
CREDIT SUISSE GROUP	SPONSORED	22540110	22,511	402,982	SH	DEFINED	1
CREDO PETE CORP	COM PAR \$0	22543920	231	10,620	SH	DEFINED	1
CREE INC	COM	22544710	40,636	1,238,536	SH	DEFINED	1,2,5,6,12,13
CRESCENT REAL ESTATE	COM	22575610	39,237	1,862,211	SH	DEFINED	1,2,3,5,7,8,13
CRESUD S A C I F Y A	SPONSORED	22640610	268	18,600	SH	DEFINED	1
CRH PLC	ADR	12626K20	30,268	852,622	SH	DEFINED	1
CROCS INC	COM	22704610	445	17,700	SH	DEFINED	1,2
CROSS CTRY HEALTHCAR	COM	22748310	9,328	481,819	SH	DEFINED	1,2,6
CROSS TIMBERS RTY TR	TR UNIT	22757R10	399	8,559	SH	DEFINED	1,2,5
CROSSTEX ENERGY INC	COM	22765Y10	6,616	85,429	SH	DEFINED	1,2
CROSSTEX ENERGY L P	COM	22765U10	611	17,469	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	91,804	3,238,239	SH	DEFINED	1,2,5,7,8,10,13
CROWN HOLDINGS INC	COM	22836810	33,460	1,886,132	SH	DEFINED	1,2,5,6
CROWN MEDIA HLDGS IN	CL A	22841110	1,184	186,769	SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	185	42,034	SH	DEFINED	1,6

CSG SYS INTL INC	COM	12634910	40,458	1,740,122	SH	DEFINED	1,2,5,13
CSK AUTO CORP	COM	12596510	10,970	790,886	SH	DEFINED	1,2
CSS INDS INC	COM	12590610	4,671	142,663	SH	DEFINED	1,2
CSX CORP	COM	12640810	411,357	6,878,886	SH	DEFINED	1,2,5,6,7,8,13
CT COMMUNICATIONS IN	COM NEW	12642640	4,104	302,018	SH	DEFINED	1,2
CTS CORP	COM	12650110	7,557	564,818	SH	DEFINED	1,2,6
CUBIC CORP	COM	22966910	6,597	275,561	SH	DEFINED	1,2,6
CUBIST PHARMACEUTICA	COM	22967810	16,960	738,366	SH	DEFINED	1,2,5
CULLEN FROST BANKERS	COM	22989910	43,251	804,661	SH	DEFINED	1,2,5,13
CULP INC	COM	23021510	58	12,000	SH	DEFINED	1
CUMMINS INC	COM	23102110	700,007	6,660,388	SH	DEFINED	1,2,5,6,8,10,13
CUMULUS MEDIA INC	CL A	23108210	8,879	788,547	SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	5,434	1,084,677	SH	DEFINED	1,2,5
CURIS INC	COM	23126910	1,337	561,842	SH	DEFINED	1,2,5
CURTISS WRIGHT CORP	COM	23156110	23,895	360,948	SH	DEFINED	1,2,6
CV THERAPEUTICS INC	COM	12666710	15,566	704,962	SH	DEFINED	1,2,5
CVB FINL CORP	COM	12660010	12,519	732,107	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	628,306	21,034,679	SH	DEFINED	1,2,5,6,7,8,13
CYBERONICS INC	COM	23251P10	9,091	352,767	SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	3,874	347,135	SH	DEFINED	1,2
CYMER INC	COM	23257210	33,157	729,678	SH	DEFINED	1,2,5,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	2,804	445,116	SH	DEFINED	1,2,5
CYPRESS SEMICONDUCTO	COM	23280610	46,413	2,738,250	SH	DEFINED	1,2,5,13
CYTEC INDS INC	COM	23282010	39,841	663,909	SH	DEFINED	1,2,5,13
CYTOGEN CORP	COM NEW	23282430	39	10,667	SH	DEFINED	1
CYTOKINETICS INC	COM	23282W10	98	13,403	SH	DEFINED	1
CYTYC CORP	COM	23294610	48,754	1,730,109	SH	DEFINED	1,2,5,6,12,13

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

D & E COMMUNICATIONS	COM	23286010	352	31,291	SH	DEFINED	1,2
D R HORTON INC	COM	23331A10	231,762	6,976,584	SH	DEFINED	1,2,5,6,7,8,
DADE BEHRING HLDGS I	COM	23342J20	34,193	957,519	SH	DEFINED	1,2,5,6,12
DAIMLERCHRYSLER AG	ORD	D1668R12	2,152	37,487	SH	DEFINED	1
DAKTRONICS INC	COM	23426410	12,919	353,958	SH	DEFINED	1,2,6
DANAHER CORP DEL	COM	23585110	507,850	7,991,346	SH	DEFINED	1,2,5,6,7,8,
DARDEN RESTAURANTS I	COM	23719410	369,082	8,995,430	SH	DEFINED	1,2,5,6,7,8,
DARLING INTL INC	COM	23726610	3,412	728,960	SH	DEFINED	1,2
DATASCOPE CORP	COM	23811310	8,431	213,929	SH	DEFINED	1,2,6
DATATRAK INTL INC	COM	23813410	88	12,000	SH	DEFINED	1
DAVITA INC	COM	23918K10	79,634	1,322,598	SH	DEFINED	1,2,5,7,8,10
DAWSON GEOPHYSICAL C	COM	23935910	353	12,800	SH	DEFINED	1,5
DEAN FOODS CO NEW	COM	24237010	163,673	4,215,118	SH	DEFINED	1,2,5,6,7,8,
DEB SHOPS INC	COM	24272810	1,595	53,697	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	7,229	178,316	SH	DEFINED	1,2
DECODE GENETICS INC	COM	24358610	5,794	668,335	SH	DEFINED	1,2
DECORATOR INDS INC	COM PAR \$0	24363120	101	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	492,715	6,232,960	SH	DEFINED	1,2,5,6,7,8,
DEERFIELD TRIARC CAP	COM	24457230	3,746	277,679	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	48,277	4,070,604	SH	DEFINED	1,2,5,10,12
DELIA'S INC NEW	COM	24691110	2,507	268,419	SH	DEFINED	1,2
DELL INC	COM	24702R10	2,027,720	68,135,747	SH	DEFINED	1,2,5,6,7,8,
DELPHI FINL GROUP IN	CL A	24713110	21,073	408,155	SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	26,960	893,898	SH	DEFINED	1,2,5,6
DELTA FINANCIAL CORP	COM	24791810	1,585	165,965	SH	DEFINED	1,2
DELTA PETE CORP	COM NEW	24790720	9,337	444,182	SH	DEFINED	1,2
DELTATHREE INC	COM	24783N10	58	19,900	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	8,273	136,517	SH	DEFINED	1,2
DELUXE CORP	COM	24801910	25,127	960,157	SH	DEFINED	1,2,5,6,13
DENBURY RES INC	COM NEW	24791620	51,410	1,623,290	SH	DEFINED	1,2,6,12,13
DENDREON CORP	COM	24823Q10	4,271	906,727	SH	DEFINED	1,2,5
DENDRITE INTL INC	COM	24823910	8,773	642,678	SH	DEFINED	1,2,6
DENNYS CORP	COM	24869P10	5,645	1,185,990	SH	DEFINED	1,2
DENTSPLY INTL INC NE	COM	24903010	99,571	1,712,306	SH	DEFINED	1,2,5,6,7,8,
DEPOMED INC	COM	24990810	104	15,969	SH	DEFINED	1
DESIGN WITHIN REACH	COM	25055710	587	103,198	SH	DEFINED	1,2
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,462	86,908	SH	DEFINED	1
DEVELOPERS DIVERSIFI	COM	25159110	164,180	2,998,715	SH	DEFINED	1,2,3,5,7,8,
DEVON ENERGY CORP NE	COM	25179M10	991,539	16,209,559	SH	DEFINED	1,2,5,6,7,8,
DEVRY INC DEL	COM	25189310	30,168	1,324,902	SH	DEFINED	1,2,5,6,13
DEXCOM INC	COM	25213110	1,325	65,367	SH	DEFINED	1,2
DHB INDS INC	COM	23321E10	1,708	357,300	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	1,193	18,808	SH	DEFINED	1
DIAGNOSTIC PRODS COR	COM	25245010	17,180	360,690	SH	DEFINED	1,2,5,6
DIAMOND FOODS INC	COM	25260310	1,192	69,420	SH	DEFINED	1,2
DIAMOND OFFSHORE DRI	COM	25271C10	66,864	747,082	SH	DEFINED	1,2,5,6,10,1
DIAMONDCLUSTER INTL	COM	25278P10	4,427	413,758	SH	DEFINED	1,2
DIAMONDROCK HOSPITAL	COM	25278430	4,382	317,299	SH	DEFINED	1,2,3
DICKS SPORTING GOODS	COM	25339310	13,095	330,104	SH	DEFINED	1,2
DIEBOLD INC	COM	25365110	48,287	1,174,856	SH	DEFINED	1,2,5,12,13
DIGENE CORP	COM	25375210	9,847	251,841	SH	DEFINED	1,2
DIGI INTL INC	COM	25379810	4,155	356,056	SH	DEFINED	1,2,5,6
DIGIMARC CORP	COM	25380710	159	21,231	SH	DEFINED	1
DIGITAL GENERATION S	COM	25392110	21	30,340	SH	DEFINED	1
DIGITAL INSIGHT CORP	COM	25385P10	27,519	756,009	SH	DEFINED	1,2,6
DIGITAL RIV INC	COM	25388B10	26,623	610,483	SH	DEFINED	1,2

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

DIGITAL RLTY TR INC	COM	25386810	12,234	434,293	SH	DEFINED	1,2,3,5
DIGITAS INC	COM	25388K10	16,083	1,116,844	SH	DEFINED	1,2
DILLARDS INC	CL A	25406710	42,802	1,643,712	SH	DEFINED	1,2,5,6,10,11
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	12	68,821	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	6,163	428,895	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	10,082	242,938	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	27,750	451,374	SH	DEFINED	1,2,5,6
DIRECT GEN CORP	COM	25456W20	3,769	221,555	SH	DEFINED	1,2
DIRECTV GROUP INC	COM	25459L10	568,077	34,638,851	SH	DEFINED	1,2,5,7,8,10
DISCOVERY HOLDING CO	CL A COM	25468Y10	49,008	3,267,172	SH	DEFINED	1,2,5,7,8,10
DISCOVERY LABORATORI	COM	25466810	5,571	760,043	SH	DEFINED	1,2,5
DISCOVERY PARTNERS I	COM	25467510	67	27,712	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	25468710	1,736,363	62,257,543	SH	DEFINED	1,2,5,6,7,8,10
DISTRIBUCION Y SERVI	SPONSORED	25475310	265	13,680	SH	DEFINED	1,2,5,7
DISTRIBUTED ENERGY S	COM	25475V10	429	60,420	SH	DEFINED	1,2,5
DITECH COMMUNICATION	COM	25500M10	6,165	589,906	SH	DEFINED	1,2,6
DIVERSA CORP	COM	25506410	3,240	355,615	SH	DEFINED	1,2
DIXIE GROUP INC	CL A	25551910	1,685	112,666	SH	DEFINED	1,2
DJ ORTHOPEDICS INC	COM	23325G10	17,882	449,739	SH	DEFINED	1,2,6
DNP SELECT INCOME FD	COM	23325P10	1,482	141,824	SH	DEFINED	5,12
DOBSON COMMUNICATION	CL A	25606910	14,605	1,821,054	SH	DEFINED	1,2,5
DOCUCORP INTL INC	COM	25591110	102	12,300	SH	DEFINED	1
DOLBY LABORATORIES I	COM	25659T10	5,272	252,248	SH	DEFINED	1,2
DOLLAR GEN CORP	COM	25666910	167,153	9,459,681	SH	DEFINED	1,2,5,6,7,8,10
DOLLAR THRIFTY AUTOM	COM	25674310	16,864	371,463	SH	DEFINED	1,2,5
DOLLAR TREE STORES I	COM	25674710	56,129	2,028,507	SH	DEFINED	1,2,5,6,10,11
DOMINION RES INC VA	COM	25746U10	750,600	10,873,537	SH	DEFINED	1,2,5,6,7,8,10
DOMINOS PIZZA INC	COM	25754A20	33,730	1,181,431	SH	DEFINED	1,2
DONALDSON INC	COM	25765110	39,319	1,163,623	SH	DEFINED	1,2,5,6,12,13
DONEGAL GROUP INC	CL A	25770120	2,842	108,926	SH	DEFINED	1,2
DONNELLEY R R & SONS	COM	25786710	186,208	5,690,954	SH	DEFINED	1,2,5,6,7,8,10
DORAL FINL CORP	COM	25811P10	15,287	1,323,580	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	1,058	38,831	SH	DEFINED	1,2,5
DOT HILL SYS CORP	COM	25848T10	7,132	1,004,491	SH	DEFINED	1,2,5
DOV PHARMACEUTICAL I	COM	25985810	4,409	275,900	SH	DEFINED	1,2
DOVER CORP	COM	26000310	253,051	5,211,096	SH	DEFINED	1,2,5,6,7,8,10
DOVER DOWNS GAMING &	COM	26009510	5,806	266,678	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	930	169,407	SH	DEFINED	1,2,5
DOW CHEM CO	COM	26054310	1,068,913	26,327,915	SH	DEFINED	1,2,5,6,7,8,10
DOW JONES & CO INC	COM	26056110	76,249	1,940,177	SH	DEFINED	1,2,5,6,7,8,10
DOWNEY FINL CORP	COM	26101810	59,325	881,501	SH	DEFINED	1,2,5
DPL INC	COM	23329310	50,678	1,876,970	SH	DEFINED	1,2,5,13
DREAMWORKS ANIMATION	CL A	26153C10	12,640	477,884	SH	DEFINED	1,2,5
DRESS BARN INC	COM	26157010	23,195	483,733	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	7,377	296,854	SH	DEFINED	1,2
DREW INDS INC	COM NEW	26168L20	9,203	258,873	SH	DEFINED	1,2,6
DRIL-QUIP INC	COM	26203710	13,204	186,369	SH	DEFINED	1,2
DRS TECHNOLOGIES INC	COM	23330X10	47,210	860,397	SH	DEFINED	1,2,5,13
DRUGSTORE COM INC	COM	26224110	2,257	730,392	SH	DEFINED	1,2
DSP GROUP INC	COM	23332B10	12,265	422,784	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	85,052	1,467,930	SH	DEFINED	1,2,5,7,8,10
DSW INC	CL A	23334L10	4,289	136,929	SH	DEFINED	1,2
DTE ENERGY CO	COM	23333110	247,430	6,171,860	SH	DEFINED	1,2,5,6,7,8,10
DTS INC	COM	23335C10	4,464	227,057	SH	DEFINED	1,2
DU PONT E I DE NEMOU	COM	26353410	1,634,003	38,711,275	SH	DEFINED	1,2,5,6,7,8,10
DUCOMMUN INC DEL	COM	26414710	451	20,319	SH	DEFINED	1,5

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

DUKE ENERGY CORP	COM	26439910	2,404,768	82,496,340	SH	DEFINED	1,2,5,6,7,8,
DUKE REALTY CORP	COM NEW	26441150	118,409	3,120,131	SH	DEFINED	1,2,3,5,7,8,
DUN & BRADSTREET COR	COM	26483E10	105,497	1,375,811	SH	DEFINED	1,2,5,7,8,10
DUQUESNE LT HLDGS IN	COM	26623310	32,610	1,976,363	SH	DEFINED	1,2,5,13
DURA AUTOMOTIVE SYST	CL A	26590310	73	30,522	SH	DEFINED	1,5
DURATEK INC	COM	26658Q10	3,442	157,159	SH	DEFINED	1,2
DURECT CORP	COM	26660510	2,793	439,159	SH	DEFINED	1,2,5
DUSA PHARMACEUTICALS	COM	26689810	1,216	172,234	SH	DEFINED	1,2
DYAX CORP	COM	26746E10	276	47,554	SH	DEFINED	1,5
DYCOM INDS INC	COM	26747510	17,151	807,128	SH	DEFINED	1,2,5,13
DYNAMEX INC	COM	26784F10	2,910	150,628	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	2,756	77,317	SH	DEFINED	1,2,5
DYNAVAX TECHNOLOGIES	COM	26815810	139	23,091	SH	DEFINED	1,5
DYNEGY INC NEW	CL A	26816Q10	40,425	8,421,773	SH	DEFINED	1,2,5,6,10,1
E M C CORP MASS	COM	26864810	965,609	70,844,370	SH	DEFINED	1,2,5,6,7,8,
E ON AG	SPONSORED	26878010	22,169	605,697	SH	DEFINED	1
E TRADE FINANCIAL CO	COM	26924610	306,657	11,366,078	SH	DEFINED	1,2,5,6,7,10
EAGLE BROADBAND INC	COM	26943710	2	21,780	SH	DEFINED	1
EAGLE BULK SHIPPING	COM	Y2187A10	263	18,858	SH	DEFINED	1,2
EAGLE HOSPITALITY PP	COM	26959T10	266	26,379	SH	DEFINED	1,3,5
EAGLE MATERIALS INC	COM	26969P10	49,192	771,523	SH	DEFINED	1,2,5,7
EAGLE MATERIALS INC	CL B	26969P20	821	12,876	SH	DEFINED	1,5
EARTHLINK INC	COM	27032110	19,714	2,064,344	SH	DEFINED	1,2,5
EAST WEST BANCORP IN	COM	27579R10	24,803	643,408	SH	DEFINED	1,2,5
EASTERN AMERN NAT GA	SPERS RCT	27621710	241	8,800	SH	DEFINED	1
EASTGROUP PTY INC	COM	27727610	23,614	497,762	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	102,434	2,001,446	SH	DEFINED	1,2,5,6,7,10
EASTMAN KODAK CO	COM	27746110	204,542	7,192,052	SH	DEFINED	1,2,5,6,7,8,
EATON CORP	COM	27805810	292,083	4,002,782	SH	DEFINED	1,2,5,6,7,8,
EATON VANCE CORP	COM NON VT	27826510	53,341	1,948,176	SH	DEFINED	1,2,5,13
EBAY INC	COM	27864210	1,201,855	30,816,783	SH	DEFINED	1,2,5,6,7,8,
ECC CAPITAL CORP	COM	26826M10	1,099	723,236	SH	DEFINED	1,2,5
ECHELON CORP	COM	27874N10	3,934	416,718	SH	DEFINED	1,2
ECHOSTAR COMMUNICATI	CL A	27876210	88,094	2,949,249	SH	DEFINED	1,2,5,7,8,10
ECI TELECOM LTD	ORD	26825810	169	14,883	SH	DEFINED	1,2,5
ECLIPSYS CORP	COM	27885610	12,682	537,144	SH	DEFINED	1,2,5
ECOLAB INC	COM	27886510	215,374	5,638,072	SH	DEFINED	1,2,5,6,7,8,
ECOLLEGE COM	COM	27887E10	4,149	220,233	SH	DEFINED	1,2
EDGE PETE CORP DEL	COM	27986210	5,405	216,366	SH	DEFINED	1,2
EDISON INTL	COM	28102010	1,646,884	39,992,335	SH	DEFINED	1,2,5,6,7,8,
EDO CORP	COM	28134710	6,775	219,621	SH	DEFINED	1,2,6
EDP ENERGIAS DE PORT	SPONSORED	26835310	1,107	28,257	SH	DEFINED	1
EDUCATE INC	COM	28138P10	2,119	248,728	SH	DEFINED	1,2
EDUCATION MGMT CORP	COM	28139T10	58,421	1,404,347	SH	DEFINED	1,2,5,6,12,1
EDUCATION RLTY TR IN	COM	28140H10	8,382	547,860	SH	DEFINED	1,2,3
EDWARDS AG INC	COM	28176010	56,418	1,131,538	SH	DEFINED	1,2,5,6,12,1
EDWARDS LIFESCIENCES	COM	28176E10	88,765	2,040,584	SH	DEFINED	1,2,5,6,7,10
EFJ INC	COM	26843B10	134	12,400	SH	DEFINED	1
EFUNDS CORP	COM	28224R10	19,439	752,279	SH	DEFINED	1,2,5,6
EGL INC	COM	26848A10	46,472	1,032,711	SH	DEFINED	1,2,6
EL PASO CORP	COM	28336L10	226,253	18,776,223	SH	DEFINED	1,2,5,6,7,8,
EL PASO ELEC CO	COM NEW	28367785	15,609	819,792	SH	DEFINED	1,2,5
ELECTRO RENT CORP	COM	28521810	4,142	243,672	SH	DEFINED	1,2,5
ELECTRO SCIENTIFIC I	COM	28522910	9,409	425,154	SH	DEFINED	1,2,5,6
ELECTROGLAS INC	COM	28532410	100	18,373	SH	DEFINED	1,5
ELECTRONIC ARTS INC	COM	28551210	439,395	8,029,881	SH	DEFINED	1,2,5,6,7,8,

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

ELECTRONIC DATA SYS	COM	28566110	786,624	29,318,839	SH	DEFINED	1,2,5,6,7,8,
ELECTRONICS FOR IMAG	COM	28608210	23,127	826,860	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	10,658	457,053	SH	DEFINED	1,2
ELKCORP	COM	28745610	9,639	285,605	SH	DEFINED	1,2,6
ELLIS PERRY INTL INC	COM	28885310	2,515	111,124	SH	DEFINED	1,2
EMAGEON INC	COM	29076V10	2,584	152,109	SH	DEFINED	1,2
EMBARCADERO TECHNOLO	COM	29078710	454	64,878	SH	DEFINED	1,2
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	250	18,060	SH	DEFINED	1,2,5,7
EMBRAER-EMPRESA BRAS	SP ADR PFD	29081M10	209	5,659	SH	DEFINED	1,2
EMBREX INC	COM	29081710	1,592	126,845	SH	DEFINED	1
EMC INS GROUP INC	COM	26866410	2,484	89,131	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	26,820	540,074	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	4,896	480,003	SH	DEFINED	1,2,5
EMDEON CORP	COM	29084910	33,998	3,147,973	SH	DEFINED	1,2,5,6,12
EMERGE INTERACTIVE I	CL A	29088W10	6	14,126	SH	DEFINED	1
EMERITUS CORP	COM	29100510	305	14,110	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	925,776	11,069,902	SH	DEFINED	1,2,5,6,7,8,
EMERSON RADIO CORP	COM NEW	29108720	60	16,000	SH	DEFINED	1
EMISPHERE TECHNOLOGI	COM	29134510	148	17,949	SH	DEFINED	1
EMMIS COMMUNICATIONS	CL A	29152510	11,518	719,869	SH	DEFINED	1,2,5,13
EMPIRE DIST ELEC CO	COM	29164110	8,228	370,308	SH	DEFINED	1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	58,597	1,941,600	SH	DEFINED	1,2,4,5,7
EMS TECHNOLOGIES INC	COM	26873N10	241	13,348	SH	DEFINED	1
EMULEX CORP	COM NEW	29247520	38,156	2,232,667	SH	DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	543	12,729	SH	DEFINED	1,2
ENBRIDGE ENERGY PART	COM	29250R10	417	9,532	SH	DEFINED	1,5
ENBRIDGE INC	COM	29250N10	827	28,631	SH	DEFINED	1,7
ENCORE ACQUISITION C	COM	29255W10	19,864	640,759	SH	DEFINED	1,2
ENCORE CAP GROUP INC	COM	29255410	3,413	231,370	SH	DEFINED	1,2
ENCORE MED CORP	COM	29256E10	2,392	467,219	SH	DEFINED	1,2
ENCORE WIRE CORP	COM	29256210	9,033	266,609	SH	DEFINED	1,2,5
ENCYSIVE PHARMACEUTI	COM	29256X10	3,768	770,521	SH	DEFINED	1,2,5
ENDEAVOUR INTL CORP	COM	29259G10	2,191	753,004	SH	DEFINED	1,2
ENDESA S A	SPONSORED	29258N10	1,740	54,111	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	23,053	702,636	SH	DEFINED	1,2,5,6,12
ENDOLOGIX INC	COM	29266S10	114	24,000	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	2,066	63,467	SH	DEFINED	1,2,5
ENDWAVE CORP	COM NEW	29264A20	1,299	88,404	SH	DEFINED	1,2
ENEL SOCIETA PER AZI	ADR	29265W10	470	11,129	SH	DEFINED	1
ENERGEN CORP	COM	29265N10	50,931	1,455,171	SH	DEFINED	1,2,5,7,10,1
ENERGIZER HLDGS INC	COM	29266R10	118,272	2,231,554	SH	DEFINED	1,2,5,7,8,10
ENERGY CONVERSION DE	COM	29265910	14,343	291,635	SH	DEFINED	1,2
ENERGY EAST CORP	COM	29266M10	75,930	3,124,683	SH	DEFINED	1,2,5,7,8,10
ENERGY PARTNERS LTD	COM	29270U10	10,912	462,782	SH	DEFINED	1,2,5
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	596	24,906	SH	DEFINED	1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	244	6,300	SH	DEFINED	1,5
ENERGYSOUTH INC	COM	29297010	3,490	109,702	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	978	82,420	SH	DEFINED	1,2,5
ENERSYS	COM	29275Y10	8,100	586,977	SH	DEFINED	1,2
ENESCO GROUP INC	COM	29297310	28	13,580	SH	DEFINED	1
ENGELHARD CORP	COM	29284510	119,170	3,008,577	SH	DEFINED	1,2,5,6,10,1
ENI S P A	SPONSORED	26874R10	1,119	19,631	SH	DEFINED	1,2
ENNIS INC	COM	29338910	6,555	336,136	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	13,019	379,558	SH	DEFINED	1,2,5,6
ENSCO INTL INC	COM	26874Q10	140,204	2,725,057	SH	DEFINED	1,2,5,6,7,8,
ENSTAR GROUP INC GA	COM	29358R10	4,493	50,072	SH	DEFINED	1,2

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

ENTEGRIS INC	COM	29362U10	18,812	1,768,067	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	19,767	707,983	SH	DEFINED	1,2,5,13
ENERGY CORP NEW	COM	29364G10	457,851	6,641,299	SH	DEFINED	1,2,5,6,7,8,
ENTERPRISE FINL SVCS	COM	29371210	3,036	110,861	SH	DEFINED	1,2
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	454	12,114	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	8,022	324,906	SH	DEFINED	1,2,5
ENTERTAINMENT PTYS	COM SH BEN	29380T10	14,597	347,724	SH	DEFINED	1,2,3,5
ENTRAVISION COMMUNIC	CL A	29382R10	9,144	998,209	SH	DEFINED	1,2,5
ENTREMED INC	COM	29382F10	68	26,189	SH	DEFINED	1
ENTRUST INC	COM	29384810	3,581	795,743	SH	DEFINED	1,2,5
ENVIRONMENTAL TECTON	COM	29409210	69	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	6,346	470,044	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	6,643	820,149	SH	DEFINED	1,2,5
EOG RES INC	COM	26875P10	612,813	8,511,293	SH	DEFINED	1,2,5,6,7,8,
EPICOR SOFTWARE CORP	COM	29426L10	9,764	727,006	SH	DEFINED	1,2,5,6
EPIQ SYS INC	COM	26882D10	5,792	304,834	SH	DEFINED	1,2,6
EPIX PHARMACEUTICALS	COM	26881Q10	1,034	295,336	SH	DEFINED	1,2,5
EPLUS INC	COM	29426810	158	11,100	SH	DEFINED	1
EQUIFAX INC	COM	29442910	158,073	4,244,714	SH	DEFINED	1,2,5,6,7,8,
EQUINIX INC	COM NEW	29444U50	15,438	240,391	SH	DEFINED	1,2
EQUITABLE RES INC	COM	29454910	104,052	2,849,968	SH	DEFINED	1,2,5,6,7,8,
EQUITY INNS INC	COM	29470310	23,433	1,446,465	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	39,508	794,128	SH	DEFINED	1,2,3,5
EQUITY OFFICE PROPER	COM	29474110	490,004	14,592,145	SH	DEFINED	1,2,3,5,6,7,
EQUITY ONE	COM	29475210	22,136	901,320	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	480,141	10,261,623	SH	DEFINED	1,2,3,5,6,7,
ERESEARCHTECHNOLOGY	COM	29481V10	9,023	627,046	SH	DEFINED	1,2,5
ERICSSON L M TEL CO	ADR B SEK	29482160	660	17,508	SH	DEFINED	1,5
ERIE INDY CO	CL A	29530P10	19,169	364,155	SH	DEFINED	1,2,5,12
ESB FINL CORP	COM	26884F10	290	24,125	SH	DEFINED	1,2
ESCALA GROUP INC	COM	29605W10	3,459	132,056	SH	DEFINED	1,2
ESCALADE INC	COM	29605610	1,589	143,291	SH	DEFINED	1,2
ESCO TECHNOLOGIES IN	COM	29631510	22,456	443,355	SH	DEFINED	1,2,5
ESPEED INC	CL A	29664310	2,612	327,697	SH	DEFINED	1,2
ESS TECHNOLOGY INC	COM	26915110	315	94,775	SH	DEFINED	1,5,6
ESSEX CORP	COM	29674410	4,553	206,744	SH	DEFINED	1,2
ESSEX PPTY TR INC	COM	29717810	49,665	456,776	SH	DEFINED	1,2,3,5
ESTERLINE TECHNOLOGI	COM	29742510	16,634	389,090	SH	DEFINED	1,2,6
ETHAN ALLEN INTERIOR	COM	29760210	32,805	780,707	SH	DEFINED	1,2,5,6
EUROBANCSHARES INC	COM	29871610	956	81,110	SH	DEFINED	1,2
EURONET WORLDWIDE IN	COM	29873610	15,204	401,915	SH	DEFINED	1,2,5
EV3 INC	COM	26928A20	3,099	174,977	SH	DEFINED	1,2
EVANS & SUTHERLAND C	COM	29909610	98	15,300	SH	DEFINED	1
EVCI CAREER COLLEGES	COM	26926P10	18	12,500	SH	DEFINED	1,5
EVEREST RE GROUP LTD	COM	G3223R10	65,628	702,885	SH	DEFINED	1,2,5,7,8,10
EVERGREEN SOLAR INC	COM	30033R10	9,068	588,839	SH	DEFINED	1,2,5
EVOLVING SYS INC	COM	30049R10	37	18,630	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	66	21,354	SH	DEFINED	1
EXACTECH INC	COM	30064E10	157	11,200	SH	DEFINED	1
EXAR CORP	COM	30064510	7,440	521,007	SH	DEFINED	1,2,5,6
EXCEL TECHNOLOGY INC	COM	30067T10	4,656	157,977	SH	DEFINED	1,2
EXCHANGE NATL BANCSH	COM	30130910	215	7,250	SH	DEFINED	1
EXCO RESOURCES INC	COM	26927940	1,678	133,900	SH	DEFINED	1,2
EXELIXIS INC	COM	30161Q10	16,554	1,378,375	SH	DEFINED	1,2,5
EXELON CORP	COM	30161N10	1,264,081	23,895,672	SH	DEFINED	1,2,5,6,7,8,
EXIDE TECHNOLOGIES	COM NEW	30205120	49	16,965	SH	DEFINED	1

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

EXPEDIA INC DEL	COM	30212P10	57,158	2,819,851	SH	DEFINED	1,2,5,7,8,10
EXPEDITORS INTL WASH	COM	30213010	180,369	2,087,847	SH	DEFINED	1,2,5,6,7,8,
EXPLORATION CO	COM NEW	30213320	156	13,887	SH	DEFINED	1
EXPONENT INC	COM	30214U10	3,335	105,382	SH	DEFINED	1,2
EXPRESS SCRIPTS INC	COM	30218210	493,970	5,619,676	SH	DEFINED	1,2,5,6,7,8,
EXPRESSJET HOLDINGS	CL A	30218U10	14,656	1,969,906	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	11,311	658,023	SH	DEFINED	1,2,3
EXTREME NETWORKS INC	COM	30226D10	8,070	1,607,589	SH	DEFINED	1,2,5
EXXON MOBIL CORP	COM	30231G10	11,372,398	186,861,618	SH	DEFINED	1,2,5,6,7,8,
EZCORP INC	CL A NON V	30230110	207	7,000	SH	DEFINED	1
F M C CORP	COM NEW	30249130	45,361	731,862	SH	DEFINED	1,2,5,13
F N B CORP VA	COM	30293010	4,057	119,399	SH	DEFINED	1,2
F5 NETWORKS INC	COM	31561610	41,241	568,925	SH	DEFINED	1,2,5,13
FACTSET RESH SYS INC	COM	30307510	29,255	659,645	SH	DEFINED	1,2,5,6
FAIR ISAAC CORP	COM	30325010	69,102	1,744,121	SH	DEFINED	1,2,5,6,10,1
FAIRCHILD CORP	CL A	30369810	30	11,478	SH	DEFINED	1
FAIRCHILD SEMICONDOC	COM	30372610	44,194	2,317,460	SH	DEFINED	1,2,5,8,13
FAIRPOINT COMMUNICAT	COM	30556010	5,188	375,387	SH	DEFINED	1,2
FALCONSTOR SOFTWARE	COM	30613710	3,359	355,462	SH	DEFINED	1,2,5
FAMILY DLR STORES IN	COM	30700010	112,734	4,238,132	SH	DEFINED	1,2,5,6,7,8,
FAMOUS DAVES AMER IN	COM	30706810	206	15,760	SH	DEFINED	1,2
FARGO ELECTRONICS IN	COM	30744P10	2,593	153,344	SH	DEFINED	1,2
FARMER BROS CO	COM	30767510	2,217	99,399	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	3,114	98,470	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	2,005	140,724	SH	DEFINED	1,2
FASTENAL CO	COM	31190010	114,032	2,408,781	SH	DEFINED	1,2,5,6,7,8,
FBL FINL GROUP INC	CL A	30239F10	8,270	240,060	SH	DEFINED	1,2
FEATHERLITE INC	COM	31305410	73	14,595	SH	DEFINED	1
FEDDERS CORP	COM NEW	31313550	26	17,123	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL A	31314810	230	11,800	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL C	31314830	5,084	172,795	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,226,703	20,109,892	SH	DEFINED	1,2,5,6,7,8,
FEDERAL NATL MTG ASS	COM	31358610	1,450,982	28,229,229	SH	DEFINED	1,2,5,6,7,8,
FEDERAL REALTY INVT	SH BEN INT	31374720	79,425	1,056,180	SH	DEFINED	1,2,3,5
FEDERAL SIGNAL CORP	COM	31385510	21,791	1,177,891	SH	DEFINED	1,2,5,13
FEDERATED DEPT STORE	COM	31410H10	638,854	8,751,421	SH	DEFINED	1,2,5,6,7,8,
FEDERATED INVS INC P	CL B	31421110	85,731	2,195,422	SH	DEFINED	1,2,5,6,10,1
FEDEX CORP	COM	31428X10	906,792	8,028,970	SH	DEFINED	1,2,5,6,7,8,
FEI CO	COM	30241L10	7,039	354,594	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	43,176	2,046,247	SH	DEFINED	1,2,3,5
FELDMAN MALL PPTYS I	COM	31430810	143	11,633	SH	DEFINED	1,3
FERRO CORP	COM	31540510	15,577	778,873	SH	DEFINED	1,2,5,13
FIAT S P A	SP ADR ORD	31562188	347	27,437	SH	DEFINED	1
FIDELITY BANKSHARES	COM	31604Q10	9,993	297,157	SH	DEFINED	1,2
FIDELITY NATL FINL I	COM	31632610	134,601	3,788,375	SH	DEFINED	1,2,5,7,8,10
FIDELITY NATL INFORM	COM	31620M10	91,529	2,257,188	SH	DEFINED	1,2,5,7,8,10
FIDELITY NATL TITLE	CL A	31620R10	5,936	260,686	SH	DEFINED	1,2,5,7,13
FIELDSTONE INVT CORP	COM	31659U30	12,035	1,019,921	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	542,282	13,777,499	SH	DEFINED	1,2,5,6,7,8,
FILENET CORP	COM	31686910	26,482	980,080	SH	DEFINED	1,2,5,6
FINANCIAL FED CORP	COM	31749210	14,240	485,996	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	3,705	196,123	SH	DEFINED	1,2
FINISAR	COM	31787A10	13,675	2,779,417	SH	DEFINED	1,2,5
FINISH LINE INC	CL A	31792310	12,229	743,426	SH	DEFINED	1,2,5,6
FINLAY ENTERPRISES I	COM NEW	31788420	103	10,036	SH	DEFINED	1
FIRST ACCEPTANCE COR	COM	31845710	3,255	244,739	SH	DEFINED	1,2

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

FIRST ADVANTAGE CORP CL A	31845F10	2,048	84,703 SH	DEFINED	1,2
FIRST ALBANY COS INC COM	31846510	67	11,835 SH	DEFINED	1
FIRST AMERN CORP CAL COM	31852230	68,141	1,740,077 SH	DEFINED	1,2,5,12,13
FIRST BANCORP N C COM	31891010	3,609	161,270 SH	DEFINED	1,2,5
FIRST BANCORP P R COM	31867210	15,688	1,269,268 SH	DEFINED	1,2,5
FIRST BUSEY CORP COM	31938310	3,909	185,261 SH	DEFINED	1,2,5
FIRST CASH FINL SVCS COM	31942D10	6,457	322,988 SH	DEFINED	1,2
FIRST CHARTER CORP COM	31943910	10,450	423,075 SH	DEFINED	1,2,5
FIRST CMNTY BANCORP COM	31983B10	13,888	240,860 SH	DEFINED	1,2
FIRST CMNTY BANCOSAR COM	31983A10	4,488	140,352 SH	DEFINED	1,2
FIRST COMWLTH FINL C COM	31982910	14,445	985,347 SH	DEFINED	1,2,5
FIRST CONSULTING GRO COM	31986R10	219	29,648 SH	DEFINED	1
FIRST CTZNS BANCOSAR CL A	31946M10	21,467	111,228 SH	DEFINED	1,2,5
FIRST DATA CORP COM	31996310	1,126,693	24,064,351 SH	DEFINED	1,2,5,6,7,8,
FIRST DEFIANCE FINL COM	32006W10	2,599	98,677 SH	DEFINED	1,2,5
FIRST FINL BANCORP O COM	32020910	7,467	448,725 SH	DEFINED	1,2,5
FIRST FINL BANKSHARE COM	32020R10	9,679	252,727 SH	DEFINED	1,2,5
FIRST FINL CORP IND COM	32021810	6,167	206,961 SH	DEFINED	1,2
FIRST FINL HLDGS INC COM	32023910	5,125	161,683 SH	DEFINED	1,2
FIRST HORIZON NATL C COM	32051710	134,628	3,232,365 SH	DEFINED	1,2,5,6,7,8,
FIRST HORIZON PHARMA COM	32051K10	12,487	495,337 SH	DEFINED	1,2,6
FIRST IND CORP COM	32054R10	10,573	378,975 SH	DEFINED	1,2
FIRST INDUSTRIAL REA COM	32054K10	43,576	1,020,754 SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR COM	32077110	78,243	1,809,082 SH	DEFINED	1,2,5,10,12
FIRST MERCHANTS CORP COM	32081710	7,048	265,762 SH	DEFINED	1,2
FIRST MIDWEST BANCOR COM	32086710	23,613	645,696 SH	DEFINED	1,2,5
FIRST NIAGARA FINL G COM	33582V10	31,379	2,140,427 SH	DEFINED	1,2,5,13
FIRST OAK BROOK BANC COM	33584720	2,374	88,765 SH	DEFINED	1,2
FIRST PL FINL CORP COM	33610T10	10,588	426,919 SH	DEFINED	1,2
FIRST POTOMAC RLTY T COM	33610F10	12,054	426,690 SH	DEFINED	1,2,3
FIRST REGL BANCORP COM	33615C10	3,608	40,484 SH	DEFINED	1,2
FIRST REP BK SAN FRA COM	33615810	11,091	293,249 SH	DEFINED	1,2
FIRST SOUTH BANCORP COM	33646W10	2,164	57,138 SH	DEFINED	1,2
FIRST ST BANCORPORAT COM	33645310	5,941	223,689 SH	DEFINED	1,2
FIRST UTD CORP COM	33741H10	210	9,200 SH	DEFINED	1
FIRSTBANK CORP MICH COM	33761G10	2,322	98,279 SH	DEFINED	1,5
FIRSTENERGY CORP COM	33793210	1,186,523	24,264,269 SH	DEFINED	1,2,5,6,7,8,
FIRSTFED FINL CORP COM	33790710	20,075	335,642 SH	DEFINED	1,2,5
FIRSTMERIT CORP COM	33791510	28,334	1,148,977 SH	DEFINED	1,2,5,13
FISERV INC COM	33773810	247,904	5,826,176 SH	DEFINED	1,2,5,6,7,8,
FISHER COMMUNICATION COM	33775620	3,820	85,372 SH	DEFINED	1,2
FISHER SCIENTIFIC IN COM NEW	33803220	223,893	3,290,121 SH	DEFINED	1,2,5,6,7,8,
FLAG FINL CORP COM	33832H10	257	14,500 SH	DEFINED	1
FLAGSTAR BANCORP INC COM	33793010	12,601	834,525 SH	DEFINED	1,2,5
FLANDERS CORP COM	33849410	1,639	140,345 SH	DEFINED	1,2
FLEETWOOD ENTERPRISE COM	33909910	13,058	1,169,062 SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD ORD	Y2573F10	25,331	2,447,395 SH	DEFINED	1,2,5,6,7,8,
FLIR SYS INC COM	30244510	26,675	938,941 SH	DEFINED	1,2,5,6
FLORIDA EAST COAST I COM	34063210	22,524	417,878 SH	DEFINED	1,2
FLORIDA PUB UTILS CO COM	34113510	153	10,800 SH	DEFINED	1
FLORIDA ROCK INDS IN COM	34114010	38,281	680,916 SH	DEFINED	1,2,5,6,12,1
FLOW INTL CORP COM	34346810	581	44,104 SH	DEFINED	1
FLOWERS FOODS INC COM	34349810	69,533	2,341,175 SH	DEFINED	1,2,5,6
FLOWERVE CORP COM	34354P10	67,063	1,149,519 SH	DEFINED	1,2,5,13
FLUOR CORP NEW COM	34341210	205,643	2,396,773 SH	DEFINED	1,2,5,6,7,8,
FLUSHING FINL CORP COM	34387310	4,786	274,102 SH	DEFINED	1,2

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

FMC TECHNOLOGIES INC	COM	30249U10	57,204	1,116,825	SH	DEFINED	1,2,5,6,12,1
FNB CORP PA	COM	30252010	13,099	766,040	SH	DEFINED	1,2,5
FNB FINANCIAL SERVIC	COM	30252610	197	12,282	SH	DEFINED	1
FOCUS ENHANCEMENTS I	COM	34415910	13	20,000	SH	DEFINED	1
FOMENTO ECONOMICO ME	SPON ADR U	34441910	7,837	85,500	SH	DEFINED	1,2,7
FONAR CORP	COM	34443710	20	30,200	SH	DEFINED	1
FOOT LOCKER INC	COM	34484910	67,134	2,811,314	SH	DEFINED	1,2,5,6,7,8,
FORD MTR CO DEL	COM PAR \$0	34537086	396,144	49,766,824	SH	DEFINED	1,2,5,6,7,8,
FOREST CITY ENTERPRI	CL A	34555010	37,252	790,069	SH	DEFINED	1,2,5,12
FOREST LABS INC	COM	34583810	355,231	7,959,463	SH	DEFINED	1,2,5,6,10,1
FOREST OIL CORP	COM PAR \$0	34609170	34,304	922,659	SH	DEFINED	1,2,5,13
FORGENT NETWORKS INC	COM	34629U10	30	17,427	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	18,937	481,613	SH	DEFINED	1,2
FORRESTER RESH INC	COM	34656310	8,976	402,155	SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	296,449	3,676,661	SH	DEFINED	1,2,5,6,7,8,
FORWARD AIR CORP	COM	34985310	22,090	592,378	SH	DEFINED	1,2,6
FORWARD INDS INC N Y	COM NEW	34986230	218	20,400	SH	DEFINED	1,5
FOSSIL INC	COM	34988210	18,507	996,097	SH	DEFINED	1,2,5,6
FOSTER L B CO	COM	35006010	325	16,750	SH	DEFINED	1
FOSTER WHEELER LTD	SHS NEW	G3653513	3,406	71,998	SH	DEFINED	1,2
FOUNDATION COAL HLDG	COM	35039W10	16,230	394,500	SH	DEFINED	1,2,5
FOUNDRY NETWORKS INC	COM	35063R10	32,702	1,800,794	SH	DEFINED	1,2,5,8
FOUNTAIN POWERBOAT I	COM NEW	35075530	88	13,400	SH	DEFINED	1
FOXHOLLOW TECHNOLOGI	COM	35166A10	5,367	175,680	SH	DEFINED	1,2
FPIC INS GROUP INC	COM	30256310	5,444	144,031	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	480,386	11,967,772	SH	DEFINED	1,2,5,6,7,8,
FRANCE TELECOM	SPONSORED	35177Q10	342	15,214	SH	DEFINED	1
FRANKLIN BK CORP DEL	COM	35245110	5,630	292,753	SH	DEFINED	1,2
FRANKLIN COVEY CO	COM	35346910	173	22,066	SH	DEFINED	1,5
FRANKLIN ELEC INC	COM	35351410	16,126	295,080	SH	DEFINED	1,2
FRANKLIN RES INC	COM	35461310	392,223	4,161,964	SH	DEFINED	1,2,5,6,7,8,
FRANKLIN STREET PPTY	COM	35471R10	1,605	75,902	SH	DEFINED	1,2
FREDS INC	CL A	35610810	9,661	728,607	SH	DEFINED	1,2,5,6
FREEMONT-MCMORAN COP	CL B	35671D85	395,124	6,610,748	SH	DEFINED	1,2,5,6,7,8,
FREESCALE SEMICONDC	COM CL A	35687M10	5,047	181,489	SH	DEFINED	1,2,5,6,12
FREESCALE SEMICONDC	CL B	35687M20	249,568	8,986,964	SH	DEFINED	1,2,5,6,10,1
FREIGHTCAR AMER INC	COM	35702310	10,543	165,765	SH	DEFINED	1,2
FREMONT GEN CORP	COM	35728810	24,607	1,141,310	SH	DEFINED	1,2,5
FREQUENCY ELECTRS IN	COM	35801010	150	10,700	SH	DEFINED	1
FRESENIUS MED CARE A	SPONSORED	35802910	232	5,823	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	558	26,386	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	13,359	1,424,235	SH	DEFINED	1,2,5,12
FRIEDMAN INDS INC	COM	35843510	175	18,790	SH	DEFINED	1
FRONTIER AIRLINES IN	COM	35906510	3,543	460,098	SH	DEFINED	1,2
FRONTIER FINL CORP W	COM	35907K10	11,903	360,262	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	65,216	1,098,841	SH	DEFINED	1,2,5
FROZEN FOOD EXPRESS	COM	35936010	1,910	182,822	SH	DEFINED	1,2
FSI INTL INC	COM	30263310	169	31,985	SH	DEFINED	1
FTD GROUP INC	COM	30267U10	904	93,297	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	16,399	574,805	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	6,866	598,638	SH	DEFINED	1,2,5
FUJI PHOTO FILM LTD	ADR	35958630	795	23,787	SH	DEFINED	1
FULLER H B CO	COM	35969410	28,370	552,588	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	25,442	1,480,018	SH	DEFINED	1,2,5,12
FURNITURE BRANDS INT	COM	36092110	33,421	1,363,553	SH	DEFINED	1,2,5,13
FX ENERGY INC	COM	30269510	2,254	431,041	SH	DEFINED	1,2,5

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

G & K SVCS INC	CL A	36126810	13,862	325,849	SH	DEFINED	1,2,5,6
G B & T BANCSHARES I	COM	36146210	3,338	149,363	SH	DEFINED	1,2
GAIAM INC	CL A	36268Q10	255	15,800	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	42,316	1,521,612	SH	DEFINED	1,2,5,12,13
GALLAHER GROUP PLC	SPONSORED	36359510	941	16,190	SH	DEFINED	1
GAMCO INVESTORS INC	COM	36143810	3,935	98,495	SH	DEFINED	1,2
GAMESTOP CORP NEW	CL A	36467W10	29,160	618,590	SH	DEFINED	1,2,5,13
GAMESTOP CORP NEW	CL B	36467W20	25,370	585,631	SH	DEFINED	1,2,5
GANNETT INC	COM	36473010	411,886	6,873,935	SH	DEFINED	1,2,5,6,7,8,
GAP INC DEL	COM	36476010	308,086	16,492,849	SH	DEFINED	1,2,5,6,7,8,
GARDNER DENVER INC	COM	36555810	28,484	436,874	SH	DEFINED	1,2,6
GARMIN LTD	ORD	G3726010	12,026	151,404	SH	DEFINED	1,2,5,6,12
GARTNER INC	COM	36665110	20,431	1,464,557	SH	DEFINED	1,2,5,13
GASCO ENERGY INC	COM	36722010	5,516	985,049	SH	DEFINED	1,2,5
GATEWAY INC	COM	36762610	17,510	7,995,658	SH	DEFINED	1,2,5,6,8,10
GATX CORP	COM	36144810	36,517	884,413	SH	DEFINED	1,2,5,6,13
GAYLORD ENTMT CO NEW	COM	36790510	23,890	526,445	SH	DEFINED	1,2
GEHL CO	COM	36848310	4,771	144,041	SH	DEFINED	1,2
GEMPLUS INTL S A	ADR	36866Y10	90	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	10,568	3,453,574	SH	DEFINED	1,2,5
GENAERA CORP	COM	36867G10	156	111,482	SH	DEFINED	1,5
GENCORP INC	COM	36868210	16,612	808,371	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	201	43,866	SH	DEFINED	1,5
GENELABS TECHNOLOGIE	COM NEW	36870620	84	42,973	SH	DEFINED	1,5
GENENTECH INC	COM NEW	36871040	517,970	6,129,100	SH	DEFINED	1,2,5,6,7,8,
GENERAL CABLE CORP D	COM	36930010	17,879	589,471	SH	DEFINED	1,2,5
GENERAL COMMUNICATIO	CL A	36938510	19,760	1,634,372	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	796,473	12,448,786	SH	DEFINED	1,2,5,6,7,8,
GENERAL ELECTRIC CO	COM	36960410	10,237,306	294,344,620	SH	DEFINED	1,2,5,6,7,8,
GENERAL GROWTH PPTYS	COM	37002110	268,650	5,497,235	SH	DEFINED	1,2,3,5,6,7,
GENERAL MARITIME COR	SHS	Y2692M10	5,371	161,103	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	486,250	9,594,522	SH	DEFINED	1,2,5,6,7,8,
GENERAL MTRS CORP	COM	37044210	1,837,670	86,397,253	SH	DEFINED	1,2,5,6,7,8,
GENESCO INC	COM	37153210	22,648	582,372	SH	DEFINED	1,2,6
GENESEE & WYO INC	CL A	37155910	18,062	588,716	SH	DEFINED	1,2
GENESIS HEALTHCARE C	COM	37184D10	17,261	392,827	SH	DEFINED	1,2,5,6
GENESIS MICROCHIP IN	COM	37184C10	8,503	499,017	SH	DEFINED	1,2,5
GENITOPE CORP	COM	37229P50	2,791	320,836	SH	DEFINED	1,2
GENLYTE GROUP INC	COM	37230210	38,224	560,961	SH	DEFINED	1,2
GENOMIC HEALTH INC	COM	37244C10	206	19,890	SH	DEFINED	1
GEN-PROBE INC NEW	COM	36866T10	43,289	785,354	SH	DEFINED	1,2,5,6,12,1
GENTA INC	COM NEW	37245M20	224	103,568	SH	DEFINED	1,5
GENTEX CORP	COM	37190110	41,523	2,378,173	SH	DEFINED	1,2,5,6,12,1
GENTIVA HEALTH SERVI	COM	37247A10	7,268	399,131	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	198,452	4,527,758	SH	DEFINED	1,2,5,6,7,8,
GENVEC INC	COM	37246C10	116	52,744	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	335,990	10,050,542	SH	DEFINED	1,2,5,6,7,8,
GENZYME CORP	COM	37291710	464,554	6,910,947	SH	DEFINED	1,2,5,6,7,8,
GEO GROUP INC	COM	36159R10	4,535	136,035	SH	DEFINED	1,2,5
GEORGIA GULF CORP	COM PAR \$0	37320020	35,205	1,354,557	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	1,600	154,716	SH	DEFINED	1,2,6
GERDAU S A	SPONSORED	37373710	10,732	476,562	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	224	16,668	SH	DEFINED	1,2,5
GERON CORP	COM	37416310	6,372	766,756	SH	DEFINED	1,2
GETTY IMAGES INC	COM	37427610	47,619	635,938	SH	DEFINED	1,2,5,6,7,8,

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

GETTY RLTY CORP NEW	COM	37429710	7,279	250,125	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	9,164	374,660	SH	DEFINED	1,2,6
GFI GROUP INC	COM	36165220	4,073	78,471	SH	DEFINED	1,2
GIANT INDS INC	COM	37450810	16,741	240,740	SH	DEFINED	1,2,5
GIBRALTAR INDS INC	COM	37468910	9,501	322,512	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	211	19,050	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	738,696	11,872,331	SH	DEFINED	1,2,5,6,7,8,
GLACIER BANCORP INC	COM	37637Q10	12,912	415,851	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	2,920	135,517	SH	DEFINED	1,2
GLADSTONE INVT CORP	COM	37654610	2,122	140,502	SH	DEFINED	1,2
GLAMIS GOLD LTD	COM	37677510	5,108	156,313	SH	DEFINED	1,2,13
GLATFELTER	COM	37731610	13,960	761,582	SH	DEFINED	1,2,13
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	950,492	18,170,363	SH	DEFINED	1,2
GLENAYRE TECHNOLOGIE	COM	37789910	4,828	919,611	SH	DEFINED	1,2
GLENBOROUGH RLTY TR	COM	37803P10	17,182	789,959	SH	DEFINED	1,2,3,5
GLIMCHER RLTY TR	SH BEN INT	37930210	28,055	987,854	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	3,445	196,621	SH	DEFINED	1,2
GLOBAL CROSSING LTD	SHS NEW	G3921A17	249	9,401	SH	DEFINED	1,2
GLOBAL IMAGING SYSTE	COM	37934A10	13,162	346,543	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	22,055	1,522,089	SH	DEFINED	1,2,5
GLOBAL PMTS INC	COM	37940X10	106,942	2,017,398	SH	DEFINED	1,2,5,6,10
GLOBAL POWER EQUIPME	COM	37941P10	1,810	470,179	SH	DEFINED	1,2,5
GLOBAL SIGNAL INC	COM	37944Q10	7,409	150,591	SH	DEFINED	1,2,3
GLOBALSANTAFE CORP	SHS	G3930E10	72,280	1,189,798	SH	DEFINED	1,2,5,6,7,8,
GLOBETEL COMMUNICATI	COM NEW	37958F20	2,115	849,280	SH	DEFINED	1,2
GLOBIX CORP	COM NEW	37957F20	45	16,500	SH	DEFINED	1
GMH CMNTYS TR	COM	36188G10	10,424	895,510	SH	DEFINED	1,2,3
GMX RES INC	COM	38011M10	322	8,600	SH	DEFINED	1,5
GOLD BANC CORP INC	COM	37990710	9,627	525,465	SH	DEFINED	1,2,5
GOLD KIST INC	COM	38061410	9,659	764,123	SH	DEFINED	1,2
GOLDEN TELECOM INC	COM	38122G10	8,079	268,853	SH	DEFINED	1,2
GOLDEN WEST FINL COR	COM	38131710	485,004	7,142,914	SH	DEFINED	1,2,5,6,7,8,
GOLDMAN SACHS GROUP	COM	38141G10	2,033,951	12,958,404	SH	DEFINED	1,2,5,6,7,8,
GOLF GALAXY INC	COM	38163910	717	32,820	SH	DEFINED	1
GOODRICH CORP	COM	38238810	128,940	2,956,654	SH	DEFINED	1,2,5,6,10,1
GOODRICH PETE CORP	COM NEW	38241040	3,544	131,276	SH	DEFINED	1,2
GOODYEAR TIRE & RUBR	COM	38255010	65,855	4,547,971	SH	DEFINED	1,2,5,6,10,1
GOOGLE INC	CL A	38259P50	1,584,591	4,063,054	SH	DEFINED	1,2,5,6,7,8,
GORMAN RUPP CO	COM	38308210	4,658	190,892	SH	DEFINED	1,2
GOTTSCHALKS INC	COM	38348510	121	13,192	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	4,751	498,039	SH	DEFINED	1,2,3,5
GP STRATEGIES CORP	COM	36225V10	167	23,557	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	13,785	1,036,473	SH	DEFINED	1,2
GRACO INC	COM	38410910	55,295	1,217,148	SH	DEFINED	1,2,5,6,12,1
GRAFTECH INTL LTD	COM	38431310	8,392	1,375,719	SH	DEFINED	1,2,5
GRAINGER W W INC	COM	38480210	152,469	2,023,474	SH	DEFINED	1,2,5,6,7,8,
GRAMERCY CAP CORP	COM	38487110	5,730	229,839	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	31,696	651,119	SH	DEFINED	1,2,5,13
GRANT PRIDECO INC	COM	38821G10	81,743	1,908,093	SH	DEFINED	1,2,5,6,12,1
GRAPHIC PACKAGING CO	COM	38868810	1,822	879,989	SH	DEFINED	1,2
GRAY TELEVISION INC	COM	38937510	7,987	950,836	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	3,083	156,280	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	12,486	357,460	SH	DEFINED	1,2,5,6

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

GREAT NORTHN IRON OR CTFS BEN I	39106410	1,792	13,188	SH	DEFINED	1,5
GREAT PLAINS ENERGY COM	39116410	33,868	1,203,124	SH	DEFINED	1,2,5,13
GREAT SOUTHN BANCORP COM	39090510	3,938	136,349	SH	DEFINED	1,2
GREAT WOLF RESORTS I COM	39152310	3,884	335,095	SH	DEFINED	1,2
GREATBATCH INC COM	39153L10	8,762	399,910	SH	DEFINED	1,2,5,6
GREATER BAY BANCORP COM	39164810	28,851	1,040,044	SH	DEFINED	1,2,5,13
GREATER COMMUNITY BA COM	39167M10	161	10,532	SH	DEFINED	1
GREEN MOUNTAIN PWR C COM	39315410	239	8,278	SH	DEFINED	1,2
GREEN MTN COFFEE ROA COM	39312210	2,147	54,042	SH	DEFINED	1,2
GREENBRIER COS INC COM	39365710	4,136	103,267	SH	DEFINED	1,2
GREENE CNTY BANCSTAR COM NEW	39436120	2,727	93,349	SH	DEFINED	1,2
GREENFIELD ONLINE IN COM	39515010	998	166,585	SH	DEFINED	1,2
GREENHILL & CO INC COM	39525910	12,595	190,520	SH	DEFINED	1,2
GREIF INC CL A	39762410	22,001	321,554	SH	DEFINED	1,2
GREY WOLF INC COM	39788810	19,950	2,681,454	SH	DEFINED	1,2,5
GRIFFON CORP COM	39843310	10,918	439,530	SH	DEFINED	1,2,6
GROUP 1 AUTOMOTIVE I COM	39890510	30,323	637,852	SH	DEFINED	1,2,6
GROUPE CGI INC CL A SUB V	39945C10	95	14,270	SH	DEFINED	1
GROUPE DANONE SPONSORED	39944910	1,622	63,271	SH	DEFINED	1
GRUPO TELEVISIA SA DE SP ADR REP	40049J20	11,637	584,750	SH	DEFINED	1,2
GSI COMMERCE INC COM	36238G10	6,726	395,645	SH	DEFINED	1,2,5
GTC BIOTHERAPEUTICS COM	36238T10	13	12,085	SH	DEFINED	1
GTECH HLDGS CORP COM	40051810	75,649	2,221,709	SH	DEFINED	1,2,5,7,8,10
GTX INC DEL COM	40052B10	1,266	115,937	SH	DEFINED	1,2
GUESS INC COM	40161710	20,121	514,461	SH	DEFINED	1,2
GUIDANT CORP COM	40169810	690,035	8,839,797	SH	DEFINED	1,2,5,6,7,8,
GUITAR CTR MGMT INC COM	40204010	22,099	463,286	SH	DEFINED	1,2,5,6
GULF ISLAND FABRICAT COM	40230710	2,976	125,718	SH	DEFINED	1,2
GULFMARK OFFSHORE IN COM	40262910	6,978	250,995	SH	DEFINED	1,2,5
GYMBOREE CORP COM	40377710	14,355	551,266	SH	DEFINED	1,2,6
H & E EQUIPMENT SERV COM	40403010	651	22,344	SH	DEFINED	1,2
HAEMONETICS CORP COM	40502410	32,959	649,180	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP COM	40521710	16,898	645,191	SH	DEFINED	1,2,5,6
HALLIBURTON CO COM	40621610	1,556,666	21,318,352	SH	DEFINED	1,2,5,6,7,8,
HANAROTELECOM INC SPONSORED	40964920	32	12,549	SH	DEFINED	1
HANCOCK FABRICS INC COM	40990010	228	62,684	SH	DEFINED	1,6
HANCOCK HLDG CO COM	41012010	18,446	396,517	SH	DEFINED	1,2
HANDLEMAN CO DEL COM	41025210	2,871	299,024	SH	DEFINED	1,2
HANGER ORTHOPEDIC GR COM NEW	41043F20	225	32,423	SH	DEFINED	1,5
HANMI FINL CORP COM	41049510	9,587	530,835	SH	DEFINED	1,2
HANOVER COMPRESSOR C COM	41076810	37,705	2,024,954	SH	DEFINED	1,2,5,13
HANOVER INS GROUP IN COM	41086710	45,978	877,102	SH	DEFINED	1,2,5,10,13
HANSEN NAT CORP COM	41131010	38,344	304,199	SH	DEFINED	1,2,6
HANSON PLC NEW SPONSORED	41134910	333	5,095	SH	DEFINED	1
HARBOR FLA BANCSHARE COM	41190110	10,543	278,408	SH	DEFINED	1,2,5
HARKEN ENERGY CORP COM NEW	41255230	62	94,171	SH	DEFINED	1
HARLAND JOHN H CO COM	41269310	20,585	523,782	SH	DEFINED	1,2,5,6
HARLEY DAVIDSON INC COM	41282210	376,971	7,266,202	SH	DEFINED	1,2,5,6,7,8,
HARLEYSVILLE GROUP I COM	41282410	11,506	387,542	SH	DEFINED	1,2
HARLEYSVILLE NATL CO COM	41285010	8,358	367,538	SH	DEFINED	1,2
HARMAN INTL INDS INC COM	41308610	219,803	1,977,892	SH	DEFINED	1,2,5,6,7,8,
HARMONIC INC COM	41316010	7,183	1,127,595	SH	DEFINED	1,2,5,6
HARMONY GOLD MNG LTD SPONSORED	41321630	670	42,184	SH	DEFINED	1
HARRAHS ENTMT INC COM	41361910	596,706	7,654,003	SH	DEFINED	1,2,5,6,7,8,

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

HARRIS & HARRIS GROU	COM	41383310	5,047	361,807	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	105,555	2,232,070	SH	DEFINED	1,2,5,10,12,
HARRIS INTERACTIVE I	COM	41454910	3,907	695,200	SH	DEFINED	1,2
HARSCO CORP	COM	41586410	50,268	608,420	SH	DEFINED	1,2,5,6,12,1
HARTE-HANKS INC	COM	41619610	40,884	1,494,841	SH	DEFINED	1,2,5,10,13
HARTFORD FINL SVCS G	COM	41651510	1,452,472	18,031,932	SH	DEFINED	1,2,5,6,7,8,
HARTMARX CORP	COM	41711910	3,004	337,124	SH	DEFINED	1,2
HARVARD BIOSCIENCE I	COM	41690610	104	23,632	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	8,143	837,747	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	136,041	6,447,441	SH	DEFINED	1,2,5,6,7,8,
HAVAS	SPONSORED	41931310	60	12,678	SH	DEFINED	1
HAVERTY FURNITURE IN	COM	41959610	5,085	354,356	SH	DEFINED	1,2,6
HAWAIIAN ELEC INDUST	COM	41987010	32,708	1,205,608	SH	DEFINED	1,2,5,13
HAWAIIAN HOLDINGS IN	COM	41987910	118	22,715	SH	DEFINED	1
HAWK CORP	CL A	42008910	195	14,000	SH	DEFINED	1
HAWKINS INC	COM	42026110	205	14,552	SH	DEFINED	1
HAYES LEMMERZ INTL I	COM NEW	42078130	1,409	516,245	SH	DEFINED	1,2,5
HCA INC	COM	40411910	481,334	10,511,772	SH	DEFINED	1,2,5,6,7,8,
HCC INS HLDGS INC	COM	40413210	53,891	1,548,586	SH	DEFINED	1,2,5,13
HDFC BANK LTD	ADR REPS 3	40415F10	550	10,099	SH	DEFINED	5
HEADWATERS INC	COM	42210P10	28,207	708,902	SH	DEFINED	1,2
HEALTH CARE PPTY INV	COM	42191510	47,434	1,670,195	SH	DEFINED	1,2,3,5,7,8,
HEALTH CARE REIT INC	COM	42217K10	18,433	483,800	SH	DEFINED	1,2,3,5
HEALTH MGMT ASSOC IN	CL A	42193310	138,039	6,399,582	SH	DEFINED	1,2,5,6,7,8,
HEALTH NET INC	COM	42222G10	142,333	2,800,732	SH	DEFINED	1,2,5,7,8,10
HEALTHCARE RLTY TR	COM	42194610	17,313	463,151	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	7,591	355,382	SH	DEFINED	1,2,6
HEALTHEXTRAS INC	COM	42221110	10,082	285,621	SH	DEFINED	1,2
HEALTHSPRING INC	COM	42224N10	467	25,100	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	3,705	448,040	SH	DEFINED	1,2,5
HEALTHWAYS INC	COM	42224510	28,196	553,511	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	17,319	741,407	SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	30,370	1,393,765	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	2,854	120,915	SH	DEFINED	1,2
HEARTLAND PMT SYS IN	COM	42235N10	1,956	78,962	SH	DEFINED	1,2
HECLA MNG CO	COM	42270410	9,865	1,492,416	SH	DEFINED	1,2,5
HEICO CORP NEW	COM	42280610	10,414	328,619	SH	DEFINED	1,2,5
HEICO CORP NEW	CL A	42280620	557	20,464	SH	DEFINED	1,2
HEIDRICK & STRUGGLES	COM	42281910	10,446	287,916	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	359,223	9,473,182	SH	DEFINED	1,2,5,6,7,8,
HELEN OF TROY CORP L	COM	G4388N10	549	25,887	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	51,215	1,351,329	SH	DEFINED	1,2,5,6,12
HELLENIC TELECOM ORG	SPONSORED	42332530	11,657	1,060,652	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	81,918	1,173,276	SH	DEFINED	1,2,5,6,10,1
HEMISPHERX BIOPHARMA	COM	42366C10	139	38,510	SH	DEFINED	1
HENRY JACK & ASSOC I	COM	42628110	31,459	1,375,567	SH	DEFINED	1,2,5,13
HERBALIFE LTD	COM USD SH	G4412G10	1,156	34,234	SH	DEFINED	1,2
HERCULES INC	COM	42705610	47,857	3,467,890	SH	DEFINED	1,2,5,6,10,1
HERCULES OFFSHORE IN	COM	42709310	3,898	114,616	SH	DEFINED	1,2
HERITAGE COMMERCE CO	COM	42692710	3,492	139,693	SH	DEFINED	1,2
HERITAGE FINL CORP W	COM	42722X10	216	7,455	SH	DEFINED	1
HERITAGE PPTY INVT T	COM	42725M10	35,739	902,739	SH	DEFINED	1,2,3
HERLEY INDS INC DEL	COM	42739810	3,529	169,001	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	2,083	212,794	SH	DEFINED	1,2,3
HERSHEY CO	COM	42786610	252,936	4,842,738	SH	DEFINED	1,2,5,6,7,8,
HESKA CORP	COM	42805E10	13	11,100	SH	DEFINED	1

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

HEWITT ASSOCS INC	COM	42822Q10	14,258	479,433	SH	DEFINED	1,2,5,8
HEWLETT PACKARD CO	COM	42823610	3,931,256	119,491,077	SH	DEFINED	1,2,5,6,7,8,
HEXCEL CORP NEW	COM	42829110	23,473	1,068,389	SH	DEFINED	1,2
HI / FN INC	COM	42835810	164	21,020	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	30,663	929,454	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	163	19,362	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	10,680	840,289	SH	DEFINED	1,2,3
HIGHWOODS PPTYS INC	COM	43128410	56,045	1,661,575	SH	DEFINED	1,2,3,5,13
HILB ROGAL & HOBBS C	COM	43129410	25,730	624,216	SH	DEFINED	1,2,5
HILFIGER TOMMY CORP	ORD	G8915Z10	822	49,887	SH	DEFINED	1,2,5
HILLENBRAND INDS INC	COM	43157310	60,014	1,091,359	SH	DEFINED	1,2,5,6,7,8,
HILTON HOTELS CORP	COM	43284810	234,034	9,192,230	SH	DEFINED	1,2,5,6,7,8,
HITACHI LIMITED	ADR 10 COM	43357850	9,944	140,427	SH	DEFINED	1
HI-TECH PHARMACAL IN	COM	42840B10	4,741	168,109	SH	DEFINED	1,2
HITTITE MICROWAVE CO	COM	43365Y10	3,766	111,718	SH	DEFINED	1,2
HMS HLDGS CORP	COM	40425J10	90	10,297	SH	DEFINED	1
HNI CORP	COM	40425110	65,313	1,106,999	SH	DEFINED	1,2,5,6,10,1
HOLLINGER INTL INC	CL A	43556910	6,331	755,544	SH	DEFINED	1,2,5
HOLLIS-EDEN PHARMACE	COM	43590210	185	30,000	SH	DEFINED	1,5
HOLLY CORP	COM PAR \$0	43575830	20,616	278,140	SH	DEFINED	1,2
HOLLY ENERGY PARTNER	COM UT LTD	43576310	461	10,791	SH	DEFINED	1,2
HOLOGIC INC	COM	43644010	39,150	707,321	SH	DEFINED	1,2,5,6
HOME DEPOT INC	COM	43707610	2,759,268	65,230,923	SH	DEFINED	1,2,5,6,7,8,
HOME PROPERTIES INC	COM	43730610	37,163	727,263	SH	DEFINED	1,2,3,5
HOMEBANC CORP GA	COM	43738R10	6,797	773,245	SH	DEFINED	1,2
HOMESTORE INC	COM	43785210	19,618	2,990,531	SH	DEFINED	1,2,5
HONDA MOTOR LTD	AMERN SHS	43812830	17,798	574,870	SH	DEFINED	1
HONEYWELL INTL INC	COM	43851610	3,813,002	89,151,326	SH	DEFINED	1,2,5,6,7,8,
HOOKER FURNITURE COR	COM	43903810	2,023	107,045	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	2,525	873,749	SH	DEFINED	1,2,6
HORACE MANN EDUCATOR	COM	44032710	16,233	863,451	SH	DEFINED	1,2,5,13
HORIZON FINL CORP WA	COM	44041F10	3,662	143,271	SH	DEFINED	1,2,5
HORIZON HEALTH CORP	COM	44041Y10	2,294	115,870	SH	DEFINED	1,2
HORIZON LINES INC	COM	44044K10	1,540	118,807	SH	DEFINED	1,2
HORMEL FOODS CORP	COM	44045210	53,408	1,580,128	SH	DEFINED	1,2,5,12,13
HORNBECK OFFSHORE SV	COM	44054310	8,943	247,940	SH	DEFINED	1,2,5
HOSPIRA INC	COM	44106010	189,080	4,791,690	SH	DEFINED	1,2,5,6,7,8,
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	86,461	1,979,873	SH	DEFINED	1,2,3,5,10,1
HOST MARRIOTT CORP N	COM	44107P10	175,029	8,178,931	SH	DEFINED	1,2,3,5,7,8,
HOT TOPIC INC	COM	44133910	15,309	1,055,795	SH	DEFINED	1,2,5,6
HOUSEVALUES INC	COM	44183Y10	614	74,469	SH	DEFINED	1
HOUSTON EXPL CO	COM	44212010	20,167	382,669	SH	DEFINED	1,2
HOVNIANIAN ENTERPRISE	CL A	44248720	28,918	658,276	SH	DEFINED	1,2,5,13
HRPT PPTYS TR	COM SH BEN	40426W10	77,984	6,642,589	SH	DEFINED	1,2,3,5,10
HSBC HLDGS PLC	SPON ADR N	40428040	37,357	445,894	SH	DEFINED	1,2
HUB GROUP INC	CL A	44332010	25,602	561,695	SH	DEFINED	1,2,6
HUBBELL INC	CL B	44351020	45,612	889,813	SH	DEFINED	1,2,5,6,12,1
HUDSON CITY BANCORP	COM	44368310	104,239	7,843,441	SH	DEFINED	1,2,5,7,8,10
HUDSON HIGHLAND GROU	COM	44379210	5,862	309,509	SH	DEFINED	1,2,5
HUGOTON RTY TR TEX	UNIT BEN I	44471710	623	20,025	SH	DEFINED	1,2
HUMAN GENOME SCIENCE	COM	44490310	22,098	2,032,953	SH	DEFINED	1,2,5,8
HUMANA INC	COM	44485910	274,946	5,222,152	SH	DEFINED	1,2,5,6,10,1
HUNGARIAN TEL & CABL	COM	44554210	656	40,945	SH	DEFINED	1,2
HUNT J B TRANS SVCS	COM	44565810	41,718	1,936,781	SH	DEFINED	1,2,5,6,12,1
HUNTINGTON BANCSHARE	COM	44615010	168,961	7,002,123	SH	DEFINED	1,2,5,6,7,8,
HUNTSMAN CORP	COM	44701110	12,495	647,389	SH	DEFINED	1,2

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

HURON CONSULTING GRO	COM	44746210	2,439	80,538	SH	DEFINED	1,2
HUTCHINSON TECHNOLOG	COM	44840710	11,922	395,147	SH	DEFINED	1,2,5,6
HUTTIG BLDG PRODS IN	COM	44845110	1,253	134,573	SH	DEFINED	1,2
HYDRIL	COM	44877410	23,957	307,337	SH	DEFINED	1,2
HYPERCOM CORP	COM	44913M10	5,868	630,994	SH	DEFINED	1,2
HYPERION SOLUTIONS C	COM	44914M10	19,767	606,337	SH	DEFINED	1,2,5,6,12
IAC INTERACTIVECORP	COM NEW	44919P30	86,895	2,948,579	SH	DEFINED	1,2,5,7,8,10
IBERIABANK CORP	COM	45082810	7,329	129,559	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	16	10,300	SH	DEFINED	1,5
ICICI BK LTD	ADR	45104G10	13,246	478,537	SH	DEFINED	1,2,4,5
ICONIX BRAND GROUP I	COM	45105510	365	25,100	SH	DEFINED	1,5
ICOS CORP	COM	44929510	19,424	880,921	SH	DEFINED	1,2,5
ICT GROUP INC	COM	44929Y10	318	11,700	SH	DEFINED	1
ICU MED INC	COM	44930G10	10,298	284,540	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	40,534	1,246,435	SH	DEFINED	1,2,5,6,13
IDENIX PHARMACEUTICA	COM	45166R20	3,139	231,300	SH	DEFINED	1,2
IDENTIX INC	COM	45190610	9,013	1,132,327	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	31,828	610,089	SH	DEFINED	1,2,5,6,12
IDEXX LABS INC	COM	45168D10	35,647	412,775	SH	DEFINED	1,2,5,6,12
IDT CORP	COM	44894710	243	22,199	SH	DEFINED	1,2
IDT CORP	CL B	44894730	9,344	844,051	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	3,328	250,219	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	1,522	257,886	SH	DEFINED	1,2
IHOP CORP	COM	44962310	16,480	343,769	SH	DEFINED	1,2,6
IHS INC	CL A	45173410	4,710	172,215	SH	DEFINED	1,2
II VI INC	COM	90210410	5,436	300,488	SH	DEFINED	1,2
IKANOS COMMUNICATION	COM	45173E10	2,255	114,417	SH	DEFINED	1,2
IKON OFFICE SOLUTION	COM	45171310	244,909	17,186,625	SH	DEFINED	1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	649,707	6,745,996	SH	DEFINED	1,2,5,6,7,8,
ILLUMINA INC	COM	45232710	11,920	501,892	SH	DEFINED	1,2
IMATION CORP	COM	45245A10	39,601	922,875	SH	DEFINED	1,2,5,13
IMCLONE SYS INC	COM	45245W10	24,949	733,358	SH	DEFINED	1,2,5,6,12
IMMERSION CORP	COM	45252110	183	21,124	SH	DEFINED	1
IMMTECH INTL INC	COM	45251910	126	16,300	SH	DEFINED	1,5
IMMUCOR INC	COM	45252610	24,735	862,148	SH	DEFINED	1,2,6
IMMUNOGEN INC	COM	45253H10	2,346	540,654	SH	DEFINED	1,2,5
IMMUNOMEDICS INC	COM	45290710	166	56,293	SH	DEFINED	1,5
IMPAC MTG HLDGS INC	COM	45254P10	10,308	1,069,263	SH	DEFINED	1,2,5
IMPACO TECHNOLOGIES I	COM	45255W10	68	10,389	SH	DEFINED	1
IMPERIAL CHEM INDS P	ADR NEW	45270450	439	18,245	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	1,032	9,598	SH	DEFINED	1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	877	14,646	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	146,945	5,702,178	SH	DEFINED	1,2,5,6,7,8,
INCYTE CORP	COM	45337C10	6,608	1,097,619	SH	DEFINED	1,2,5
INDEPENDENCE CMNTY B	COM	45341410	46,723	1,120,987	SH	DEFINED	1,2,5,12,13
INDEPENDENCE HLDG CO	COM NEW	45344030	1,619	70,192	SH	DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	8,008	249,085	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	9,064	318,591	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	390	62,837	SH	DEFINED	1,5
INDIA FD INC	COM	45408910	6,568	130,063	SH	DEFINED	5,7
INDUS INTL INC	COM	45578L10	65	17,900	SH	DEFINED	1
INDYMAC BANCORP INC	COM	45660710	43,963	1,074,106	SH	DEFINED	1,2,5,8,10,1
INERGY HLDGS L P	COM	45661Q10	446	12,714	SH	DEFINED	1,2
INERGY L P	UNIT LTD P	45661510	835	31,219	SH	DEFINED	1,2
INFINITY PPTY & CAS	COM	45665Q10	12,853	307,922	SH	DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	2,821	234,100	SH	DEFINED	1,2

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

INFOCUS CORP	COM	45665B10	240	50,521	SH	DEFINED	1,5
INFORMATICA CORP	COM	45666Q10	17,196	1,105,849	SH	DEFINED	1,2,5
INFORTE CORP	COM	45677R10	57	13,074	SH	DEFINED	1
INFOSPACE INC	COM NEW	45678T20	19,607	701,485	SH	DEFINED	1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	13,889	178,380	SH	DEFINED	1,2,5
INFOUSA INC NEW	COM	45681830	9,108	701,665	SH	DEFINED	1,2
INFRASOURCE SVCS INC	COM	45684P10	2,547	147,998	SH	DEFINED	1,2
ING GROEP N V	SPONSORED	45683710	13,347	338,761	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	307,158	7,350,046	SH	DEFINED	1,2,5,6,7,8,
INGLES MKTS INC	CL A	45703010	3,672	206,058	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	35,910	1,795,482	SH	DEFINED	1,2,5,13
INLAND REAL ESTATE C	COM NEW	45746120	14,085	863,557	SH	DEFINED	1,2,3
INNKEEPERS USA TR	COM	4576J010	26,350	1,554,586	SH	DEFINED	1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	52	17,200	SH	DEFINED	1
INNOSPEC INC	COM	45768S10	6,612	257,981	SH	DEFINED	1,2,5
INNOTRAC CORP	COM	45767M10	43	11,000	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	4,815	370,405	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	174	33,483	SH	DEFINED	1,5
INNOVO GROUP INC	COM PAR \$0	45795460	147	199,220	SH	DEFINED	1,2
INPHONIC INC	COM	45772G10	1,508	215,711	SH	DEFINED	1,2
INPUT/OUTPUT INC	COM	45765210	8,953	922,048	SH	DEFINED	1,2
INSIGHT ENTERPRISES	COM	45765U10	20,742	942,388	SH	DEFINED	1,2,5,6
INSITUFORM TECHNOLOG	CL A	45766710	10,905	409,960	SH	DEFINED	1,2,6
INSMED INC	COM NEW	45766920	24	12,302	SH	DEFINED	1
INSPIRE PHARMACEUTIC	COM	45773310	2,935	561,225	SH	DEFINED	1,2,5
INSTEEL INDUSTRIES I	COM	45774W10	1,039	18,300	SH	DEFINED	1,2
INTEGRA BK CORP	COM	45814P10	10,144	443,739	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	18,739	457,282	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	3,477	128,815	SH	DEFINED	1,2
INTEGRATED ALARM SVC	COM	45890M10	137	37,230	SH	DEFINED	1,5
INTEGRATED DEVICE TE	COM	45811810	57,043	3,838,675	SH	DEFINED	1,2,5,13
INTEGRATED SILICON S	COM	45812P10	3,317	499,611	SH	DEFINED	1,2,5
INTEL CORP	COM	45814010	3,403,440	174,894,137	SH	DEFINED	1,2,5,6,7,8,
INTER PARFUMS INC	COM	45833410	842	42,263	SH	DEFINED	1,2
INTER TEL INC	COM	45837210	8,217	383,239	SH	DEFINED	1,2,6
INTERACTIVE DATA COR	COM	45840J10	7,239	308,042	SH	DEFINED	1,2,5
INTERCHANGE FINL SVC	COM	45844710	4,286	225,597	SH	DEFINED	1,2
INTERCONTINENTAL HTL	SPONSORED	45857P10	12,452	758,360	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	17,376	251,643	SH	DEFINED	1,2
INTERDIGITAL COMMUNI	COM	45866A10	22,633	923,037	SH	DEFINED	1,2,5
INTERFACE INC	CL A	45866510	12,310	891,357	SH	DEFINED	1,2,5,6
INTERGRAPH CORP	COM	45868310	27,313	655,628	SH	DEFINED	1,2,5
INTERLEUKIN GENETICS	COM	45873810	107	14,900	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	6,609	261,931	SH	DEFINED	1,2
INTERMAGNETICS GEN C	COM	45877110	16,431	655,933	SH	DEFINED	1,2,6
INTERMEC INC	COM	45878610	19,242	630,679	SH	DEFINED	1,2,5
INTERMUNE INC	COM	45884X10	9,891	533,475	SH	DEFINED	1,2,5
INTERNAP NETWORK SVC	COM	45885A10	244	259,259	SH	DEFINED	1,5
INTERNATIONAL ALUM C	COM	45888410	208	5,053	SH	DEFINED	1
INTERNATIONAL BANC SH	COM	45904410	12,147	422,786	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE	COM	45920010	5,998,282	72,732,893	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL COAL G	COM	45928H10	1,594	163,616	SH	DEFINED	1,2
INTERNATIONAL DISPLA	COM	45941210	3,375	515,224	SH	DEFINED	1,2,5
INTERNATIONAL FLAVOR	COM	45950610	83,307	2,427,357	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL GAME T	COM	45990210	312,147	8,862,786	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL PWR PL	SPONSORED	46018M10	264	5,362	SH	DEFINED	1

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

INTERNATIONAL RECTIF	COM	46025410	50,940	1,229,535	SH	DEFINED	1,2,5,6,12,1
INTERNATIONAL SECS E	CL A	46031W20	8,414	202,014	SH	DEFINED	1,2
INTERNATIONAL SHIPHO	COM NEW	46032120	156	10,100	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	26,560	521,812	SH	DEFINED	1,2,5,13
INTERNET CAP GROUP I	COM NEW	46059C20	5,059	537,052	SH	DEFINED	1,2
INTERNET SEC SYS INC	COM	46060X10	25,400	1,059,203	SH	DEFINED	1,2,5,6
INTERPHARM HLDGS INC	COM	46058810	16	10,400	SH	DEFINED	1
INTERPOOL INC	COM	46062R10	1,980	98,010	SH	DEFINED	1,2
INTERPUBLIC GROUP CO	COM	46069010	102,470	10,718,665	SH	DEFINED	1,2,5,6,7,8,
INTERSIL CORP	CL A	46069S10	64,050	2,214,740	SH	DEFINED	1,2,5,6,12,1
INTERSTATE HOTELS &	COM	46088S10	71	13,343	SH	DEFINED	1
INTERVEST BANCSHARES	CL A	46092710	343	9,500	SH	DEFINED	1,2
INTERVIDEO INC	COM	46114Y10	1,071	98,628	SH	DEFINED	1,2
INTERVOICE INC NEW	COM	46114Z10	4,205	488,345	SH	DEFINED	1,2,5
INTERWOVEN INC	COM NEW	46114T50	5,182	576,397	SH	DEFINED	1,2,5
INTEVAC INC	COM	46114810	6,773	235,341	SH	DEFINED	1,2,5
INTL PAPER CO	COM	46014610	1,073,562	31,054,723	SH	DEFINED	1,2,5,6,7,8,
INTRADO INC	COM	46117A10	14,434	555,574	SH	DEFINED	1,2,6
INTRALASE CORP	COM	46116910	3,742	161,304	SH	DEFINED	1,2
INTROGEN THERAPEUTIC	COM	46119F10	847	159,529	SH	DEFINED	1,2
INTUIT	COM	46120Z10	272,892	5,130,514	SH	DEFINED	1,2,5,6,7,8,
INTUITIVE SURGICAL I	COM NEW	46120E60	81,690	692,289	SH	DEFINED	1,2,5,6,12,1
INVACARE CORP	COM	46120310	14,747	474,796	SH	DEFINED	1,2,5,6
INVERNESS MED INNOVA	COM	46126P10	7,771	270,492	SH	DEFINED	1,2,5
INVESTMENT TECHNOLOG	COM	46145F10	34,236	687,467	SH	DEFINED	1,2,5
INVESTTOOLS INC	COM	46145P10	269	32,819	SH	DEFINED	1,5
INVESTORS BANCORP IN	COM	46146P10	8,917	639,639	SH	DEFINED	1,2
INVESTORS FINL SERVI	COM	46191510	61,190	1,305,525	SH	DEFINED	1,2,5,7,8,10
INVESTORS REAL ESTAT	SH BEN INT	46173010	6,018	630,776	SH	DEFINED	1,2,3,5
INVITROGEN CORP	COM	46185R10	93,194	1,328,878	SH	DEFINED	1,2,5,6,7,8,
IOMEGA CORP	COM NEW	46203030	252	76,871	SH	DEFINED	1,5
IONATRON INC	COM	46207010	4,252	314,760	SH	DEFINED	1,2
IOWA TELECOMM SERVIC	COM	46259420	8,042	421,472	SH	DEFINED	1,2
IPASS INC	COM	46261V10	9,975	1,245,317	SH	DEFINED	1,2
IPAYMENT INC	COM	46262E10	10,996	256,611	SH	DEFINED	1,2,6
IPC HLDGS LTD	ORD	G4933P10	1,488	53,062	SH	DEFINED	1,2,5
IRELAND BK	SPONSORED	46267Q10	667	8,953	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	3,166	202,561	SH	DEFINED	1,2
IROBOT CORP	COM	46272610	1,300	46,780	SH	DEFINED	1,2
IRON MTN INC	COM	46284610	48,246	1,184,241	SH	DEFINED	1,2,5,12
IRSA INVERSIONES Y R	GLOBL DEP	45004720	398	33,563	SH	DEFINED	1
IRVINE SENSORS CORP	COM NEW	46366450	30	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	11,146	576,612	SH	DEFINED	1,2
ISHARES INC	MSCI MALAY	46428683	763	102,109	SH	DEFINED	2
ISHARES TR	RUSSELL100	46428759	6,280	85,900	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	8,599	954,435	SH	DEFINED	1,2,5
ISLE OF CAPRI CASINO	COM	46459210	6,788	203,979	SH	DEFINED	1,2,5
ISTA PHARMACEUTICALS	COM NEW	45031X20	831	130,803	SH	DEFINED	1,2
ISTAR FINL INC	COM	45031U10	78,040	2,038,669	SH	DEFINED	1,2,5,7,8,10
ITC HLDGS CORP	COM	46568510	5,304	202,054	SH	DEFINED	1,2
ITLA CAP CORP	COM	45056510	3,961	82,146	SH	DEFINED	1,2
ITRON INC	COM	46574110	20,275	338,766	SH	DEFINED	1,2,6
ITT EDUCATIONAL SERV	COM	45068B10	46,018	718,473	SH	DEFINED	1,2,5,6,12,1
ITT INDS INC IND	COM	45091110	266,027	4,731,885	SH	DEFINED	1,2,5,6,7,8,
IVILLAGE INC	COM	46588H10	4,978	591,934	SH	DEFINED	1,2,5
IXIA	COM	45071R10	7,511	526,731	SH	DEFINED	1,2

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

IXYS CORP	COM	46600W10	4,708	510,615	SH	DEFINED	1,2,5
J & J SNACK FOODS CO	COM	46603210	9,918	295,280	SH	DEFINED	1,2,6
J ALEXANDER CORP	COM	46609610	152	18,800	SH	DEFINED	1
J JILL GROUP INC	COM	46618910	8,841	369,777	SH	DEFINED	1,2,5,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	24,283	516,664	SH	DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	289,620	6,757,346	SH	DEFINED	1,2,5,6,7,8,
JACK IN THE BOX INC	COM	46636710	31,830	731,726	SH	DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	13,906	440,342	SH	DEFINED	1,2
JACLYN INC	COM	46977210	126	16,000	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	74	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	75,884	874,850	SH	DEFINED	1,2,5,6,12,1
JACUZZI BRANDS INC	COM	46986510	10,057	1,023,136	SH	DEFINED	1,2
JAKKS PAC INC	COM	47012E10	15,247	570,200	SH	DEFINED	1,2,6
JAMES HARDIE INDS N	SPONSORED	47030M10	203	5,980	SH	DEFINED	1
JAMES RIV GROUP INC	COM	47035910	1,985	73,720	SH	DEFINED	1,2
JAMES RIVER COAL CO	COM NEW	47035520	5,446	160,317	SH	DEFINED	1,2
JAMESON INNS INC	COM	47045710	113	45,950	SH	DEFINED	1,5
JANUS CAP GROUP INC	COM	47102X10	134,909	5,822,555	SH	DEFINED	1,2,5,6,7,8,
JARDEN CORP	COM	47110910	30,963	942,548	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	6,272	434,320	SH	DEFINED	1,2,6
JDS UNIPHASE CORP	COM	46612J10	183,403	43,981,597	SH	DEFINED	1,2,5,6,7,8,
JEFFERIES GROUP INC	COM	47231910	40,846	698,220	SH	DEFINED	1,2,5,13
JEFFERSON PILOT CORP	COM	47507010	186,539	3,334,626	SH	DEFINED	1,2,5,6,7,8,
JER INVT TR INC	COM	46614H30	2,444	147,056	SH	DEFINED	1,2
JETBLUE AWYS CORP	COM	47714310	26,986	2,517,327	SH	DEFINED	1,2,5,6,13
JLG INDS INC	COM	46621010	51,553	1,674,336	SH	DEFINED	1,2,5,6,12
JO-ANN STORES INC	COM	47758P30	7,526	559,110	SH	DEFINED	1,2,6
JOHNSON & JOHNSON	COM	47816010	7,624,501	128,748,755	SH	DEFINED	1,2,5,6,7,8,
JOHNSON CTLS INC	COM	47836610	372,353	4,903,894	SH	DEFINED	1,2,5,6,7,8,
JONES APPAREL GROUP	COM	48007410	113,498	3,208,868	SH	DEFINED	1,2,5,6,7,8,
JONES LANG LASALLE I	COM	48020Q10	42,225	551,673	SH	DEFINED	1,2,5
JORGENSEN EARLE M CO	COM	48082910	3,302	217,964	SH	DEFINED	1,2
JOS A BANK CLOTHIERS	COM	48083810	12,581	262,387	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	4,836	389,982	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	6,994	574,259	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	103,757	1,735,938	SH	DEFINED	1,2,5,6,12,1
JP MORGAN CHASE & CO	COM	46625H10	4,308,146	103,461,722	SH	DEFINED	1,2,5,6,7,8,
JUNIPER NETWORKS INC	COM	48203R10	131,134	6,858,491	SH	DEFINED	1,2,5,6,7,8,
JUPITERMEDIA CORP	COM	48207D10	4,712	262,057	SH	DEFINED	1,2
K & F INDS HLDGS INC	COM	48224110	3,157	190,202	SH	DEFINED	1,2
K TRON INTL INC	COM	48273010	224	4,600	SH	DEFINED	1
K V PHARMACEUTICAL C	CL A	48274020	12,232	507,138	SH	DEFINED	1,2,5
K2 INC	COM	48273210	10,257	817,322	SH	DEFINED	1,2,6
KADANT INC	COM	48282T10	5,310	233,942	SH	DEFINED	1,2
KAMAN CORP	COM	48354810	17,703	703,622	SH	DEFINED	1,2,6
KANBAY INTL INC	COM	48369P20	4,811	315,236	SH	DEFINED	1,2
KANSAS CITY LIFE INS	COM	48483610	4,306	84,034	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	28,533	1,155,195	SH	DEFINED	1,2,5,6
KAYDON CORP	COM	48658710	25,031	620,181	SH	DEFINED	1,2,5,6
KB HOME	COM	48666K10	136,331	2,098,053	SH	DEFINED	1,2,5,6,7,8,
KCS ENERGY INC	COM	48243420	19,484	749,391	SH	DEFINED	1,2,5
KEANE INC	COM	48666510	14,086	894,379	SH	DEFINED	1,2,5,6
KEARNY FINL CORP	COM	48716910	3,363	244,908	SH	DEFINED	1,2
KEITHLEY INSTRS INC	COM	48758410	2,584	168,229	SH	DEFINED	1,2,6
KELLOGG CO	COM	48783610	320,797	7,284,219	SH	DEFINED	1,2,5,6,7,8,
KELLWOOD CO	COM	48804410	14,825	472,272	SH	DEFINED	1,2,5,6

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

KELLY SVCS INC	CL A	48815220	9,729	358,600	SH	DEFINED	1,2,5,6,13
KEMET CORP	COM	48836010	15,136	1,598,272	SH	DEFINED	1,2,5,13
KENDLE INTERNATIONAL	COM	48880L10	439	12,993	SH	DEFINED	1
KENEXA CORP	COM	48887910	2,076	67,520	SH	DEFINED	1,2
KENNAMETAL INC	COM	48917010	45,974	751,954	SH	DEFINED	1,2,5,13
KENSEY NASH CORP	COM	49005710	5,481	191,657	SH	DEFINED	1,2,6
KERR MCGEE CORP	COM	49238610	651,452	6,822,913	SH	DEFINED	1,2,5,6,7,8,
KERYX BIOPHARMACEUTI	COM	49251510	6,995	366,042	SH	DEFINED	1,2
KERZNER INTERNATIONA	SHS	P6065Y10	2,410	30,971	SH	DEFINED	1,2,5
KEYCORP NEW	COM	49326710	484,675	13,170,510	SH	DEFINED	1,2,5,6,7,8,
KEYNOTE SYS INC	COM	49330810	2,663	232,761	SH	DEFINED	1,2
KEYSPAN CORP	COM	49337W10	218,105	5,336,543	SH	DEFINED	1,2,5,6,7,8,
KEYSTONE AUTOMOTIVE	COM	49338N10	8,809	208,697	SH	DEFINED	1,2
KFORCE INC	COM	49373210	5,774	452,862	SH	DEFINED	1,2,5
KFX INC	COM	48245L10	16,004	879,361	SH	DEFINED	1,2,5
KILROY RLTY CORP	COM	49427F10	50,538	654,125	SH	DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	5,144	342,045	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	836,275	14,468,425	SH	DEFINED	1,2,5,6,7,8,
KIMCO REALTY CORP	COM	49446R10	260,039	6,398,600	SH	DEFINED	1,2,3,5,6,7,
KINDER MORGAN ENERGY	UT LTD PAR	49455010	1,612	33,456	SH	DEFINED	1,5
KINDER MORGAN INC KA	COM	49455P10	300,645	3,268,237	SH	DEFINED	1,2,5,6,7,8,
KINDER MORGAN MANAGE	SHS	49455U10	2,959	67,239	SH	DEFINED	1,2,5
KINDRED HEALTHCARE I	COM	49458010	10,076	400,637	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	58,408	1,418,706	SH	DEFINED	1,2,5,6,12
KING PHARMACEUTICALS	COM	49558210	210,218	12,186,554	SH	DEFINED	1,2,5,6,7,10
KINROSS GOLD CORP	COM NO PAR	49690240	668	61,111	SH	DEFINED	1,7,10,13
KIRBY CORP	COM	49726610	24,048	353,073	SH	DEFINED	1,2,5,6
KIRIN BREWERY LTD	SPONSORED	49735030	504	37,235	SH	DEFINED	1
KIRKLANDS INC	COM	49749810	163	23,194	SH	DEFINED	1
KITE RLTY GROUP TR	COM	49803T10	9,725	609,722	SH	DEFINED	1,2,3
KKR FINL CORP	COM	48247630	7,365	328,333	SH	DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	248,465	5,137,813	SH	DEFINED	1,2,5,6,7,8,
KMG AMER CORP	COM	48256310	2,184	255,186	SH	DEFINED	1,2
KNBT BANCORP INC	COM	48292110	6,958	425,580	SH	DEFINED	1,2
KNIGHT CAPITAL GROUP	CL A	49900510	22,267	1,598,504	SH	DEFINED	1,2,5
KNIGHT RIDDER INC	COM	49904010	109,572	1,733,461	SH	DEFINED	1,2,5,6,7,8,
KNIGHT TRANSN INC	COM	49906410	20,926	1,059,569	SH	DEFINED	1,2,5,6
KNOLL INC	COM NEW	49890420	2,883	135,238	SH	DEFINED	1,2
KNOLOGY INC	COM	49918380	225	32,900	SH	DEFINED	1
KNOT INC	COM	49918410	284	15,700	SH	DEFINED	1
KOHL'S CORP	COM	50025510	434,844	8,203,049	SH	DEFINED	1,2,5,6,7,8,
KOMAG INC	COM NEW	50045320	31,153	654,478	SH	DEFINED	1,2,5,6
KONINKLIJKE AHOLD N	SPON ADR N	50046730	401	51,360	SH	DEFINED	1
KONINKLIJKE PHILIPS	NY REG SH	50047230	2,449	72,780	SH	DEFINED	1,2
KOOKMIN BK NEW	SPONSORED	50049M10	68,180	797,246	SH	DEFINED	1,2,4,5
KOPIN CORP	COM	50060010	5,620	1,121,729	SH	DEFINED	1,2,5,6
KOREA ELECTRIC PWR	SPONSORED	50063110	3,871	179,202	SH	DEFINED	1,2
KORN FERRY INTL	COM NEW	50064320	23,070	1,131,429	SH	DEFINED	1,2,5,13
KOS PHARMACEUTICALS	COM	50064810	8,065	168,831	SH	DEFINED	1,2
KOSAN BIOSCIENCES IN	COM	50064W10	382	64,812	SH	DEFINED	1,2,5
KRAFT FOODS INC	CL A	50075N10	204,932	6,761,199	SH	DEFINED	1,2,5,7,8,10
KRISPY KREME DOUGHNU	COM	50101410	8,275	921,502	SH	DEFINED	1,2,5
KROGER CO	COM	50104410	464,288	22,803,947	SH	DEFINED	1,2,5,6,7,8,
KRONOS INC	COM	50105210	17,660	472,314	SH	DEFINED	1,2,5,6
KRONOS WORLDWIDE INC	COM	50105F10	1,650	54,361	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	22,733	754,241	SH	DEFINED	1,2,6

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

KT CORP	SPONSORED	48268K10	4,790	224,875	SH	DEFINED	1,2
KUBOTA CORP	ADR	50117320	678	12,455	SH	DEFINED	1
KULICKE & SOFFA INDS	COM	50124210	10,846	1,136,903	SH	DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	207	18,726	SH	DEFINED	1
KYOCERA CORP	ADR	50155620	885	10,043	SH	DEFINED	1
KYPHON INC	COM	50157710	15,584	418,920	SH	DEFINED	1,2,5
L S B BANCSHARES N C	COM	50215810	187	10,400	SH	DEFINED	1
L-3 COMMUNICATIONS H	COM	50242410	280,918	3,274,490	SH	DEFINED	1,2,5,6,7,8,
LA BARGE INC	COM	50247010	1,707	114,205	SH	DEFINED	1,2
LA JOLLA PHARMACEUTI	COM NEW	50345930	59	11,838	SH	DEFINED	1,5
LA Z BOY INC	COM	50533610	17,108	1,006,361	SH	DEFINED	1,2,5,6
LABOR READY INC	COM NEW	50540120	24,392	1,018,468	SH	DEFINED	1,2,5,6
LABORATORY CORP AMER	COM NEW	50540R40	209,094	3,575,485	SH	DEFINED	1,2,5,6,7,8,
LABRANCHE & CO INC	COM	50544710	16,553	1,047,004	SH	DEFINED	1,2,5
LACLEDE GROUP INC	COM	50559710	11,711	340,225	SH	DEFINED	1,2,5
LADENBURG THALMAN FI	COM	50575Q10	153	106,117	SH	DEFINED	1,5
LADISH INC	COM NEW	50575420	423	14,600	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR N	50586140	608	21,360	SH	DEFINED	1
LAFARGE NORTH AMERIC	COM	50586210	27,422	326,455	SH	DEFINED	1,2,5,6,12
LAIDLAW INTL INC	COM	50730R10	35,478	1,304,339	SH	DEFINED	1,2,5,7,10,1
LAKELAND BANCORP INC	COM	51163710	3,477	223,457	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	5,218	111,610	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	254,016	5,907,345	SH	DEFINED	1,2,5,6,7,8,
LAMAR ADVERTISING CO	CL A	51281510	63,854	1,213,722	SH	DEFINED	1,2,5,7,8,10
LAMSON & SESSIONS CO	COM	51369610	476	17,100	SH	DEFINED	1,5
LANCASTER COLONY COR	COM	51384710	21,994	523,671	SH	DEFINED	1,2,5,13
LANCE INC	COM	51460610	13,012	578,291	SH	DEFINED	1,2,6
LANDAMERICA FINL GRO	COM	51493610	27,081	399,136	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	7,753	154,390	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	210	26,361	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	10,631	300,914	SH	DEFINED	1,2,6
LANDSTAR SYS INC	COM	51509810	48,379	1,096,536	SH	DEFINED	1,2,5,6
LAS VEGAS SANDS CORP	COM	51783410	20,512	362,022	SH	DEFINED	1,2,5,12
LASALLE HOTEL PPTYS	COM SH BEN	51794210	42,844	1,044,976	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	313	13,916	SH	DEFINED	1
LASERSCOPE	COM	51808110	6,792	287,185	SH	DEFINED	1,2,6
LATTICE SEMICONDUCTO	COM	51841510	13,828	2,076,241	SH	DEFINED	1,2,5,13
LAUDER ESTEE COS INC	CL A	51843910	117,243	3,152,545	SH	DEFINED	1,2,5,6,7,8,
LAUREATE EDUCATION I	COM	51861310	37,822	709,083	SH	DEFINED	1,2,5,6,12,1
LAWSON PRODS INC	COM	52077610	8,970	219,151	SH	DEFINED	1,2,6
LAWSON SOFTWARE INC	COM	52078010	9,919	1,293,209	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	4,661	139,065	SH	DEFINED	1,2
LAZARD LTD	SHS A	G5405010	301	6,800	SH	DEFINED	1
LCA-VISION INC	COM PAR \$.	50180330	14,286	285,087	SH	DEFINED	1,2,6
LEADIS TECHNOLOGY IN	COM	52171N10	841	148,006	SH	DEFINED	1,2
LEAP WIRELESS INTL I	COM NEW	52186330	2,213	50,769	SH	DEFINED	1,2
LEAPFROG ENTERPRISES	CL A	52186N10	4,644	437,270	SH	DEFINED	1,2,5
LEAR CORP	COM	52186510	24,193	1,364,543	SH	DEFINED	1,2,5,7,8,10
LEARNING TREE INTL I	COM	52201510	1,663	137,241	SH	DEFINED	1,2
LECG CORP	COM	52323410	3,806	197,485	SH	DEFINED	1,2
LECROY CORP	COM	52324W10	2,637	168,472	SH	DEFINED	1,2
LEE ENTERPRISES INC	COM	52376810	21,353	641,415	SH	DEFINED	1,2,5,6,13
LEGG MASON INC	COM	52490110	287,598	2,294,723	SH	DEFINED	1,2,5,7,8,10
LEGGETT & PLATT INC	COM	52466010	116,291	4,771,900	SH	DEFINED	1,2,5,6,7,8,
LEHMAN BROS HLDGS IN	COM	52490810	1,224,725	8,473,845	SH	DEFINED	1,2,5,6,7,8,
LENNAR CORP	CL A	52605710	218,278	3,615,071	SH	DEFINED	1,2,5,6,7,8,

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

LENNOX INTL INC	COM	52610710	30,348	1,016,330	SH	DEFINED	1,2,5,6
LENOX GROUP INC	COM	52626210	1,154	88,119	SH	DEFINED	1,5,6
LESCO INC OHIO	COM	52687210	210	12,290	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	79,240	1,328,189	SH	DEFINED	1,2,5,12,13
LEVEL 3 COMMUNICATIO	COM	52729N10	58,483	11,290,104	SH	DEFINED	1,2,5,12
LEVITT CORP	CL A	52742P10	8,853	401,693	SH	DEFINED	1,2,5,8
LEXAR MEDIA INC	COM	52886P10	9,035	1,052,994	SH	DEFINED	1,2,5
LEXICON GENETICS INC	COM	52887210	4,884	881,538	SH	DEFINED	1,2,5
LEXINGTON CORP PPTYS	COM	52904310	14,401	690,703	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	139,994	3,084,927	SH	DEFINED	1,2,5,6,7,8,
LG PHILIP LCD CO LTD	SPONS ADR	50186V10	372	16,380	SH	DEFINED	1,2
LHC GROUP INC	COM	50187A10	690	43,120	SH	DEFINED	1
LIBBEY INC	COM	52989810	1,739	245,572	SH	DEFINED	1,2,6
LIBERTY GLOBAL INC	COM SER A	53055510	71,916	3,513,234	SH	DEFINED	1,2,5,7,8,10
LIBERTY GLOBAL INC	COM SER C	53055530	52,630	2,664,786	SH	DEFINED	1,2,5,7,8,10
LIBERTY MEDIA CORP N	COM SER A	53071810	276,699	33,702,637	SH	DEFINED	1,2,5,7,8,10
LIBERTY PPTY TR	SH BEN INT	53117210	107,571	2,280,978	SH	DEFINED	1,2,3,5,7,8,
LIFE TIME FITNESS IN	COM	53217R20	13,445	286,970	SH	DEFINED	1,2
LIFECCELL CORP	COM	53192710	10,332	458,200	SH	DEFINED	1,2
LIFECORE BIOMEDICAL	COM	53218710	151	12,875	SH	DEFINED	1
LIFEPOINT HOSPITALS	COM	53219L10	26,282	845,086	SH	DEFINED	1,2,5,13
LIFETIME BRANDS INC	COM	53222Q10	2,752	97,633	SH	DEFINED	1,2
LIFEWAY FOODS INC	COM	53191410	142	11,600	SH	DEFINED	1
LIGHTBRIDGE INC	COM	53222610	596	53,730	SH	DEFINED	1,2
LILLY ELI & CO	COM	53245710	1,576,585	28,509,682	SH	DEFINED	1,2,5,6,7,8,
LIMITED BRANDS INC	COM	53271610	222,000	9,076,059	SH	DEFINED	1,2,5,6,7,8,
LIN TV CORP	CL A	53277410	4,777	530,798	SH	DEFINED	1,2
LINCARE HLDGS INC	COM	53279110	77,906	1,999,653	SH	DEFINED	1,2,5,6,7,8,
LINCOLN EDL SVCS COR	COM	53353510	474	27,974	SH	DEFINED	1,2
LINCOLN ELEC HLDGS I	COM	53390010	31,122	576,446	SH	DEFINED	1,2,5
LINCOLN NATL CORP IN	COM	53418710	284,933	5,219,518	SH	DEFINED	1,2,5,6,7,8,
LINDSAY MFG CO	COM	53555510	4,476	165,222	SH	DEFINED	1,2,5,6
LINEAR TECHNOLOGY CO	COM	53567810	287,604	8,198,512	SH	DEFINED	1,2,5,6,7,8,
LIONBRIDGE TECHNOLOG	COM	53625210	6,062	766,392	SH	DEFINED	1,2
LITHIA MTRS INC	CL A	53679710	7,130	205,474	SH	DEFINED	1,2,5
LITTELFUSE INC	COM	53700810	11,646	341,218	SH	DEFINED	1,2,6
LIVE NATION INC	COM	53803410	23,424	1,180,651	SH	DEFINED	1,2,5,6,7,13
LIZ CLAIBORNE INC	COM	53932010	134,844	3,290,473	SH	DEFINED	1,2,5,6,7,8,
LKQ CORP	COM	50188920	13,255	636,945	SH	DEFINED	1,2,6
LLOYDS TSB GROUP PLC	SPONSORED	53943910	2,375	61,707	SH	DEFINED	1
LOCKHEED MARTIN CORP	COM	53983010	6,030,031	80,261,300	SH	DEFINED	1,2,5,6,7,8,
LODGENET ENTMT CORP	COM	54021110	3,043	195,346	SH	DEFINED	1,2
LODGIAN INC	COM PAR \$.	54021P40	4,707	338,852	SH	DEFINED	1,2
LOEWS CORP	COM	54042410	351,240	3,470,755	SH	DEFINED	1,2,5,6,10,1
LOEWS CORP	CAROLNA GP	54042420	156,380	3,308,226	SH	DEFINED	1,2,5,7,10,1
LOGILITY INC	COM	54140Y10	507	46,900	SH	DEFINED	1,2
LO-JACK CORP	COM	53945110	5,062	211,082	SH	DEFINED	1,2
LONE STAR STEAKHOUSE	COM	54230710	10,000	351,858	SH	DEFINED	1,2,6
LONE STAR TECHNOLOGI	COM	54231210	28,739	518,660	SH	DEFINED	1,2
LONGS DRUG STORES CO	COM	54316210	33,160	716,518	SH	DEFINED	1,2,5,6
LONGVIEW FIBRE CO	COM	54321310	25,025	968,479	SH	DEFINED	1,2,5,13
LOOKSMART LTD	COM NEW	54344250	109	20,180	SH	DEFINED	1
LORAL SPACE & COMMUN	COM	54388110	417	14,500	SH	DEFINED	1,2
LOUDEYE CORP	COM	54575410	17	32,900	SH	DEFINED	1
LOUISIANA PAC CORP	COM	54634710	221,350	8,137,882	SH	DEFINED	1,2,5,6,7,10
LOWES COS INC	COM	54866110	3,468,623	53,827,173	SH	DEFINED	1,2,5,6,7,8,

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

LSB INDS INC	COM	50216010	146	20,248	SH	DEFINED	1
LSI INDS INC	COM	50216C10	4,580	268,752	SH	DEFINED	1,2
LSI LOGIC CORP	COM	50216110	130,254	11,267,659	SH	DEFINED	1,2,5,6,7,8,
LTC PPTYS INC	COM	50217510	10,006	430,191	SH	DEFINED	1,2,3,5
LTX CORP	COM	50239210	4,439	822,091	SH	DEFINED	1,2,5
LUBRIZOL CORP	COM	54927110	130,447	3,044,263	SH	DEFINED	1,2,5,13
LUBYS INC	COM	54928210	5,113	409,348	SH	DEFINED	1,2
LUCENT TECHNOLOGIES	COM	54946310	339,828	111,419,115	SH	DEFINED	1,2,5,6,7,8,
LUFKIN INDS INC	COM	54976410	9,451	170,464	SH	DEFINED	1,2
LUMINENT MTG CAP INC	COM	55027830	5,407	666,726	SH	DEFINED	1,2,5
LUMINEX CORP DEL	COM	55027E10	5,226	351,659	SH	DEFINED	1,2,5
LUXOTTICA GROUP S P	SPONSORED	55068R20	11,909	433,221	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	346	35,815	SH	DEFINED	1,6
LYON WILLIAM HOMES	COM	55207410	3,471	36,280	SH	DEFINED	1,2
LYONDELL CHEMICAL CO	COM	55207810	76,776	3,858,104	SH	DEFINED	1,2,5,7,8,10
M & F WORLDWIDE CORP	COM	55254110	1,903	133,293	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	235,028	2,059,119	SH	DEFINED	1,2,5,6,7,8,
M D C HLDGS INC	COM	55267610	32,681	508,181	SH	DEFINED	1,2,5,13
M SYS FLASH DISK PIO	ORD	M7061C10	453	17,513	SH	DEFINED	1,2,5,7
M/I HOMES INC	COM	55305B10	12,962	275,788	SH	DEFINED	1,2,6
MACATAWA BK CORP	COM	55422510	4,716	124,404	SH	DEFINED	1,2
MACDERMID INC	COM	55427310	17,920	557,395	SH	DEFINED	1,2,5
MACERICH CO	COM	55438210	134,969	1,825,140	SH	DEFINED	1,2,3,5,7,8,
MAC-GRAY CORP	COM	55415310	125	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	69,055	1,438,644	SH	DEFINED	1,2,3,5,13
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	917	28,208	SH	DEFINED	1,2
MACRONIX INTL LTD	SPONSORED	55610310	22	16,729	SH	DEFINED	1
MACROVISION CORP	COM	55590410	24,769	1,118,228	SH	DEFINED	1,2,5,13
MADDEN STEVEN LTD	COM	55626910	16,315	459,588	SH	DEFINED	1,2,5
MAF BANCORP INC	COM	55261R10	22,080	504,465	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	21,639	534,704	SH	DEFINED	1,2
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	582	25,300	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	2,840	86,388	SH	DEFINED	1,2,5
MAGMA DESIGN AUTOMAT	COM	55918110	4,559	527,039	SH	DEFINED	1,2
MAGNA ENTMT CORP	CL A	55921110	3,536	520,819	SH	DEFINED	1,2
MAGNA INTL INC	CL A	55922240	832	10,994	SH	DEFINED	1
MAGNETEK INC	COM	55942410	281	70,866	SH	DEFINED	1,5,6
MAGUIRE PPTYS INC	COM	55977510	29,590	810,674	SH	DEFINED	1,2,3,5
MAGYAR TELEKOM TELEC	SPONSORED	55977610	215	9,853	SH	DEFINED	1
MAIDENFORM BRANDS IN	COM	56030510	1,212	110,099	SH	DEFINED	1,2
MAIN STR BKS INC NEW	COM	56034R10	5,225	201,880	SH	DEFINED	1,2,5
MAINSOURCE FINANCIAL	COM	56062Y10	4,097	216,749	SH	DEFINED	1,2
MAIR HOLDINGS INC	COM	56063510	547	116,819	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	211	152,728	SH	DEFINED	1,2
MANAGEMENT NETWORK G	COM	56169310	36	16,180	SH	DEFINED	1
MANHATTAN ASSOCS INC	COM	56275010	10,736	488,019	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	46,351	508,517	SH	DEFINED	1,2,5,6
MANNATECH INC	COM	56377110	6,649	382,591	SH	DEFINED	1,2
MANNKIND CORP	COM	56400P20	7,327	358,466	SH	DEFINED	1,2
MANOR CARE INC NEW	COM	56405510	81,963	1,848,092	SH	DEFINED	1,2,5,6,10,1
MANPOWER INC	COM	56418H10	90,311	1,579,420	SH	DEFINED	1,2,5,7,8,10
MANTECH INTL CORP	CL A	56456310	9,472	285,137	SH	DEFINED	1,2,6
MANUGISTICS GROUP IN	COM	56501110	190	88,100	SH	DEFINED	1,5
MANULIFE FINL CORP	COM	56501R10	10,476	166,894	SH	DEFINED	1,5,7,13,14
MAPINFO CORP	COM	56510510	3,866	275,737	SH	DEFINED	1,2,5,6
MARATHON OIL CORP	COM	56584910	932,876	12,247,287	SH	DEFINED	1,2,5,6,7,8,

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

MARCHEX INC	CL B	56624R10	5,286	245,874	SH	DEFINED	1,2
MARCUS CORP	COM	56633010	7,319	366,853	SH	DEFINED	1,2,6
MARINE PRODS CORP	COM	56842710	1,787	162,581	SH	DEFINED	1,2
MARINEMAX INC	COM	56790810	8,208	244,875	SH	DEFINED	1,2,6
MARINER ENERGY INC	COM	56845T30	9,443	460,405	SH	DEFINED	1,2,5
MARITRANS INC	COM	57036310	3,260	133,440	SH	DEFINED	1,2
MARKEL CORP	COM	57053510	36,760	108,860	SH	DEFINED	1,2,5,12
MARKETAXESS HLDGS IN	COM	57060D10	3,575	297,182	SH	DEFINED	1,2
MARKWEST ENERGY PART	UNIT LTD P	57075910	477	10,202	SH	DEFINED	1,2
MARKWEST HYDROCARBON	COM	57076210	1,588	69,326	SH	DEFINED	1,2
MARLIN BUSINESS SVCS	COM	57115710	1,861	84,190	SH	DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	347,457	5,064,975	SH	DEFINED	1,2,5,6,7,8,
MARSH & MCLENNAN COS	COM	57174810	419,112	14,274,934	SH	DEFINED	1,2,5,6,7,8,
MARSH SUPERMARKETS I	CL B	57178320	106	12,883	SH	DEFINED	1
MARSHALL & ILSLEY CO	COM	57183410	227,678	5,224,378	SH	DEFINED	1,2,5,6,7,8,
MARSHALL EDWARDS INC	COM	57232230	541	96,990	SH	DEFINED	1,2
MARTEK BIOSCIENCES C	COM	57290110	22,448	683,771	SH	DEFINED	1,2,5,13
MARTEN TRANS LTD	COM	57307510	3,475	192,092	SH	DEFINED	1,2
MARTHA STEWART LIVIN	CL A	57308310	4,750	281,880	SH	DEFINED	1,2
MARTIN MARIETTA MATL	COM	57328410	205,259	1,917,774	SH	DEFINED	1,2,5,6,12,1
MARVEL ENTERTAINMENT	COM	57383T10	14,577	724,527	SH	DEFINED	1,2,5
MARVELL TECHNOLOGY G	ORD	G5876H10	76,776	1,419,150	SH	DEFINED	1,2,5,6,7,8,
MASCO CORP	COM	57459910	389,607	11,991,585	SH	DEFINED	1,2,5,6,7,8,
MASSBANK CORP READ M	COM	57615210	235	7,133	SH	DEFINED	1,2
MASSEY ENERGY CORP	COM	57620610	36,417	1,009,625	SH	DEFINED	1,2,5,7,8,10
MASTEC INC	COM	57632310	6,942	489,921	SH	DEFINED	1,2,5
MATERIAL SCIENCES CO	COM	57667410	188	15,558	SH	DEFINED	1
MATRIA HEALTHCARE IN	COM NEW	57681720	10,909	287,377	SH	DEFINED	1,2,5,6
MATRIX SVC CO	COM	57685310	677	58,962	SH	DEFINED	1,5
MATRIXONE INC	COM	57685P30	5,137	717,513	SH	DEFINED	1,2,5
MATSUSHITA ELEC INDL	ADR	57687920	2,435	109,961	SH	DEFINED	1
MATTEL INC	COM	57708110	183,216	10,105,682	SH	DEFINED	1,2,5,6,7,8,
MATTHEWS INTL CORP	CL A	57712810	20,548	537,058	SH	DEFINED	1,2,5
MATTSON TECHNOLOGY I	COM	57722310	7,868	655,694	SH	DEFINED	1,2
MAUI LD & PINEAPPLE	COM	57734510	2,202	58,323	SH	DEFINED	1,2
MAVERICK TUBE CORP	COM	57791410	30,737	580,056	SH	DEFINED	1,2,5
MAX RE CAPITAL LTD H	SHS	G6052F10	1,120	47,075	SH	DEFINED	1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	317,565	8,548,194	SH	DEFINED	1,2,5,6,7,8,
MAXIMUS INC	COM	57793310	10,776	299,513	SH	DEFINED	1,2,5,6
MAXTOR CORP	COM NEW	57772920	31,913	3,338,197	SH	DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	237	12,165	SH	DEFINED	1
MXYGEN INC	COM	57777610	3,412	412,092	SH	DEFINED	1,2
MAYTAG CORP	COM	57859210	45,076	2,113,260	SH	DEFINED	1,2,5,6,10,1
MB FINANCIAL INC NEW	COM	55264U10	11,543	326,076	SH	DEFINED	1,2
MBIA INC	COM	55262C10	249,753	4,153,549	SH	DEFINED	1,2,5,6,7,8,
MBT FINL CORP	COM	57887710	3,090	183,926	SH	DEFINED	1,2
MCAFEE INC	COM	57906410	117,653	4,835,720	SH	DEFINED	1,2,5,6,7,10
MCCLATCHY CO	CL A	57948910	8,680	177,692	SH	DEFINED	1,2,5
MCCORMICK & CO INC	COM NON VT	57978020	125,728	3,713,176	SH	DEFINED	1,2,5,6,7,8,
MCCORMICK & SCHMICKS	COM	57979310	2,255	88,519	SH	DEFINED	1,2
MCDATA CORP	CL A	58003120	13,321	2,883,288	SH	DEFINED	1,2,5,13
MCDERMOTT INTL INC	COM	58003710	4,967	91,227	SH	DEFINED	1,2,5,6,12
MCDONALDS CORP	COM	58013510	1,494,363	43,491,353	SH	DEFINED	1,2,5,6,7,8,
MCG CAPITAL CORP	COM	58047P10	9,773	692,626	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	7,944	264,263	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	630,407	10,940,761	SH	DEFINED	1,2,5,6,7,8,

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

MCKESSON CORP	COM	58155Q10	610,654	11,714,068	SH	DEFINED	1,2,5,6,7,8,
MCMORAN EXPLORATION	COM	58241110	5,250	294,284	SH	DEFINED	1,2
MDU RES GROUP INC	COM	55269010	57,624	1,722,676	SH	DEFINED	1,2,5,6,12,1
MEADOWBROOK INS GROU	COM	58319P10	166	23,753	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	142,529	5,218,938	SH	DEFINED	1,2,5,6,7,8,
MEASUREMENT SPECIALT	COM	58342110	3,846	147,059	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	177	47,314	SH	DEFINED	1,5
MECHEL OAO	SPONSORED	58384010	2,454	95,483	SH	DEFINED	1,2,5,7
MEDALLION FINL CORP	COM	58392810	327	24,150	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	20,967	1,586,018	SH	DEFINED	1,2,5
MEDCATH CORP	COM	58404W10	2,506	131,049	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	465,660	8,138,070	SH	DEFINED	1,2,5,6,7,8,
MEDIA GEN INC	CL A	58440410	22,099	474,034	SH	DEFINED	1,2,6,13
MEDIACOM COMMUNICATI	CL A	58446K10	4,999	869,365	SH	DEFINED	1,2,5
MEDICAL ACTION INDS	COM	58449L10	393	16,400	SH	DEFINED	1
MEDICAL PPTYS TRUST	COM	58463J30	1,640	151,888	SH	DEFINED	1,2,3
MEDICAL STAFFING NET	COM	58463F10	177	34,060	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	12,997	631,821	SH	DEFINED	1,2,5
MEDICIS PHARMACEUTIC	CL A NEW	58469030	34,055	1,044,626	SH	DEFINED	1,2,5,13
MEDIMMUNE INC	COM	58469910	243,272	6,650,412	SH	DEFINED	1,2,5,6,7,8,
MEDIS TECHNOLOGIES L	COM	58500P10	4,278	183,383	SH	DEFINED	1,2
MEDTRONIC INC	COM	58505510	1,748,100	34,445,324	SH	DEFINED	1,2,5,6,7,8,
MELLON FINL CORP	COM	58551A10	388,866	10,923,213	SH	DEFINED	1,2,5,6,7,8,
MEMC ELECTR MATLS IN	COM	55271510	100,875	2,732,271	SH	DEFINED	1,2,5,6,12,1
MENS WEARHOUSE INC	COM	58711810	23,586	656,272	SH	DEFINED	1,2,5,6
MENTOR CORP MINN	COM	58718810	25,085	553,639	SH	DEFINED	1,2,5,6,12
MENTOR GRAPHICS CORP	COM	58720010	15,934	1,441,977	SH	DEFINED	1,2,5,13
MERCANTILE BANK CORP	COM	58737610	3,619	92,553	SH	DEFINED	1,2,5
MERCANTILE BANKSHARE	COM	58740510	83,045	2,159,828	SH	DEFINED	1,2,5,7,8,10
MERCER INTL INC	COM	58805610	3,254	349,523	SH	DEFINED	1,2
MERCK & CO INC	COM	58933110	2,502,065	71,020,863	SH	DEFINED	1,2,5,6,7,8,
MERCURY COMPUTER SYS	COM	58937810	6,429	396,876	SH	DEFINED	1,2,5,6
MERCURY GENL CORP NE	COM	58940010	50,243	915,167	SH	DEFINED	1,2,5,12,13
MEREDITH CORP	COM	58943310	55,887	1,001,744	SH	DEFINED	1,2,5,6,10,1
MERGE TECHNOLOGIES I	COM	58998110	4,082	255,619	SH	DEFINED	1,2,5
MERIDIAN BIOSCIENCE	COM	58958410	6,209	230,137	SH	DEFINED	1,2
MERIDIAN GOLD INC	COM	58997510	4,077	137,511	SH	DEFINED	1,2,6,12
MERIDIAN RESOURCE CO	COM	58977Q10	4,518	1,115,605	SH	DEFINED	1,2,5
MERISTAR HOSPITALITY	COM	58984Y10	27,361	2,635,897	SH	DEFINED	1,2,3,5
MERIT MED SYS INC	COM	58988910	5,759	479,552	SH	DEFINED	1,2,6
MERITAGE HOMES CORP	COM	59001A10	22,746	413,868	SH	DEFINED	1,2,5,6,7,10
MERIX CORP	COM	59004910	367	29,803	SH	DEFINED	1,2,5
MERRILL LYNCH & CO I	COM	59018810	6,365,894	80,826,481	SH	DEFINED	1,2,5,6,7,8,
MESA AIR GROUP INC	COM	59047910	5,464	477,601	SH	DEFINED	1,2,6
MESTEK INC	COM	59082910	372	29,589	SH	DEFINED	1,2
MET PRO CORP	COM	59087630	168	12,664	SH	DEFINED	1
METAL MGMT INC	COM NEW	59109720	10,790	340,919	SH	DEFINED	1,2
METASOLV INC	COM	59139P10	168	54,836	SH	DEFINED	1
METHODE ELECTRS INC	COM	59152020	6,603	606,318	SH	DEFINED	1,2,6
METLIFE INC	COM	59156R10	1,070,872	22,139,167	SH	DEFINED	1,2,5,6,7,8,
METRO ONE TELECOMMUN	COM	59163F10	52	79,735	SH	DEFINED	1,5
METROCORP BANCSHARES	COM	59165010	262	9,700	SH	DEFINED	1
METROLOGIC INSTRS IN	COM	59167610	9,931	429,377	SH	DEFINED	1,2
METSO CORP	SPONSORED	59267110	258	6,699	SH	DEFINED	1
METTLER TOLEDO INTER	COM	59268810	46,171	765,188	SH	DEFINED	1,2,5,6,10,1
MFA MTG INVTS INC	COM	55272X10	7,089	1,116,400	SH	DEFINED	1,2

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

MGE ENERGY INC	COM	55277P10	9,556	287,994	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	21,890	1,250,853	SH	DEFINED	1,2,5,6
MGIC INVT CORP WIS	COM	55284810	170,407	2,557,509	SH	DEFINED	1,2,5,6,7,8,
MGM MIRAGE	COM	55295310	70,120	1,627,288	SH	DEFINED	1,2,5,7,8,10
MICHAELS STORES INC	COM	59408710	125,550	3,340,883	SH	DEFINED	1,2,5,6,7,8,
MICREL INC	COM	59479310	33,212	2,241,028	SH	DEFINED	1,2,5,13
MICRO LINEAR CORP	COM	59485010	23	12,300	SH	DEFINED	1
MICROCHIP TECHNOLOGY	COM	59501710	154,123	4,245,818	SH	DEFINED	1,2,5,6,7,8,
MICRON TECHNOLOGY IN	COM	59511210	242,022	16,441,713	SH	DEFINED	1,2,5,6,7,8,
MICROS SYS INC	COM	59490110	26,001	564,389	SH	DEFINED	1,2,6
MICROSEMI CORP	COM	59513710	31,354	1,077,092	SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	7,094,375	260,726,753	SH	DEFINED	1,2,5,6,7,8,
MICROSTRATEGY INC	CL A NEW	59497240	30,208	286,899	SH	DEFINED	1,2,5
MICROTEK MEDICAL HLD	COM	59515B10	156	44,323	SH	DEFINED	1,5
MICROTUNE INC DEL	COM	59514P10	3,015	577,505	SH	DEFINED	1,2,5
MICROVISION INC WASH	COM	59496010	62	21,310	SH	DEFINED	1
MID-AMER APT CMNTYS	COM	59522J10	28,459	519,790	SH	DEFINED	1,2,3
MIDAS GROUP INC	COM	59562610	6,525	298,357	SH	DEFINED	1,2,6
MIDDLEBY CORP	COM	59627810	8,784	104,918	SH	DEFINED	1,2
MIDDLESEX WATER CO	COM	59668010	2,898	153,020	SH	DEFINED	1,2,5
MIDLAND CO	COM	59748610	6,524	186,516	SH	DEFINED	1,2
MID-STATE BANCSHARES	COM	59544010	9,360	318,046	SH	DEFINED	1,2
MIDWAY GAMES INC	COM	59814810	2,321	251,772	SH	DEFINED	1,2
MIDWEST AIR GROUP IN	COM	59791110	140	21,189	SH	DEFINED	1
MIDWEST BANC HOLDING	COM	59825110	4,391	169,271	SH	DEFINED	1,2
MIKOHN GAMING CORP	COM	59862K10	125	13,012	SH	DEFINED	1,2
MILACRON INC	COM	59870910	137	84,881	SH	DEFINED	1,2,5,6
MILLEA HOLDINGS INC	ADR	60032R10	13,318	135,163	SH	DEFINED	1
MILLENNIUM CELL INC	COM	60038B10	24	14,948	SH	DEFINED	1
MILLENNIUM PHARMACEU	COM	59990210	60,726	6,018,471	SH	DEFINED	1,2,5,6,7,8,
MILLER HERMAN INC	COM	60054410	40,179	1,240,083	SH	DEFINED	1,2,5,6,12,1
MILLICOM INTL CELLUL	SHS NEW	L6388F11	777	16,507	SH	DEFINED	1,5
MILLIPORE CORP	COM	60107310	90,463	1,238,205	SH	DEFINED	1,2,5,6,10,1
MILLS CORP	COM	60114810	31,341	1,119,309	SH	DEFINED	1,2,3,5,12
MINDSPEED TECHNOLOGI	COM	60268210	610	153,338	SH	DEFINED	1,5
MINE SAFETY APPLIANC	COM	60272010	20,859	496,642	SH	DEFINED	1,2,5,13
MINERALS TECHNOLOGIE	COM	60315810	59,540	1,019,350	SH	DEFINED	1,2,5,13
MIPS TECHNOLOGIES IN	COM	60456710	4,236	567,829	SH	DEFINED	1,2
MIRANT CORP NEW	COM	60467R10	7,936	317,455	SH	DEFINED	1,2
MISSION WEST PPTYS I	COM	60520310	329	27,981	SH	DEFINED	1,3,5
MITSUBISHI UFJ FINL	SPONSORED	60682210	18,854	1,239,591	SH	DEFINED	1
MITSUI & CO LTD	ADR	60682720	1,081	3,738	SH	DEFINED	1
MITTAL STEEL CO N V	NY REG SH	60684P10	283	7,500	SH	DEFINED	1,5
MIVA INC	COM	55311R10	3,602	882,800	SH	DEFINED	1,5,6
MKS INSTRUMENT INC	COM	55306N10	21,554	919,941	SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	13,572	438,953	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	36,447	1,101,121	SH	DEFINED	1,2,4,5
MOBILITY ELECTRONICS	COM	60741U10	2,479	297,549	SH	DEFINED	1,2
MOBIUS MGMT SYSTEMS	COM	60692510	118	18,840	SH	DEFINED	1
MOCON INC	COM	60749410	94	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	27,377	928,037	SH	DEFINED	1,2,5,6,13
MODTECH HLDGS INC	COM	60783C10	126	14,367	SH	DEFINED	1
MOHAWK INDS INC	COM	60819010	79,686	987,195	SH	DEFINED	1,2,5,7,8,10
MOLDFLOW CORP	COM	60850710	207	13,200	SH	DEFINED	1
MOLECULAR DEVICES CO	COM	60851C10	14,913	449,728	SH	DEFINED	1,2
MOLEX INC	COM	60855410	118,392	3,566,027	SH	DEFINED	1,2,5,6,10,1

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

MOLEX INC	CL A	60855420	2,460	82,759	SH	DEFINED	1,2,5,6,12
MOLINA HEALTHCARE IN	COM	60855R10	7,455	222,750	SH	DEFINED	1,2
MOLSON COORS BREWING	CL B	60871R20	92,484	1,347,769	SH	DEFINED	1,2,5,6,8,10
MOMENTA PHARMACEUTIC	COM	60877T10	2,408	122,482	SH	DEFINED	1,2,5
MONACO COACH CORP	COM	60886R10	9,184	685,373	SH	DEFINED	1,2,6
MONARCH CASINO & RES	COM	60902710	4,412	155,390	SH	DEFINED	1,2
MONEYGRAM INTL INC	COM	60935Y10	51,383	1,672,624	SH	DEFINED	1,2,5,12,13
MONMOUTH REAL ESTATE	CL A	60972010	129	15,370	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	2,501	1,359,219	SH	DEFINED	1,2
MONOLITHIC PWR SYS I	COM	60983910	7,309	392,112	SH	DEFINED	1,2
MONOLITHIC SYS TECHN	COM	60984210	344	38,880	SH	DEFINED	1
MONRO MUFFLER BRAKE	COM	61023610	4,942	133,062	SH	DEFINED	1,2,5
MONSANTO CO NEW	COM	61166W10	796,114	9,393,678	SH	DEFINED	1,2,5,6,7,8,
MONSTER WORLDWIDE IN	COM	61174210	151,802	3,044,562	SH	DEFINED	1,2,5,6,10,1
MONTPELIER RE HOLDIN	SHS	G6218510	1,550	95,084	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	485,934	6,800,084	SH	DEFINED	1,2,5,6,7,8,
MOOG INC	CL A	61539420	23,472	661,362	SH	DEFINED	1,2,6
MORGAN STANLEY	COM NEW	61744644	7,324,928	116,601,843	SH	DEFINED	1,2,5,6,7,8,
MORGAN STANLEY INDIA	COM	61745C10	4,816	96,329	SH	DEFINED	7
MORGANS HOTEL GROUP	COM	61748W10	238	13,500	SH	DEFINED	1,2
MORNINGSTAR INC	COM	61770010	6,918	154,534	SH	DEFINED	1,2
MORTGAGEIT HLDGS INC	COM	61915Q10	3,384	312,485	SH	DEFINED	1,2
MOSAIC CO	COM	61945A10	17,216	1,199,700	SH	DEFINED	1,2,5
MOTHERS WK INC	COM	61990310	348	14,506	SH	DEFINED	1,2
MOTIVE INC	COM	61980V10	960	246,026	SH	DEFINED	1,2
MOTOROLA INC	COM	62007610	1,718,510	75,011,354	SH	DEFINED	1,2,5,6,7,8,
MOVADO GROUP INC	COM	62458010	6,422	278,233	SH	DEFINED	1,2
MOVIE GALLERY INC	COM	62458110	1,258	416,682	SH	DEFINED	1,2
MPS GROUP INC	COM	55340910	33,381	2,181,762	SH	DEFINED	1,2,5,13
MRO SOFTWARE INC	COM	55347W10	5,635	353,070	SH	DEFINED	1,2,5,6
MRV COMMUNICATIONS I	COM	55347710	5,668	1,382,320	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	37,384	692,033	SH	DEFINED	1,2,5,13
MTC TECHNOLOGIES INC	COM	55377A10	3,370	120,403	SH	DEFINED	1,2
MTI TECHNOLOGY CORP	COM	55390310	19	13,700	SH	DEFINED	1
MTR GAMING GROUP INC	COM	55376910	3,007	292,186	SH	DEFINED	1,2,5
MTS SYS CORP	COM	55377710	17,222	411,714	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	22,762	637,761	SH	DEFINED	1,2,5,6
MULTI FINELINE ELECT	COM	62541B10	11,019	188,389	SH	DEFINED	1,2,5
MULTIMEDIA GAMES INC	COM	62545310	14,678	986,421	SH	DEFINED	1,2,5,6
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	293	11,044	SH	DEFINED	1,5
MURPHY OIL CORP	COM	62671710	212,103	4,257,378	SH	DEFINED	1,2,5,6,10,1
MWI VETERINARY SUPPL	COM	55402X10	1,372	41,696	SH	DEFINED	1,2
MYERS INDS INC	COM	62846410	5,975	373,655	SH	DEFINED	1,2
MYLAN LABS INC	COM	62853010	123,628	5,283,232	SH	DEFINED	1,2,5,6,10,1
MYOGEN INC	COM	62856E10	19,040	526,107	SH	DEFINED	1,2,5
MYRIAD GENETICS INC	COM	62855J10	14,169	543,063	SH	DEFINED	1,2,5
NABI BIOPHARMACEUTIC	COM	62951910	4,234	750,637	SH	DEFINED	1,2,5
NABORS INDUSTRIES LT	SHS	G6359F10	311,838	4,356,501	SH	DEFINED	1,2,5,6,7,8,
NACCO INDS INC	CL A	62957910	12,744	82,774	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	15,692	886,561	SH	DEFINED	1,2,5
NANOGEN INC	COM	63007510	1,792	593,506	SH	DEFINED	1,2,5
NANOPHASE TCHNOLOGIE	COM	63007910	162	20,950	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	1,937	116,750	SH	DEFINED	1,2
NAPSTER INC	COM	63079710	316	93,787	SH	DEFINED	1,5,6
NARA BANCORP INC	COM	63080P10	9,331	531,653	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	1,357	39,612	SH	DEFINED	1,2

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

NASDAQ STOCK MARKET	COM	63110310	40,239	1,004,966	SH	DEFINED	1,2
NASH FINCH CO	COM	63115810	7,397	247,396	SH	DEFINED	1,2,6
NASTECH PHARMACEUTIC	COM PAR \$0	63172840	4,553	252,937	SH	DEFINED	1,2
NATCO GROUP INC	CL A	63227W20	618	22,800	SH	DEFINED	1,2,5
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,695	12,596	SH	DEFINED	1
NATIONAL BEVERAGE CO	COM	63501710	1,353	116,956	SH	DEFINED	1,2
NATIONAL BK GREECE S	SPONSORED	63364340	1,067	111,360	SH	DEFINED	1
NATIONAL CITY CORP	COM	63540510	561,973	16,102,371	SH	DEFINED	1,2,5,6,7,8,
NATIONAL FINL PARTNE	COM	63607P20	24,756	438,002	SH	DEFINED	1,2
NATIONAL FUEL GAS CO	COM	63618010	55,103	1,684,084	SH	DEFINED	1,2,5,13
NATIONAL GRID PLC	SPON ADR N	63627430	326	6,566	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	8,576	337,651	SH	DEFINED	1,2,3
NATIONAL HEALTH REAL	COM	63590510	1,837	92,207	SH	DEFINED	1,2,3,5
NATIONAL HEALTHCARE	COM	63590610	3,946	98,445	SH	DEFINED	1,2,5
NATIONAL INSTRS CORP	COM	63651810	26,440	810,537	SH	DEFINED	1,2,5,13
NATIONAL INTERSTATE	COM	63654U10	918	42,202	SH	DEFINED	1,2
NATIONAL OILWELL VAR	COM	63707110	314,548	4,905,612	SH	DEFINED	1,2,5,6,7,8,
NATIONAL PENN BANCSH	COM	63713810	12,103	568,727	SH	DEFINED	1,2,5
NATIONAL PRESTO INDS	COM	63721510	4,136	84,120	SH	DEFINED	1,2,5,6
NATIONAL R V HLDGS I	COM	63727710	72	11,211	SH	DEFINED	1
NATIONAL RESEARCH CO	COM	63737210	227	9,400	SH	DEFINED	1
NATIONAL SEMICONDUCT	COM	63764010	421,440	15,137,934	SH	DEFINED	1,2,5,6,7,8,
NATIONAL WESTN LIFE	CL A	63852210	10,658	45,883	SH	DEFINED	1,2
NATIONWIDE FINL SVCS	CL A	63861210	26,075	606,119	SH	DEFINED	1,2,5,10
NATIONWIDE HEALTH PP	COM	63862010	20,581	957,273	SH	DEFINED	1,2,3,5
NATURAL ALTERNATIVES	COM NEW	63884230	116	14,200	SH	DEFINED	1
NATURAL RESOURCE PAR	COM UNIT L	63900P10	892	16,908	SH	DEFINED	1,2
NATURES SUNSHINE PRO	COM	63902710	3,333	266,633	SH	DEFINED	1,2,6
NATUS MEDICAL INC DE	COM	63905010	429	20,945	SH	DEFINED	1
NAUTILUS INC	COM	63910B10	12,262	820,229	SH	DEFINED	1,2,5,6
NAVARRE CORP	COM	63920810	1,287	299,903	SH	DEFINED	1,2,5
NAVIGANT CONSULTING	COM	63935N10	18,825	881,719	SH	DEFINED	1,2,13
NAVIGANT INTL INC	COM	63935R10	173	14,062	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	63890410	10,603	213,769	SH	DEFINED	1,2
NAVISTAR INTL CORP N	COM	63934E10	43,781	1,587,425	SH	DEFINED	1,2,5,6,10,1
NAVTEQ CORP	COM	63936L10	44,768	883,863	SH	DEFINED	1,2,5,6,12
NBC CAP CORP	COM	62872910	2,743	119,614	SH	DEFINED	1,2,5
NBT BANCORP INC	COM	62877810	10,285	442,381	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	26,632	1,182,600	SH	DEFINED	1,2,5,6
NCI BUILDING SYS INC	COM	62885210	20,216	338,225	SH	DEFINED	1,2,6
NCO GROUP INC	COM	62885810	12,450	524,230	SH	DEFINED	1,2,6
NCR CORP NEW	COM	62886E10	189,588	4,536,676	SH	DEFINED	1,2,5,6,10,1
NEC CORP	ADR	62905020	841	119,530	SH	DEFINED	1
NEENAH PAPER INC	COM	64007910	7,240	221,056	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS	COM	64026810	24,423	1,198,388	SH	DEFINED	1,2,5
NELNET INC	CL A	64031N10	7,572	181,799	SH	DEFINED	1,2
NELSON THOMAS INC	COM	64037610	8,187	279,886	SH	DEFINED	1,2,5,6
NEOPHARM INC	COM	64091910	1,843	220,401	SH	DEFINED	1,2
NEORX CORP	COM PAR \$0	64052030	25	18,667	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	111	40,864	SH	DEFINED	1,5
NEOWARE INC	COM	64065P10	3,676	124,100	SH	DEFINED	1,5,6
NESS TECHNOLOGIES IN	COM	64104X10	2,693	213,934	SH	DEFINED	1,2
NETBANK INC	COM	64093310	5,525	763,074	SH	DEFINED	1,2,5
NETFLIX COM INC	COM	64110L10	15,454	533,071	SH	DEFINED	1,2,5
NETGEAR INC	COM	64111Q10	8,796	462,689	SH	DEFINED	1,2,6
NETIQ CORP	COM	64115P10	7,220	647,564	SH	DEFINED	1,2,5

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

NETLOGIC MICROSYSTEM COM	64118B10	5,499	133,444	SH	DEFINED	1,2,5
NETRATINGS INC COM	64116M10	2,216	167,250	SH	DEFINED	1,2
NETSCOUT SYS INC COM	64115T10	2,744	301,550	SH	DEFINED	1,2
NETWORK APPLIANCE IN COM	64120L10	357,550	9,923,668	SH	DEFINED	1,2,5,6,7,8,
NETWORK ENGINES INC COM	64121A10	45	14,419	SH	DEFINED	1
NETWORK EQUIP TECHNO COM	64120810	176	44,301	SH	DEFINED	1,6
NEUROCRINE BIOSCIENC COM	64125C10	34,355	532,301	SH	DEFINED	1,2,5,6,12
NEUROGEN CORP COM	64124E10	1,736	280,381	SH	DEFINED	1,2
NEUROMETRIX INC COM	64125510	2,841	72,962	SH	DEFINED	1,2,5
NEUSTAR INC CL A	64126X20	14,766	476,330	SH	DEFINED	1,2
NEW BRUNSWICK SCIENT COM	64287610	158	18,520	SH	DEFINED	1
NEW CENTURY FINANCI A COM	6435EV10	36,342	789,694	SH	DEFINED	1,2,5,10
NEW FRONTIER MEDIA I COM	64439810	150	19,757	SH	DEFINED	1
NEW JERSEY RES COM	64602510	17,854	394,555	SH	DEFINED	1,2,5
NEW PLAN EXCEL RLTY COM	64805310	61,995	2,389,944	SH	DEFINED	1,2,3,5,13
NEW RIV PHARMACEUTIC COM	64846820	9,900	298,104	SH	DEFINED	1,2
NEW YORK & CO INC COM	64929510	2,179	145,844	SH	DEFINED	1,2
NEW YORK CMNTY BANCO COM	64944510	76,980	4,393,862	SH	DEFINED	1,2,5,7,8,10
NEW YORK TIMES CO CL A	65011110	95,490	3,772,820	SH	DEFINED	1,2,5,6,7,8,
NEWALLIANCE BANCSHAR COM	65020310	22,157	1,535,483	SH	DEFINED	1,2,5
NEWCASTLE INVT CORP COM	65105M10	13,622	569,464	SH	DEFINED	1,2
NEWELL RUBBERMAID IN COM	65122910	235,664	9,355,449	SH	DEFINED	1,2,5,6,7,8,
NEWFIELD EXPL CO COM	65129010	100,589	2,400,681	SH	DEFINED	1,2,5,6,7,8,
NEWKIRK REALTY TR IN COM	65149710	2,579	142,588	SH	DEFINED	1,2
NEWMARKET CORP COM	65158710	15,743	330,802	SH	DEFINED	1,2,5
NEWMONT MINING CORP COM	65163910	634,058	12,219,269	SH	DEFINED	1,2,5,6,7,8,
NEWPARK RES INC COM PAR \$.	65171850	9,368	1,142,431	SH	DEFINED	1,2
NEWPORT CORP COM	65182410	13,382	709,558	SH	DEFINED	1,2,5,13
NEWS CORP CL A	65248E10	1,023,721	61,632,793	SH	DEFINED	1,2,5,6,7,8,
NEWS CORP CL B	65248E20	47,122	2,683,510	SH	DEFINED	1,2,5,7,8,10
NEXSTAR BROADCASTING CL A	65336K10	59	11,390	SH	DEFINED	1
NEXTEL PARTNERS INC CL A	65333F10	40,267	1,421,842	SH	DEFINED	1,2,5,12
NGAS RESOURCES INC COM	62912T10	167	19,260	SH	DEFINED	1,5
NGP CAP RES CO COM	62912R10	2,750	202,217	SH	DEFINED	1,2
NIC INC COM	62914B10	2,392	390,257	SH	DEFINED	1,2
NICOR INC COM	65408610	58,673	1,483,145	SH	DEFINED	1,2,5,6,10,1
NII HLDGS INC CL B NEW	62913F20	117,782	1,997,327	SH	DEFINED	1,2,5,6,7,8,
NIKE INC CL B	65410610	431,966	5,075,987	SH	DEFINED	1,2,5,6,7,8,
NIPPON TELEG & TEL C SPONSORED	65462410	266	12,360	SH	DEFINED	1
NISOURCE INC COM	65473P10	198,698	9,826,829	SH	DEFINED	1,2,5,6,7,8,
NISSAN MOTORS SPONSORED	65474440	922	38,757	SH	DEFINED	1
NITROMED INC COM	65479850	1,771	210,831	SH	DEFINED	1,2
NL INDS INC COM NEW	62915640	1,102	103,683	SH	DEFINED	1,2
NMS COMMUNICATIONS C COM	62924810	201	53,672	SH	DEFINED	1
NN INC COM	62933710	3,032	234,888	SH	DEFINED	1,2
NOBLE CORPORATION SHS	G6542210	330,982	4,081,159	SH	DEFINED	1,2,5,6,7,8,
NOBLE ENERGY INC COM	65504410	138,332	3,149,628	SH	DEFINED	1,2,5,7,8,10
NOBLE INTL LTD COM	65505310	2,095	123,757	SH	DEFINED	1,2
NOKIA CORP SPONSORED	65490220	16,966	818,822	SH	DEFINED	1,2
NOMURA HLDGS INC SPONSORED	65535H20	1,162	52,415	SH	DEFINED	1
NORDSON CORP COM	65566310	43,155	865,516	SH	DEFINED	1,2,5,13
NORDSTROM INC COM	65566410	327,462	8,357,891	SH	DEFINED	1,2,5,6,8,10
NORFOLK SOUTHERN COR COM	65584410	649,267	12,007,899	SH	DEFINED	1,2,5,6,7,8,
NORSK HYDRO A S SPONSORED	65653160	440	3,180	SH	DEFINED	1
NORTEL NETWORKS CORP COM	65656810	7,001	2,295,356	SH	DEFINED	1,2,5
NORTH AMERN SCIENTIF COM	65715D10	31	13,000	SH	DEFINED	1

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

NORTH FORK BANCORPOR COM	65942410	350,005	12,140,308	SH	DEFINED	1,2,5,6,7,8,
NORTH PITTSBURGH SYS COM	66156210	8,209	351,709	SH	DEFINED	1,2
NORTHEAST UTILS COM	66439710	48,567	2,486,802	SH	DEFINED	1,2,5,10,12,
NORTHERN BORDER PART UNIT LTD P	66478510	487	10,160	SH	DEFINED	1,5
NORTHERN EMPIRE BANC COM	66511210	2,121	83,990	SH	DEFINED	1,2
NORTHERN TR CORP COM	66585910	259,574	4,944,267	SH	DEFINED	1,2,5,6,7,8,
NORTHFIELD LABS INC COM	66613510	2,746	274,554	SH	DEFINED	1,2
NORTHROP GRUMMAN COR COM	66680710	2,264,137	33,154,739	SH	DEFINED	1,2,5,6,7,8,
NORTHSTAR RLTY FIN C COM	66704R10	4,064	371,144	SH	DEFINED	1,2
NORTHWEST BANCORP IN COM	66732810	6,219	251,171	SH	DEFINED	1,2
NORTHWEST NAT GAS CO COM	66765510	20,742	584,460	SH	DEFINED	1,2,5
NORTHWESTERN CORP COM NEW	66807430	14,983	481,140	SH	DEFINED	1,2
NOVAMED INC DEL COM	66986W10	126	17,752	SH	DEFINED	1
NOVARTIS A G SPONSORED	66987V10	3,897	70,289	SH	DEFINED	1,2
NOVASTAR FINL INC COM	66994740	15,403	460,618	SH	DEFINED	1,2,5
NOVATEL WIRELESS INC COM NEW	66987M60	3,577	399,713	SH	DEFINED	1,2,5,6
NOVAVAX INC COM	67000210	214	26,866	SH	DEFINED	1
NOVELL INC COM	67000610	66,360	8,640,637	SH	DEFINED	1,2,5,6,10,1
NOVELLUS SYS INC COM	67000810	94,695	3,945,613	SH	DEFINED	1,2,5,6,7,8,
NOVEN PHARMACEUTICAL COM	67000910	7,672	425,973	SH	DEFINED	1,2,6
NOVO-NORDISK A S ADR	67010020	1,219	19,625	SH	DEFINED	1
NPS PHARMACEUTICALS COM	62936P10	4,882	571,615	SH	DEFINED	1,2,5
NRG ENERGY INC COM NEW	62937750	56,311	1,245,273	SH	DEFINED	1,2,5
NS GROUP INC COM	62891610	16,582	360,242	SH	DEFINED	1,2,5
NSTAR COM	67019E10	47,990	1,677,396	SH	DEFINED	1,2,5,12,13
NTL INC NEW COM	62941W10	91,914	3,157,475	SH	DEFINED	1,2,5,7,8,10
NTN BUZZTIME INC COM NEW	62941030	34	23,400	SH	DEFINED	1
NTT DOCOMO INC SPONS ADR	62942M20	1,189	80,512	SH	DEFINED	1
NU HORIZONS ELECTRS COM	66990810	108	12,690	SH	DEFINED	1
NU SKIN ENTERPRISES CL A	67018T10	12,026	685,998	SH	DEFINED	1,2
NUANCE COMMUNICATION COM	67020Y10	19,864	1,681,966	SH	DEFINED	1,2,5
NUCO2 INC COM	62942810	4,194	132,135	SH	DEFINED	1,2
NUCOR CORP COM	67034610	676,881	6,459,404	SH	DEFINED	1,2,5,6,7,8,
NUTRACEUTICAL INTL C COM	67060Y10	243	16,100	SH	DEFINED	1
NUTRI SYS INC NEW COM	67069D10	18,697	393,465	SH	DEFINED	1,2,5
NUVASIVE INC COM	67070410	4,197	222,672	SH	DEFINED	1,2
NUVEEN INVTS INC CL A	67090F10	110,320	2,291,170	SH	DEFINED	1,2,5,10
NUVELO INC COM NEW	67072M30	11,575	649,578	SH	DEFINED	1,2,5
NVIDIA CORP COM	67066G10	282,186	4,928,148	SH	DEFINED	1,2,5,6,7,8,
NVR INC COM	62944T10	139,325	188,544	SH	DEFINED	1,2,5,6,7,8,
NXSTAGE MEDICAL INC COM	67072V10	445	34,720	SH	DEFINED	1
NYSE GROUP INC COM	62949W10	4,220	53,250	SH	DEFINED	1,2
O CHARLEYS INC COM	67082310	7,584	410,854	SH	DEFINED	1,2,6
O REILLY AUTOMOTIVE COM	68609110	54,442	1,489,101	SH	DEFINED	1,2,5,6,12,1
OAK HILL FINL INC COM	67133710	292	9,441	SH	DEFINED	1
OAKLEY INC COM	67366210	5,768	338,905	SH	DEFINED	1,2,5
OCCIDENTAL PETE CORP COM	67459910	1,437,342	15,513,672	SH	DEFINED	1,2,5,6,7,8,
OCCULOGIX INC COM	67461T10	338	98,001	SH	DEFINED	1,2
OCEANEERING INTL INC COM	67523210	21,649	377,822	SH	DEFINED	1,2,5
OCEANFIRST FINL CORP COM	67523410	3,325	135,704	SH	DEFINED	1,2
OCWEN FINL CORP COM	67574610	6,311	617,541	SH	DEFINED	1,2
ODYSSEY HEALTHCARE I COM	67611V10	21,826	1,268,207	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO COM	67611810	1,521	414,467	SH	DEFINED	1,2,5
ODYSSEY RE HLDGS COR COM	67612W10	4,007	184,649	SH	DEFINED	1,2
OFFICE DEPOT INC COM	67622010	306,066	8,218,752	SH	DEFINED	1,2,5,6,7,8,
OFFICEMAX INC DEL COM	67622P10	67,429	2,234,964	SH	DEFINED	1,2,5,6,10,1

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

OGE ENERGY CORP	COM	67083710	44,511	1,534,855	SH	DEFINED	1,2,5,6,13
OHIO CAS CORP	COM	67724010	47,469	1,497,451	SH	DEFINED	1,2,5,13
OIL STS INTL INC	COM	67802610	21,379	580,155	SH	DEFINED	1,2
OIL SVC HOLDRS TR	DEPOSTRY R	67800210	14,681	100,000	SH	DEFINED	1
OLD DOMINION FGHT LI	COM	67958010	10,672	395,999	SH	DEFINED	1,2,6
OLD NATL BANCORP IND	COM	68003310	25,753	1,190,075	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	122,821	5,628,832	SH	DEFINED	1,2,5,7,8,10
OLD SECOND BANCORP I	COM	68027710	6,453	196,546	SH	DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	31,454	1,465,018	SH	DEFINED	1,2,5,13
OLYMPIC STEEL INC	COM	68162K10	1,097	36,354	SH	DEFINED	1,5
OM GROUP INC	COM	67087210	10,324	448,878	SH	DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	6,232	184,066	SH	DEFINED	1,2,5
OMEGA FLEX INC	COM	68209510	574	30,144	SH	DEFINED	1,2
OMEGA HEALTHCARE INV	COM	68193610	10,480	747,503	SH	DEFINED	1,2,3
OMEGA PROTEIN CORP	COM	68210P10	117	20,430	SH	DEFINED	1
OMI CORP NEW	COM	Y6476W10	2,102	116,646	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	120,882	2,198,246	SH	DEFINED	1,2,5,7,8,10
OMNICELL INC	COM	68213N10	1,920	168,600	SH	DEFINED	1
OMNICOM GROUP INC	COM	68191910	395,578	4,751,688	SH	DEFINED	1,2,5,6,7,8,
OMNIVISION TECHNOLOG	COM	68212810	35,777	1,184,679	SH	DEFINED	1,2,5
OMNOVA SOLUTIONS INC	COM	68212910	314	51,357	SH	DEFINED	1
ON ASSIGNMENT INC	COM	68215910	750	68,325	SH	DEFINED	1,6
ON SEMICONDUCTOR COR	COM	68218910	18,612	2,563,600	SH	DEFINED	1,2
ON2 TECHNOLOGIES INC	COM	68338A10	21	26,200	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	2,770	139,674	SH	DEFINED	1,2,3
ONEOK INC NEW	COM	68268010	57,614	1,786,479	SH	DEFINED	1,2,5,13
ONLINE RES CORP	COM	68273G10	3,494	268,763	SH	DEFINED	1,2
ONYX PHARMACEUTICALS	COM	68339910	14,743	561,417	SH	DEFINED	1,2,5
ONYX SOFTWARE CORP	COM NEW	68340220	49	10,307	SH	DEFINED	1
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	5,949	138,325	SH	DEFINED	1,2,5,7
OPEN SOLUTIONS INC	COM	68371P10	7,284	266,705	SH	DEFINED	1,2,6
OPENTV CORP	CL A	G6754310	101	34,418	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	27,062	1,254,048	SH	DEFINED	1,2,5
OPLINK COMMUNICATION	COM NEW	68375Q40	4,632	267,104	SH	DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	400	37,284	SH	DEFINED	1,2,5
OPSWARE INC	COM	68383A10	8,243	961,826	SH	DEFINED	1,2,5
OPTEUM INC	CL A	68384A10	2,365	276,293	SH	DEFINED	1,2
OPTICAL COMMUNICATIO	CL A	68382T10	535	173,638	SH	DEFINED	1,2
OPTION CARE INC	COM	68394810	4,332	306,359	SH	DEFINED	1,2,5
OPTIONSPRESS HLDGS	COM	68401010	10,196	350,602	SH	DEFINED	1,2
ORACLE CORP	COM	68389X10	1,488,281	108,713,020	SH	DEFINED	1,2,5,6,7,8,
ORASURE TECHNOLOGIES	COM	68554V10	11,494	1,115,916	SH	DEFINED	1,2,5
ORBITAL SCIENCES COR	COM	68556410	11,960	755,976	SH	DEFINED	1,2
ORBOTECH LTD	ORD	M7525310	542	22,018	SH	DEFINED	1,2,5,7
ORCHID CELLMARK INC	COM	68573C10	1,615	281,284	SH	DEFINED	1,2
OREGON STL MLS INC	COM	68607910	24,433	477,488	SH	DEFINED	1,2,5
ORIENTAL FINL GROUP	COM	68618W10	5,634	389,895	SH	DEFINED	1,2
ORIENT-EXPRESS HOTEL	CL A	G6774310	1,533	39,067	SH	DEFINED	1,2
ORIGEN FINL INC	COM	68619E20	999	164,333	SH	DEFINED	1,2
ORIX CORP	SPONSORED	68633010	2,338	15,037	SH	DEFINED	1
ORLEANS HOMEBUILDERS	COM	68658810	796	39,272	SH	DEFINED	1,5
ORMAT TECHNOLOGIES I	COM	68668810	2,953	77,511	SH	DEFINED	1,2
ORTHOLOGIC CORP	COM	68750J10	109	49,431	SH	DEFINED	1,5
ORTHOVITA INC	COM	68750U10	98	23,700	SH	DEFINED	1

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

OSCIENT PHARMACEUTIC	COM	68812R10	188	94,160	SH	DEFINED	1,5
OSHKOSH TRUCK CORP	COM	68823920	51,107	821,121	SH	DEFINED	1,2,5,6
OSI PHARMACEUTICALS	COM	67104010	21,537	670,922	SH	DEFINED	1,2,5,6,12
OSI SYSTEMS INC	COM	67104410	4,069	192,549	SH	DEFINED	1,2
OSTEOTECH INC	COM	68858210	225	51,353	SH	DEFINED	1,5,6
OTTER TAIL CORP	COM	68964810	11,955	416,683	SH	DEFINED	1,2,5
OUTBACK STEAKHOUSE I	COM	68989910	44,295	1,006,713	SH	DEFINED	1,2,5,12,13
OUTDOOR CHANNEL HLDG	COM NEW	69002720	726	71,274	SH	DEFINED	1,2
OVERLAND STORAGE INC	COM	69031010	177	19,470	SH	DEFINED	1
OVERSEAS SHIPHOLDING	COM	69036810	32,107	669,875	SH	DEFINED	1,2,7,10,13,
OVERSTOCK COM INC DE	COM	69037010	4,371	146,584	SH	DEFINED	1,2,5
OWENS & MINOR INC NE	COM	69073210	21,084	643,388	SH	DEFINED	1,2,5,6
OWENS ILL INC	COM NEW	69076840	158,417	9,120,159	SH	DEFINED	1,2,5,7,8,10
OXFORD INDS INC	COM	69149730	12,176	238,143	SH	DEFINED	1,2,6
OXIGENE INC	COM	69182810	94	20,129	SH	DEFINED	1
P A M TRANSN SVCS IN	COM	69314910	1,543	62,594	SH	DEFINED	1,2
P C CONNECTION	COM	69318J10	107	18,585	SH	DEFINED	1
P F CHANGS CHINA BIS	COM	69333Y10	25,537	518,100	SH	DEFINED	1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,135	37,451	SH	DEFINED	1,2
PAB BANKSHARES INC	COM	69313P10	272	14,000	SH	DEFINED	1,2
PACCAR INC	COM	69371810	308,196	4,372,819	SH	DEFINED	1,2,5,6,7,8,
PACER INTL INC TENN	COM	69373H10	21,294	651,599	SH	DEFINED	1,2
PACIFIC CAP BANCORP	COM	69404P10	21,747	642,648	SH	DEFINED	1,2,5
PACIFIC ENERGY PARTN	COM UNIT	69422R10	894	29,232	SH	DEFINED	1,2
PACIFIC ETHANOL INC	COM	69423U10	1,632	75,582	SH	DEFINED	1,2,5
PACIFIC SUNWEAR CALI	COM	69487310	38,131	1,720,729	SH	DEFINED	1,2,5,13
PACKAGING CORP AMER	COM	69515610	24,751	1,103,005	SH	DEFINED	1,2,5,13
PACKETEER INC	COM	69521010	6,446	555,670	SH	DEFINED	1,2,5
PACTIV CORP	COM	69525710	101,276	4,126,976	SH	DEFINED	1,2,5,6,7,8,
PAC-WEST TELECOM INC	COM	69371Y10	11	11,491	SH	DEFINED	1
PAIN THERAPEUTICS IN	COM	69562K10	5,818	535,265	SH	DEFINED	1,2
PAINCARE HLDGS INC	COM	69562E10	916	479,434	SH	DEFINED	1,2
PALATIN TECHNOLOGIES	COM NEW	69607730	186	67,960	SH	DEFINED	1,5
PALL CORP	COM	69642930	105,931	3,396,307	SH	DEFINED	1,2,5,6,7,8,
PALM HARBOR HOMES	COM	69663910	4,926	229,855	SH	DEFINED	1,2
PALM INC NEW	COM	69664310	41,672	1,799,288	SH	DEFINED	1,2,5
PALOMAR MED TECHNOLO	COM NEW	69752930	6,906	206,443	SH	DEFINED	1,2
PAN PACIFIC RETAIL P	COM	69806L10	50,979	719,029	SH	DEFINED	1,2,3,5
PANACOS PHARMACEUTIC	COM	69811Q10	427	56,461	SH	DEFINED	1,5
PANAMSAT HLDG CORP	COM	69831Y10	10,910	439,583	SH	DEFINED	1,2
PANERA BREAD CO	CL A	69840W10	33,341	443,481	SH	DEFINED	1,2,5,6
PANTRY INC	COM	69865710	26,948	431,927	SH	DEFINED	1,2
PAPA JOHNS INTL INC	COM	69881310	27,064	824,860	SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C	COM	69888P10	27,847	988,195	SH	DEFINED	1,2,5,13
PAR TECHNOLOGY CORP	COM	69888410	1,106	62,343	SH	DEFINED	1,2
PARALLEL PETE CORP D	COM	69915710	7,924	429,492	SH	DEFINED	1,2
PARAMETRIC TECHNOLOG	COM NEW	69917320	51,153	3,132,486	SH	DEFINED	1,2,5,6,10,1
PAREXEL INTL CORP	COM	69946210	11,002	416,128	SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL	COM	70041620	8,360	283,386	SH	DEFINED	1,2,6
PARK NATL CORP	COM	70065810	19,080	179,153	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	239	11,968	SH	DEFINED	1
PARKER DRILLING CO	COM	70108110	12,865	1,387,819	SH	DEFINED	1,2,5
PARKER HANNIFIN CORP	COM	70109410	278,578	3,455,873	SH	DEFINED	1,2,5,6,7,8,

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

PARKVALE FINL CORP	COM	70149210	278	9,932	SH	DEFINED	1
PARKWAY PPTYS INC	COM	70159Q10	14,420	330,138	SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN	COM	70164510	2,463	76,367	SH	DEFINED	1,2
PARTNERRE LTD	COM	G6852T10	16,448	264,908	SH	DEFINED	1,2,5,7,8,10
PARTNERS TR FINL GRO	COM	70213F10	9,202	772,003	SH	DEFINED	1,2,5
PATHMARK STORES INC	COM	70322A10	9,876	944,171	SH	DEFINED	1,2
PATRICK INDS INC	COM	70334310	128	10,800	SH	DEFINED	1
PATTERSON COMPANIES	COM	70339510	121,571	3,453,731	SH	DEFINED	1,2,5,6,7,8,
PATTERSON UTI ENERGY	COM	70348110	104,381	3,265,989	SH	DEFINED	1,2,5,6,7,8,
PAULA FINL DEL	COM	70358810	28	14,600	SH	DEFINED	1
PAXAR CORP	COM	70422710	10,241	523,306	SH	DEFINED	1,2,6
PAXSON COMMUNICATION	COM	70423110	35	37,601	SH	DEFINED	1
PAYCHEX INC	COM	70432610	364,594	8,751,663	SH	DEFINED	1,2,5,6,7,8,
PAYLESS SHOESOURCE I	COM	70437910	98,603	4,307,676	SH	DEFINED	1,2,5,13
PC-TEL INC	COM	69325Q10	467	49,034	SH	DEFINED	1,2,6
PDF SOLUTIONS INC	COM	69328210	6,072	320,946	SH	DEFINED	1,2,5
PDL BIOPHARMA INC	COM	69329Y10	55,377	1,688,321	SH	DEFINED	1,2,5,6,12,1
PEABODY ENERGY CORP	COM	70454910	241,275	4,786,244	SH	DEFINED	1,2,5,6,7,8,
PEAPACK-GLADSTONE FI	COM	70469910	2,753	107,508	SH	DEFINED	1,2
PEARSON PLC	SPONSORED	70501510	608	43,919	SH	DEFINED	1
PEDIATRIX MED GROUP	COM	70532410	46,650	454,506	SH	DEFINED	1,2,5,6
PEERLESS SYS CORP	COM	70553610	78	10,500	SH	DEFINED	1
PEETS COFFEE & TEA I	COM	70556010	8,650	288,346	SH	DEFINED	1,2,6
PEGASUS SOLUTIONS IN	COM	70590610	2,910	309,285	SH	DEFINED	1,2,6
PEGASYSTEMS INC	COM	70557310	2,237	274,132	SH	DEFINED	1,2
PEMSTAR INC	COM	70655210	89	43,224	SH	DEFINED	1
PENN NATL GAMING INC	COM	70756910	48,262	1,144,199	SH	DEFINED	1,2,5
PENN VA CORP	COM	70788210	20,163	283,987	SH	DEFINED	1,2
PENN VA RESOURCES PA	COM	70788410	1,440	25,100	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	2,018,711	33,416,831	SH	DEFINED	1,2,5,6,7,8,
PENNFED FINL SVCS IN	COM	70816710	2,561	133,608	SH	DEFINED	1,2
PENNSYLVANIA COMM BA	COM	70867710	1,585	52,560	SH	DEFINED	1,2
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	37,087	842,881	SH	DEFINED	1,2,3,5
PENTAIR INC	COM	70963110	74,539	1,829,182	SH	DEFINED	1,2,5,6,7,8,
PENWEST PHARMACEUTIC	COM	70975410	6,036	278,294	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	6,033	201,104	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR	COM	71019810	23,554	719,215	SH	DEFINED	1,2,5,12
PEOPLES ENERGY CORP	COM	71103010	47,256	1,325,932	SH	DEFINED	1,2,5,6,10,1
PEP BOYS MANNY MOE &	COM	71327810	15,981	1,057,666	SH	DEFINED	1,2,5,6
PEPCO HOLDINGS INC	COM	71329110	95,408	4,186,403	SH	DEFINED	1,2,5,7,8,10
PEPSI BOTTLING GROUP	COM	71340910	226,696	7,459,568	SH	DEFINED	1,2,5,6,7,10
PEPSIAMERICAS INC	COM	71343P20	30,723	1,256,566	SH	DEFINED	1,2,5,6,12,1
PEPSICO INC	COM	71344810	2,651,736	45,885,726	SH	DEFINED	1,2,5,6,7,8,
PEREGRINE PHARMACEUT	COM	71366110	464	301,500	SH	DEFINED	1,5
PERFORMANCE FOOD GRO	COM	71375510	26,647	854,338	SH	DEFINED	1,2,5,6
PERFORMANCE TECHNOLO	COM	71376K10	134	17,817	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	3,715	376,771	SH	DEFINED	1,2,6
PERINI CORP	COM	71383910	7,886	259,668	SH	DEFINED	1,2
PERKINELMER INC	COM	71404610	72,651	3,095,497	SH	DEFINED	1,2,5,6,10,1
PERMA-FIX ENVIRONMEN	COM	71415710	45	23,800	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	18,527	1,190,711	SH	DEFINED	1,2,5
PERRIGO CO	COM	71429010	27,432	1,681,941	SH	DEFINED	1,2,5,13
PER-SE TECHNOLOGIES	COM NEW	71356930	20,491	768,586	SH	DEFINED	1,2,5,6
PERVASIVE SOFTWARE I	COM	71571010	79	19,100	SH	DEFINED	1
PETCO ANIMAL SUPPLIE	COM NEW	71601620	17,998	763,607	SH	DEFINED	1,2,5

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

PETROBRAS ENERGIA PA SP ADR B S	71646M10	3,023	268,690	SH	DEFINED	1,2,5,7
PETRO-CDA	71644E10	3,341	70,197	SH	DEFINED	1,5,7,8
PETROCHINA CO LTD	71646E10	1,093	10,412	SH	DEFINED	1
PETROHAWK ENERGY COR	71649510	9,595	700,345	SH	DEFINED	1,2
PETROLEO BRASILEIRO	71654V10	73,232	917,122	SH	DEFINED	1,2,7
PETROLEO BRASILEIRO	71654V40	77,450	893,619	SH	DEFINED	1,2,4,5
PETROLEUM DEV CORP	71657810	17,662	389,373	SH	DEFINED	1,2,5
PETROQUEST ENERGY IN	71674810	6,083	602,889	SH	DEFINED	1,2
PETSMART INC	71676810	77,737	2,762,493	SH	DEFINED	1,2,5,6,7,8,
PFF BANCORP INC	69331W10	16,736	496,472	SH	DEFINED	1,2
PFIZER INC	71708110	5,531,260	221,960,688	SH	DEFINED	1,2,5,6,7,8,
PFSWEB INC	71709810	13	10,481	SH	DEFINED	1
PG&E CORP	69331C10	518,457	13,327,939	SH	DEFINED	1,2,5,6,7,8,
PHARMACEUTICAL PROD	71712410	55,067	1,591,069	SH	DEFINED	1,2,5,6,12,1
PHARMACYCLICS INC	71693310	114	24,888	SH	DEFINED	1,5
PHARMION CORP	71715B40	5,065	281,064	SH	DEFINED	1,2
PHARMOS CORP	71713930	31	12,713	SH	DEFINED	1
PHASE FORWARD INC	71721R40	3,266	293,222	SH	DEFINED	1,2
PHELPS DODGE CORP	71726510	636,900	7,908,849	SH	DEFINED	1,2,5,6,7,8,
PHH CORP	69332020	21,388	801,047	SH	DEFINED	1,2,5
PHI INC	69336T20	374	10,193	SH	DEFINED	1
PHILADELPHIA CONS HL	71752810	18,160	531,915	SH	DEFINED	1,2,5
PHILIPPINE LONG DIST	71825260	5,819	154,891	SH	DEFINED	1,2,7
PHILLIPS VAN HEUSEN	71859210	30,464	797,286	SH	DEFINED	1,2,6
PHOENIX COS INC NEW	71902E10	40,728	2,498,675	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	71915310	1,948	287,315	SH	DEFINED	1,2,6
PHOTON DYNAMICS INC	71936410	4,580	244,241	SH	DEFINED	1,2,6
PHOTRONICS INC	71940510	12,384	660,146	SH	DEFINED	1,2,5,6
PICO HLDGS INC	69336620	8,977	272,926	SH	DEFINED	1,2
PIEDMONT NAT GAS INC	72018610	18,662	777,903	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	72027910	20,286	1,747,288	SH	DEFINED	1,2,5,13
PIKE ELEC CORP	72128310	3,175	151,111	SH	DEFINED	1,2
PILGRIMS PRIDE CORP	72146710	17,975	829,485	SH	DEFINED	1,2,7,10,14
PINNACLE AIRL CORP	72344310	3,729	559,894	SH	DEFINED	1,2
PINNACLE ENTMT INC	72345610	23,901	848,458	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	72346Q10	3,454	125,882	SH	DEFINED	1,2
PINNACLE WEST CAP CO	72348410	117,722	3,010,798	SH	DEFINED	1,2,5,6,7,8,
PIONEER COS INC	72364330	4,111	134,801	SH	DEFINED	1,2
PIONEER DRILLING CO	72365510	4,990	303,708	SH	DEFINED	1,2,5
PIONEER NAT RES CO	72378710	128,977	2,914,727	SH	DEFINED	1,2,5,6,7,8,
PIPER JAFFRAY COS	72407810	24,232	440,577	SH	DEFINED	1,2,5
PITNEY BOWES INC	72447910	262,202	6,107,673	SH	DEFINED	1,2,5,6,7,8,
PIXAR	72581110	38,280	596,816	SH	DEFINED	1,2,5,6,8,12
PIXELWORKS INC	72581M10	2,974	598,352	SH	DEFINED	1,2,5
PLACER SIERRA BANCSH	72607910	2,120	74,265	SH	DEFINED	1,2
PLAINS ALL AMERN PIP	72650310	3,197	71,076	SH	DEFINED	1,2,5
PLAINS EXPL& PRODTN	72650510	49,189	1,273,010	SH	DEFINED	1,2,5,6,12,1
PLANAR SYS INC	72690010	1,351	79,860	SH	DEFINED	1,2,5,6
PLANTRONICS INC NEW	72749310	33,840	955,117	SH	DEFINED	1,2,5,6,12,1
PLATINUM UNDERWRITER	G7127P10	1,804	62,009	SH	DEFINED	1,2,5
PLATO LEARNING INC	72764Y10	256	27,007	SH	DEFINED	1
PLAYBOY ENTERPRISES	72811730	4,508	317,448	SH	DEFINED	1,2
PLAYTEX PRODS INC	72813P10	14,425	1,377,771	SH	DEFINED	1,2,6
PLEXUS CORP	72913210	40,270	1,071,877	SH	DEFINED	1,2,5,13
PLUG POWER INC	72919P10	3,128	625,555	SH	DEFINED	1,2,5
PLUM CREEK TIMBER CO	72925110	174,664	4,729,604	SH	DEFINED	1,2,5,6,7,8,

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

PLX TECHNOLOGY INC	COM	69341710	3,855	307,165	SH	DEFINED	1,2,5
PMA CAP CORP	CL A	69341920	5,100	501,011	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	235	17,238	SH	DEFINED	1,2
PMC-SIERRA INC	COM	69344F10	59,988	4,881,059	SH	DEFINED	1,2,5,6,10,11
PMI GROUP INC	COM	69344M10	77,274	1,682,787	SH	DEFINED	1,2,5,7,8,10
PNC FINL SVCS GROUP	COM	69347510	605,755	8,999,487	SH	DEFINED	1,2,5,6,7,8,
PNM RES INC	COM	69349H10	22,984	941,965	SH	DEFINED	1,2,5,13
POGO PRODUCING CO	COM	73044810	60,525	1,204,473	SH	DEFINED	1,2,5,12,13
POINT THERAPEUTICS I	COM	73069410	36	10,341	SH	DEFINED	1
POLARIS INDS INC	COM	73106810	41,072	752,795	SH	DEFINED	1,2,5,6,12
POLO RALPH LAUREN CO	CL A	73157210	47,053	776,329	SH	DEFINED	1,2,5,6,12,13
POLYCOM INC	COM	73172K10	40,050	1,847,339	SH	DEFINED	1,2,5,6,12,13
POLYMEDICA CORP	COM	73173810	17,143	404,692	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	13,150	1,410,905	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	127	15,201	SH	DEFINED	1
POPE & TALBOT INC	COM	73282710	434	63,871	SH	DEFINED	1,5
POPULAR INC	COM	73317410	55,192	2,658,558	SH	DEFINED	1,2,5,6,12
PORTALPLAYER INC	COM	73618720	9,041	406,714	SH	DEFINED	1,2
PORTFOLIO RECOVERY A	COM	73640Q10	16,851	359,823	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	495	40,468	SH	DEFINED	1
POSCO	SPONSORED	69348310	6,783	106,324	SH	DEFINED	1,2,5
POSSIS MEDICAL INC	COM	73740710	4,163	409,747	SH	DEFINED	1,6
POST PPTYS INC	COM	73746410	45,955	1,032,700	SH	DEFINED	1,2,3,5
POTLATCH CORP NEW	COM	73763010	29,074	678,659	SH	DEFINED	1,2,5,13
POWELL INDS INC	COM	73912810	2,908	133,532	SH	DEFINED	1,2
POWER INTEGRATIONS I	COM	73927610	10,181	410,853	SH	DEFINED	1,2,5,6
POWER-ONE INC	COM	73930810	7,122	989,195	SH	DEFINED	1,2,5
POWERWAVE TECHNOLOGI	COM	73936310	28,455	2,109,309	SH	DEFINED	1,2,5,13
POZEN INC	COM	73941U10	8,331	498,847	SH	DEFINED	1,2,5
PPG INDS INC	COM	69350610	296,406	4,678,857	SH	DEFINED	1,2,5,6,7,8,
PPL CORP	COM	69351T10	342,157	11,638,009	SH	DEFINED	1,2,5,6,7,8,
PRA INTL	COM	69353C10	6,038	243,714	SH	DEFINED	1,2
PRAECIS PHARMACEUTIC	COM NEW	73942140	74	13,955	SH	DEFINED	1,5
PRAXAIR INC	COM	74005P10	488,760	8,862,375	SH	DEFINED	1,2,5,6,7,8,
PRE PAID LEGAL SVCS	COM	74006510	11,028	310,816	SH	DEFINED	1,2,6
PRECISION CASTPARTS	COM	74018910	136,460	2,297,313	SH	DEFINED	1,2,5,6,10,11
PREFERRED BK LOS ANG	COM	74036710	2,030	40,214	SH	DEFINED	1,2
PREFORMED LINE PRODS	COM	74044410	866	25,524	SH	DEFINED	1,2
PREMIERE GLOBAL SVCS	COM	74058510	10,272	1,276,068	SH	DEFINED	1,2
PREMIERWEST BANCORP	COM	74092110	2,901	156,818	SH	DEFINED	1,2
PREMIUM STD FARMS IN	COM	74060C10	2,407	137,167	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	8,501	334,561	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	5,407	454,388	SH	DEFINED	1,2
PRESTIGE BRANDS HLDG	COM	74112D10	4,625	380,012	SH	DEFINED	1,2
PRG-SCHULTZ INTERNAT	COM	69357C10	348	570,065	SH	DEFINED	1,2
PRICE COMMUNICATIONS	COM NEW	74143730	12,176	688,309	SH	DEFINED	1,2,5
PRICE T ROWE GROUP I	COM	74144T10	259,455	3,317,418	SH	DEFINED	1,2,5,6,7,8,
PRICELINE COM INC	COM NEW	74150340	12,087	486,611	SH	DEFINED	1,2,5
PRICESMART INC	COM	74151110	94	11,750	SH	DEFINED	1
PRIDE INTL INC DEL	COM	74153Q10	135,172	4,335,214	SH	DEFINED	1,2,5,10,12,
PRIMEDIA INC	COM	74157K10	4,159	2,009,132	SH	DEFINED	1,2,5
PRIMEENERGY CORP	COM	74158E10	221	2,700	SH	DEFINED	1
PRIMUS TELECOMMUNICA	COM	74192910	58	75,862	SH	DEFINED	1
PRINCETON REVIEW INC	COM	74235210	263	43,483	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	388,071	7,952,283	SH	DEFINED	1,2,5,6,10,11
PRIVATEBANCORP INC	COM	74296210	11,341	273,350	SH	DEFINED	1,2,5

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

PROASSURANCE CORP	COM	74267C10	21,641	416,176	SH	DEFINED	1,2,5
PROCTER & GAMBLE CO	COM	74271810	5,593,061	97,051,206	SH	DEFINED	1,2,5,6,7,8,
PROGENICS PHARMACEUT	COM	74318710	6,510	245,751	SH	DEFINED	1,2
PROGRESS ENERGY INC	COM	74326310	951,188	21,627,729	SH	DEFINED	1,2,5,6,7,8,
PROGRESS SOFTWARE CO	COM	74331210	16,650	572,351	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	517,177	4,960,459	SH	DEFINED	1,2,5,6,7,8,
PROLIANCE INTL INC	COM	74340R10	151	27,402	SH	DEFINED	1,2,5
PROLOGIS	SH BEN INT	74341010	465,099	8,693,442	SH	DEFINED	1,2,3,5,6,7,
PROQUEST COMPANY	COM	74346P10	7,098	331,834	SH	DEFINED	1,2,5
PROSPERITY BANCSHARE	COM	74360610	8,666	286,863	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	74,625	1,500,308	SH	DEFINED	1,2,5,12,13
PROVIDENCE SVC CORP	COM	74381510	3,444	105,900	SH	DEFINED	1,2
PROVIDENT BANKSHARES	COM	74385910	17,705	485,723	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	2,449	75,115	SH	DEFINED	1,2
PROVIDENT FINL SVCS	COM	74386T10	25,053	1,384,169	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	7,080	545,856	SH	DEFINED	1,2
PROXYMED INC	COM NEW	74429030	77	10,608	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	74432010	986,932	13,018,489	SH	DEFINED	1,2,5,6,7,8,
PRUDENTIAL PLC	ADR	74435K20	896	38,470	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	27,275	487,742	SH	DEFINED	1,2,3,5
PSS WORLD MED INC	COM	69366A10	19,199	995,277	SH	DEFINED	1,2,5
PSYCHIATRIC SOLUTION	COM	74439H10	22,066	666,050	SH	DEFINED	1,2
PUBLIC STORAGE INC	COM	74460D10	250,953	3,089,418	SH	DEFINED	1,2,3,5,6,7,
PUBLIC SVC ENTERPRIS	COM	74457310	476,581	7,441,928	SH	DEFINED	1,2,5,6,7,8,
PUBLICIS S A NEW	SPONSORED	74463M10	485	12,379	SH	DEFINED	1
PUGET ENERGY INC NEW	COM	74531010	34,936	1,649,461	SH	DEFINED	1,2,5,12,13
PULTE HOMES INC	COM	74586710	218,360	5,683,498	SH	DEFINED	1,2,5,6,7,8,
PVF CAPITAL CORP	COM	69365410	119	11,927	SH	DEFINED	1
PXRE GROUP LTD	COM	G7301810	94	28,860	SH	DEFINED	1,5
Q MED	COM	74791410	111	12,007	SH	DEFINED	1
QAD INC	COM	74727D10	1,032	137,969	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	569	45,035	SH	DEFINED	1
QLOGIC CORP	COM	74727710	133,042	6,875,576	SH	DEFINED	1,2,5,6,7,8,
QUAKER CHEM CORP	COM	74731610	421	19,334	SH	DEFINED	1,5
QUAKER FABRIC CORP N	COM	74739910	19	13,821	SH	DEFINED	1
QUALCOMM INC	COM	74752510	2,294,602	45,338,898	SH	DEFINED	1,2,5,6,7,8,
QUALITY DISTR INC FL	COM	74756M10	445	34,120	SH	DEFINED	1,2
QUALITY SYS INC	COM	74758210	9,064	273,834	SH	DEFINED	1,2,6
QUANEX CORP	COM	74762010	32,133	482,260	SH	DEFINED	1,2
QUANTA SVCS INC	COM	74762E10	42,765	2,669,467	SH	DEFINED	1,2,5,13
QUANTUM CORP	COM DSSG	74790620	9,285	2,482,628	SH	DEFINED	1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	2,241	625,842	SH	DEFINED	1,2,5
QUEST DIAGNOSTICS IN	COM	74834L10	227,852	4,441,564	SH	DEFINED	1,2,5,6,7,8,
QUEST SOFTWARE INC	COM	74834T10	16,369	980,194	SH	DEFINED	1,2,5
QUESTAR CORP	COM	74835610	109,209	1,559,016	SH	DEFINED	1,2,5,6,7,8,
QUICKLOGIC CORP	COM	74837P10	97	16,818	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	33,682	871,234	SH	DEFINED	1,2,5,6,12,1
QUIDEL CORP	COM	74838J10	658	51,109	SH	DEFINED	1,5
QUIKSILVER INC	COM	74838C10	24,192	1,745,463	SH	DEFINED	1,2,5,6
QUIXOTE CORP	COM	74905610	249	10,065	SH	DEFINED	1
QUOVADX INC	COM	74913K10	92	28,832	SH	DEFINED	1,5
QWEST COMMUNICATIONS	COM	74912110	719,411	105,795,690	SH	DEFINED	1,2,5,6,7,8,
R & B INC	COM	74912410	1,052	102,611	SH	DEFINED	1,2
R & G FINANCIAL CORP	CL B	74913610	10,606	837,729	SH	DEFINED	1,2
R H DONNELLEY CORP	COM NEW	74955W30	45,963	789,338	SH	DEFINED	1,2,5,12
RACKABLE SYS INC	COM	75007710	5,994	113,423	SH	DEFINED	1,2

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

RADIAN GROUP INC	COM	75023610	182,576	3,030,299	SH	DEFINED	1,2,5,7,8,10
RADIANT SYSTEMS INC	COM	75025N10	4,174	308,695	SH	DEFINED	1,2,6
RADIATION THERAPY SV	COM	75032320	3,395	133,098	SH	DEFINED	1,2
RADIO ONE INC	CL A	75040P10	815	108,918	SH	DEFINED	1,2
RADIO ONE INC	CL D NON V	75040P40	8,320	1,115,279	SH	DEFINED	1,2,5
RADIOLOGIX INC	COM	75040K10	36	19,700	SH	DEFINED	1
RADIOSHACK CORP	COM	75043810	67,830	3,527,290	SH	DEFINED	1,2,5,6,7,8,
RADISYS CORP	COM	75045910	7,180	361,727	SH	DEFINED	1,2,5,6
RAE SYS INC	COM	75061P10	78	21,800	SH	DEFINED	1,5
RAILAMERICA INC	COM	75075310	5,582	523,681	SH	DEFINED	1,2
RAINDANCE COMM	COM	75086X10	153	56,700	SH	DEFINED	1,5
RAIT INVT TR	COM	74922710	10,165	359,940	SH	DEFINED	1,2,5
RALCORP HLDGS INC NE	COM	75102810	22,795	599,072	SH	DEFINED	1,2,5,6
RAMBUS INC DEL	COM	75091710	57,067	1,450,611	SH	DEFINED	1,2,5,6,12
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	10,882	359,488	SH	DEFINED	1,2,3
RANGE RES CORP	COM	75281A10	33,283	1,218,719	SH	DEFINED	1,2,5,6,12
RARE HOSPITALITY INT	COM	75382010	19,587	562,352	SH	DEFINED	1,2,5,6
RAVEN INDS INC	COM	75421210	8,003	204,639	SH	DEFINED	1,2
RAYMOND JAMES FINANC	COM	75473010	48,978	1,656,918	SH	DEFINED	1,2,5,13
RAYONIER INC	COM	75490710	47,810	1,048,700	SH	DEFINED	1,2,5,6,12,1
RAYTHEON CO	COM NEW	75511150	720,445	15,716,514	SH	DEFINED	1,2,5,6,7,8,
RBC BEARINGS INC	COM	75524B10	2,260	110,230	SH	DEFINED	1,2
RC2 CORP	COM	74938810	11,980	300,933	SH	DEFINED	1,2
RCN CORP	COM NEW	74936120	8,321	321,277	SH	DEFINED	1,2
READERS DIGEST ASSN	COM	75526710	28,042	1,901,144	SH	DEFINED	1,2,5,13
READING INTERNATIONAL	CL A	75540810	193	23,790	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	12,156	1,473,395	SH	DEFINED	1,2,5
REALTY INCOME CORP	COM	75610910	21,906	904,841	SH	DEFINED	1,2,3,5
RECKSON ASSOCS RLTY	COM	75621K10	76,863	1,677,495	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	95,314	3,406,519	SH	DEFINED	1,2,5,6,10,1
RED ROBIN GOURMET BU	COM	75689M10	11,647	246,749	SH	DEFINED	1,2,6
REDBACK NETWORKS INC	COM NEW	75720950	15,129	697,491	SH	DEFINED	1,2,5
REDDY ICE HLDGS INC	COM	75734R10	2,550	114,827	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	12,397	286,182	SH	DEFINED	1,2,5
REED ELSEVIER N V	SPONSORED	75820410	612	21,328	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	6,831	178,166	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	21,683	512,970	SH	DEFINED	1,2,5,6
REGAL ENTMT GROUP	CL A	75876610	7,577	402,831	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	106,147	1,579,810	SH	DEFINED	1,2,3,5,12,1
REGENCY ENERGY PARTN	COM UNITS	75885Y10	325	14,700	SH	DEFINED	1,2
REGENERATION TECH IN	COM	75886N10	255	32,657	SH	DEFINED	1
REGENERON PHARMACEUT	COM	75886F10	15,502	932,152	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	2,012	436,524	SH	DEFINED	1,2
REGIONS FINANCIAL CO	COM	7591EP10	453,277	12,888,174	SH	DEFINED	1,2,5,6,7,8,
REGIS CORP MINN	COM	75893210	31,109	902,239	SH	DEFINED	1,2,5,13
REHABCARE GROUP INC	COM	75914810	4,524	239,974	SH	DEFINED	1,2,5,6
REINSURANCE GROUP AM	COM	75935110	13,552	286,564	SH	DEFINED	1,2,5
RELIANCE STEEL & ALU	COM	75950910	42,628	453,875	SH	DEFINED	1,2,5
RELIANT ENERGY INC	COM	75952B10	39,037	3,689,702	SH	DEFINED	1,2,5,7,8,10
REMINGTON OIL & GAS	COM	75959430	18,656	431,646	SH	DEFINED	1,2
RENAISSANCE LEARNING	COM	75968L10	1,866	103,650	SH	DEFINED	1,2
RENAISSANCERE HOLDIN	COM	G7496G10	16,422	376,481	SH	DEFINED	1,2,5,7,8,10
RENAL CARE GROUP INC	COM	75993010	5,931	123,720	SH	DEFINED	1,2,13
RENASANT CORP	COM	75970E10	5,428	146,940	SH	DEFINED	1,2
RENOVIS INC	COM	75988510	10,805	506,798	SH	DEFINED	1,2,5
RENT A CTR INC NEW	COM	76009N10	33,371	1,305,607	SH	DEFINED	1,2,5,13

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

RENT WAY INC	COM	76009U10	2,566	355,903	SH	DEFINED	1,2,5
RENTECH INC	COM	76011210	586	134,700	SH	DEFINED	1,5
RENTRAK CORP	COM	76017410	187	18,300	SH	DEFINED	1
REPLIGEN CORP	COM	75991610	100	26,913	SH	DEFINED	1,5
REPSOL YPF S A	SPONSORED	76026T20	1,497	52,534	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	2,707	182,749	SH	DEFINED	1,2
REPUBLIC BANCORP INC	COM	76028210	12,820	1,064,767	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	3,487	171,621	SH	DEFINED	1,2
REPUBLIC COS GROUP I	COM	76034910	853	49,120	SH	DEFINED	1
REPUBLIC FIRST BANCO	COM	76041610	215	14,659	SH	DEFINED	1
REPUBLIC PROPERTY TR	COM	76073710	245	20,800	SH	DEFINED	1,2
REPUBLIC SVCS INC	COM	76075910	186,818	4,394,689	SH	DEFINED	1,2,5,6,7,8,
RES-CARE INC	COM	76094310	9,129	496,655	SH	DEFINED	1,2
RESEARCH IN MOTION L	COM	76097510	1,712	20,167	SH	DEFINED	1,5
RESMED INC	COM	76115210	39,158	890,360	SH	DEFINED	1,2,5,6,12
RESOURCE AMERICA INC	CL A	76119520	4,226	212,150	SH	DEFINED	1,2,5
RESOURCES CONNECTION	COM	76122Q10	14,993	601,886	SH	DEFINED	1,2
RESPIRONICS INC	COM	76123010	31,715	815,090	SH	DEFINED	1,2,5,6,12
RESTORATION HARDWARE	COM	76098110	2,001	351,753	SH	DEFINED	1,2,5
RETAIL VENTURES INC	COM	76128Y10	2,911	198,600	SH	DEFINED	1,2
RETALIX LTD	ORD	M8215W10	666	26,998	SH	DEFINED	1,2
RETRACTABLE TECHNOLO	COM	76129W10	119	30,500	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	512	12,431	SH	DEFINED	1
REVLON INC	RIGHT 03/2	76152512	1	15,750	SH	DEFINED	1,2
REVLON INC	CL A	76152550	6,613	2,092,579	SH	DEFINED	1,2
REWARDS NETWORK INC	COM	76155710	196	24,607	SH	DEFINED	1
REX STORES CORP	COM	76162410	180	11,964	SH	DEFINED	1
REYNOLDS & REYNOLDS	CL A	76169510	24,428	860,130	SH	DEFINED	1,2,5,13
REYNOLDS AMERICAN IN	COM	76171310	290,655	2,755,023	SH	DEFINED	1,2,5,6,10,1
RF MICRODEVICES INC	COM	74994110	30,751	3,555,002	SH	DEFINED	1,2,5,13
RICHARDSON ELECTRS L	COM	76316510	98	10,450	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	3,256	283,369	SH	DEFINED	1,2,5
RIGHTNOW TECHNOLOGIE	COM	76657R10	2,202	138,740	SH	DEFINED	1,2
RIMAGE CORP	COM	76672110	2,471	109,428	SH	DEFINED	1,2
RINKER GROUP LTD	SPONSORED	76687M10	322	4,575	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	29,092	140,541	SH	DEFINED	1
RITA MED SYS INC DEL	COM	76774E10	47	11,800	SH	DEFINED	1
RITCHIE BROS AUCTION	COM	76774410	274	5,544	SH	DEFINED	1,5
RITE AID CORP	COM	76775410	21,413	5,353,223	SH	DEFINED	1,2,5
RIVERVIEW BANCORP IN	COM	76939710	220	8,225	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	76962710	1,534	91,063	SH	DEFINED	1,2
RLI CORP	COM	74960710	134,205	2,342,138	SH	DEFINED	1,2
ROANOKE ELEC STL COR	COM	76984110	5,616	173,879	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	3,612	167,204	SH	DEFINED	1,2,6
ROBERT HALF INTL INC	COM	77032310	174,223	4,512,375	SH	DEFINED	1,2,5,6,7,8,
ROCK OF AGES CORP	CL A	77263210	58	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	8,446	563,428	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	1,072	74,776	SH	DEFINED	1,2
ROCKWELL AUTOMATION	COM	77390310	346,385	4,816,927	SH	DEFINED	1,2,5,6,7,8,
ROCKWELL COLLINS INC	COM	77434110	303,580	5,387,407	SH	DEFINED	1,2,5,6,7,8,
ROCKWOOD HLDGS INC	COM	77441510	6,659	289,263	SH	DEFINED	1,2
ROFIN SINAR TECHNOLO	COM	77504310	18,033	333,145	SH	DEFINED	1,2,5
ROGERS COMMUNICATION	CL B	77510920	624	16,361	SH	DEFINED	1,5
ROGERS CORP	COM	77513310	12,923	237,198	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	222,091	4,544,519	SH	DEFINED	1,2,5,6,7,8,
ROLLINS INC	COM	77571110	11,637	574,954	SH	DEFINED	1,2,13

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

ROPER INDS INC NEW	COM	77669610	61,214	1,258,771	SH	DEFINED	1,2,5,6,12,1
ROSETTA RESOURCES IN	COM	77777930	1,868	104,031	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	86,878	2,976,277	SH	DEFINED	1,2,5,7,8,10
ROSTELECOM OPEN JT S	SPONSORED	77852910	224	11,625	SH	DEFINED	1,2,5
ROTONICS MFG INC	COM	77890310	33	10,400	SH	DEFINED	1
ROWAN COS INC	COM	77938210	199,019	4,527,265	SH	DEFINED	1,2,5,6,7,8,
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	316	26,327	SH	DEFINED	1
ROYAL BANCSHARES PA	CL A	78008110	1,658	67,632	SH	DEFINED	1,2
ROYAL BK CDA MONTREA	COM	78008710	734	8,702	SH	DEFINED	1,14
ROYAL CARIBBEAN CRUI	COM	V7780T10	26,745	636,484	SH	DEFINED	1,2,5,7,8,10
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	4,117	63,193	SH	DEFINED	1
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	3,684	59,177	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	10,327	285,342	SH	DEFINED	1,2,5
RPC INC	COM	74966010	8,720	381,640	SH	DEFINED	1,2,5
RPM INTL INC	COM	74968510	34,815	1,940,636	SH	DEFINED	1,2,5,13
RSA SEC INC	COM	74971910	41,097	2,290,790	SH	DEFINED	1,2,5,13
RTI INTL METALS INC	COM	74973W10	19,703	359,215	SH	DEFINED	1,2
RUBY TUESDAY INC	COM	78118210	36,003	1,122,283	SH	DEFINED	1,2,5,13
RUDDICK CORP	COM	78125810	17,391	715,381	SH	DEFINED	1,2,5,13
RUDOLPH TECHNOLOGIES	COM	78127010	6,517	382,230	SH	DEFINED	1,2,5,6
RURAL / METRO CORP	COM	78174810	196	24,900	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	202	13,742	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	6,677	379,802	SH	DEFINED	1,2
RUSS BERRIE & CO	COM	78223310	3,127	205,698	SH	DEFINED	1,2,6
RUSSELL CORP	COM	78235210	8,039	582,507	SH	DEFINED	1,2,6
RUTHS CHRIS STEAK HS	COM	78333210	3,416	143,479	SH	DEFINED	1,2
RYANAIR HLDGS PLC	SPONSORED	78351310	1,126	20,591	SH	DEFINED	1,2,5,7
RYANS RESTAURANT GRO	COM	78352010	11,457	790,139	SH	DEFINED	1,2,5,6
RYDER SYS INC	COM	78354910	73,205	1,634,770	SH	DEFINED	1,2,5,6,10,1
RYERSON INC	COM	78375P10	9,353	349,524	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	50,937	733,957	SH	DEFINED	1,2,5,6,12,1
S & T BANCORP INC	COM	78385910	12,875	351,961	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	4,021	152,183	SH	DEFINED	1,2
S1 CORPORATION	COM	78463B10	4,690	930,540	SH	DEFINED	1,2,5
SABRE HLDGS CORP	CL A	78590510	89,684	3,811,476	SH	DEFINED	1,2,5,6,7,8,
SAFECO CORP	COM	78642910	169,450	3,374,824	SH	DEFINED	1,2,5,6,7,8,
SAFEGUARD SCIENTIFIC	COM	78644910	430	174,156	SH	DEFINED	1,5
SAFENET INC	COM	78645R10	9,342	352,813	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	13,252	290,222	SH	DEFINED	1,2
SAFEWAY INC	COM NEW	78651420	384,718	15,315,217	SH	DEFINED	1,2,5,6,7,8,
SAFLINK CORP	COM NEW	78657830	47	55,863	SH	DEFINED	1,5
SAGA COMMUNICATIONS	CL A	78659810	1,955	202,221	SH	DEFINED	1,2
SAKS INC	COM	79377W10	34,676	1,796,678	SH	DEFINED	1,2,5,13
SALEM COMMUNICATIONS	CL A	79409310	2,321	154,601	SH	DEFINED	1,2
SALESFORCE COM INC	COM	79466L30	22,543	620,497	SH	DEFINED	1,2,5,6,12
SALIX PHARMACEUTICAL	COM	79543510	10,064	609,561	SH	DEFINED	1,2,5
SALTON INC	COM	79575710	35	12,644	SH	DEFINED	1
SAN PAOLO-IMI S P A	SPONSORED	79917510	9,506	266,133	SH	DEFINED	1
SANDERS MORRIS HARRI	COM	80000Q10	2,504	156,118	SH	DEFINED	1,2
SANDERSON FARMS INC	COM	80001310	9,407	419,934	SH	DEFINED	1,2,6
SANDISK CORP	COM	80004C10	201,861	3,509,413	SH	DEFINED	1,2,5,6,7,8,
SANDS REGENT	COM	80009110	131	10,900	SH	DEFINED	1
SANDY SPRING BANCORP	COM	80036310	7,755	204,125	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	1,663	105,074	SH	DEFINED	1,2
SANGAMO BIOSCIENCES	COM	80067710	96	16,137	SH	DEFINED	1
SANMINA SCI CORP	COM	80090710	61,286	14,947,769	SH	DEFINED	1,2,5,6,7,8,

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

SANOFI AVENTIS	SPONSORED	80105N10	23,424	493,664	SH	DEFINED	1
SANTANDER BANCORP	COM	80280910	2,265	89,160	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	102	13,690	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	238	7,327	SH	DEFINED	1
SANYO ELEC LTD	ADR 5 COM	80303830	450	32,500	SH	DEFINED	1
SAP AKTIENGESELLSCHA	SPONSORED	80305420	18,466	339,957	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	8,496	1,113,476	SH	DEFINED	1,2,5
SARA LEE CORP	COM	80311110	380,809	21,298,038	SH	DEFINED	1,2,5,6,7,8,
SATYAM COMPUTER SERV	ADR	80409810	29,728	679,347	SH	DEFINED	1,2,4,5,7
SAUER-DANFOSS INC	COM	80413710	3,708	161,564	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	12,833	292,266	SH	DEFINED	1,2,3,5
SAVANNAH BANCORP INC	COM	80474810	208	5,925	SH	DEFINED	1
SAVIENT PHARMACEUTIC	COM	80517Q10	4,303	807,316	SH	DEFINED	1,2,5,6
SAVVIS INC	COM	80542310	114	76,300	SH	DEFINED	1
SAXON CAP INC NEW	COM	80556T10	7,485	716,951	SH	DEFINED	1,2,5
SBA COMMUNICATIONS C	COM	78388J10	24,910	1,064,084	SH	DEFINED	1,2
SBS TECHNOLOGIES INC	COM	78387P10	501	30,934	SH	DEFINED	1,6
SCANA CORP NEW	COM	80589M10	109,609	2,793,288	SH	DEFINED	1,2,5,7,8,10
SCANSOURCE INC	COM	80603710	14,935	247,226	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	3,778	107,695	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	3,727	143,310	SH	DEFINED	1,2
SCHEIN HENRY INC	COM	80640710	64,309	1,343,696	SH	DEFINED	1,2,5,6,12,1
SCHERING A G	SPONSORED	80658520	1,178	11,332	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	80660510	625,187	32,921,915	SH	DEFINED	1,2,5,6,10,1
SCHICK TECHNOLOGIES	COM	80668310	653	13,078	SH	DEFINED	1,2
SCHIFF NUTRITION INT	COM	80669310	66	11,000	SH	DEFINED	1
SCHLUMBERGER LTD	COM	80685710	1,811,266	14,310,387	SH	DEFINED	1,2,5,6,7,8,
SCHNITZER STL INDS	CL A	80688210	12,988	303,098	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	25,668	959,197	SH	DEFINED	1,2,5,13
SCHOOL SPECIALTY INC	COM	80786310	11,802	342,091	SH	DEFINED	1,2,5,6
SCHULMAN A INC	COM	80819410	11,038	445,986	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	500,377	29,074,759	SH	DEFINED	1,2,5,6,7,8,
SCHWEITZER-MAUDUIT I	COM	80854110	4,298	179,101	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	202	56,695	SH	DEFINED	1,5
SCIENTIFIC GAMES COR	CL A	80874P10	25,952	738,728	SH	DEFINED	1,2,5
SCM MICROSYSTEMS INC	COM	78401810	61	17,355	SH	DEFINED	1
SCO GROUP INC	COM	78403A10	78	18,024	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	109	18,200	SH	DEFINED	1,5
SCOTTISH PWR PLC	SPON ADR F	81013T70	178,402	4,427,935	SH	DEFINED	1
SCOTTISH RE GROUP LT	ORD	G7885T10	1,299	52,351	SH	DEFINED	1,2,5
SCOTTS MIRACLE GRO C	CL A	81018610	46,833	1,023,448	SH	DEFINED	1,2,5,6,12,1
SCP POOL CORP	COM	78402810	36,261	772,994	SH	DEFINED	1,2,5,6
SCPIE HLDGS INC	COM	78402P10	425	17,351	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	83,492	1,867,420	SH	DEFINED	1,2,5,6,10,1
SCS TRANSN INC	COM	81111T10	7,155	245,775	SH	DEFINED	1,2,5
SEA CONTAINERS LTD	CL A	81137170	136	18,840	SH	DEFINED	1,5
SEABOARD CORP	COM	81154310	19,028	11,937	SH	DEFINED	1,2
SEABRIGHT INSURANCE	COM	81165610	4,175	239,684	SH	DEFINED	1,2
SEACHANGE INTL INC	COM	81169910	2,403	309,207	SH	DEFINED	1,2,5
SEACOAST BKG CORP FL	COM	81170730	4,729	162,446	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	23,314	294,363	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	63,257	2,402,450	SH	DEFINED	1,2,5,6,7,8,
SEALED AIR CORP NEW	COM	81211K10	143,951	2,487,481	SH	DEFINED	1,2,5,6,7,8,
SEARS HLDGS CORP	COM	81235010	731,058	5,545,459	SH	DEFINED	1,2,5,6,7,8,
SEATTLE GENETICS INC	COM	81257810	1,688	327,099	SH	DEFINED	1,2
SECURE COMPUTING COR	COM	81370510	7,229	626,429	SH	DEFINED	1,2,5,6

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

SECURITY BANK CORP	COM	81404710	3,028	119,833	SH	DEFINED	1,2
SEI INVESTMENTS CO	COM	78411710	44,211	1,090,829	SH	DEFINED	1,2,5,12,13
SELECT COMFORT CORP	COM	81616X10	28,329	716,272	SH	DEFINED	1,2,5,6
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	897	28,050	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	1,271	53,840	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS D	81369Y40	2,028	60,241	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	2,550	46,870	SH	DEFINED	1,5
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	820	24,250	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	740	23,987	SH	DEFINED	5
SELECTICA INC	COM	81628810	105	35,748	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	25,120	473,967	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	1,891	341,299	SH	DEFINED	1,5
SEMITOOL INC	COM	81690910	3,141	276,283	SH	DEFINED	1,2,5
SEMPRA ENERGY	COM	81685110	418,024	8,997,502	SH	DEFINED	1,2,5,6,7,8,
SEMTECH CORP	COM	81685010	23,898	1,335,817	SH	DEFINED	1,2,5,13
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	14,623	807,893	SH	DEFINED	1,2,3
SENOXYX INC	COM	81724Q10	4,853	294,831	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	16,712	925,845	SH	DEFINED	1,2,5,13
SEPRACOR INC	COM	81731510	80,136	1,641,790	SH	DEFINED	1,2,5,6,12,1
SEQUA CORPORATION	CL A	81732010	12,535	128,174	SH	DEFINED	1,2,13
SEQUENOM INC	COM	81733710	11	13,797	SH	DEFINED	1
SEROLOGICALS CORP	COM	81752310	15,160	619,807	SH	DEFINED	1,2
SERVICE CORP INTL	COM	81756510	21,424	2,746,651	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	57,085	4,350,994	SH	DEFINED	1,2,5,6,7,8,
SFBC INTL INC	COM	78412110	8,204	336,490	SH	DEFINED	1,2,6
SHARPER IMAGE CORP	COM	82001310	1,911	149,142	SH	DEFINED	1,2
SHAW COMMUNICATIONS	CL B CONV	82028K20	454	19,007	SH	DEFINED	1,5
SHAW GROUP INC	COM	82028010	36,349	1,195,700	SH	DEFINED	1,2,5,6
SHENANDOAH TELECOMMU	COM	82312B10	5,434	120,780	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	180,174	3,644,292	SH	DEFINED	1,2,5,6,7,8,

SHILOH INDS INC	COM	82454310	308	15,978	SH	DEFINED	1
SHIP FINANCE INTERNA	SHS	G8107510	757	44,107	SH	DEFINED	1,2,5,7,10,1
SHOE CARNIVAL INC	COM	82488910	2,775	111,069	SH	DEFINED	1,2,5
SHORE BANCSHARES INC	COM	82510710	208	5,900	SH	DEFINED	1,5
SHUFFLE MASTER INC	COM	82554910	31,270	874,925	SH	DEFINED	1,2,6
SHURGARD STORAGE CTR	COM	82567D10	55,739	836,538	SH	DEFINED	1,2,3,5
SI INTL INC	COM	78427V10	4,104	116,764	SH	DEFINED	1,2
SIEMENS A G	SPONSORED	82619750	12,474	133,884	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	1,635	63,452	SH	DEFINED	1,2
SIERRA HEALTH SVCS I	COM	82632210	35,666	876,314	SH	DEFINED	1,2,5,6,12
SIERRA PAC RES NEW	COM	82642810	51,836	3,753,477	SH	DEFINED	1,2,5,13
SIGMA ALDRICH CORP	COM	82655210	135,699	2,062,615	SH	DEFINED	1,2,5,6,7,8,
SIGMA DESIGNS INC	COM	82656510	236	16,200	SH	DEFINED	1,5
SIGMATEL INC	COM	82661W10	9,762	1,116,971	SH	DEFINED	1,2
SIGNATURE BK NEW YOR	COM	82669G10	5,824	178,693	SH	DEFINED	1,2
SILGAN HOLDINGS INC	COM	82704810	31,527	784,851	SH	DEFINED	1,2
SILICON IMAGE INC	COM	82705T10	11,448	1,110,387	SH	DEFINED	1,2,5
SILICON LABORATORIES	COM	82691910	64,251	1,169,260	SH	DEFINED	1,2,5,13
SILICON STORAGE TECH	COM	82705710	5,248	1,198,183	SH	DEFINED	1,2,5
SILICONWARE PRECISIO	SPONSD ADR	82708486	533	82,602	SH	DEFINED	1
SILVERLEAF RESORTS I	COM	82839510	125	41,700	SH	DEFINED	1,2
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	9,324	313,303	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	614,495	7,303,241	SH	DEFINED	1,2,3,5,6,7,
SIMON PPTY GROUP INC	PFD CONV I	82880680	470	6,763	SH	DEFINED	1,5
SIMPSON MANUFACTURIN	COM	82907310	27,448	633,892	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	11,772	1,444,431	SH	DEFINED	1,2

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

SINOPEC SHANGHAI PET SPON ADR H	82935M10	358	6,291	SH	DEFINED	1
SIRENZA MICRODEVICES COM	82966T10	119	12,622	SH	DEFINED	1
SIRF TECHNOLOGY HLDG COM	82967H10	15,989	450,895	SH	DEFINED	1,2
SIRIUS SATELLITE RAD COM	82966U10	79,917	15,762,760	SH	DEFINED	1,2,5,7,8,10
SIRNA THERAPEUTICS I COM	82966910	91	13,437	SH	DEFINED	1
SIRVA INC COM	82967Y10	3,299	386,726	SH	DEFINED	1,2
SITEL CORP COM	82980K10	197	46,861	SH	DEFINED	1
SIX FLAGS INC COM	83001P10	13,992	1,374,423	SH	DEFINED	1,2,5
SIZELER PPTY INVS IN COM	83013710	3,851	260,907	SH	DEFINED	1,2,3,5
SJW CORP COM	78430510	5,647	210,314	SH	DEFINED	1,2
SK TELECOM LTD SPONSORED	78440P10	15,093	639,808	SH	DEFINED	1,2,4
SKECHERS U S A INC CL A	83056610	11,953	479,454	SH	DEFINED	1,2
SKY FINL GROUP INC COM	83080P10	24,113	909,940	SH	DEFINED	1,2,5
SKYLINE CORP COM	83083010	4,903	118,495	SH	DEFINED	1,2,6
SKYWEST INC COM	83087910	28,447	971,876	SH	DEFINED	1,2,5,6
SKYWORKS SOLUTIONS I COM	83088M10	19,615	2,893,085	SH	DEFINED	1,2,5,6
SL GREEN RLTY CORP COM	78440X10	91,673	903,186	SH	DEFINED	1,2,3,5
SLM CORP COM	78442P10	549,284	10,575,349	SH	DEFINED	1,2,5,6,7,8,
SM&A COM	78465D10	174	26,731	SH	DEFINED	1
SMART & FINAL INC COM	83168310	2,794	170,477	SH	DEFINED	1,2
SMITH & NEPHEW PLC SPDN ADR N	83175M20	340	7,612	SH	DEFINED	1
SMITH A O COM	83186520	19,932	377,509	SH	DEFINED	1,2,6
SMITH INTL INC COM	83211010	172,182	4,419,446	SH	DEFINED	1,2,5,6,7,8,
SMITHFIELD FOODS INC COM	83224810	46,211	1,575,024	SH	DEFINED	1,2,5,12,13
SMUCKER J M CO COM NEW	83269640	30,593	770,601	SH	DEFINED	1,2,5,6,12,1
SMURFIT-STONE CONTAI COM	83272710	47,320	3,487,111	SH	DEFINED	1,2,5,7,8,10
SNAP ON INC COM	83303410	61,117	1,603,286	SH	DEFINED	1,2,5,6,10,1

SOCIEDAD QUIMICA MIN SPON ADR S	83363510	996	8,773	SH	DEFINED	1,2,5,7
SOCKET COMMUNICATION COM	83367210	29	21,600	SH	DEFINED	1
SODEXHO ALLIANCE SA SPONSORED	83379210	281	5,915	SH	DEFINED	1
SOHU COM INC COM	83408W10	10,768	403,440	SH	DEFINED	1,2
SOLETRON CORP COM	83418210	110,273	27,568,128	SH	DEFINED	1,2,5,6,7,8,
SOMANETICS CORP COM NEW	83444540	2,975	134,752	SH	DEFINED	1,2
SOMERA COMMUNICATION COM	83445810	9	22,100	SH	DEFINED	1
SONIC AUTOMOTIVE INC CL A	83545G10	14,433	519,924	SH	DEFINED	1,2,5,6
SONIC CORP COM	83545110	30,121	857,416	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN COM	83545M10	113	22,580	SH	DEFINED	1
SONIC SOLUTIONS COM	83546010	5,470	302,069	SH	DEFINED	1,2,5,6
SONICWALL INC COM	83547010	9,000	1,269,358	SH	DEFINED	1,2,5
SONOCO PRODS CO COM	83549510	130,725	3,859,596	SH	DEFINED	1,2,5,6,12,1
SONOSITE INC COM	83568G10	8,176	201,187	SH	DEFINED	1,2
SONUS NETWORKS INC COM	83591610	17,357	3,167,342	SH	DEFINED	1,2,5
SONUS PHARMACEUTICAL COM	83569210	88	14,700	SH	DEFINED	1
SONY CORP ADR NEW	83569930	2,079	45,127	SH	DEFINED	1
SOTHEBYS HLDGS INC CL A	83589810	41,227	1,419,655	SH	DEFINED	1,2,13
SOUND FED BANCORP IN COM	83607V10	2,803	136,140	SH	DEFINED	1,2,5
SOURCE INTERLINK COS COM NEW	83615120	4,827	423,399	SH	DEFINED	1,2
SOURCECORP COM	83616710	6,534	271,019	SH	DEFINED	1,2,5,6
SOUTH FINL GROUP INC COM	83784110	19,279	737,235	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN COM	83851810	14,702	539,134	SH	DEFINED	1,2
SOUTHERN CO COM	84258710	747,658	22,815,316	SH	DEFINED	1,2,5,6,7,8,
SOUTHERN COPPER CORP COM	84265V10	45,728	541,286	SH	DEFINED	1,2,5,7
SOUTHERN UN CO NEW COM	84403010	23,999	966,516	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES COM	84470P10	2,494	123,283	SH	DEFINED	1,2
SOUTHWEST AIRLS CO COM	84474110	310,770	17,274,598	SH	DEFINED	1,2,5,6,7,8,
SOUTHWEST BANCORP IN COM	84476710	5,369	241,407	SH	DEFINED	1,2

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

SOUTHWEST GAS CORP	COM	84489510	14,728	526,956	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	4,457	279,600	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	80,322	2,495,233	SH	DEFINED	1,2,5,6,12,13
SOVEREIGN BANCORP IN	COM	84590510	197,247	9,002,617	SH	DEFINED	1,2,5,6,7,8,9
SOVRAN SELF STORAGE	COM	84610H10	21,978	398,158	SH	DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	2,750	497,226	SH	DEFINED	1,2
SPANSION INC	COM CL A	84649R10	1,404	94,860	SH	DEFINED	1,2
SPARTAN MTRS INC	COM	84681910	142	12,350	SH	DEFINED	1,2
SPARTAN STORES INC	COM	84682210	4,061	318,547	SH	DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	11,391	474,617	SH	DEFINED	1,2
SPATIALIGHT INC	COM	84724810	1,433	404,823	SH	DEFINED	1,2,5
SPDR TR	UNIT SER 1	78462F10	39,313	302,806	SH	DEFINED	1,5,6,13
SPECTRALINK CORP	COM	84758010	3,176	253,037	SH	DEFINED	1,2
SPECTRANETICS CORP	COM	84760C10	396	33,500	SH	DEFINED	1
SPECTRUM BRANDS INC	COM	84762L10	14,104	649,364	SH	DEFINED	1,2,6
SPECTRUM CTL INC	COM	84761510	141	17,200	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	7,926	207,444	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	17,030	1,637,488	SH	DEFINED	1,2,5,6
SPHERIX INC	COM	84842R10	50	18,099	SH	DEFINED	1
SPIRENT PLC	SPONS ADR	84856M20	55	17,553	SH	DEFINED	1
SPIRIT FIN CORP	COM	84856830	12,605	1,033,163	SH	DEFINED	1,2,3
SPORT CHALET INC	CL A	84916320	103	13,713	SH	DEFINED	1
SPORTS AUTH INC NEW	COM	84917U10	12,481	338,246	SH	DEFINED	1,2
SPORTSMANS GUIDE INC	COM NEW	84890720	343	12,950	SH	DEFINED	1,2
SPRINT NEXTEL CORP	COM FON	85206110	2,152,923	83,317,467	SH	DEFINED	1,2,5,6,7,8,9
SPSS INC	COM	78462K10	9,822	310,225	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	73,038	1,367,234	SH	DEFINED	1,2,5,6,7,8,9
SRA INTL INC	CL A	78464R10	20,147	533,980	SH	DEFINED	1,2,13
SRS LABS INC	COM	78464M10	102	16,900	SH	DEFINED	1
SSA GLOBAL TECHNOLOG	COM	78465P10	1,593	99,402	SH	DEFINED	1,2
ST JOE CO	COM	79014810	57,046	907,793	SH	DEFINED	1,2,3,5,6,7,8
ST JUDE MED INC	COM	79084910	441,635	10,771,575	SH	DEFINED	1,2,5,6,7,8,9
ST MARY LD & EXPL CO	COM	79222810	41,791	1,023,530	SH	DEFINED	1,2,5,12
ST PAUL TRAVELERS IN	COM	79286010	834,311	19,964,373	SH	DEFINED	1,2,5,6,7,8,9
STAAR SURGICAL CO	COM PAR \$0	85231230	239	26,689	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	17,664	593,732	SH	DEFINED	1,2,5,6
STAMPS COM INC	COM NEW	85285720	8,156	231,317	SH	DEFINED	1,2
STANCORP FINL GROUP	COM	85289110	57,198	1,057,076	SH	DEFINED	1,2,5,13
STANDARD MICROSYSTEM	COM	85362610	8,270	318,338	SH	DEFINED	1,2,6
STANDARD MTR PRODS I	COM	85366610	2,030	228,631	SH	DEFINED	1,2,6
STANDARD PAC CORP NE	COM	85375C10	32,484	966,217	SH	DEFINED	1,2,5,6
STANDARD REGISTER CO	COM	85388710	4,751	306,509	SH	DEFINED	1,2,6
STANDEX INTL CORP	COM	85423110	6,117	193,214	SH	DEFINED	1,2,5,6
STANLEY FURNITURE IN	COM NEW	85430520	6,212	212,379	SH	DEFINED	1,2,5
STANLEY WKS	COM	85461610	120,335	2,375,338	SH	DEFINED	1,2,5,6,7,8,9
STAPLES INC	COM	85503010	541,369	21,213,509	SH	DEFINED	1,2,5,6,7,8,9
STAR GAS PARTNERS L	UNIT LTD P	85512C10	101	36,300	SH	DEFINED	1,5
STAR SCIENTIFIC INC	COM	85517P10	914	292,080	SH	DEFINED	1,2,5
STARBUCKS CORP	COM	85524410	750,815	19,952,565	SH	DEFINED	1,2,5,6,7,8,9
STARTEK INC	COM	85569C10	4,235	179,743	SH	DEFINED	1,2,6
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	407,469	6,016,077	SH	DEFINED	1,2,3,5,6,7,8
STATE AUTO FINL CORP	COM	85570710	11,353	336,783	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	1,930	126,194	SH	DEFINED	1,2
STATE NATIONAL BANCS	COM	85712410	1,080	39,618	SH	DEFINED	1,2
STATE STR CORP	COM	85747710	858,670	14,209,329	SH	DEFINED	1,2,5,6,7,8,9
STATION CASINOS INC	COM	85768910	41,515	523,051	SH	DEFINED	1,2,5,12

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

STATOIL ASA	SPONSORED	85771P10	13,195	463,320	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	9,900	469,174	SH	DEFINED	1,2,6
STEEL DYNAMICS INC	COM	85811910	49,353	869,970	SH	DEFINED	1,2,13
STEEL TECHNOLOGIES I	COM	85814710	5,120	210,712	SH	DEFINED	1,2
STEELCASE INC	CL A	85815520	11,392	632,882	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	10,756	617,437	SH	DEFINED	1,2,5,6
STEINER LEISURE LTD	ORD	P8744Y10	957	23,625	SH	DEFINED	1,2,5
STEINWAY MUSICAL INS	COM	85849510	4,920	152,713	SH	DEFINED	1,2
STELLENT INC	COM	85856W10	4,239	357,421	SH	DEFINED	1,2,5
STEMCELLS INC	COM	85857R10	2,784	777,550	SH	DEFINED	1,2,5
STEPAN CO	COM	85858610	2,083	70,496	SH	DEFINED	1,2,5
STEPHAN CO	COM	85860310	35	10,099	SH	DEFINED	1
STEREOTAXIS INC	COM	85916J10	2,182	173,016	SH	DEFINED	1,2
STERICYCLE INC	COM	85891210	54,498	805,947	SH	DEFINED	1,2,5,6,12,1
STERIS CORP	COM	85915210	35,105	1,422,399	SH	DEFINED	1,2,5,13
STERLING BANCORP	COM	85915810	5,169	250,924	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	10,732	594,561	SH	DEFINED	1,2
STERLING FINL CORP	COM	85931710	9,917	454,081	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	15,989	551,358	SH	DEFINED	1,2
STEWART & STEVENSON	COM	86034210	15,333	420,308	SH	DEFINED	1,2,6
STEWART ENTERPRISES	CL A	86037010	11,390	1,994,756	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	14,483	307,633	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	421	19,952	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	4,763	109,057	SH	DEFINED	1,2
STILLWATER MNG CO	COM	86074Q10	15,483	940,657	SH	DEFINED	1,2,5
STONE ENERGY CORP	COM	86164210	17,531	397,262	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	98	17,979	SH	DEFINED	1
STORA ENSO CORP	SPON ADR R	86210M10	666	43,390	SH	DEFINED	1
STRATAGENE CORP	COM	86269H10	1,070	97,306	SH	DEFINED	1
STRATASYS INC	COM	86268510	3,759	127,509	SH	DEFINED	1,2,5
STRATEGIC HOTELS & R	COM	86272T10	34,342	1,475,155	SH	DEFINED	1,2,3
STRATEX NETWORKS INC	COM	86279T10	822	133,612	SH	DEFINED	1,5
STRATTEC SEC CORP	COM	86311110	2,134	57,219	SH	DEFINED	1,2,5
STRAYER ED INC	COM	86323610	21,115	206,486	SH	DEFINED	1,2
STREETTRACKS SER TR	DJ WL LG C	86330E20	2,278	31,119	SH	DEFINED	1
STRIDE RITE CORP	COM	86331410	10,070	695,435	SH	DEFINED	1,2,5,6
STRYKER CORP	COM	86366710	333,781	7,527,759	SH	DEFINED	1,2,5,6,7,8,
STUDENT LN CORP	COM	86390210	10,505	45,084	SH	DEFINED	1,2,5,12
STURM RUGER & CO INC	COM	86415910	2,924	366,431	SH	DEFINED	1,2,6
SUEZ	SPONSORED	86468610	492	12,480	SH	DEFINED	1
SUFFOLK BANCORP	COM	86473910	6,310	181,853	SH	DEFINED	1,2
SUMMIT BANCSHARES IN	COM	86601110	2,305	119,605	SH	DEFINED	1,2
SUMMIT FINANCIAL GRO	COM	86606G10	1,352	67,109	SH	DEFINED	1,2
SUMTOTAL SYS INC	COM	86661510	78	15,391	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	3,112	159,569	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	14,086	398,474	SH	DEFINED	1,2,3,5
SUN HYDRAULICS CORP	COM	86694210	1,544	72,235	SH	DEFINED	1,2
SUN LIFE FINL INC	COM	86679610	7,071	166,143	SH	DEFINED	1,5
SUN MICROSYSTEMS INC	COM	86681010	452,064	88,121,645	SH	DEFINED	1,2,5,6,7,8,
SUNAIR SERVICES CORP	COM	86701710	56	11,100	SH	DEFINED	1
SUNCOM WIRELESS HLDG	CL A	86722Q10	25	12,801	SH	DEFINED	1,5
SUNCOR ENERGY INC	COM	86722910	518	6,722	SH	DEFINED	1
SUNLINK HEALTH SYSTE	COM	86737U10	137	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	793,751	10,232,708	SH	DEFINED	1,2,5,6,7,8,
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	533	12,704	SH	DEFINED	1,2
SUNPOWER CORP	COM CL A	86765210	3,819	100,091	SH	DEFINED	1,2

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

SUNRISE SENIOR LIVIN	COM	86768K10	25,659	658,440	SH	DEFINED	1,2,6
SUNSTONE HOTEL INVS	COM	86789210	29,297	1,011,284	SH	DEFINED	1,2,3
SUNTECH PWR HLDGS CO	ADR	86800C10	2,036	55,055	SH	DEFINED	1,2,7
SUNTERRA CORP	COM NEW	86787D20	3,500	245,127	SH	DEFINED	1,2,5
SUNTRON CORP	COM	86789P10	44	19,385	SH	DEFINED	1
SUNTRUST BKS INC	COM	86791410	763,631	10,495,201	SH	DEFINED	1,2,5,6,7,8,
SUPERGEN INC	COM	86805910	3,452	607,756	SH	DEFINED	1,2,5
SUPERIOR ENERGY SVCS	COM	86815710	27,827	1,038,691	SH	DEFINED	1,2
SUPERIOR ESSEX INC	COM	86815V10	7,663	301,230	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	8,053	415,953	SH	DEFINED	1,2,5,6
SUPERIOR UNIFORM GP	COM	86835810	121	11,004	SH	DEFINED	1
SUPERIOR WELL SVCS I	COM	86837X10	1,985	68,270	SH	DEFINED	1,2
SUPERTEX INC	COM	86853210	8,703	231,348	SH	DEFINED	1,2,6
SUPERVALU INC	COM	86853610	160,935	5,221,787	SH	DEFINED	1,2,5,6,7,8,
SUPPORTSOFT INC	COM	86858710	2,294	517,883	SH	DEFINED	1,2,5
SUPREME INDS INC	CL A	86860710	146	19,692	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	5,159	213,906	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	10,389	293,796	SH	DEFINED	1,2,6
SUSQUEHANNA BANCSTAR	COM	86909910	16,763	650,499	SH	DEFINED	1,2,5
SVB FINL GROUP	COM	78486Q10	35,225	663,990	SH	DEFINED	1,2,5,8,13
SWIFT ENERGY CO	COM	87073810	19,568	522,380	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	17,760	817,304	SH	DEFINED	1,2,5,13
SWISSCOM AG	SPONSORED	87101310	627	19,383	SH	DEFINED	1
SWS GROUP INC	COM	78503N10	10,652	407,359	SH	DEFINED	1,2
SYBASE INC	COM	87113010	45,012	2,131,250	SH	DEFINED	1,2,5,6,7,10
SYBRON DENTAL SPECIA	COM	87114210	27,754	672,979	SH	DEFINED	1,2,5,6
SYCAMORE NETWORKS IN	COM	87120610	14,246	3,031,109	SH	DEFINED	1,2,5,8
SYKES ENTERPRISES IN	COM	87123710	7,641	538,856	SH	DEFINED	1,2
SYMANTEC CORP	COM	87150310	416,198	24,729,545	SH	DEFINED	1,2,5,6,7,10
SYMBION INC DEL	COM	87150710	5,969	263,552	SH	DEFINED	1,2
SYMBOL TECHNOLOGIES	COM	87150810	68,666	6,490,199	SH	DEFINED	1,2,5,6,7,8,
SYMMETRICOM INC	COM	87154310	5,891	689,033	SH	DEFINED	1,2,5,6
SYMMETRY MED INC	COM	87154620	2,644	124,660	SH	DEFINED	1,2
SYMS CORP	COM	87155110	2,367	157,821	SH	DEFINED	1,2
SYMYX TECHNOLOGIES	COM	87155S10	12,665	456,565	SH	DEFINED	1,2,5
SYNAGRO TECHNOLOGIES	COM NEW	87156220	351	70,200	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	11,641	529,384	SH	DEFINED	1,2,5,6
SYNGENTA AG	SPONSORED	87160A10	1,256	44,687	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	9,204	582,501	SH	DEFINED	1,2
SYNNEX CORP	COM	87162W10	2,050	110,436	SH	DEFINED	1,2
SYNOPSIS INC	COM	87160710	94,847	4,243,736	SH	DEFINED	1,2,5,7,8,10
SYNOVUS FINL CORP	COM	87161C10	213,872	7,894,864	SH	DEFINED	1,2,5,6,7,8,
SYNPLICITY INC	COM	87160Y10	153	23,699	SH	DEFINED	1
SYNTEL INC	COM	87162H10	1,590	84,056	SH	DEFINED	1,2
SYNTROLEUM CORP	COM	87163010	4,084	493,850	SH	DEFINED	1,2,5
SYPRIS SOLUTIONS INC	COM	87165510	779	82,631	SH	DEFINED	1,2
SYSCO CORP	COM	87182910	523,041	16,319,527	SH	DEFINED	1,2,5,6,7,8,
SYSTEMAX INC	COM	87185110	915	126,679	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	377	23,800	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	170	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	97,729	9,714,589	SH	DEFINED	1,2,4,5,7,8
TAKE-TWO INTERACTIVE	COM	87405410	16,675	893,596	SH	DEFINED	1,2,5,6
TAL INTL GROUP INC	COM	87408310	2,671	110,777	SH	DEFINED	1,2
TALBOTS INC	COM	87416110	9,646	358,983	SH	DEFINED	1,2,5
TALEO CORP	CL A	87424N10	752	57,645	SH	DEFINED	1
TALK AMERICA HLDGS I	COM NEW	87426R20	4,654	545,584	SH	DEFINED	1,2

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

TALX CORP	COM	87491810	18,026	632,932	SH	DEFINED	1,2,5,6
TAM SA	SP ADR REP	87484D10	7,544	400,400	SH	DEFINED	1,2,7
TANGER FACTORY OUTLE	COM	87546510	28,319	823,001	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	8,958	461,257	SH	DEFINED	1,2
TARGET CORP	COM	87612E10	3,996,804	76,846,845	SH	DEFINED	1,2,5,6,7,8,
TARGETED GENETICS CO	COM	87612M10	20	46,114	SH	DEFINED	1
TARRAGON CORP	COM	87628710	3,135	157,555	SH	DEFINED	1,2,5
TASER INTL INC	COM	87651B10	8,986	848,578	SH	DEFINED	1,2,5
TATA MTRS LTD	SPONSORED	87656850	413	19,840	SH	DEFINED	2,5
TAUBMAN CTRS INC	COM	87666410	55,353	1,328,362	SH	DEFINED	1,2,3,5
TAYLOR CAP GROUP INC	COM	87685110	4,727	120,625	SH	DEFINED	1,2
TC PIPELINES LP	UT COM LTD	87233Q10	788	23,171	SH	DEFINED	1,2,5
TCF FINL CORP	COM	87227510	62,624	2,431,999	SH	DEFINED	1,2,5,7,8,10
TD AMERITRADE HLDG C	COM	87236Y10	70,051	3,356,543	SH	DEFINED	1,2,5,12
TD BANKNORTH INC	COM	87235A10	47,384	1,614,460	SH	DEFINED	1,2,5,7,8,10
TDC A/S	SPONSORED	87236N10	595	19,004	SH	DEFINED	1
TDK CORP	AMERN DEP	87235140	540	7,201	SH	DEFINED	1
TEAM INC	COM	87815510	356	10,700	SH	DEFINED	1
TECH DATA CORP	COM	87823710	37,041	1,003,553	SH	DEFINED	1,2,5,13
TECH OPS SEVCON INC	COM	87829310	79	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	53,236	885,207	SH	DEFINED	1,2,5,6,12,1
TECHNICAL OLYMPIC US	COM	87848310	4,133	203,107	SH	DEFINED	1,2
TECHNITROL INC	COM	87855510	16,177	674,586	SH	DEFINED	1,2,5,6
TECHNOLOGY INVT CAP	COM	87871730	1,952	134,264	SH	DEFINED	1,2
TECHNOLOGY RESH CORP	COM NEW	87872730	94	12,900	SH	DEFINED	1
TECO ENERGY INC	COM	87237510	93,313	5,788,635	SH	DEFINED	1,2,5,6,10,1
TECUMSEH PRODS CO	CL A	87889520	11,032	449,725	SH	DEFINED	1,2,5,13
TEEKAY SHIPPING MARS	COM	Y8564W10	3,960	106,826	SH	DEFINED	1,2,5,12
TEGAL CORP	COM	87900810	6	11,400	SH	DEFINED	1
TEJON RANCH CO DEL	COM	87908010	5,399	110,478	SH	DEFINED	1,2
TEKELEC	COM	87910110	14,063	1,016,872	SH	DEFINED	1,2,5,8
TEKTRONIX INC	COM	87913110	73,014	2,044,636	SH	DEFINED	1,2,5,6,10,1
TELE NORTE LESTE PAR	SPON ADR P	87924610	24,341	1,459,287	SH	DEFINED	1,2,4,5
TELECOM ARGENTINA S	SPON ADR R	87927320	3,276	241,950	SH	DEFINED	1,2,5,7
TELECOMMUNICATION SY	CL A	87929J10	114	44,385	SH	DEFINED	1,5
TELEDYNE TECHNOLOGIE	COM	87936010	21,622	607,365	SH	DEFINED	1,2,5,6
TELEFLEX INC	COM	87936910	59,351	828,582	SH	DEFINED	1,2,5,13
TELEFONICA MOVILES S	SPONSORED	87938V10	208	16,176	SH	DEFINED	1
TELEFONICA S A	SPONSORED	87938220	14,694	312,833	SH	DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	6,153	273,710	SH	DEFINED	1,2
TELEPHONE & DATA SYS	COM	87943310	82,641	2,095,361	SH	DEFINED	1,2,5,6,7,8,
TELEPHONE & DATA SYS	SPL COM	87943386	10,793	285,915	SH	DEFINED	1,2,5,6,7,8,
TELETECH HOLDINGS IN	COM	87993910	11,211	1,009,059	SH	DEFINED	1,2
TELIK INC	COM	87959M10	14,978	773,665	SH	DEFINED	1,2
TELKONET INC	COM	87960410	1,824	429,059	SH	DEFINED	1,2
TELLABS INC	COM	87966410	220,207	13,849,478	SH	DEFINED	1,2,5,6,7,8,
TELSTRA CORP LTD	SPON ADR F	87969N20	168	12,551	SH	DEFINED	1
TELULAR CORP	COM NEW	87970T20	75	23,100	SH	DEFINED	1
TEMPLE INLAND INC	COM	87986810	264,955	5,947,373	SH	DEFINED	1,2,5,6,7,8,
TEMPUR PEDIC INTL IN	COM	88023U10	7,834	553,628	SH	DEFINED	1,2
TENARIS S A	SPONSORED	88031M10	54,426	301,244	SH	DEFINED	1,2,5,7
TENET HEALTHCARE COR	COM	88033G10	85,406	11,572,667	SH	DEFINED	1,2,5,6,7,8,
TENNANT CO	COM	88034510	7,325	140,000	SH	DEFINED	1,2
TENNECO INC	COM	88034910	13,037	601,060	SH	DEFINED	1,2,5
TEPPCO PARTNERS L P	UT LTD PAR	87238410	3,508	96,655	SH	DEFINED	1,2,5
TERADYNE INC	COM	88077010	79,140	5,102,530	SH	DEFINED	1,2,5,6,7,8,

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

TERAYON COMMUNICATIO	COM	88077510	1,737	949,389	SH	DEFINED	1,2,5
TERCICA INC	COM	88078L10	888	132,556	SH	DEFINED	1,2
TEREX CORP NEW	COM	88077910	104,224	1,315,293	SH	DEFINED	1,2,5,8,10
TERNIUM SA	SPON ADR	88089010	13,426	473,566	SH	DEFINED	1,2,7
TERRA INDS INC	COM	88091510	9,453	1,340,887	SH	DEFINED	1,2
TERREMARK WORLDWIDE	COM NEW	88144820	2,858	336,239	SH	DEFINED	1,2,5
TESORO CORP	COM	88160910	74,594	1,091,517	SH	DEFINED	1,2,5,8,10,1
TESSERA TECHNOLOGIES	COM	88164L10	19,015	592,744	SH	DEFINED	1,2
TETRA TECH INC NEW	COM	88162G10	20,544	1,076,152	SH	DEFINED	1,2,5,6
TETRA TECHNOLOGIES I	COM	88162F10	21,418	455,318	SH	DEFINED	1,2
TEVA PHARMACEUTICAL	ADR	88162420	43,916	1,066,452	SH	DEFINED	1,2,5,7
TEXAS CAPITAL BANC	COM	88224Q10	6,813	283,876	SH	DEFINED	1,2
TEXAS INDS INC	COM	88249110	26,175	432,710	SH	DEFINED	1,2,5
TEXAS INSTRS INC	COM	88250810	1,572,450	48,427,784	SH	DEFINED	1,2,5,6,7,8,
TEXAS REGL BANCSHARE	CL A VTG	88267310	25,331	858,959	SH	DEFINED	1,2,5,13
TEXAS ROADHOUSE INC	CL A	88268110	10,235	598,891	SH	DEFINED	1,2
TEXTRON INC	COM	88320310	385,297	4,125,675	SH	DEFINED	1,2,5,6,7,8,
THERAGENICS CORP	COM	88337510	172	54,381	SH	DEFINED	1,6
THERAVANCE INC	COM	88338T10	2,514	89,666	SH	DEFINED	1,2
THERMA-WAVE INC	COM	88343A10	46	28,168	SH	DEFINED	1
THERMO ELECTRON CORP	COM	88355610	163,799	4,416,245	SH	DEFINED	1,2,5,6,7,8,
THERMOGENESIS CORP	COM NEW	88362320	2,380	587,746	SH	DEFINED	1,2,5
THIRD WAVE TECHNOLOG	COM	88428W10	61	19,464	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	53,241	1,036,220	SH	DEFINED	1,2,5,6,12,1
THOMAS PPTYS GROUP I	COM	88445310	196	14,400	SH	DEFINED	1
THOMSON	SPONSORED	88511810	259	13,170	SH	DEFINED	1
THOMSON CORP	COM	88490310	1,217	32,563	SH	DEFINED	7
THOR INDS INC	COM	88516010	39,350	737,447	SH	DEFINED	1,2,5,13
THORATEC CORP	COM NEW	88517530	15,387	798,481	SH	DEFINED	1,2,5
THORNBURG MTG INC	COM	88521810	23,814	880,038	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	24,338	940,045	SH	DEFINED	1,2,5,6
THRESHOLD PHARMACEUT	COM	88580710	1,557	103,885	SH	DEFINED	1,2
TIBCO SOFTWARE INC	COM	88632Q10	24,589	2,941,243	SH	DEFINED	1,2,5
TIDEWATER INC	COM	88642310	47,922	867,674	SH	DEFINED	1,2,5,6,12,1
TIER TECHNOLOGIES IN	CL B	88650Q10	195	24,164	SH	DEFINED	1
TIERONE CORP	COM	88650R10	11,465	337,693	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	139,214	3,708,417	SH	DEFINED	1,2,5,6,7,8,
TIM PARTICIPACOES S	SPONS ADR	88706P10	61,333	1,656,295	SH	DEFINED	1,2,4,5,7
TIMBERLAND CO	CL A	88710010	38,707	1,130,780	SH	DEFINED	1,2,5,6,12,1
TIME WARNER INC	COM	88731710	2,227,673	132,678,572	SH	DEFINED	1,2,5,6,7,8,
TIME WARNER TELECOM	CL A	88731910	21,260	1,184,419	SH	DEFINED	1,2,5
TIMKEN CO	COM	88738910	41,623	1,289,840	SH	DEFINED	1,2,5,8,13
TITAN INTL INC ILL	COM	88830M10	3,252	188,430	SH	DEFINED	1,2
TITAN PHARMACEUTICAL	COM	88831410	98	29,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	16,829	346,640	SH	DEFINED	1,2,5
TIVO INC	COM	88870610	4,687	648,302	SH	DEFINED	1,2
TJX COS INC NEW	COM	87254010	316,883	12,767,247	SH	DEFINED	1,2,5,6,7,8,
TNS INC	COM	87296010	3,096	146,187	SH	DEFINED	1,2
TNT N V	SPONSORED	87260W10	357	10,330	SH	DEFINED	1
TODCO	CL A	88889T10	41,266	1,047,105	SH	DEFINED	1,2
TODD SHIPYARDS CORP	COM	88903910	229	7,360	SH	DEFINED	1
TOLL BROTHERS INC	COM	88947810	74,914	2,163,261	SH	DEFINED	1,2,5,6,7,8,
TOLLGRADE COMMUNICAT	COM	88954210	402	27,036	SH	DEFINED	1,6
TOMKINS PLC	SPONSORED	89003020	241	10,220	SH	DEFINED	1
TOMPKINSTRUSTCO INC	COM	89011010	5,158	107,132	SH	DEFINED	1,2,5
TOO INC	COM	89033310	26,579	773,758	SH	DEFINED	1,2,5,6

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

TOOTSIE ROLL INDS IN	COM	89051610	15,513	530,009	SH	DEFINED	1,2,5,6,13
TOPPS INC	COM	89078610	4,330	493,685	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	170,255	2,981,699	SH	DEFINED	1,2,5,6,7,8,
TOREADOR RES CORP	COM	89105010	5,950	191,263	SH	DEFINED	1,2
TORO CO	COM	89109210	75,371	1,578,457	SH	DEFINED	1,2,5,6,10,1
TORONTO DOMINION BK	COM NEW	89116050	2,044	36,703	SH	DEFINED	1
TOTAL S A	SPONSORED	89151E10	32,373	245,750	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	12,900	647,585	SH	DEFINED	1,2,5,12
TOWER GROUP INC	COM	89177710	5,293	229,125	SH	DEFINED	1,2
TOWN & CTRY TR	SH BEN INT	89208110	17,069	420,514	SH	DEFINED	1,2,3
TOYOTA MOTOR CORP	SP ADR REP	89233130	5,831	53,544	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	40,933	617,019	SH	DEFINED	1,2,5,6
TRADESTATION GROUP I	COM	89267P10	3,688	266,855	SH	DEFINED	1,2,5
TRAFFIX INC	COM	89272110	106	18,400	SH	DEFINED	1
TRAMMELL CROW CO	COM	89288R10	27,258	764,383	SH	DEFINED	1,2
TRANS WORLD ENTMT CO	COM	89336Q10	4,031	723,702	SH	DEFINED	1,2
TRANSACT TECHNOLOGIE	COM	89291810	116	12,261	SH	DEFINED	1
TRANSACTION SYS ARCH	COM	89341610	27,176	870,733	SH	DEFINED	1,2,13
TRANSALTA CORP	COM	89346D10	344	17,996	SH	DEFINED	1,7
TRANSATLANTIC HLDGS	COM	89352110	16,360	279,901	SH	DEFINED	1,2,5,12
TRANSCAT INC	COM	89352910	105	19,200	SH	DEFINED	1
TRANSMERIDIAN EXPL I	COM	89376N10	321	59,500	SH	DEFINED	1,5
TRANSMETA CORP DEL	COM	89376R10	587	290,447	SH	DEFINED	1,5
TRANSMONTAIGNE INC	COM	89393410	11,049	1,126,312	SH	DEFINED	1,2,5
TRANSOCEAN INC	ORD	G9007810	795,872	9,911,238	SH	DEFINED	1,2,5,6,7,8,
TRANSPORTADORA DE GA	SPON ADR B	89387020	599	118,177	SH	DEFINED	1,5
TRANSWITCH CORP	COM	89406510	3,310	1,272,930	SH	DEFINED	1,2,5
TRAVELZOO INC	COM	89421Q10	809	41,307	SH	DEFINED	1,2
TRC COS INC	COM	87262510	4,235	313,005	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	6,227	391,359	SH	DEFINED	1,2,6
TREEHOUSE FOODS INC	COM	89469A10	11,167	420,589	SH	DEFINED	1,2,5,6
TREND MICRO INC	SPONS ADR	89486M20	6,608	189,617	SH	DEFINED	1
TREX INC	COM	89531P10	4,950	156,139	SH	DEFINED	1,2
TRI CONTL CORP	COM	89543610	2,178	107,618	SH	DEFINED	5,12
TRI VY CORP	COM	89573510	2,041	256,098	SH	DEFINED	1,2,5
TRIAD GTY INC	COM	89592510	5,814	123,956	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	61,080	1,457,750	SH	DEFINED	1,2,5,7,8,10
TRIARC COS INC	CL B SER 1	89592730	13,539	774,547	SH	DEFINED	1,2,6
TRIBUNE CO NEW	COM	89604710	189,992	6,926,414	SH	DEFINED	1,2,5,6,7,8,
TRICO BANCSHARES	COM	89609510	4,546	160,514	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	559	17,300	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	19,509	671,323	SH	DEFINED	1,2,5
TRIMBLE NAVIGATION L	COM	89623910	22,498	499,407	SH	DEFINED	1,2,5,6,12
TRIMERIS INC	COM	89626310	3,806	281,724	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	44,961	826,649	SH	DEFINED	1,2,5,13
TRIPATH IMAGING INC	COM	89694210	3,949	565,776	SH	DEFINED	1,2,5
TRIPLE CROWN MEDIA I	COM	89675K10	529	89,737	SH	DEFINED	1,2
TRIQUINT SEMICONDUCT	COM	89674K10	12,647	2,570,566	SH	DEFINED	1,2,5,13
TRIUMPH GROUP INC NE	COM	89681810	11,679	263,874	SH	DEFINED	1,2,6
TRIZEC PROPERTIES IN	COM	89687P10	46,344	1,801,174	SH	DEFINED	1,2,3,5,12
TRIZETO GROUP INC	COM	89688210	20,342	1,156,450	SH	DEFINED	1,2
TRM CORP	COM	87263610	921	136,837	SH	DEFINED	1,2
TRONOX INC	CL A	89705110	3,618	213,298	SH	DEFINED	1,2
TRUE RELIGION APPARE	COM	89784N10	312	16,900	SH	DEFINED	1
TRUMP ENTMT RESORTS	COM	89816T10	454	24,522	SH	DEFINED	1
TRUSTCO BK CORP N Y	COM	89834910	12,202	1,002,652	SH	DEFINED	1,2,5

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

TRUSTMARK CORP	COM	89840210	21,196	669,910	SH	DEFINED	1,2,5
TRUSTREET PTYS INC	COM	89840410	13,181	867,747	SH	DEFINED	1,2,3,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	11,441	491,039	SH	DEFINED	1,2,5
TTM TECHNOLOGIES IN	COM	87305R10	11,073	764,206	SH	DEFINED	1,2
TUESDAY MORNING CORP	COM NEW	89903550	11,049	478,521	SH	DEFINED	1,2,5,6
TUMBLEWEED COMMUNICA	COM	89969010	131	43,919	SH	DEFINED	1,5
TUPPERWARE BRANDS CO	COM	89989610	22,455	1,090,577	SH	DEFINED	1,2,5,13
TURBOCHEF TECHNOLOGI	COM NEW	90000620	2,030	166,381	SH	DEFINED	1,2,5
TURKCELL ILETISIM HI	SPON ADR N	90011120	2,575	154,496	SH	DEFINED	1,2,4
TUT SYSTEMS	COM	90110310	57	18,418	SH	DEFINED	1
TWEETER HOME ENTMT G	COM	90116710	215	27,419	SH	DEFINED	1
TWIN DISC INC	COM	90147610	311	5,700	SH	DEFINED	1
TXU CORP	COM	87316810	833,389	18,619,062	SH	DEFINED	1,2,5,6,7,8,
TYCO INTL LTD NEW	COM	90212410	1,294,882	48,172,692	SH	DEFINED	1,2,5,6,7,8,
TYLER TECHNOLOGIES I	COM	90225210	5,201	472,783	SH	DEFINED	1,2,5
TYSON FOODS INC	CL A	90249410	94,207	6,856,427	SH	DEFINED	1,2,5,6,7,8,
U S AIRWAYS GROUP IN	COM	90341W10	2,639	65,979	SH	DEFINED	1,2
U S B HLDG INC	COM	90291010	3,755	163,692	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	1,065	73,660	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	48,560	511,378	SH	DEFINED	1,2,5,7,10,1
U S PHYSICAL THERAPY	COM	90337L10	4,720	275,864	SH	DEFINED	1,2,5
U S SHIPPING PARTNER	COM UNIT	90341710	269	11,603	SH	DEFINED	1,2
U S XPRESS ENTERPRIS	CL A	90338N10	2,084	107,037	SH	DEFINED	1,2
U STORE IT TR	COM	91274F10	19,288	957,237	SH	DEFINED	1,2,3
UAL CORP	COM NEW	90254980	3,704	92,752	SH	DEFINED	1,2
UAP HLDG CORP	COM	90344110	15,792	734,491	SH	DEFINED	1,2
UBIQUITEL INC	COM	90347430	10,188	1,008,734	SH	DEFINED	1,2,5
UBS AG	NAMEN AKT	H8920M85	91,809	834,858	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	27,857	1,472,331	SH	DEFINED	1,2,5
UGI CORP NEW	COM	90268110	33,756	1,602,106	SH	DEFINED	1,2,5
UICI	COM	90273710	21,140	571,503	SH	DEFINED	1,2,5
UIL HLDG CORP	COM	90274810	12,926	246,923	SH	DEFINED	1,2,5
ULTICOM INC	COM	90384410	2,106	195,873	SH	DEFINED	1,2,5
ULTIMATE SOFTWARE GR	COM	90385D10	6,936	268,305	SH	DEFINED	1,2
ULTRA PETROLEUM CORP	COM	90391410	48,364	776,184	SH	DEFINED	1,2,5,7,8,10
ULTRALIFE BATTERIES	COM	90389910	2,225	173,146	SH	DEFINED	1,2
ULTRATECH INC	COM	90403410	8,922	364,454	SH	DEFINED	1,2,6
UMB FINL CORP	COM	90278810	22,798	324,619	SH	DEFINED	1,2,5
UMPQUA HLDGS CORP	COM	90421410	17,884	627,506	SH	DEFINED	1,2,5
UNDER ARMOUR INC	CL A	90431110	4,353	134,339	SH	DEFINED	1,2
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	66,862	904,639	SH	DEFINED	1,2,4,5,7
UNICA CORP	COM	90458310	477	41,120	SH	DEFINED	1
UNIFI INC	COM	90467710	286	85,508	SH	DEFINED	1
UNIFIRST CORP MASS	COM	90470810	6,297	189,547	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	726	10,493	SH	DEFINED	1
UNILEVER PLC	SPON ADR N	90476770	1,445	35,178	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	5,148	112,614	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	1,046	71,575	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	620,760	6,649,815	SH	DEFINED	1,2,5,6,7,8,
UNIONBANCAL CORP	COM	90890610	59,698	850,882	SH	DEFINED	1,2,5,7,8,10
UNISOURCE ENERGY COR	COM	90920510	15,902	521,385	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	62,274	9,038,322	SH	DEFINED	1,2,5,6,7,8,
UNIT CORP	COM	90921810	26,053	467,327	SH	DEFINED	1,2,5,6,12
UNITED AUTO GROUP IN	COM	90944010	16,946	394,103	SH	DEFINED	1,2
UNITED BANKSHARES IN	COM	90990710	22,595	590,401	SH	DEFINED	1,2,5
UNITED CAPITAL CORP	COM	90991210	943	37,900	SH	DEFINED	1,2

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

UNITED CMNTY BKS BLA CAP STK	90984P10	12,048	428,002 SH	DEFINED	1,2
UNITED CMNTY FINL CO COM	90983910	8,139	671,555 SH	DEFINED	1,2,5
UNITED DOMINION REAL COM	91019710	89,997	3,153,379 SH	DEFINED	1,2,3,5,13
UNITED FINANCIAL BAN COM	91030R10	814	67,630 SH	DEFINED	1
UNITED FIRE & CAS CO COM	91033110	7,256	220,535 SH	DEFINED	1,2
UNITED GUARDIAN INC COM	91057110	137	14,000 SH	DEFINED	1
UNITED INDL CORP COM	91067110	9,536	156,503 SH	DEFINED	1,2
UNITED MICROELECTRON SPONSORED	91087320	3,269	958,670 SH	DEFINED	1
UNITED NAT FOODS INC COM	91116310	29,446	842,037 SH	DEFINED	1,2,6
UNITED ONLINE INC COM	91126810	16,557	1,287,484 SH	DEFINED	1,2,5
UNITED PANAM FINANCI COM	91130110	1,930	62,473 SH	DEFINED	1,2
UNITED PARCEL SERVIC CL B	91131210	2,082,569	26,235,435 SH	DEFINED	1,2,5,6,7,8,
UNITED RENTALS INC COM	91136310	49,579	1,437,077 SH	DEFINED	1,2,5,13
UNITED RETAIL GROUP COM	91138010	399	21,300 SH	DEFINED	1,2
UNITED SEC BANCSHARE SHS	91145910	1,685	62,888 SH	DEFINED	1,2
UNITED STATES CELLUL COM	91168410	11,193	188,559 SH	DEFINED	1,2,5
UNITED STATES STL CO COM	91290910	219,337	3,614,645 SH	DEFINED	1,2,5,6,7,8,
UNITED STATIONERS IN COM	91300410	39,234	738,867 SH	DEFINED	1,2,5,6
UNITED SURGICAL PART COM	91301630	25,834	729,581 SH	DEFINED	1,2,6
UNITED TECHNOLOGIES COM	91301710	6,182,917	106,657,177 SH	DEFINED	1,2,5,6,7,8,
UNITED THERAPEUTICS COM	91307C10	23,718	357,842 SH	DEFINED	1,2
UNITED UTILS PLC SPONSORED	91311Q10	847	34,946 SH	DEFINED	1
UNITEDHEALTH GROUP I COM	91324P10	2,187,334	39,157,438 SH	DEFINED	1,2,5,6,7,8,
UNITIL CORP COM	91325910	232	8,884 SH	DEFINED	1,2
UNITRIN INC COM	91327510	46,832	1,006,927 SH	DEFINED	1,2,5,10,12,
UNIVERSAL AMERN FINL COM	91337710	5,403	350,845 SH	DEFINED	1,2
UNIVERSAL COMPRESSIO COM	91343110	20,037	395,447 SH	DEFINED	1,2
UNIVERSAL CORP VA COM	91345610	26,118	710,299 SH	DEFINED	1,2,5,13
UNIVERSAL DISPLAY CO COM	91347P10	4,103	285,355 SH	DEFINED	1,2
UNIVERSAL ELECTRS IN COM	91348310	2,995	169,217 SH	DEFINED	1,2,5
UNIVERSAL FST PRODS COM	91354310	21,223	334,268 SH	DEFINED	1,2,6
UNIVERSAL HEALTH RLT SH BEN INT	91359E10	6,053	165,704 SH	DEFINED	1,2,3
UNIVERSAL HLTH SVCS CL B	91390310	42,900	844,660 SH	DEFINED	1,2,5,7,10,1
UNIVERSAL TECHNICAL COM	91391510	10,937	363,361 SH	DEFINED	1,2,6
UNIVERSAL TRUCKLOAD COM	91388P10	1,167	46,603 SH	DEFINED	1,2
UNIVEST CORP PA COM	91527110	3,255	127,867 SH	DEFINED	1,2
UNIVISION COMMUNICAT CL A	91490610	210,354	6,102,511 SH	DEFINED	1,2,5,6,7,8,
UNUMPROVIDENT CORP COM	91529Y10	277,370	13,543,434 SH	DEFINED	1,2,5,6,7,8,
UPM KYMMENE CORP SPONSORED	91543610	696	29,490 SH	DEFINED	1
UQM TECHNOLOGIES INC COM	90321310	83	18,576 SH	DEFINED	1
URBAN OUTFITTERS INC COM	91704710	43,534	1,774,021 SH	DEFINED	1,2,5,6,12,1
UROLOGIX INC COM	91727310	68	19,209 SH	DEFINED	1
URS CORP NEW COM	90323610	31,827	790,722 SH	DEFINED	1,2,6
URSTADT BIDDLE PPTYS COM	91728610	201	11,570 SH	DEFINED	1
URSTADT BIDDLE PPTYS CL A	91728620	7,636	424,214 SH	DEFINED	1,2,3
US BANCORP DEL COM NEW	90297330	1,644,650	53,922,956 SH	DEFINED	1,2,5,6,7,8,
US LEC CORP CL A	90331S10	36	13,600 SH	DEFINED	1
USA MOBILITY INC COM	90341G10	11,103	389,838 SH	DEFINED	1,2
USA TRUCK INC COM	90292510	1,627	66,074 SH	DEFINED	1,2
USANA HEALTH SCIENCE COM	90328M10	14,195	340,233 SH	DEFINED	1,2,6
USEC INC COM	90333E10	19,874	1,649,286 SH	DEFINED	1,2,5
USI HLDGS CORP COM	90333H10	9,355	579,990 SH	DEFINED	1,2
UST INC COM	90291110	170,741	4,104,344 SH	DEFINED	1,2,5,6,8,10
UTAH MED PRODS INC COM	91748810	358	11,200 SH	DEFINED	1,2
UTI WORLDWIDE INC ORD	G8721010	2,048	64,811 SH	DEFINED	1,2,5
UTSTARCOM INC COM	91807610	11,493	1,827,195 SH	DEFINED	1,2,5,13

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

V F CORP	COM	91820410	152,785	2,685,142	SH	DEFINED	1,2,5,6,7,8,
VA SOFTWARE CORP	COM	91819B10	454	94,845	SH	DEFINED	1,5
VAALCO ENERGY INC	COM NEW	91851C20	416	62,500	SH	DEFINED	1
VAIL RESORTS INC	COM	91879Q10	24,018	628,404	SH	DEFINED	1,2
VALASSIS COMMUNICATI	COM	91886610	29,710	1,011,565	SH	DEFINED	1,2,5,13
VALEANT PHARMACEUTIC	COM	91911X10	24,781	1,563,448	SH	DEFINED	1,2,5,13
VALENCE TECHNOLOGY I	COM	91891410	1,729	694,407	SH	DEFINED	1,2,5
VALERO ENERGY CORP N	COM	91913Y10	1,242,930	20,791,742	SH	DEFINED	1,2,5,6,7,8,
VALERO L P	COM UT LTD	91913W10	2,811	55,496	SH	DEFINED	1,2,5
VALHI INC NEW	COM	91890510	1,661	93,841	SH	DEFINED	1,2
VALLEY NATL BANCORP	COM	91979410	24,793	967,717	SH	DEFINED	1,2,5,12
VALMONT INDS INC	COM	92025310	14,901	354,440	SH	DEFINED	1,2,6
VALOR COMMUNICATIONS	COM	92025510	6,922	525,962	SH	DEFINED	1,2
VALSPAR CORP	COM	92035510	44,072	1,581,342	SH	DEFINED	1,2,5,6,12,1
VALUE LINE INC	COM	92043710	832	22,483	SH	DEFINED	1,2
VALUECLICK INC	COM	92046N10	19,480	1,151,323	SH	DEFINED	1,2,5
VALUEVISION MEDIA IN	CL A	92047K10	5,005	391,649	SH	DEFINED	1,2
VARIAN INC	COM	92220610	26,496	643,431	SH	DEFINED	1,2,5,13
VARIAN MED SYS INC	COM	92220P10	155,675	2,771,983	SH	DEFINED	1,2,5,6,7,8,
VARIAN SEMICONDUCTOR	COM	92220710	22,972	818,078	SH	DEFINED	1,2,5,6
VASCO DATA SEC INTL	COM	92230Y10	2,344	286,523	SH	DEFINED	1,2
VCA ANTECH INC	COM	91819410	32,948	1,156,896	SH	DEFINED	1,2,5,6,12,1
VECTOR GROUP LTD	COM	92240M10	12,724	667,581	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	30,995	1,174,925	SH	DEFINED	1,2,5,13
VEECO INSTRS INC DEL	COM	92241710	8,824	377,901	SH	DEFINED	1,2,5,6
VENTANA MED SYS INC	COM	92276H10	17,394	416,428	SH	DEFINED	1,2
VENTAS INC	COM	92276F10	41,980	1,265,233	SH	DEFINED	1,2,3,5,10
VENTIV HEALTH INC	COM	92279310	12,383	372,761	SH	DEFINED	1,2,6
VEOLIA ENVIRONNEMENT	SPONSORED	92334N10	340	6,120	SH	DEFINED	1
VERIFONE HLDGS INC	COM	92342Y10	9,675	319,424	SH	DEFINED	1,2
VERINT SYS INC	COM	92343X10	5,691	160,902	SH	DEFINED	1,2
VERISIGN INC	COM	92343E10	167,162	6,967,997	SH	DEFINED	1,2,5,6,7,8,
VERITAS DGC INC	COM	92343P10	40,533	892,988	SH	DEFINED	1,2,5
VERIZON COMMUNICATIO	COM	92343V10	2,986,957	87,696,909	SH	DEFINED	1,2,5,6,7,8,
VERSO TECHNOLOGIES I	COM NEW	92531720	74	45,124	SH	DEFINED	1,5
VERTEX PHARMACEUTICA	COM	92532F10	78,866	2,155,392	SH	DEFINED	1,2,5,6,8,12
VERTRUE INC	COM	92534N10	16,051	383,994	SH	DEFINED	1,2,6
VIACELL INC	COM	92554J10	639	116,050	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P10	1,617	41,710	SH	DEFINED	1,5,13
VIACOM INC NEW	CL B	92553P20	801,573	20,659,106	SH	DEFINED	1,2,5,6,7,8,
VIAD CORP	COM NEW	92552R40	12,118	353,513	SH	DEFINED	1,2,5,6
VIASAT INC	COM	92552V10	9,442	329,577	SH	DEFINED	1,2,5,6
VIASYS HEALTHCARE IN	COM NEW	92553Q20	18,859	626,955	SH	DEFINED	1,2,5,6
VICAL INC	COM	92560210	125	20,235	SH	DEFINED	1
VICON INDS INC	COM	92581110	60	18,700	SH	DEFINED	1
VICOR CORP	COM	92581510	9,888	501,161	SH	DEFINED	1,2,6
VIEWPOINT CORP	COM	92672P10	30	21,847	SH	DEFINED	1
VIGNETTE CORP	COM NEW	92673440	5,477	371,344	SH	DEFINED	1,2,5
VIISAGE TECHNOLOGY I	COM NEW	92675K20	3,069	175,287	SH	DEFINED	1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	583	19,799	SH	DEFINED	1,2,5,7
VINEYARD NATL BANCOR	COM	92742610	2,694	91,944	SH	DEFINED	1,2
VION PHARMACEUTICALS	COM	92762410	181	80,131	SH	DEFINED	1,5
VIRAGE LOGIC CORP	COM	92763R10	1,319	122,198	SH	DEFINED	1,2

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

VIRCO MFG CO	COM	92765110	77	14,761	SH	DEFINED	1
VIRGINIA COMM BANCOR	COM	92778Q10	4,363	121,375	SH	DEFINED	1,2
VIRGINIA FINL GROUP	COM	92781010	5,759	143,912	SH	DEFINED	1,2
VIROPHARMA INC	COM	92824110	1,096	86,293	SH	DEFINED	1,2,5
VISHAY INTERTECHNOLO	COM	92829810	34,553	2,426,504	SH	DEFINED	1,2,5,13
VISTACARE INC	CL A	92839Y10	2,676	172,619	SH	DEFINED	1,2,5
VISTAPRINT LIMITED	SHS	G9376220	325	10,893	SH	DEFINED	1,2
VISTEON CORP	COM	92839U10	8,514	1,850,841	SH	DEFINED	1,2,5,6,8
VITAL IMAGES INC	COM	92846N10	5,411	158,764	SH	DEFINED	1,2,5
VITAL SIGNS INC	COM	92846910	12,429	226,272	SH	DEFINED	1,2,6
VITESSE SEMICONDUCTO	COM	92849710	13,894	3,880,900	SH	DEFINED	1,2,5,8
VITRIA TECHNOLOGY	COM NEW	92849Q40	45	15,548	SH	DEFINED	1
VIVENDI UNIVERSAL	SPON ADR N	92851S20	2,070	60,529	SH	DEFINED	1
VIVUS INC	COM	92855110	135	40,400	SH	DEFINED	1,5
VNUS MED TECHNOLOGIE	COM	92856610	1,953	257,306	SH	DEFINED	1
VODAFONE GROUP PLC N	SPONSORED	92857W10	8,599	411,417	SH	DEFINED	1,2
VOLCOM INC	COM	92864N10	2,493	70,164	SH	DEFINED	1,2
VOLT INFORMATION SCI	COM	92870310	4,393	143,764	SH	DEFINED	1,2,5,6
VOLTERRA SEMICONDUCT	COM	92870810	3,343	175,127	SH	DEFINED	1,2
VOLVO AKTIEBOLAGET	ADR B	92885640	933	20,023	SH	DEFINED	1
VORNADO RLTY TR	SH BEN INT	92904210	421,445	4,390,053	SH	DEFINED	1,2,3,5,6,7,8
VULCAN MATLS CO	COM	92916010	240,161	2,771,621	SH	DEFINED	1,2,5,6,7,8,9
W & T OFFSHORE INC	COM	92922P10	11,464	284,391	SH	DEFINED	1,2
W HLDG CO INC	COM	92925110	13,187	1,675,579	SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	966	36,073	SH	DEFINED	1,2,5
WABASH NATL CORP	COM	92956610	12,590	637,469	SH	DEFINED	1,2,6
WABTEC CORP	COM	92974010	20,750	636,497	SH	DEFINED	1,2
WACHOVIA CORP 2ND NE	COM	92990310	2,604,394	46,465,548	SH	DEFINED	1,2,5,6,7,8,9
WADDELL & REED FINL	CL A	93005910	37,429	1,620,314	SH	DEFINED	1,2,5,13
WAL MART STORES INC	COM	93114210	3,439,139	72,801,423	SH	DEFINED	1,2,5,6,7,8,9
WALGREEN CO	COM	93142210	1,156,420	26,812,421	SH	DEFINED	1,2,5,6,7,8,9
WALTER INDS INC	COM	93317Q10	38,332	575,385	SH	DEFINED	1,2
WARNACO GROUP INC	COM NEW	93439040	14,881	620,026	SH	DEFINED	1,2
WARNER MUSIC GROUP C	COM	93455010	5,959	274,733	SH	DEFINED	1,2
WARREN RES INC	COM	93564A10	5,087	341,438	SH	DEFINED	1,2
WASHINGTON FED INC	COM	93882410	30,782	1,271,966	SH	DEFINED	1,2,5,13
WASHINGTON GROUP INT	COM NEW	93886220	22,153	386,002	SH	DEFINED	1,2
WASHINGTON MUT INC	COM	93932210	1,169,763	27,446,345	SH	DEFINED	1,2,5,6,7,8,9
WASHINGTON POST CO	CL B	93964010	89,125	114,741	SH	DEFINED	1,2,5,7,8,10
WASHINGTON REAL ESTA	SH BEN INT	93965310	33,634	926,056	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	4,652	165,725	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	31,652	795,084	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES USA	COM	94105710	1,641	75,722	SH	DEFINED	1,2
WASTE MGMT INC DEL	COM	94106L10	704,459	19,956,356	SH	DEFINED	1,2,5,6,7,8,9
WASTE SERVICES INC D	COM	94107510	2,242	711,824	SH	DEFINED	1,2
WATCHGUARD TECHNOLOG	COM	94110510	232	45,415	SH	DEFINED	1,5
WATER PIK TECHNOLOGI	COM	94113U10	4,317	155,782	SH	DEFINED	1,2
WATERS CORP	COM	94184810	174,936	4,054,135	SH	DEFINED	1,2,5,6,7,8,9
WATSCO INC	COM	94262220	27,169	382,396	SH	DEFINED	1,2,6
WATSON PHARMACEUTICA	COM	94268310	139,597	4,857,230	SH	DEFINED	1,2,5,6,10,11
WATSON WYATT WORLDWI	CL A	94271210	19,404	595,571	SH	DEFINED	1,2,5,6
WATTS WATER TECHNOLO	CL A	94274910	14,335	394,469	SH	DEFINED	1,2,6
WAUSAU PAPER CORP	COM	94331510	8,782	619,735	SH	DEFINED	1,2

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

WAUWATOSA HLDGS INC	COM	94348P10	1,297	95,339	SH	DEFINED	1,2
WAVE SYSTEMS CORP	CL A	94352610	29	47,821	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	16,591	596,372	SH	DEFINED	1,2
WD-40 CO	COM	92923610	10,499	340,338	SH	DEFINED	1,2,6
WEATHERFORD INTERNAT	COM	G9508910	371,840	8,127,645	SH	DEFINED	1,2,5,6,7,8,
WEBEX COMMUNICATIONS	COM	94767L10	16,718	496,534	SH	DEFINED	1,2,5,6
WEBMD HEALTH CORP	CL A	94770V10	3,709	89,067	SH	DEFINED	1,2
WEBMETHODS INC	COM	94768C10	5,992	711,628	SH	DEFINED	1,2
WEBSense INC	COM	94768410	34,909	1,265,737	SH	DEFINED	1,2,5,6
WEBSIDESTORY INC	COM	94768510	2,637	153,398	SH	DEFINED	1,2
WEBSTER FINL CORP CO	COM	94789010	35,264	727,697	SH	DEFINED	1,2,5,13
WEIGHT WATCHERS INTL	COM	94862610	50,601	984,459	SH	DEFINED	1,2,5,6,10,1
WEINGARTEN RLTY INVS	SH BEN INT	94874110	77,170	1,893,735	SH	DEFINED	1,2,3,5,12,1
WEIS MKTS INC	COM	94884910	8,570	192,291	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	12,202	268,519	SH	DEFINED	1,2
WELLMAN INC	COM	94970210	2,763	434,397	SH	DEFINED	1,2
WELLPOINT INC	COM	94973V10	1,391,882	17,976,005	SH	DEFINED	1,2,5,6,7,8,
WELLS FARGO & CO NEW	COM	94974610	3,037,632	47,559,608	SH	DEFINED	1,2,5,6,7,8,
WELLSFORD REAL PPTYS	COM NEW	95024020	363	45,839	SH	DEFINED	1,2,5
WENDYS INTL INC	COM	95059010	180,827	2,913,738	SH	DEFINED	1,2,5,6,7,8,
WERNER ENTERPRISES I	COM	95075510	18,123	986,551	SH	DEFINED	1,2,5,13
WESBANCO INC	COM	95081010	13,000	396,224	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	17,341	43,461	SH	DEFINED	1,2,5,12
WESCO INTL INC	COM	95082P10	38,140	560,797	SH	DEFINED	1,2,5
WEST BANCORPORATION	CAP STK	95123P10	4,204	211,999	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	8,098	289,741	SH	DEFINED	1,2
WEST CORP	COM	95235510	24,865	556,764	SH	DEFINED	1,2,5
WEST MARINE INC	COM	95423510	2,668	177,744	SH	DEFINED	1,2
WEST PHARMACEUTICAL	COM	95530610	14,408	414,969	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	31,428	605,316	SH	DEFINED	1,2,5,13
WESTAR ENERGY INC	COM	95709T10	28,182	1,354,256	SH	DEFINED	1,2,5,13
WESTBANK CORP	COM	95711610	441	26,356	SH	DEFINED	1
WESTELL TECHNOLOGIES	CL A	95754110	5,429	1,333,811	SH	DEFINED	1,2,5
WESTERN ALLIANCE BAN	COM	95763810	2,281	61,396	SH	DEFINED	1,2
WESTERN DIGITAL CORP	COM	95810210	90,862	4,676,394	SH	DEFINED	1,2,5,6,12,1
WESTERN GAS RES INC	COM	95825910	46,043	954,251	SH	DEFINED	1,2,5,6,12,1
WESTERN REFNG INC	COM	95931910	1,215	56,200	SH	DEFINED	1,2
WESTERN SIERRA BANCO	COM	95952210	3,681	81,187	SH	DEFINED	1,2
WESTFIELD FINANCIAL	COM	96008D10	1,154	46,703	SH	DEFINED	1,2
WESTLAKE CHEM CORP	COM	96041310	14,550	421,126	SH	DEFINED	1,2
WESTMORELAND COAL CO	COM	96087810	205	7,800	SH	DEFINED	1
WESTPAC BKG CORP	SPONSORED	96121430	1,837	21,617	SH	DEFINED	1
WESTWOOD ONE INC	COM	96181510	15,944	1,444,223	SH	DEFINED	1,2,5,8,13
WET SEAL INC	CL A	96184010	4,031	606,221	SH	DEFINED	1,2
WEYCO GROUP INC	COM	96214910	1,909	84,862	SH	DEFINED	1,2
WEYERHAEUSER CO	COM	96216610	530,690	7,326,942	SH	DEFINED	1,2,5,6,7,8,
WGL HLDGS INC	COM	92924F10	54,879	1,804,058	SH	DEFINED	1,2,5,6,13
W-H ENERGY SVCS INC	COM	92925E10	19,161	430,686	SH	DEFINED	1,2,5
WHEELING PITTSBURGH	COM NEW	96314230	2,122	115,551	SH	DEFINED	1,2
WHIRLPOOL CORP	COM	96332010	192,945	2,109,383	SH	DEFINED	1,2,5,6,7,8,
WHITE ELECTR DESIGNS	COM	96380110	3,068	523,490	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	10,891	18,319	SH	DEFINED	1,2,5,12
WHITING PETE CORP NE	COM	96638710	19,092	465,782	SH	DEFINED	1,2
WHITNEY HLDG CORP	COM	96661210	21,324	601,351	SH	DEFINED	1,2,5
WHOLE FOODS MKT INC	COM	96683710	242,143	3,644,539	SH	DEFINED	1,2,5,6,7,8,
WILD OATS MARKETS IN	COM	96808B10	7,295	358,826	SH	DEFINED	1,2

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

WILEY JOHN & SONS IN CL A		96822320	33,323	880,405	SH	DEFINED	1,2,5,10
WILLIAMS CLAYTON ENE COM		96949010	7,534	184,125	SH	DEFINED	1,2
WILLIAMS COS INC DEL COM		96945710	357,148	16,696,971	SH	DEFINED	1,2,5,6,7,8,
WILLIAMS SCOTSMAN IN COM		96950G10	4,350	173,652	SH	DEFINED	1,2
WILLIAMS SONOMA INC COM		96990410	85,145	2,008,133	SH	DEFINED	1,2,5,6,7,8,
WILLIS GROUP HOLDING SHS		G9665510	4,355	127,116	SH	DEFINED	1,5,12
WILLOW GROVE BANCORP COM		97111W10	408	23,024	SH	DEFINED	1
WILMINGTON TRUST COR COM		97180710	40,842	942,148	SH	DEFINED	1,2,5,13
WILSHIRE BANCORP INC COM		97186T10	3,488	187,640	SH	DEFINED	1,2
WILSHIRE ENTERPRISES COM		97188910	150	17,686	SH	DEFINED	1
WILSONS THE LEATHER COM		97246310	1,184	303,609	SH	DEFINED	1,2
WIMM BILL DANN FOODS SPONSORED		97263M10	243	8,557	SH	DEFINED	1,2,5
WIND RIVER SYSTEMS I COM		97314910	16,002	1,285,273	SH	DEFINED	1,2,5,13
WINDROSE MED PPTYS T COM		97349110	186	12,307	SH	DEFINED	1,3
WINNEBAGO INDS INC COM		97463710	24,430	805,220	SH	DEFINED	1,2,6
WINSTON HOTELS INC COM		97563A10	7,377	648,831	SH	DEFINED	1,2,3,5
WINTHROP RLTY TR SH BEN INT		97639110	124	23,349	SH	DEFINED	1
WINTRUST FINANCIAL C COM		97650W10	20,011	344,003	SH	DEFINED	1,2
WIPRO LTD SPON ADR 1		97651M10	495	33,292	SH	DEFINED	2,5
WIRELESS FACILITIES COM		97653A10	2,946	732,913	SH	DEFINED	1,2
WIRELESS TELECOM GRO COM		97652410	55	18,700	SH	DEFINED	1
WISCONSIN ENERGY COR COM		97665710	80,534	2,013,847	SH	DEFINED	1,2,5,7,8,10
WITNESS SYS INC COM		97742410	10,895	428,920	SH	DEFINED	1,2
WJ COMMUNICATIONS IN COM		92928410	59	23,536	SH	DEFINED	1
WMS INDS INC COM		92929710	11,317	375,972	SH	DEFINED	1,2,6
WOLSELEY PLC SPONSORED		97786P10	366	7,362	SH	DEFINED	1
WOLVERINE TUBE INC COM		97809310	129	32,209	SH	DEFINED	1,5,6
WOLVERINE WORLD WIDE COM		97809710	24,449	1,104,768	SH	DEFINED	1,2,5,6
WOODHEAD INDS INC COM		97943810	230	13,863	SH	DEFINED	1
WOODWARD GOVERNOR CO COM		98074510	20,358	612,282	SH	DEFINED	1,2,5,6
WORLD ACCEP CORP DEL COM		98141910	8,625	314,771	SH	DEFINED	1,2
WORLD AIR HLDGS INC COM		98142V10	2,932	298,586	SH	DEFINED	1,2
WORLD FUEL SVCS CORP COM		98147510	16,235	401,454	SH	DEFINED	1,2
WORLD WRESTLING ENTM CL A		98156Q10	5,216	308,635	SH	DEFINED	1,2
WORLDGATE COMMUNICAT COM		98156L30	45	22,500	SH	DEFINED	1,5
WORLDSPACE INC CL A		98157910	870	115,170	SH	DEFINED	1,2
WORTHINGTON INDS INC COM		98181110	30,005	1,495,765	SH	DEFINED	1,2,5,6,13
WPP GROUP PLC SPON ADR 0		92930940	712	11,863	SH	DEFINED	1
WPS RESOURCES CORP COM		92931B10	30,061	610,754	SH	DEFINED	1,2,5,13
WPT ENTERPRISES INC COM		98211W10	379	51,458	SH	DEFINED	1
WRIGHT EXPRESS CORP COM		98233Q10	21,667	772,453	SH	DEFINED	1,2
WRIGHT MED GROUP INC COM		98235T10	8,483	429,518	SH	DEFINED	1,2
WRIGLEY WM JR CO COM		98252610	289,937	4,530,263	SH	DEFINED	1,2,5,6,7,8,
WSFS FINL CORP COM		92932810	8,511	135,464	SH	DEFINED	1,2,5
WYETH COM		98302410	1,683,984	34,707,006	SH	DEFINED	1,2,5,6,7,8,
WYNN RESORTS LTD COM		98313410	45,087	586,688	SH	DEFINED	1,2,5,7,8,10
XANSER CORP COM		98389J10	124	28,000	SH	DEFINED	1
XCEL ENERGY INC COM		98389B10	229,505	12,644,897	SH	DEFINED	1,2,5,6,7,8,
XENOPORT INC COM		98411C10	2,536	112,020	SH	DEFINED	1,2
XERIUM TECHNOLOGIES COM		98416J10	1,084	115,430	SH	DEFINED	1,2
XEROX CORP COM		98412110	1,027,999	67,631,502	SH	DEFINED	1,2,5,6,7,8,
XILINX INC COM		98391910	228,141	8,960,745	SH	DEFINED	1,2,5,6,7,8,
XL CAP LTD CL A		G9825510	249,377	3,889,829	SH	DEFINED	1,2,5,6,7,8,
XM SATELLITE RADIO H CL A		98375910	60,760	2,728,355	SH	DEFINED	1,2,5,7,8,10
XOMA LTD ORD		G9825R10	190	83,041	SH	DEFINED	1,5
X-RITE INC COM		98385710	4,250	320,067	SH	DEFINED	1,2,6

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

XTO ENERGY INC	COM	98385X10	461,886	10,601,011	SH	DEFINED	1,2,5,6,7,8,
YAHOO INC	COM	98433210	1,022,648	31,700,176	SH	DEFINED	1,2,5,6,7,8,
YANKEE CANDLE INC	COM	98475710	16,925	618,380	SH	DEFINED	1,2,5
YARDVILLE NATL BANCO	COM	98502110	3,946	107,231	SH	DEFINED	1,2
YOBET COM INC	COM	98741310	84	15,473	SH	DEFINED	1
YOUNG BROADCASTING I CL A		98743410	66	19,415	SH	DEFINED	1
YOUNG INNOVATIONS IN	COM	98752010	2,781	76,145	SH	DEFINED	1,2
YRC WORLDWIDE INC	COM	98424910	67,806	1,781,550	SH	DEFINED	1,2,5,6,7,10
YUM BRANDS INC	COM	98849810	508,158	10,400,290	SH	DEFINED	1,2,5,6,7,8,
ZALE CORP NEW	COM	98885810	30,528	1,089,136	SH	DEFINED	1,2,5,6
ZAPATA CORP	COM PAR \$	98907060	120	19,760	SH	DEFINED	1
ZEBRA TECHNOLOGIES C CL A		98920710	60,765	1,358,789	SH	DEFINED	1,2,5,6,12,1
ZENITH NATL INS CORP	COM	98939010	19,908	413,639	SH	DEFINED	1,2
ZHONE TECHNOLOGIES I	COM	98950P10	3,422	1,276,707	SH	DEFINED	1,2
ZILA INC	COM PAR \$0	98951320	144	45,000	SH	DEFINED	1,5
ZIMMER HLDGS INC	COM	98956P10	434,702	6,430,506	SH	DEFINED	1,2,5,6,7,8,
ZIONS BANCORPORATION	COM	98970110	228,159	2,757,871	SH	DEFINED	1,2,5,6,7,8,
ZIPREALTY INC	COM	98974V10	2,310	263,084	SH	DEFINED	1
ZIX CORP	COM	98974P10	115	78,865	SH	DEFINED	1,5
ZOLL MED CORP	COM	98992210	6,149	233,457	SH	DEFINED	1,2
ZOLTEK COS INC	COM	98975W10	3,281	143,538	SH	DEFINED	1,2
ZOMAX INC MINN	COM	98992910	31	17,011	SH	DEFINED	1
ZORAN CORP	COM	98975F10	13,196	603,086	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	2,500	40,916	SH	DEFINED	1,2
ZYGO CORP	COM	98985510	343	20,999	SH	DEFINED	1
ZYMOGENETICS INC	COM	98985T10	8,519	394,041	SH	DEFINED	1,2
TOTAL MARKET							
VALUE			465,622,161				