

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

STATE STREET CORP  
Form 13F-HR  
February 13, 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: DECEMBER 31, 2005  
-----

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 February 13, 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.)

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

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

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

FORM 13F SUMMARY PAGE

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

28-03621	Advanced Investment Partners LLC
28-07472	Bel Air Investment Advisors LLC
28-99999	Shott Capital Management, LLC
28-04003	Ariel Capital Management, LLC
28-00096	Capital Guardian Trust Company
28-10372	Philadelphia International Advisors, L.P.
28-02924	Turner Investment Partners Inc. (Turner Investment Partners)
28-03570	AXA (Alliance Capital Management L.P.)
28-00223	RCM Capital Management LLC
28-00694	JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)
28-03459	Smith Asset Management Group L.P.
28-04557	Wellington Management Company LLP

REPORT SUMMARY:

Number of Other Included Managers:	12
Form 13F Information Table Entry Total:	3943
Form 13F Information Table Value Total:	457,081,509
	(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,

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

other than the manager filing this report.

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

No.	Form 13F File Number	Name
1	28-00733	State Street Bank and Trust Company
2	28-11338	SSgA Funds Management, Inc.
3	28-11339	Tuckerman Group, LLC
4	28-11328	Rexiter Capital Management LTD
5	28-11326	State Street Global Advisors LTD
6	28-11327	State Street Global Advisors Ltd.
7	28-11329	State Street Banque, SA
8	28-11330	State Street Global Advisors, Australia
10	28-11332	State Street Global Advisors (Japan) Co., Ltd.
12	28-11331	State Street Global Advisors Asia LTD
13	28-11334	State Street Global Advisors GmbH
14	28-11333	State Street Trust & Banking Co., Ltd.

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2005

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
1 800 FLOWERS COM	CL A	68243Q10	3,084	480,332	SH	DEFINED	1,2
1-800 CONTACTS INC	COM	68197710	1,787	152,709	SH	DEFINED	1,2
1ST SOURCE CORP	COM	33690110	7,467	296,905	SH	DEFINED	1,2
21ST CENTY INS GROUP	COM	90130N10	9,140	564,924	SH	DEFINED	1,2,5
24/7 REAL MEDIA INC	COM NEW	90131420	368	50,196	SH	DEFINED	1
3COM CORP	COM	88553510	25,702	7,139,503	SH	DEFINED	1,2,5,6,13
3-D SYS CORP DEL	COM NEW	88554D20	2,610	145,021	SH	DEFINED	1,2
3M CO	COM	88579Y10	4,717,413	60,869,847	SH	DEFINED	1,2,5,6,7,8,
4 KIDS ENTMT INC	COM	35086510	4,723	301,014	SH	DEFINED	1,2,6
8X8 INC NEW	COM	28291410	47	25,500	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	8,718	833,479	SH	DEFINED	1,2,5,13
A C MOORE ARTS & CRA	COM	00086T10	2,766	190,119	SH	DEFINED	1,2,5
A D C TELECOMMUNICAT	COM NEW	00088630	75,922	3,401,533	SH	DEFINED	1,2,5,6,7,8,
A S V INC	COM	00196310	7,494	299,980	SH	DEFINED	1,2,6
AAMES INVT CORP MD	COM	00253G10	3,409	527,743	SH	DEFINED	1,2
AAON INC	COM PAR \$0	00036020	2,252	125,929	SH	DEFINED	1,2
AAR CORP	COM	00036110	13,599	567,815	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	13,694	649,609	SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	2,556	1,211,155	SH	DEFINED	1,2
ABAXIS INC	COM	00256710	4,183	253,848	SH	DEFINED	1,2
ABB LTD	SPONSORED	00037520	450	46,249	SH	DEFINED	1
ABBOTT LABS	COM	00282410	1,743,181	44,209,511	SH	DEFINED	1,2,5,6,7,8,
ABERCROMBIE & FITCH	CL A	00289620	104,193	1,598,535	SH	DEFINED	1,2,5,7,8,10
ABGENIX INC	COM	00339B10	24,682	1,148,535	SH	DEFINED	1,2,5
ABIOMED INC	COM	00365410	1,803	195,103	SH	DEFINED	1,2
ABM INDS INC	COM	00095710	13,788	705,271	SH	DEFINED	1,2,5,6
ABN AMRO HLDG NV	SPONSORED	00093710	2,499	95,583	SH	DEFINED	1
ABRAXAS PETE CORP	COM	00383010	187	35,400	SH	DEFINED	1,2

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

ABX AIR INC	COM	00080S10	5,763	734,176	SH	DEFINED	1,2
ACACIA RESH CORP	ACACIA TCH	00388130	111	16,033	SH	DEFINED	1,5
ACADIA PHARMACEUTICA	COM	00422510	1,608	163,246	SH	DEFINED	1,2
ACADIA RLTY TR	COM SH BEN	00423910	15,697	782,909	SH	DEFINED	1,2,3,5
ACCELRY S INC	COM	00430U10	480	59,718	SH	DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	87,158	3,018,998	SH	DEFINED	1,2,5,7,8,10
ACCO BRANDS CORP	COM	00081T10	9,028	368,487	SH	DEFINED	1,2,5,7,8,13
ACCREDITED HOME LEND	COM	00437P10	11,356	229,036	SH	DEFINED	1,2,5
ACCURIDE CORP	COM	00439810	2,880	223,225	SH	DEFINED	1,2
ACE CASH EXPRESS INC	COM	00440310	5,394	230,994	SH	DEFINED	1,2
ACE LTD	ORD	G0070K10	449,317	8,407,876	SH	DEFINED	1,2,5,6,7,8,
ACETO CORP	COM	00444610	200	30,457	SH	DEFINED	1
ACME COMMUNICATION I	COM	00463110	163	45,878	SH	DEFINED	1,2
ACTEL CORP	COM	00493410	4,418	347,031	SH	DEFINED	1,2,6
ACTIVCARD CORP	COM	00506J10	184	52,628	SH	DEFINED	1
ACTIVE POWER INC	COM	00504W10	85	22,164	SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	48,098	3,500,561	SH	DEFINED	1,2,5,13
ACTUANT CORP	CL A NEW	00508X20	20,898	374,511	SH	DEFINED	1,2
ACTUATE CORP	COM	00508B10	303	96,571	SH	DEFINED	1,5
ACUITY BRANDS INC	COM	00508Y10	20,855	655,823	SH	DEFINED	1,2,5,6
ACXIOM CORP	COM	00512510	34,746	1,510,677	SH	DEFINED	1,2,5,12,13
ADAMS RESPIRATORY TH	COM	00635P10	3,641	89,551	SH	DEFINED	1,2
ADAPTEC INC	COM	00651F10	9,207	1,581,954	SH	DEFINED	1,2,5,6
ADE CORP MASS	COM	00089C10	2,695	112,015	SH	DEFINED	1,2
ADECCO SA	SPONSORED	00675410	306	26,497	SH	DEFINED	1
ADESA INC	COM	00686U10	49,412	2,023,418	SH	DEFINED	1,2,5,10,12,
ADEZA BIOMEDICAL COR	COM	00686410	1,039	49,382	SH	DEFINED	1
ADMINISTAFF INC	COM	00709410	22,661	538,897	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	609,636	16,494,491	SH	DEFINED	1,2,5,6,7,8,
ADOLOR CORP	COM	00724X10	7,165	490,754	SH	DEFINED	1,2,5
ADTRAN INC	COM	00738A10	45,883	1,544,355	SH	DEFINED	1,2,5,12,13
ADVANCE AMER CASH AD	COM	00739W10	10,281	829,074	SH	DEFINED	1,2
ADVANCE AUTO PARTS I	COM	00751Y10	94,270	2,169,128	SH	DEFINED	1,2,5,7,8,10
ADVANCED ANALOGIC TE	COM	00752J10	1,458	105,249	SH	DEFINED	1,2
ADVANCED DIGITAL INF	COM	00752510	13,945	1,424,440	SH	DEFINED	1,2,5
ADVANCED ENERGY INDS	COM	00797310	4,098	346,400	SH	DEFINED	1,2,6
ADVANCED MEDICAL OPT	COM	00763M10	41,579	994,721	SH	DEFINED	1,2,5,13
ADVANCED MICRO DEVIC	COM	00790310	324,513	10,604,998	SH	DEFINED	1,2,5,6,7,8,
ADVANCED SEMICONDUCT	SPONSORED	00756M40	193	43,046	SH	DEFINED	1
ADVANTA CORP	CL A	00794210	713	23,666	SH	DEFINED	1
ADVANTA CORP	CL B	00794220	11,270	347,423	SH	DEFINED	1,2
ADVANTEST CORP	SPONSORED	00762U10	316	12,440	SH	DEFINED	1
ADVENT SOFTWARE INC	COM	00797410	13,897	480,186	SH	DEFINED	1,2,5,13
ADVISORY BRD CO	COM	00762W10	11,302	237,090	SH	DEFINED	1,2
ADVO INC	COM	00758510	17,780	630,957	SH	DEFINED	1,2,5,6
AEGON N V	ORD AMER R	00792410	1,404	86,029	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	11,118	1,034,275	SH	DEFINED	1,2,5,6
AEROPOSTALE	COM	00786510	30,361	1,154,414	SH	DEFINED	1,2,5,13
AES CORP	COM	00130H10	320,226	20,229,062	SH	DEFINED	1,2,5,6,7,8,
AETHER HLDGS INC	COM	00809C10	103	31,111	SH	DEFINED	1
AETNA INC NEW	COM	00817Y10	1,601,588	16,982,161	SH	DEFINED	1,2,5,6,7,8,
AFC ENTERPRISES INC	COM	00104Q10	3,681	243,476	SH	DEFINED	1,2
AFFILIATED COMPUTER	CL A	00819010	191,826	3,241,392	SH	DEFINED	1,2,5,6,7,8,
AFFILIATED MANAGERS	COM	00825210	32,254	401,913	SH	DEFINED	1,2,5
AFFIRMATIVE INS HLDG	COM	00827210	1,000	68,532	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	5,799	608,468	SH	DEFINED	1,2,3

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

AFFYMETRIX INC	COM	00826T10	41,701	873,311	SH	DEFINED	1,2,5,12,13
AFLAC INC	COM	00105510	638,705	13,759,271	SH	DEFINED	1,2,5,6,7,8,
AFTERMARKET TECHNOLO	COM	00831810	8,454	434,859	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	28,482	1,718,899	SH	DEFINED	1,2,5,13
AGERE SYS INC	COM	00845V30	23,641	1,832,657	SH	DEFINED	1,2,5,13
AGILE SOFTWARE CORP	COM	00846X10	4,409	737,313	SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	422,032	12,677,450	SH	DEFINED	1,2,5,6,7,8,
AGILYSYS INC	COM	00847J10	14,709	807,276	SH	DEFINED	1,2,6
AGL RES INC	COM	00120410	36,770	1,056,297	SH	DEFINED	1,2,5,6,13
AGREE REALTY CORP	COM	00849210	3,016	104,361	SH	DEFINED	1,2,3
AGRIUM INC	COM	00891610	355	16,149	SH	DEFINED	1
AIR METHODS CORP	COM PAR \$.	00912830	367	21,200	SH	DEFINED	1,2
AIR PRODS & CHEMS IN	COM	00915810	822,273	13,892,101	SH	DEFINED	1,2,5,6,7,8,
AIRGAS INC	COM	00936310	29,882	908,270	SH	DEFINED	1,2,5,13
AIRSPAN NETWORKS INC	COM	00950H10	1,943	341,498	SH	DEFINED	1,2
AIRTRAN HLDGS INC	COM	00949P10	28,187	1,758,420	SH	DEFINED	1,2,13
AIXTRON AKTIENGESELL	SPONSORED	00960610	33	10,404	SH	DEFINED	1,5
AK STL HLDG CORP	COM	00154710	15,691	1,973,680	SH	DEFINED	1,2,5
AKAMAI TECHNOLOGIES	COM	00971T10	23,962	1,202,285	SH	DEFINED	1,2,5,12
AKSYS LTD	COM	01019610	19	28,493	SH	DEFINED	1
AKZO NOBEL NV	SPONSORED	01019930	707	15,343	SH	DEFINED	1
ALABAMA NATL BANCORP	COM	01031710	11,283	174,226	SH	DEFINED	1,2
ALAMO GROUP INC	COM	01131110	1,379	67,275	SH	DEFINED	1,2
ALAMOSA HLDGS INC	COM	01158910	21,695	1,165,781	SH	DEFINED	1,2,5
ALASKA AIR GROUP INC	COM	01165910	29,728	832,249	SH	DEFINED	1,2,6,13
ALASKA COMMUNICATION	COM	01167P10	1,294	127,373	SH	DEFINED	1,2
ALBANY INTL CORP	CL A	01234810	16,636	460,079	SH	DEFINED	1,2,6
ALBANY MOLECULAR RES	COM	01242310	8,977	738,814	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	21,820	568,972	SH	DEFINED	1,2,5,13
ALBERTO CULVER CO	COM	01306810	94,035	2,055,419	SH	DEFINED	1,2,5,6,10,1
ALBERTSONS INC	COM	01310410	207,314	9,710,269	SH	DEFINED	1,2,5,6,7,8,
ALCAN INC	COM	01371610	338	8,257	SH	DEFINED	1
ALCATEL	SPONSORED	01390430	654	52,766	SH	DEFINED	1
ALCOA INC	COM	01381710	910,535	30,792,521	SH	DEFINED	1,2,5,6,7,8,
ALCON INC	COM SHS	H0130110	11,990	92,514	SH	DEFINED	1,5,12
ALDERWOODS GROUP INC	COM	01438310	16,263	1,024,765	SH	DEFINED	1,2,5
ALDILA INC	COM NEW	01438420	371	14,600	SH	DEFINED	2
ALERIS INTL INC	COM	01447710	12,400	384,611	SH	DEFINED	1,2
ALEXANDER & BALDWIN	COM	01448210	31,178	574,811	SH	DEFINED	1,2,5,12,13
ALEXANDERS INC	COM	01475210	13,347	54,367	SH	DEFINED	1,2,3,5
ALEXANDRIA REAL ESTA	COM	01527110	39,745	493,731	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	7,667	378,637	SH	DEFINED	1,2,5
ALFA CORP	COM	01538510	8,951	555,993	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	44	23,193	SH	DEFINED	1
ALICO INC	COM	01623010	2,023	44,767	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	4,944	764,201	SH	DEFINED	1,2
ALKERMES INC	COM	01642T10	34,164	1,786,796	SH	DEFINED	1,2,5
ALLEGHANY CORP DEL	COM	01717510	14,257	50,201	SH	DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	150,313	4,749,221	SH	DEFINED	1,2,5,6,10,1
ALLEGHENY TECHNOLOGI	COM	01741R10	80,164	2,221,842	SH	DEFINED	1,2,5,6,10,1
ALLERGAN INC	COM	01849010	376,901	3,491,115	SH	DEFINED	1,2,5,6,10,1
ALLETE INC	COM NEW	01852230	16,392	372,537	SH	DEFINED	1,2,5
ALLIANCE CAP MGMT HL	UNIT LTD P	01855A10	10,604	187,709	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	59,619	1,674,705	SH	DEFINED	1,2,5,7,10,1
ALLIANCE FIBER OPTIC	COM	01868010	12	10,841	SH	DEFINED	1
ALLIANCE GAMING CORP	COM NEW	01859P60	8,270	635,214	SH	DEFINED	1,2,5

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

ALLIANCE IMAGING INC	COM NEW	01860620	2,868	481,988	SH	DEFINED	1,2
ALLIANCE ONE INTL IN	COM	01877210	5,492	1,408,137	SH	DEFINED	1,2,5,6
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	1,246	33,500	SH	DEFINED	1,2,5
ALLIANCE SEMICONDUCT	COM	01877H10	58	22,459	SH	DEFINED	1
ALLIANT ENERGY CORP	COM	01880210	49,350	1,759,993	SH	DEFINED	1,2,5,12,13
ALLIANT TECHSYSTEMS	COM	01880410	54,201	711,575	SH	DEFINED	1,2,5,10,12,
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	15,652	1,033,815	SH	DEFINED	1
ALLIED CAP CORP NEW	COM	01903Q10	45,237	1,540,260	SH	DEFINED	1,2,5,6,7,8,
ALLIED DEFENSE GROUP	COM	01911810	221	9,694	SH	DEFINED	1,5
ALLIED HEALTHCARE IN	COM	01923A10	2,110	343,674	SH	DEFINED	1,2
ALLIED IRISH BKS P L	SPON ADR O	01922840	593	13,792	SH	DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	45,278	5,180,545	SH	DEFINED	1,2,5,6,10,1
ALLION HEALTHCARE IN	COM	01961510	373	32,020	SH	DEFINED	1
ALLOS THERAPEUTICS I	COM	01977710	398	185,029	SH	DEFINED	1,2
ALLOY INC	COM	01985510	1,588	549,639	SH	DEFINED	1,2
ALLSCRIPTS HEALTHCAR	COM	01988P10	6,205	463,071	SH	DEFINED	1,2
ALLSTATE CORP	COM	02000210	1,150,801	21,283,535	SH	DEFINED	1,2,5,6,7,8,
ALLTEL CORP	COM	02003910	619,529	9,818,204	SH	DEFINED	1,2,5,6,7,8,
ALNYLAM PHARMACEUTIC	COM	02043Q10	154	11,500	SH	DEFINED	2
ALON USA ENERGY INC	COM	02052010	1,730	88,034	SH	DEFINED	1,2
ALPHA NATURAL RESOUR	COM	02076X10	7,008	364,828	SH	DEFINED	1,2
ALPHARMA INC	CL A	02081310	30,710	1,077,180	SH	DEFINED	1,2,5,6
ALTAIR NANOTECHNOLOG	COM	02137310	93	45,800	SH	DEFINED	1
ALTEON INC	COM	02144G10	2	10,500	SH	DEFINED	1
ALTERA CORP	COM	02144110	183,958	9,927,554	SH	DEFINED	1,2,5,6,7,8,
ALTIRIS INC	COM	02148M10	4,520	267,586	SH	DEFINED	1,2,6
ALTRIA GROUP INC	COM	02209S10	6,315,516	84,522,432	SH	DEFINED	1,2,5,6,7,8,
ALUMINA LTD	SPONSORED	02220510	310	14,218	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	135	15,514	SH	DEFINED	1,2,5

AMAZON COM INC	COM	02313510	406,396	8,619,217	SH	DEFINED	1,2,5,6,7,8,
AMB PROPERTY CORP	COM	00163T10	95,956	1,951,518	SH	DEFINED	1,2,3,5,12,1
AMBAC FINL GROUP INC	COM	02313910	244,786	3,176,570	SH	DEFINED	1,2,5,6,7,8,
AMBASSADORS GROUP IN	COM	02317710	4,983	217,680	SH	DEFINED	1,2
AMCOL INTL CORP	COM	02341W10	5,699	277,721	SH	DEFINED	1,2
AMCORE FINL INC	COM	02391210	9,769	321,235	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	6,248	227,198	SH	DEFINED	1,5,12
AMEDISYS INC	COM	02343610	10,481	248,136	SH	DEFINED	1,2,6
AMERADA HESS CORP	COM	02355110	298,499	2,353,720	SH	DEFINED	1,2,5,6,10,1
AMERCO	COM	02358610	9,982	138,538	SH	DEFINED	1,2
AMEREN CORP	COM	02360810	304,802	5,948,526	SH	DEFINED	1,2,5,6,7,8,
AMERICA MOVIL S A DE	SPON ADR L	02364W10	25,080	857,145	SH	DEFINED	1,2
AMERICA SVC GROUP IN	COM	02364L10	1,931	121,770	SH	DEFINED	1,2
AMERICAN AXLE & MFG	COM	02406110	11,470	625,761	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	8,884	358,216	SH	DEFINED	1,2,3
AMERICAN CAPITAL STR	COM	02493710	34,146	942,987	SH	DEFINED	1,2,5
AMERICAN DENTAL PART	COM	02535310	2,545	140,764	SH	DEFINED	1,2
AMERICAN EAGLE OUTFI	COM	02553E10	64,803	2,819,953	SH	DEFINED	1,2,5,12,13
AMERICAN ECOLOGY COR	COM NEW	02553340	1,910	132,334	SH	DEFINED	1,2
AMERICAN ELEC PWR IN	COM	02553710	453,915	12,238,198	SH	DEFINED	1,2,5,6,7,8,
AMERICAN EQTY INVT L	COM	02567620	8,392	643,027	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	2,006,696	38,995,258	SH	DEFINED	1,2,5,6,7,8,
AMERICAN FINL GROUP	COM	02593210	53,065	1,385,153	SH	DEFINED	1,2,5,7,10,1
AMERICAN FINL RLTY T	COM	02607P30	12,377	1,031,429	SH	DEFINED	1,2,3,5
AMERICAN GREETINGS C	CL A	02637510	49,392	2,248,134	SH	DEFINED	1,2,5,6,7,10
AMERICAN HEALTHWAYS	COM	02649V10	23,827	526,574	SH	DEFINED	1,2,5,6
AMERICAN HOME MTG IN	COM	02660R10	22,901	703,146	SH	DEFINED	1,2,5

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

AMERICAN INTL GROUP	COM	02687410	5,313,486	77,876,089	SH	DEFINED	1,2,5,6,7,8,
AMERICAN ITALIAN PAS	CL A	02707010	3,757	552,473	SH	DEFINED	1,2,5,6
AMERICAN LD LEASE IN	COM	02711810	456	19,232	SH	DEFINED	1,2,3
AMERICAN MED SYS HLD	COM	02744M10	18,324	1,027,711	SH	DEFINED	1,2,6
AMERICAN NATL INS CO	COM	02859110	11,946	102,111	SH	DEFINED	1,2,5
AMERICAN PAC CORP	COM	02874010	72	10,500	SH	DEFINED	1
AMERICAN PHARMACEUTI	COM	02886P10	8,090	208,565	SH	DEFINED	1,2,5,12
AMERICAN PHYSICIANS	COM	02888410	6,236	136,188	SH	DEFINED	1,2
AMERICAN PWR CONVERS	COM	02906610	108,038	4,910,826	SH	DEFINED	1,2,5,6,7,8,
AMERICAN REAL ESTATE	DEPOSITRY	02916910	655	16,978	SH	DEFINED	1,2
AMERICAN REPROGRAPHI	COM	02926310	4,136	162,758	SH	DEFINED	1,2
AMERICAN RETIREMENT	COM	02891310	8,718	346,913	SH	DEFINED	1,2
AMERICAN SCIENCE & E	COM	02942910	6,009	96,343	SH	DEFINED	1,2
AMERICAN SOFTWARE IN	CL A	02968310	78	11,915	SH	DEFINED	1
AMERICAN STD COS INC	COM	02971210	212,700	5,324,153	SH	DEFINED	1,2,5,6,7,8,
AMERICAN STS WTR CO	COM	02989910	6,568	213,243	SH	DEFINED	1,2
AMERICAN SUPERCONduc	COM	03011110	3,064	389,343	SH	DEFINED	1,2,5
AMERICAN TECHNICNAL	COM	03013710	160	17,700	SH	DEFINED	1
AMERICAN TECHNOLOGY	COM NEW	03014520	83	25,097	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	02991220	173,255	6,393,170	SH	DEFINED	1,2,5,7,8,10
AMERICAN VANGUARD CO	COM	03037110	2,860	121,701	SH	DEFINED	1,2
AMERICAN WOODMARK CO	COM	03050610	3,634	146,606	SH	DEFINED	1,2
AMERICANWEST BANCORP	COM	03058P10	3,983	168,569	SH	DEFINED	1,2
AMERICAS CAR MART IN	COM	03062T10	1,708	103,384	SH	DEFINED	1,2,5
AMERICREDIT CORP	COM	03060R10	62,079	2,422,119	SH	DEFINED	1,2,5,10,12,
AMERIGROUP CORP	COM	03073T10	18,764	964,259	SH	DEFINED	1,2,5,6,12
AMERIPRISE FINL INC	COM	03076C10	280,331	6,837,344	SH	DEFINED	1,2,5,6,7,8,
AMERIS BANCORP	COM	03076K10	4,201	211,743	SH	DEFINED	1,2
AMERISOURCEBERGEN CO	COM	03073E10	476,530	11,510,396	SH	DEFINED	1,2,5,6,7,8,
AMERISTAR CASINOS IN	COM	03070Q10	8,306	365,906	SH	DEFINED	1,2,5
AMERITRADE HLDG CORP	COM	03074K10	62,487	2,603,642	SH	DEFINED	1,2,5,12
AMERIVEST PTYS INC	COM	03071L10	99	23,700	SH	DEFINED	1,3
AMERON INTL INC	COM	03071010	5,018	110,094	SH	DEFINED	1,2
AMERUS GROUP CO	COM	03072M10	32,976	581,888	SH	DEFINED	1,2,5,13
AMES NATL CORP	COM	03100110	2,335	90,815	SH	DEFINED	1,2
AMETEK INC NEW	COM	03110010	49,456	1,162,574	SH	DEFINED	1,2,5,12,13
AMGEN INC	COM	03116210	2,965,996	37,610,908	SH	DEFINED	1,2,5,6,7,8,
AMICAS INC	COM	00171210	2,767	557,872	SH	DEFINED	1,2
AMIS HLDGS INC	COM	03153810	18,678	1,753,835	SH	DEFINED	1,2
AMKOR TECHNOLOGY INC	COM	03165210	9,138	1,631,766	SH	DEFINED	1,2,5
AMLI RESIDENTIAL PPT	SH BEN INT	00173510	24,423	641,869	SH	DEFINED	1,2,3
AMN HEALTHCARE SERVI	COM	00174410	9,187	464,472	SH	DEFINED	1,2
AMPCO-PITTSBURGH COR	COM	03203710	149	10,300	SH	DEFINED	1
AMPHENOL CORP NEW	CL A	03209510	69,006	1,559,100	SH	DEFINED	1,2,5,7,8,10
AMR CORP	COM	00176510	47,572	2,139,983	SH	DEFINED	1,2,5
AMREP CORP NEW	COM	03215910	253	9,700	SH	DEFINED	1
AMSOUTH BANCORPORATI	COM	03216510	243,826	9,302,771	SH	DEFINED	1,2,5,6,7,8,
AMSURG CORP	COM	03232P40	11,524	504,114	SH	DEFINED	1,2,6
AMVESCAP PLC	SPONSORED	03235E10	307	19,956	SH	DEFINED	1
AMYLIN PHARMACEUTICA	COM	03234610	54,885	1,374,871	SH	DEFINED	1,2,5,12
ANADARKO PETE CORP	COM	03251110	688,787	7,269,525	SH	DEFINED	1,2,5,6,7,8,
ANADIGICS INC	COM	03251510	227	37,865	SH	DEFINED	1,5
ANADYS PHARMACEUTICA	COM	03252Q40	226	25,700	SH	DEFINED	1
ANALOG DEVICES INC	COM	03265410	363,684	10,138,959	SH	DEFINED	1,2,5,6,7,8,
ANALOGIC CORP	COM PAR \$0	03265720	9,640	201,472	SH	DEFINED	1,2,6
ANALYSTS INTL CORP	COM	03268110	27	11,201	SH	DEFINED	1

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

ANAREN INC	COM	03274410	4,278	273,725	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	9,910	326,617	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	3,798	88,163	SH	DEFINED	1,2
ANDREW CORP	COM	03442510	43,101	4,016,893	SH	DEFINED	1,2,5,6,10,11
ANDRX CORP DEL	ANDRX GROU	03455310	16,285	988,185	SH	DEFINED	1,2,5
ANGELICA CORP	COM	03466310	2,128	128,687	SH	DEFINED	1,2,6
ANGIODYNAMICS INC	COM	03475V10	3,025	118,477	SH	DEFINED	1
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	534	10,824	SH	DEFINED	1
ANHEUSER BUSCH COS I	COM	03522910	923,709	21,501,614	SH	DEFINED	1,2,5,6,7,8,9
ANIKA THERAPEUTICS I	COM	03525510	122	10,472	SH	DEFINED	1
ANIMAS CORP DEL	COM	03525Y10	3,526	145,988	SH	DEFINED	1,2
ANIXTER INTL INC	COM	03529010	19,645	502,163	SH	DEFINED	1,2,5,6
ANNALY MTG MGMT INC	COM	03571040	11,277	1,030,825	SH	DEFINED	1,2,5
ANN TAYLOR STORES COR	COM	03611510	73,864	2,139,734	SH	DEFINED	1,2,5,10,12,13
ANSOFT CORP	COM	03638410	5,152	151,320	SH	DEFINED	1,2
ANSWERTHINK INC	COM	03691610	251	59,011	SH	DEFINED	1,5
ANSYS INC	COM	03662Q10	25,649	600,827	SH	DEFINED	1,2,6
ANTEON INTL CORP	COM	03674E10	28,522	524,786	SH	DEFINED	1,2,13
ANTHRACITE CAP INC	COM	03702310	13,417	1,274,145	SH	DEFINED	1,2
ANTIGENICS INC DEL	COM	03703210	1,571	330,037	SH	DEFINED	1,2
ANWORTH MORTGAGE ASS	COM	03734710	4,396	602,169	SH	DEFINED	1,2,5
AO TATNEFT	SPON ADR R	03737P30	2,479	37,567	SH	DEFINED	1,2,5
AON CORP	COM	03738910	646,588	17,985,762	SH	DEFINED	1,2,5,6,7,8,9
AP PHARMA INC	COM	00202J10	16	10,700	SH	DEFINED	1
APAC CUSTOMER SERVIC	COM	00185E10	34	18,498	SH	DEFINED	1
APACHE CORP	COM	03741110	681,956	9,952,655	SH	DEFINED	1,2,5,6,7,8,9
APARTMENT INVT & MGM	CL A	03748R10	142,153	3,753,708	SH	DEFINED	1,2,3,5,6,7,8,9,10,11,12,13,14
APEX SILVER MINES LT	ORD	G0407410	220	13,819	SH	DEFINED	1,5
APHTON CORP	COM	03759P10	11	33,315	SH	DEFINED	1
APOGEE ENTERPRISES I	COM	03759810	18,699	1,152,861	SH	DEFINED	1,2,6
APOLLO GROUP INC	CL A	03760410	233,058	3,854,739	SH	DEFINED	1,2,5,6,7,8,9
APOLLO INVT CORP	COM	03761U10	13,397	747,188	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	1,862,559	25,908,454	SH	DEFINED	1,2,5,6,7,8,9
APPLEBEES INTL INC	COM	03789910	25,942	1,148,400	SH	DEFINED	1,2,5,13
APPLERA CORP	COM AP BIO	03802010	194,696	7,330,420	SH	DEFINED	1,2,5,6,7,8,9
APPLERA CORP	COM CE GEN	03802020	11,934	1,088,844	SH	DEFINED	1,2,5
APPLICA INC	COM	03815A10	47	30,031	SH	DEFINED	1
APPLIED DIGITAL SOLU	COM NEW	03818830	1,982	692,860	SH	DEFINED	1,2
APPLIED FILMS CORP	COM	03819710	4,103	197,560	SH	DEFINED	1,2,5
APPLIED INDL TECHNOL	COM	03820C10	17,279	512,880	SH	DEFINED	1,2,6
APPLIED MATLS INC	COM	03822210	781,705	43,573,299	SH	DEFINED	1,2,5,6,7,8,9
APPLIED MICRO CIRCUI	COM	03822W10	24,258	9,439,061	SH	DEFINED	1,2,5,6,8,10
APPLIED SIGNAL TECHN	COM	03823710	3,163	139,358	SH	DEFINED	1,2,6
APRIA HEALTHCARE GRO	COM	03793310	20,787	862,176	SH	DEFINED	1,2,5,13
APTARGROUP INC	COM	03833610	16,332	312,868	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	46,280	1,695,224	SH	DEFINED	1,2,5,13
AQUANTIVE INC	COM	03839G10	17,696	701,124	SH	DEFINED	1,2
AQUILA INC	COM	03840P10	24,014	6,670,472	SH	DEFINED	1,2,5,13
ARADIGM CORP	COM	03850510	10	13,942	SH	DEFINED	1
ARAMARK CORP	CL B	03852110	40,253	1,449,002	SH	DEFINED	1,2,5,10
ARBINET THEXCHANGE I	COM	03875P10	412	58,729	SH	DEFINED	1,2
ARBITRON INC	COM	03875Q10	24,007	632,089	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	5,918	228,326	SH	DEFINED	1,2
ARCH CAP GROUP LTD	ORD	G0450A10	2,721	49,707	SH	DEFINED	1,2,5
ARCH CHEMICALS INC	COM	03937R10	9,638	322,345	SH	DEFINED	1,2



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

ARCH COAL INC	COM	03938010	68,745	864,714	SH	DEFINED	1,2,5,13
ARCHER DANIELS MIDLA	COM	03948310	464,377	18,831,180	SH	DEFINED	1,2,5,6,7,8,
ARCHIPELAGO HLDG INC	COM	03957A10	17,326	348,116	SH	DEFINED	1,2
ARCHSTONE SMITH TR	COM	03958310	312,208	7,453,053	SH	DEFINED	1,2,3,5,6,7, 14
ARCTIC CAT INC	COM	03967010	6,352	316,652	SH	DEFINED	1,2,6
ARDEN GROUP INC	CL A	03976210	2,709	29,774	SH	DEFINED	1,2
ARDEN RLTY INC	COM	03979310	52,285	1,166,298	SH	DEFINED	1,2,3,5
ARENA PHARMACEUTICAL	COM	04004710	7,376	519,050	SH	DEFINED	1,2
ARES CAP CORP	COM	04010L10	6,377	396,822	SH	DEFINED	1,2
ARGON ST INC	COM	04014910	3,202	103,367	SH	DEFINED	1,2
ARGONAUT GROUP INC	COM	04015710	17,561	535,890	SH	DEFINED	1,2,5
ARIAD PHARMACEUTICAL	COM	04033A10	4,199	717,760	SH	DEFINED	1,2,5
ARIBA INC	COM NEW	04033V20	6,867	934,232	SH	DEFINED	1,2,5
ARISTOTLE CORP	COM NEW	04044820	79	10,427	SH	DEFINED	1
ARKANSAS BEST CORP D	COM	04079010	16,206	371,015	SH	DEFINED	1,2,6
ARM HLDGS PLC	SPONSORED	04206810	126	20,249	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	20,935	490,867	SH	DEFINED	1,2,5,6
ARQULE INC	COM	04269E10	2,469	403,437	SH	DEFINED	1,2,6
ARRAY BIOPHARMA INC	COM	04269X10	2,499	356,496	SH	DEFINED	1,2,5
ARRIS GROUP INC	COM	04269Q10	18,969	2,003,049	SH	DEFINED	1,2
ARROW ELECTRS INC	COM	04273510	67,226	2,098,849	SH	DEFINED	1,2,5,6,12,1
ARROW FINL CORP	COM	04274410	3,400	130,009	SH	DEFINED	1,2,5
ARROW INTL INC	COM	04276410	9,978	344,199	SH	DEFINED	1,2
ART TECHNOLOGY GROUP	COM	04289L10	82	42,031	SH	DEFINED	1
ARTESYN TECHNOLOGIES	COM	04312710	5,149	499,887	SH	DEFINED	1,2,5,6
ARTHROCARE CORP	COM	04313610	14,856	352,543	SH	DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	20,712	1,439,301	SH	DEFINED	1,2,5,13
ASBURY AUTOMOTIVE GR	COM	04343610	2,921	177,488	SH	DEFINED	1,2,5
ASHFORD HOSPITALITY	COM SHS	04410310	5,129	488,983	SH	DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	103,352	1,785,004	SH	DEFINED	1,2,5,6,10,1
ASHWORTH INC	COM	04516H10	513	60,713	SH	DEFINED	1,5,6
ASIAINFO HLDGS INC	COM	04518A10	1,571	394,844	SH	DEFINED	1,2
ASML HLDG NV	N Y SHS	N0705911	341	16,982	SH	DEFINED	1
ASPECT MED SYS INC	COM	04523510	6,612	192,482	SH	DEFINED	1,2
ASPEN INSURANCE HOLD	SHS	G0538410	1,328	56,086	SH	DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	5,253	669,121	SH	DEFINED	1,2,5
ASSET ACCEP CAP CORP	COM	04543P10	8,350	371,787	SH	DEFINED	1,2
ASSOCIATED BANC CORP	COM	04548710	73,106	2,245,975	SH	DEFINED	1,2,5,7,8,10
ASSOCIATED ESTATES R	COM	04560410	1,835	203,004	SH	DEFINED	1,3,5
ASSURANT INC	COM	04621X10	70,157	1,613,184	SH	DEFINED	1,2,5,10,12
ASSURED GUARANTY LTD	COM	G0585R10	1,372	54,021	SH	DEFINED	1,2
ASTA FDG INC	COM	04622010	3,251	118,903	SH	DEFINED	1,2
ASTEC INDS INC	COM	04622410	8,231	252,007	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	42,215	1,435,900	SH	DEFINED	1,2,5,12,13
ASTRAZENECA PLC	SPONSORED	04635310	8,496	174,818	SH	DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	137	11,770	SH	DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	3,529	616,976	SH	DEFINED	1,2,5
AT ROAD INC	COM	04648K10	650	124,344	SH	DEFINED	1
AT&T INC	COM	00206R10	3,252,267	132,799,785	SH	DEFINED	1,2,5,6,7,8,
ATARI INC	COM	04651M10	611	565,972	SH	DEFINED	1,2
ATHEROGENICS INC	COM	04743910	9,782	488,877	SH	DEFINED	1,2,5
ATHEROS COMMUNICATIO	COM	04743P10	12,327	948,249	SH	DEFINED	1,2
ATI TECHNOLOGIES INC	COM	00194110	605	35,601	SH	DEFINED	1,5,13
ATLANTIC AMERN CORP	COM	04820910	29	10,600	SH	DEFINED	1
ATLANTIS PLASTICS IN	COM	04915610	80	11,000	SH	DEFINED	1

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

ATLAS AMER INC	COM	04916710	14,840	246,428	SH	DEFINED	1,2,5
ATLAS PIPELINE PARTN	UNIT L P I	04939210	402	9,900	SH	DEFINED	1
ATMEL CORP	COM	04951310	23,179	7,501,246	SH	DEFINED	1,2,5,13
ATMI INC	COM	00207R10	14,276	510,391	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	17,511	669,383	SH	DEFINED	1,2,5
ATP OIL & GAS CORP	COM	00208J10	8,519	230,171	SH	DEFINED	1,2
ATS MED INC	COM	00208310	69	24,829	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	13,023	166,898	SH	DEFINED	1,2
AU OPTRONICS CORP	SPONSORED	00225510	1,779	118,522	SH	DEFINED	1
AUDIBLE INC	COM NEW	05069A30	3,567	277,797	SH	DEFINED	1,2
AUDIOVOX CORP	CL A	05075710	8,554	617,159	SH	DEFINED	1,2,5,6
AUGUST TECHNOLOGY CO	COM	05106U10	2,142	194,937	SH	DEFINED	1,2
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,157	13,145	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	63	32,694	SH	DEFINED	1
AUTOBYTEL INC	COM	05275N10	2,427	491,341	SH	DEFINED	1,2
AUTODESK INC	COM	05276910	301,628	7,026,047	SH	DEFINED	1,2,5,6,7,8,
AUTOLIV INC	COM	05280010	45,438	1,000,396	SH	DEFINED	1,2,5,12
AUTOMATIC DATA PROCE	COM	05301510	891,756	19,428,225	SH	DEFINED	1,2,5,6,7,8,
AUTONATION INC	COM	05329W10	108,176	4,978,202	SH	DEFINED	1,2,5,6,7,8,
AUTOZONE INC	COM	05333210	191,618	2,088,475	SH	DEFINED	1,2,5,6,7,8,
AVALONBAY CMNTYS INC	COM	05348410	149,099	1,670,574	SH	DEFINED	1,2,3,5,7,8,
AVANEX CORP	COM	05348W10	212	154,980	SH	DEFINED	1,5
AVANIR PHARMACEUTICA	CL A	05348P10	4,276	1,242,992	SH	DEFINED	1
AVANT IMMUNOTHERAPEU	COM	05349110	165	87,662	SH	DEFINED	1,5
AVATAR HLDGS INC	COM	05349410	4,036	73,496	SH	DEFINED	1,2,5
AVAYA INC	COM	05349910	133,575	12,518,780	SH	DEFINED	1,2,5,6,7,8,
AVERY DENNISON CORP	COM	05361110	159,918	2,893,398	SH	DEFINED	1,2,5,6,7,8,
AVI BIOPHARMA INC	COM	00234610	64	18,552	SH	DEFINED	1
AVIALL INC NEW	COM	05366B10	14,591	506,616	SH	DEFINED	1,2
AVICI SYS INC	COM NEW	05367L80	45	11,583	SH	DEFINED	1
AVID TECHNOLOGY INC	COM	05367P10	24,905	454,807	SH	DEFINED	1,2,5,6
AVIGEN INC	COM	05369010	57	18,712	SH	DEFINED	1
AVISTA CORP	COM	05379B10	12,459	703,526	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	57,830	2,415,629	SH	DEFINED	1,2,5,10,12,
AVOCENT CORP	COM	05389310	27,459	1,009,880	SH	DEFINED	1,2,5,12,13
AVON PRODS INC	COM	05430310	384,012	13,450,503	SH	DEFINED	1,2,5,6,7,8,
AVX CORP NEW	COM	00244410	9,657	666,901	SH	DEFINED	1,2,5
AWARE INC MASS	COM	05453N10	86	19,242	SH	DEFINED	1
AXA	SPONSORED	05453610	1,903	58,857	SH	DEFINED	1
AXCELIS TECHNOLOGIES	COM	05454010	6,961	1,459,301	SH	DEFINED	1,2,5,6
AXIS CAPITAL HOLDING	SHS	G0692U10	9,983	319,154	SH	DEFINED	1,2,5,12
AXONYX INC	COM	05461R10	59	70,736	SH	DEFINED	1
AZTAR CORP	COM	05480210	17,746	583,929	SH	DEFINED	1,2,5,6
B A S F A G	SPONSORED	05526250	2,579	33,717	SH	DEFINED	1
BADGER METER INC	COM	05652510	2,597	66,174	SH	DEFINED	1,2
BAIDU COM INC	SPON ADR R	05675210	239	3,800	SH	DEFINED	7
BAIRNCO CORP	COM	05709710	115	13,221	SH	DEFINED	1
BAKER HUGHES INC	COM	05722410	665,194	10,944,284	SH	DEFINED	1,2,5,6,7,8,
BALCHEM CORP	COM	05766520	2,811	94,304	SH	DEFINED	1,2
BALDOR ELEC CO	COM	05774110	11,862	462,471	SH	DEFINED	1,2,5,6
BALDWIN & LYONS INC	CL B	05775520	4,379	180,223	SH	DEFINED	1,2
BALL CORP	COM	05849810	122,112	3,074,332	SH	DEFINED	1,2,5,6,7,8,
BALLY TOTAL FITNESS	COM	05873K10	1,093	173,982	SH	DEFINED	1,2,5,6
BANC CORP	COM	05944B10	1,823	159,770	SH	DEFINED	1,2,5
BANCFIRST CORP	COM	05945F10	7,134	90,298	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	2,750	154,067	SH	DEFINED	1

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

BANCO BRADESCO S A	SP ADR PFD	05946030	15,092	517,740	SH	DEFINED	1,2
BANCO SANTANDER CENT	ADR	05964H10	3,285	249,071	SH	DEFINED	1
BANCO SANTANDER CHIL	SP ADR REP	05965X10	1,209	27,110	SH	DEFINED	1,2,5,7
BANCOLOMBIA S A	SPON ADR P	05968L10	51,056	1,770,946	SH	DEFINED	1,2,4,5,7
BANCORP INC DEL	COM	05969A10	1,779	104,641	SH	DEFINED	1,2
BANCORPSOUTH INC	COM	05969210	24,724	1,120,276	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	1,791	89,119	SH	DEFINED	1,2
BANDAG INC	COM	05981510	8,701	203,919	SH	DEFINED	1,2,13
BANK HAWAII CORP	COM	06254010	34,975	678,601	SH	DEFINED	1,2,5,13
BANK MUTUAL CORP NEW	COM	06375010	8,359	788,609	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	652,344	20,481,764	SH	DEFINED	1,2,5,6,7,8,
BANK NOVA SCOTIA HAL	COM	06414910	3,918	98,901	SH	DEFINED	1,7
BANK OF AMERICA CORP	COM	06050510	5,696,269	123,429,451	SH	DEFINED	1,2,5,6,7,8,
BANK OF GRANITE CORP	COM	06240110	3,686	198,920	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	4,987	135,162	SH	DEFINED	1,2
BANKATLANTIC BANCORP	CL A	06590850	9,206	657,579	SH	DEFINED	1,2,5
BANKFINANCIAL CORP	COM	06643P10	3,516	239,494	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	3,944	133,597	SH	DEFINED	1,2
BANKUNITED FINL CORP	CL A	06652B10	9,315	350,569	SH	DEFINED	1,2
BANNER CORP	COM	06652V10	10,663	341,753	SH	DEFINED	1,2
BANTA CORP	COM	06682110	22,561	453,042	SH	DEFINED	1,2,5,6,13
BARCLAYS PLC	ADR	06738E20	10,752	255,525	SH	DEFINED	1,2
BARD C R INC	COM	06738310	224,964	3,412,676	SH	DEFINED	1,2,5,6,7,8,
BARNES & NOBLE INC	COM	06777410	198,714	4,656,999	SH	DEFINED	1,2,5,10,13
BARNES GROUP INC	COM	06780610	9,541	289,130	SH	DEFINED	1,2,6
BARNWELL INDS INC	COM	06822110	264	10,500	SH	DEFINED	1
BARR PHARMACEUTICALS	COM	06830610	132,813	2,132,165	SH	DEFINED	1,2,5,10,12,
BARRETT BILL CORP	COM	06846N10	11,020	285,416	SH	DEFINED	1,2
BARRICK GOLD CORP	COM	06790110	3,077	110,412	SH	DEFINED	1,5
BARRIER THERAPEUTICS	COM	06850R10	2,630	320,675	SH	DEFINED	1,2
BASSETT FURNITURE IN	COM	07020310	3,287	177,702	SH	DEFINED	1,2,5,6
BAUSCH & LOMB INC	COM	07170710	139,055	2,047,936	SH	DEFINED	1,2,5,6,7,8,
BAXTER INTL INC	COM	07181310	814,259	21,627,072	SH	DEFINED	1,2,5,6,7,8,
BAYER A G	SPONSORED	07273030	1,507	36,081	SH	DEFINED	1
BB&T CORP	COM	05493710	611,024	14,579,436	SH	DEFINED	1,2,5,6,7,8,
BBVA BANCO FRANCES S	SPONSORED	07329M10	765	107,040	SH	DEFINED	1,7
BCSB BANKCORP INC	COM	05494810	129	10,000	SH	DEFINED	1
BE AEROSPACE INC	COM	07330210	16,759	761,764	SH	DEFINED	1,2,5
BEA SYS INC	COM	07332510	60,350	6,420,236	SH	DEFINED	1,2,5,7,8,10
BEACON ROOFING SUPPL	COM	07368510	8,366	291,177	SH	DEFINED	1,2
BEAR STEARNS COS INC	COM	07390210	438,098	3,792,068	SH	DEFINED	1,2,5,6,8,10
BEARINGPOINT INC	COM	07400210	18,445	2,346,657	SH	DEFINED	1,2,5
BEASLEY BROADCAST GR	CL A	07401410	1,355	100,286	SH	DEFINED	1,2
BEAZER HOMES USA INC	COM	07556Q10	42,150	578,664	SH	DEFINED	1,2,5,13
BEBE STORES INC	COM	07557110	2,219	158,138	SH	DEFINED	1,2
BECKMAN COULTER INC	COM	07581110	64,444	1,132,584	SH	DEFINED	1,2,5,7,8,10
BECTON DICKINSON & C	COM	07588710	967,135	16,097,452	SH	DEFINED	1,2,5,6,7,8,
BED BATH & BEYOND IN	COM	07589610	293,251	8,112,048	SH	DEFINED	1,2,5,6,7,8,
BEDFORD PTY INVS IN	COM PAR \$0	07644630	8,996	410,048	SH	DEFINED	1,2,3
BEL FUSE INC	CL B	07734730	4,967	156,197	SH	DEFINED	1,2,6
BELDEN CDT INC	COM	07745410	20,905	855,702	SH	DEFINED	1,2,5,6
BELL MICROPRODUCTS I	COM	07813710	2,826	369,430	SH	DEFINED	1,2,5,6
BELLSOUTH CORP	COM	07986010	3,104,090	114,542,061	SH	DEFINED	1,2,5,6,7,8,
BELO CORP	COM SER A	08055510	36,385	1,699,460	SH	DEFINED	1,2,5,13
BEMIS INC	COM	08143710	77,765	2,790,261	SH	DEFINED	1,2,5,6,10,1
BENCHMARK ELECTRS IN	COM	08160H10	19,965	593,675	SH	DEFINED	1,2,5,6

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

BENTLEY PHARMACEUTIC	COM	08265710	3,500	213,307	SH	DEFINED	1,2
BERKLEY W R CORP	COM	08442310	143,051	3,004,005	SH	DEFINED	1,2,5,7,8,10
BERKSHIRE HATHAWAY I	CL B	08467020	464,038	158,078	SH	DEFINED	1,5
BERKSHIRE HILLS BANC	COM	08468010	3,798	113,374	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	16,226	283,679	SH	DEFINED	1,2
BEST BUY INC	COM	08651610	514,020	11,821,994	SH	DEFINED	1,2,5,6,7,8,
BEVERLY ENTERPRISES	COM NEW	08785130	15,878	1,360,598	SH	DEFINED	1,2,5
BEVERLY HILLS BANCOR	COM	08786610	1,375	132,588	SH	DEFINED	1,2
BFC FINL CORP	CL A	05538420	1,074	194,494	SH	DEFINED	1,2
BG PLC	ADR FIN IN	05543420	14,908	299,804	SH	DEFINED	1
BHP BILLITON LTD	SPONSORED	08860610	2,574	77,034	SH	DEFINED	1
BHP BILLITON PLC	SPONSORED	05545E20	236	7,200	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	5,917	270,324	SH	DEFINED	1,2
BIG LOTS INC	COM	08930210	46,998	3,913,223	SH	DEFINED	1,2,5,6,10,1
BIMINI MTG MGMT INC	CL A	09031E40	3,099	342,393	SH	DEFINED	1,2
BINDVIEW DEV CORP	COM	09032710	72	18,199	SH	DEFINED	1
BIO LOGIC SYS CORP	COM	09090910	166	19,050	SH	DEFINED	1
BIO RAD LABS INC	CL A	09057220	18,170	277,660	SH	DEFINED	1,2,5
BIOENVISION INC	COM	09059N10	2,808	430,074	SH	DEFINED	1,2
BIOGEN IDEC INC	COM	09062X10	441,222	9,744,296	SH	DEFINED	1,2,5,6,7,8,
BIOLASE TECHNOLOGY I	COM	09091110	6,778	848,292	SH	DEFINED	1,5,6
BIOMARIN PHARMACEUTI	COM	09061G10	10,073	934,437	SH	DEFINED	1,2
BIOMED REALTY TRUST	COM	09063H10	23,039	944,219	SH	DEFINED	1,2,3
BIOMET INC	COM	09061310	253,359	6,928,060	SH	DEFINED	1,2,5,6,7,8,
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	1,597	84,902	SH	DEFINED	1,2
BIOSCRIP INC	COM	09069N10	3,540	469,534	SH	DEFINED	1,2,5
BIOSITE INC	COM	09094510	17,191	305,392	SH	DEFINED	1,2,6
BIOVAIL CORP	COM	09067J10	2,150	90,584	SH	DEFINED	1,13
BIOVERIS CORP	COM	09067610	195	42,742	SH	DEFINED	1,5
BISYS GROUP INC	COM	05547210	22,694	1,619,824	SH	DEFINED	1,2,5,13
BJ SVCS CO	COM	05548210	391,388	10,673,245	SH	DEFINED	1,2,5,6,7,8,
BJS RESTAURANTS INC	COM	09180C10	4,119	180,189	SH	DEFINED	1,2
BJS WHOLESALE CLUB I	COM	05548J10	26,482	895,866	SH	DEFINED	1,2,5,13
BKF CAP GROUP INC	COM	05548G10	1,288	67,943	SH	DEFINED	1,2
BLACK & DECKER CORP	COM	09179710	243,635	2,801,686	SH	DEFINED	1,2,5,6,7,8,
BLACK BOX CORP DEL	COM	09182610	18,182	383,745	SH	DEFINED	1,2,5,6
BLACK HILLS CORP	COM	09211310	21,090	609,350	SH	DEFINED	1,2,5,13
BLACKBAUD INC	COM	09227Q10	3,181	186,226	SH	DEFINED	1,2
BLACKBOARD INC	COM	09193550	6,784	234,099	SH	DEFINED	1,2
BLACKROCK INC	CL A	09247X10	17,367	160,090	SH	DEFINED	1,2,5
BLAIR CORP	COM	09282810	1,706	43,805	SH	DEFINED	1,2
BLOCK H & R INC	COM	09367110	221,153	9,008,278	SH	DEFINED	1,2,5,6,7,8,
BLOCKBUSTER INC	CL A	09367910	10,283	2,742,190	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	70	21,001	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	6,338	397,840	SH	DEFINED	1,2
BLUE COAT SYSTEMS IN	COM NEW	09534T50	9,036	197,640	SH	DEFINED	1,2
BLUE NILE INC	COM	09578R10	8,249	204,651	SH	DEFINED	1,2
BLUEGREEN CORP	COM	09623110	3,951	250,055	SH	DEFINED	1,2
BLUELINK HLDGS INC	COM	09624H10	856	76,062	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	10,420	497,381	SH	DEFINED	1,2,5,13
BMC SOFTWARE INC	COM	05592110	282,917	13,807,545	SH	DEFINED	1,2,5,6,7,8,
BOB EVANS FARMS INC	COM	09676110	14,701	637,518	SH	DEFINED	1,2,5,13
BOC GROUP PLC	SPONSORED	05561760	644	15,602	SH	DEFINED	1
BOEING CO	COM	09702310	6,245,435	88,915,640	SH	DEFINED	1,2,5,6,7,8,
BOIS D ARC ENERGY IN	COM	09738U10	2,489	156,952	SH	DEFINED	1,2
BOK FINL CORP	COM NEW	05561Q20	8,970	197,441	SH	DEFINED	1,2,5

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

BOMBAY CO INC	COM	09792410	1,301	439,381	SH	DEFINED	1,2
BON-TON STORES INC	COM	09776J10	9,833	513,984	SH	DEFINED	1,2
BOOKS-A-MILLION INC	COM	09857010	108	11,197	SH	DEFINED	1
BORDERS GROUP INC	COM	09970910	24,040	1,109,382	SH	DEFINED	1,2,5,13
BORG WARNER INC	COM	09972410	49,088	809,630	SH	DEFINED	1,2,5,12,13
BORLAND SOFTWARE COR	COM	09984910	6,917	1,059,313	SH	DEFINED	1,2,5
BOSTON BEER INC	CL A	10055710	4,142	165,691	SH	DEFINED	1,2
BOSTON COMMUNICATION	COM	10058210	14	12,233	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	11,863	389,987	SH	DEFINED	1,2
BOSTON PROPERTIES IN	COM	10112110	181,272	2,445,332	SH	DEFINED	1,2,3,5,7,8,
BOSTON SCIENTIFIC CO	COM	10113710	405,492	16,557,433	SH	DEFINED	1,2,5,6,7,8,
BOTTOMLINE TECH DEL	COM	10138810	2,195	199,183	SH	DEFINED	1,2
BOWATER INC	COM	10218310	30,661	998,067	SH	DEFINED	1,2,5,13
BOWNE & CO INC	COM	10304310	7,393	498,187	SH	DEFINED	1,2,6
BOYD GAMING CORP	COM	10330410	28,701	602,202	SH	DEFINED	1,2,13
BOYKIN LODGING CO	COM	10343010	6,812	557,457	SH	DEFINED	1,2,3,5
BP PLC	SPONSORED	05562210	3,331,871	51,882,136	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,655	24,849	SH	DEFINED	1,2,5
BRADLEY PHARMACEUTIC	COM	10457610	2,440	256,849	SH	DEFINED	1,6
BRADY CORP	CL A	10467410	25,318	699,769	SH	DEFINED	1,2,5,6
BRANDYWINE RLTY TR	SH BEN INT	10536820	33,959	1,216,742	SH	DEFINED	1,2,3,5
BRASKEM S A	SP ADR PFD	10553210	2,609	160,946	SH	DEFINED	1,4
BRE PROPERTIES INC	CL A	05564E10	40,474	889,928	SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	43,857	1,130,620	SH	DEFINED	1,2,5,6,12
BRIGHAM EXPLORATION	COM	10917810	4,132	348,372	SH	DEFINED	1,2
BRIGHT HORIZON FAMIL	COM	10919510	14,209	383,505	SH	DEFINED	1,2,5
BRIGHTPOINT INC	COM NEW	10947340	15,772	568,772	SH	DEFINED	1,2,6
BRINKER INTL INC	COM	10964110	69,284	1,792,144	SH	DEFINED	1,2,5,7,8,10
BRINKS CO	COM	10969610	42,414	885,290	SH	DEFINED	1,2,5,13
BRISTOL MYERS SQUIBB	COM	11012210	1,226,855	53,387,946	SH	DEFINED	1,2,5,6,7,8,
BRISTOL WEST HLDGS I	COM	11037M10	3,823	200,895	SH	DEFINED	1,2
BRITESMILE INC	COM NEW	11041520	9	11,836	SH	DEFINED	1
BRITISH AMERN TOB PL	SPONSORED	11044810	1,347	29,896	SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	398	6,915	SH	DEFINED	1
BRITISH SKY BROADCAST	SPONSORED	11101310	342	9,854	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	395,367	8,385,294	SH	DEFINED	1,2,5,6,7,8,
BROADVISION INC	COM NEW	11141260	16	32,669	SH	DEFINED	1,5
BROADWING CORP	COM	11161E10	5,137	849,026	SH	DEFINED	1,2,5
BROCADE COMMUNICATIO	COM	11162110	19,250	4,729,770	SH	DEFINED	1,2,5,8
BRONCO DRILLING CO I	COM	11221110	868	37,720	SH	DEFINED	1,2
BROOKDALE SR LIVING	COM	11246310	2,901	97,300	SH	DEFINED	1,2
BROOKFIELD HOMES COR	COM	11272310	9,409	189,208	SH	DEFINED	1,2,5
BROOKFIELD PPTYS COR	COM	11290010	5,857	199,085	SH	DEFINED	1,3,5,7
BROOKLINE BANCORP IN	COM	11373M10	11,796	832,439	SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	13,383	1,068,093	SH	DEFINED	1,2,5,6
BROWN & BROWN INC	COM	11523610	61,445	2,011,948	SH	DEFINED	1,2,5,12,13
BROWN FORMAN CORP	CL A	11563710	2,059	29,022	SH	DEFINED	1,5,12
BROWN FORMAN CORP	CL B	11563720	127,779	1,843,323	SH	DEFINED	1,2,5,6,10,1
BROWN SHOE INC NEW	COM	11573610	14,456	340,697	SH	DEFINED	1,2,6
BRT RLTY TR	SH BEN INT	05564530	229	9,600	SH	DEFINED	1
BRUKER BIOSCIENCES C	COM	11679410	3,887	799,896	SH	DEFINED	1,2,5
BRUNSWICK CORP	COM	11704310	106,086	2,609,101	SH	DEFINED	1,2,5,6,7,8,
BRUSH ENGINEERED MAT	COM	11742110	3,971	249,777	SH	DEFINED	1,2,5
BT GROUP PLC	ADR	05577E10	548	14,290	SH	DEFINED	1
BUCA INC	COM	11776910	123	22,515	SH	DEFINED	1,5
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,087	49,443	SH	DEFINED	1,2,5

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

BUCKEYE TECHNOLOGIES	COM	11825510	6,557	814,494	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	3,425	106,236	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	14,318	271,683	SH	DEFINED	1,2
BUFFALO WILD WINGS I	COM	11984810	2,714	81,736	SH	DEFINED	1,2
BUILD A BEAR WORKSHO	COM	12007610	3,825	129,039	SH	DEFINED	1,2
BUILDERS FIRSTSOURCE	COM	12008R10	2,823	132,122	SH	DEFINED	1,2
BUILDING MATLS HLDG	COM	12011310	16,137	236,575	SH	DEFINED	1,2,6
BUNGE LIMITED	COM	G1696210	37,843	668,483	SH	DEFINED	1,2,5,7,8,10
BUNZL PUB LTD CO	SPON ADR N	12073840	327	6,095	SH	DEFINED	1
BURLINGTON COAT FACT	COM	12157910	12,238	304,354	SH	DEFINED	1,2,6
BURLINGTON NORTHN SA	COM	12189T10	885,336	12,501,210	SH	DEFINED	1,2,5,6,7,8,
BURLINGTON RES INC	COM	12201410	1,206,087	13,991,732	SH	DEFINED	1,2,5,6,7,8,
C COR INC	COM	12501010	3,131	644,179	SH	DEFINED	1,2,5,6
C D I CORP	COM	12507110	5,150	187,968	SH	DEFINED	1,2,6
C D W CORP	COM	12512N10	69,787	1,212,004	SH	DEFINED	1,2,5,6,7,8,
C H ROBINSON WORLDWI	COM NEW	12541W20	99,782	2,694,624	SH	DEFINED	1,2,5,12,13
C&D TECHNOLOGIES INC	COM	12466110	4,333	568,594	SH	DEFINED	1,2,5,6
CABELAS INC	COM	12680430	6,803	409,796	SH	DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	61,197	2,607,439	SH	DEFINED	1,2,5,7,8,10
CABOT CORP	COM	12705510	31,394	876,925	SH	DEFINED	1,2,5,6,12,1
CABOT MICROELECTRONI	COM	12709P10	27,724	946,523	SH	DEFINED	1,2,5,13
CABOT OIL & GAS CORP	COM	12709710	37,915	840,683	SH	DEFINED	1,2,5,12
CACHE INC	COM NEW	12715030	2,338	135,013	SH	DEFINED	1,2
CACI INTL INC	CL A	12719030	17,566	306,135	SH	DEFINED	1,2,5,6
CADBURY SCHWEPPEES PL	ADR	12720930	1,252	32,685	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	90,933	5,374,316	SH	DEFINED	1,2,5,7,8,10
CAE INC	COM	12476510	139	19,000	SH	DEFINED	7
CAL DIVE INTL INC	COM	12791410	52,499	1,462,770	SH	DEFINED	1,2,5,12
CALAMOS ASSET MGMT I	CL A	12811R10	8,640	274,730	SH	DEFINED	1,2
CALAMP CORP	COM	12812610	178	16,949	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	205	20,200	SH	DEFINED	1
CALGON CARBON CORP	COM	12960310	2,518	442,550	SH	DEFINED	1,2
CALIFORNIA COASTAL C	COM NEW	12991520	4,155	105,904	SH	DEFINED	1,2
CALIFORNIA FIRST NTN	COM	13022210	141	10,730	SH	DEFINED	1
CALIFORNIA MICRO DEV	COM	13043910	191	29,300	SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13054D10	8,378	262,047	SH	DEFINED	1,2
CALIFORNIA WTR SVC G	COM	13078810	8,843	231,302	SH	DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	1,779	302,551	SH	DEFINED	1,2
CALLAWAY GOLF CO	COM	13119310	19,989	1,444,310	SH	DEFINED	1,2,5,13
CALLON PETE CO DEL	COM	13123X10	3,507	198,675	SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	8,156	434,516	SH	DEFINED	1,2,5,6
CAMDEN NATL CORP	COM	13303410	3,571	108,600	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	56,031	967,380	SH	DEFINED	1,2,3,5
CAMPBELL SOUP CO	COM	13442910	176,444	5,926,914	SH	DEFINED	1,2,5,6,7,8,
CANADIAN NAT RES LTD	COM	13638510	699	14,084	SH	DEFINED	1,5,7
CANADIAN NATL RY CO	COM	13637510	3,037	37,971	SH	DEFINED	1,5,7
CANDELA CORP	COM	13690710	4,913	340,244	SH	DEFINED	1,2
CANON INC	ADR	13800630	2,649	45,028	SH	DEFINED	1
CANTEL MEDICAL CORP	COM	13809810	2,436	135,809	SH	DEFINED	1,2
CAPITAL CITY BK GROU	COM	13967410	5,492	160,152	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM NEW	14006520	3,796	116,989	SH	DEFINED	1,2
CAPITAL CROSSING BK	COM	14007110	1,886	56,480	SH	DEFINED	1,2
CAPITAL LEASE FDG IN	COM	14028810	3,632	344,921	SH	DEFINED	1,2
CAPITAL ONE FINL COR	COM	14040H10	779,959	9,027,299	SH	DEFINED	1,2,5,6,7,8,
CAPITAL SOUTHWEST CO	COM	14050110	4,095	45,244	SH	DEFINED	1,2
CAPITAL SR LIVING CO	COM	14047510	103	10,000	SH	DEFINED	1

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

CAPITAL TRUST INC MD CL A NEW	14052H50	4,485	153,163	SH	DEFINED	1,2
CAPITALSOURCE INC	COM 14055X10	14,632	653,221	SH	DEFINED	1,2,5
CAPITOL BANCORP LTD	COM 14056D10	7,673	204,936	SH	DEFINED	1,2
CAPITOL FED FINL	COM 14057C10	7,958	241,593	SH	DEFINED	1,2,5
CAPSTEAD MTG CORP	COM NO PAR 14067E50	137	23,599	SH	DEFINED	1,5
CAPSTONE TURBINE COR	COM 14067D10	342	114,392	SH	DEFINED	1,5
CAPTARIS INC	COM 14071N10	203	54,952	SH	DEFINED	1,6
CARACO PHARMACEUTICA	COM 14075T10	612	68,185	SH	DEFINED	1,2
CARAUSTAR INDS INC	COM 14090910	3,686	424,180	SH	DEFINED	1,2
CARBO CERAMICS INC	COM 14078110	24,598	435,201	SH	DEFINED	1,2
CARDIAC SCIENCE CORP	COM 14141A10	229	25,308	SH	DEFINED	1,5
CARDINAL FINL CORP	COM 14149F10	2,968	269,810	SH	DEFINED	1,2
CARDINAL HEALTH INC	COM 14149Y10	910,060	13,237,240	SH	DEFINED	1,2,5,6,7,8,
CARDIODYNAMICS INTL	COM 14159710	53	44,078	SH	DEFINED	1,5
CAREER EDUCATION COR	COM 14166510	96,188	2,852,554	SH	DEFINED	1,2,5,7,8,10
CAREMARK RX INC	COM 14170510	701,487	13,544,837	SH	DEFINED	1,2,5,6,7,8,
CARLISLE COS INC	COM 14233910	29,432	425,625	SH	DEFINED	1,2,5,12,13
CARMAX INC	COM 14313010	48,617	1,756,402	SH	DEFINED	1,2,5,7,8,10
CARMIKE CINEMAS INC	COM 14343640	3,803	149,963	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF 14365830	506,650	9,475,412	SH	DEFINED	1,2,5,6,7,8,
CARPENTER TECHNOLOGY	COM 14428510	35,089	497,924	SH	DEFINED	1,2
CARRAMERICA RLTY COR	COM 14441810	38,911	1,123,635	SH	DEFINED	1,2,3,5
CARREKER CORP	COM 14443310	228	45,649	SH	DEFINED	1,5,6
CARRIAGE SVCS INC	COM 14390510	362	72,300	SH	DEFINED	1,2
CARRIER ACCESS CORP	COM 14446010	164	33,123	SH	DEFINED	1
CARRIZO OIL & CO INC	COM 14457710	5,994	242,665	SH	DEFINED	1,2
CARTER INC	COM 14622910	15,744	267,526	SH	DEFINED	1,2
CASCADE BANCORP	COM 14715410	4,621	200,815	SH	DEFINED	1,2
CASCADE CORP	COM 14719510	7,209	153,669	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM 14733910	3,170	162,499	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN CL A	14744810	3,289	257,163	SH	DEFINED	1,2
CASEYS GEN STORES IN	COM 14752810	24,992	1,007,758	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM 14754D10	9,619	414,784	SH	DEFINED	1,2
CASTLE A M & CO	COM 14841110	3,316	151,841	SH	DEFINED	1,2
CASUAL MALE RETAIL G	COM 14871110	2,164	353,012	SH	DEFINED	1,2
CATALINA MARKETING C	COM 14886710	27,555	1,087,000	SH	DEFINED	1,2,5,13
CATALYST SEMICONDUCT	COM 14888110	96	19,869	SH	DEFINED	1
CATAPULT COMMUNICATI	COM 14901610	1,842	124,527	SH	DEFINED	1,2,6
CATERPILLAR INC DEL	COM 14912310	1,361,762	23,572,123	SH	DEFINED	1,2,5,6,7,8,
CATHAY GENERAL BANCO	COM 14915010	29,323	815,900	SH	DEFINED	1,2,5,13
CATO CORP NEW	CL A 14920510	11,067	515,931	SH	DEFINED	1,2,6
CAVALRY BANCORP INC	COM 14954710	224	9,400	SH	DEFINED	1
CAVCO INDS INC DEL	COM 14956810	409	10,678	SH	DEFINED	1,5
CB RICHARD ELLIS GRO	CL A 12497T10	30,545	519,025	SH	DEFINED	1,2,5
CBeyond COMMUNICATIO	COM 14984710	178	17,300	SH	DEFINED	1
CBIZ INC	COM 12480510	4,940	820,669	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM 12483010	40,221	1,018,000	SH	DEFINED	1,2,3,5
CBOT HLDGS INC	CL A 14984K10	1,234	13,160	SH	DEFINED	1,2
CBRL GROUP INC	COM 12489V10	22,500	640,103	SH	DEFINED	1,2,5,13
CBS CORP NEW	CL B 12485720	2,728	106,984	SH	DEFINED	1
CCA INDS INC	COM 12486710	98	10,608	SH	DEFINED	1
CCC INFORMATION SVCS	COM 12487Q10	2,941	112,181	SH	DEFINED	1,2
CDC CORP	SHS A G2022L10	88	27,535	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM 13606910	472	7,176	SH	DEFINED	1
CEC ENTMT INC	COM 12513710	27,842	817,923	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY 15018510	2,236	78,345	SH	DEFINED	1,2,5
CEDAR SHOPPING CTRS	COM NEW 15060220	7,472	531,085	SH	DEFINED	1,2,3
CELADON GROUP INC	COM 15083810	250	8,671	SH	DEFINED	1

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

CELANESE CORP DEL	COM SER A	15087010	13,149	687,708	SH	DEFINED	1,2,5
CELGENE CORP	COM	15102010	139,115	2,146,835	SH	DEFINED	1,2,5,7,8,10
CELL GENESYS INC	COM	15092110	3,274	552,097	SH	DEFINED	1,2,5
CELL THERAPEUTICS IN	COM	15093410	1,577	723,559	SH	DEFINED	1,2,5
CELLEGY PHARMACEUTIC	COM	15115L10	6	10,600	SH	DEFINED	1
CEMEX S A	SPON ADR 5	15129088	17,465	294,366	SH	DEFINED	1,2
CENDANT CORP	COM	15131310	592,679	34,358,217	SH	DEFINED	1,2,5,6,7,8,
CENTENE CORP DEL	COM	15135B10	19,439	739,399	SH	DEFINED	1,2,6
CENTENNIAL BK HLDGS	COM	15134530	7,802	630,739	SH	DEFINED	1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	14,725	948,771	SH	DEFINED	1,2
CENTER BANCORP INC	COM	15140810	170	15,466	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	2,863	113,793	SH	DEFINED	1,2
CENTERPOINT ENERGY I	COM	15189T10	134,034	10,430,637	SH	DEFINED	1,2,5,6,7,8,
CENTERPOINT PPTYS TR	COM	15189510	47,214	954,203	SH	DEFINED	1,2,3,5
CENTEX CORP	COM	15231210	310,176	4,338,728	SH	DEFINED	1,2,5,6,7,8,
CENTILLIUM COMMUNICA	COM	15231910	101	28,892	SH	DEFINED	1,5
CENTRA SOFTWARE INC	COM	15234X10	21	10,322	SH	DEFINED	1
CENTRAL COAST BANCOR	COM	15314510	3,659	147,893	SH	DEFINED	1,2
CENTRAL EUROPEAN DIS	COM	15343510	8,753	218,063	SH	DEFINED	1,2
CENTRAL EUROPEAN MED	CL A NEW	G2004520	233	4,020	SH	DEFINED	1,5
CENTRAL GARDEN & PET	COM	15352710	13,741	299,110	SH	DEFINED	1,2
CENTRAL PAC FINL COR	COM	15476010	17,389	484,108	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	5,703	415,649	SH	DEFINED	1,2,6
CENTRAL VT PUB SVC C	COM	15577110	3,468	192,584	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	12,121	462,453	SH	DEFINED	1,2
CENTURY BANCORP INC	CL A NON V	15643210	202	6,890	SH	DEFINED	1
CENTURYTEL INC	COM	15670010	170,568	5,143,784	SH	DEFINED	1,2,5,6,7,10
CENVEO INC	COM	15670S10	8,356	634,919	SH	DEFINED	1,2,5
CEPHALON INC	COM	15670810	60,750	938,374	SH	DEFINED	1,2,5,12,13
CEPHEID	COM	15670R10	4,600	523,913	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	19,194	438,218	SH	DEFINED	1,2,5,6
CERES GROUP INC	COM	15677210	2,092	404,682	SH	DEFINED	1,2
CERIDIAN CORP NEW	COM	15677910	72,107	2,901,684	SH	DEFINED	1,2,5,6,7,8,
CERNER CORP	COM	15678210	60,282	663,099	SH	DEFINED	1,2,5,6,10,1
CERTEGY INC	COM	15688010	46,541	1,147,456	SH	DEFINED	1,2,5,7,8,10
CERUS CORP	COM	15708510	103	10,162	SH	DEFINED	1
CEVA INC	COM	15721010	76	12,073	SH	DEFINED	1
CF INDS HLDGS INC	COM	12526910	8,400	550,837	SH	DEFINED	1,2
CFS BANCORP INC	COM	12525D10	251	17,566	SH	DEFINED	1,5
CH ENERGY GROUP INC	COM	12541M10	11,106	241,966	SH	DEFINED	1,2,5
CHAD THERAPEUTICS IN	COM	15722810	97	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES	COM	15849610	18,180	1,334,827	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC DEL	COM	15878710	101	15,700	SH	DEFINED	1
CHAPARRAL STL CO DEL	COM	15942310	9,104	300,973	SH	DEFINED	1,2,5
CHARLES & COLVARD LT	COM	15976510	3,100	153,457	SH	DEFINED	1,2
CHARLES RIV LABS INT	COM	15986410	41,309	974,954	SH	DEFINED	1,2,5,13
CHARLOTTE RUSSE HLDG	COM	16104810	4,070	195,371	SH	DEFINED	1,2
CHARMING SHOPPES INC	COM	16113310	26,766	2,035,451	SH	DEFINED	1,2,5
CHARTER COMMUNICATIO	CL A	16117M10	5,134	4,208,199	SH	DEFINED	1,2,5
CHARTER FINL CORP WE	COM	16122M10	1,798	50,353	SH	DEFINED	1,2
CHARTERMAC	SH BEN INT	16090810	12,037	568,301	SH	DEFINED	1,2,5
CHATTEM INC	COM	16245610	13,702	376,535	SH	DEFINED	1,2
CHECK POINT SOFTWARE	ORD	M2246510	7,273	362,582	SH	DEFINED	1,2,5,12
CHECKERS DRIVE-IN RE	COM NEW	16280930	785	51,800	SH	DEFINED	1,2
CHECKFREE CORP NEW	COM	16281310	72,017	1,568,998	SH	DEFINED	1,2,5,8,13
CHECKPOINT SYS INC	COM	16282510	15,725	637,914	SH	DEFINED	1,2,6
CHEESECAKE FACTORY I	COM	16307210	42,354	1,132,768	SH	DEFINED	1,2,5,13
CHEMED CORP NEW	COM	16359R10	18,415	370,664	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	10,472	329,708	SH	DEFINED	1,2,5



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

CHEMTURA CORP	COM	16389310	78,109	6,150,293	SH	DEFINED	1,2,5,13
CHENIERE ENERGY INC	COM NEW	16411R20	21,654	581,778	SH	DEFINED	1,2,12
CHEROKEE INC DEL NEW	COM	16444H10	3,064	89,090	SH	DEFINED	1,2,5
CHESAPEAKE CORP	COM	16515910	4,450	262,057	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	COM	16516710	133,141	4,196,075	SH	DEFINED	1,2,5,6,7,8,
CHESAPEAKE UTILS COR	COM	16530310	373	12,122	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	4,771,012	84,041,073	SH	DEFINED	1,2,5,6,7,8,
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	347	13,774	SH	DEFINED	1
CHICAGO MERCANTILE H	CL A	16776010	153,669	418,158	SH	DEFINED	1,2,5,7,8,10
CHICOS FAS INC	COM	16861510	158,977	3,618,873	SH	DEFINED	1,2,5,7,8,10
CHILDRENS PL RETAIL	COM	16890510	21,656	438,211	SH	DEFINED	1,2,5,6
CHINA ENERGY TECHNOL	COM	16938W10	112	13,516	SH	DEFINED	1
CHINA MOBILE HONG KO	SPONSORED	16941M10	3,999	166,350	SH	DEFINED	1
CHINA PETE & CHEM CO	SPON ADR H	16941R10	763	15,378	SH	DEFINED	1
CHINA TECHFAITH WIRL	SPONSORED	16942410	768	56,900	SH	DEFINED	7
CHINA UNICOM LTD	SPONSORED	16945R10	164	20,095	SH	DEFINED	1
CHINA YUCHAI INTL LT	COM	G2108210	240	30,700	SH	DEFINED	1,7
CHIQUITA BRANDS INTL	COM	17003280	18,057	902,413	SH	DEFINED	1,2
CHIRON CORP	COM	17004010	135,920	3,058,508	SH	DEFINED	1,2,5,6,7,8,
CHITTENDEN CORP	COM	17022810	17,754	638,387	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I	COM	16990510	20,205	483,835	SH	DEFINED	1,2,5
CHOICEPOINT INC	COM	17038810	70,791	1,590,454	SH	DEFINED	1,2,5,7,8,10
CHOLESTECH CORP	COM	17039310	164	16,533	SH	DEFINED	1
CHORDIANT SOFTWARE I	COM	17040410	243	92,793	SH	DEFINED	1
CHRISTOPHER & BANKS	COM	17104610	16,023	853,193	SH	DEFINED	1,2,5,6
CHUBB CORP	COM	17123210	626,826	6,419,114	SH	DEFINED	1,2,5,6,7,8,
CHUNGHWA TELECOM CO	SPONSORED	17133Q20	447	24,363	SH	DEFINED	1,4,12
CHURCH & DWIGHT INC	COM	17134010	29,512	893,481	SH	DEFINED	1,2,5,13
CHURCHILL DOWNS INC	COM	17148410	3,728	101,498	SH	DEFINED	1,2
CIBA SPECIALTY CHEMI	SPONSORED	17162W20	262	8,116	SH	DEFINED	1
CIBER INC	COM	17163B10	6,971	1,056,173	SH	DEFINED	1,2,6,8
CIENA CORP	COM	17177910	50,291	16,933,097	SH	DEFINED	1,2,5,6,10,1
CIGNA CORP	COM	12550910	587,646	5,260,930	SH	DEFINED	1,2,5,6,7,8,
CIMAREX ENERGY CO	COM	17179810	50,418	1,172,232	SH	DEFINED	1,2,5,12
CINCINNATI BELL INC	COM	17187110	24,055	6,853,270	SH	DEFINED	1,2,5,6,13
CINCINNATI FINL CORP	COM	17206210	246,312	5,512,799	SH	DEFINED	1,2,5,6,7,8,
CINERGY CORP	COM	17247410	250,134	5,891,040	SH	DEFINED	1,2,5,6,7,8,
CINTAS CORP	COM	17290810	157,108	3,819,790	SH	DEFINED	1,2,5,6,7,8,
CIPHERGEN BIOSYSTEMS	COM	17252Y10	15	12,977	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	6,951	270,906	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	105,736	4,680,662	SH	DEFINED	1,2,5,6,10,1
CIRRUS LOGIC INC	COM	17275510	9,216	1,379,613	SH	DEFINED	1,2,5
CISCO SYS INC	COM	17275R10	3,242,559	189,401,830	SH	DEFINED	1,2,5,6,7,8,
CIT GROUP INC	COM	12558110	461,132	8,905,600	SH	DEFINED	1,2,5,6,7,8,
CITADEL BROADCASTING	COM	17285T10	12,178	906,117	SH	DEFINED	1,2
CITI TRENDS INC	COM	17306X10	2,131	49,918	SH	DEFINED	1,2
CITIGROUP INC	COM	17296710	7,714,845	158,970,639	SH	DEFINED	1,2,5,6,7,8,
CITIZENS & NORTHN CO	COM	17292210	2,569	100,222	SH	DEFINED	1,2
CITIZENS BKG CORP MI	COM	17442010	16,107	580,440	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	116,066	9,490,273	SH	DEFINED	1,2,5,6,10,1
CITIZENS FIRST BANCO	COM	17461R10	378	16,050	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	2,382	437,051	SH	DEFINED	1,2
CITRIX SYS INC	COM	17737610	154,269	5,369,618	SH	DEFINED	1,2,5,6,7,8,
CITY BK LYNNWOOD WAS	COM	17770A10	3,937	110,695	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	11,842	329,389	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	44,812	618,604	SH	DEFINED	1,2,5,12,13
CKE RESTAURANTS INC	COM	12561E10	15,277	1,130,773	SH	DEFINED	1,2

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

CKX INC	COM	12562M10	2,588	199,105	SH	DEFINED	1,2
CLAIRES STORES INC	COM	17958410	56,812	1,944,289	SH	DEFINED	1,2,5,6,12,13
CLARCOR INC	COM	17989510	32,698	1,100,560	SH	DEFINED	1,2,5,6
CLARK INC	COM	18145710	6,080	458,869	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	6,096	211,601	SH	DEFINED	1,2
CLEAR CHANNEL COMMUN	COM	18450210	453,261	14,412,107	SH	DEFINED	1,2,5,6,7,8,9
CLEAR CHANNEL OUTDOO	CL A	18451C10	3,345	166,836	SH	DEFINED	1,2
CLECO CORP NEW	COM	12561W10	24,361	1,168,395	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	30,996	349,957	SH	DEFINED	1,2,5
CLICK COMMERCE INC	COM NEW	18681D20	2,248	106,948	SH	DEFINED	1,2
CLIFTON SVGS BANCORP	COM	18712Q10	1,416	140,727	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	234,039	4,113,889	SH	DEFINED	1,2,5,6,7,8,9
CMGI INC	COM	12575010	8,895	5,894,794	SH	DEFINED	1,2,5
CMS ENERGY CORP	COM	12589610	128,253	8,838,930	SH	DEFINED	1,2,5,6,10,11
CNA FINL CORP	COM	12611710	10,218	312,203	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	3,914	268,604	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	25,401	1,729,108	SH	DEFINED	1,2,5
CNF INC	COM	12612W10	95,306	1,705,244	SH	DEFINED	1,2,5,7,8,10
CNS INC	COM	12613610	7,520	343,205	SH	DEFINED	1,2,6
COACH INC	COM	18975410	360,743	10,820,132	SH	DEFINED	1,2,5,6,7,8,9
COACHMEN INDS INC	COM	18987310	2,736	231,666	SH	DEFINED	1,2,6
COASTAL FINL CORP DE	COM	19046E10	2,431	188,998	SH	DEFINED	1,2,5
COBIZ INC	COM	19089710	3,126	171,463	SH	DEFINED	1,2
COBRA ELECTRS CORP	COM	19104210	136	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	4,339	100,912	SH	DEFINED	1,2
COCA COLA CO	COM	19121610	2,769,922	68,715,508	SH	DEFINED	1,2,5,6,7,8,9
COCA COLA ENTERPRISE	COM	19121910	188,947	9,856,376	SH	DEFINED	1,2,5,6,10,11
COEUR D ALENE MINES	COM	19210810	12,272	3,068,097	SH	DEFINED	1,2,5
COGENT COMM GROUP IN	COM NEW	19239V30	208	37,874	SH	DEFINED	1,2
COGENT INC	COM	19239Y10	6,801	299,884	SH	DEFINED	1,2,5
COGNEX CORP	COM	19242210	17,239	572,901	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	119,180	2,370,804	SH	DEFINED	1,2,5,7,8,10
COGNOS INC	COM	19244C10	10,023	288,760	SH	DEFINED	1,2
COHEN & STEERS INC	COM	19247A10	1,208	64,850	SH	DEFINED	1,2
COHERENT INC	COM	19247910	16,207	546,052	SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	7,255	317,225	SH	DEFINED	1,2,6
COINSTAR INC	COM	19259P30	14,335	627,886	SH	DEFINED	1,2,6
COLDWATER CREEK INC	COM	19306810	15,377	503,678	SH	DEFINED	1,2,5
COLE KENNETH PRODTNS	CL A	19329410	2,640	103,518	SH	DEFINED	1,2
COLES MYER LTD	SPON ADR N	19387040	316	5,307	SH	DEFINED	1
COLEY PHARMACEUTICAL	COM	19388P10	719	47,440	SH	DEFINED	1,2
COLGATE PALMOLIVE CO	COM	19416210	810,059	14,768,625	SH	DEFINED	1,2,5,6,8,10
COLLAGENEX PHARMACEU	COM	19419B10	4,466	369,979	SH	DEFINED	1
COLLEGIATE FDG SVCS	COM	19458M10	2,486	125,851	SH	DEFINED	1,2
COLONIAL BANCGROUP I	COM	19549330	51,349	2,155,730	SH	DEFINED	1,2,5,12,13
COLONIAL PPTYS TR	COM SH BEN	19587210	43,296	1,031,360	SH	DEFINED	1,2,3,5
COLONY BANKCORP INC	COM	19623P10	1,466	58,687	SH	DEFINED	1,2
COLOR KINETICS INC	COM	19624P10	4,728	328,546	SH	DEFINED	1,2
COLT TELECOM GROUP P	SPONSORED	19687710	54	14,344	SH	DEFINED	1
COLUMBIA BANCORP	COM	19722710	3,119	75,617	SH	DEFINED	1,2
COLUMBIA BKG SYS INC	COM	19723610	6,587	230,714	SH	DEFINED	1,2
COLUMBIA EQUITY TR I	COM	19762710	2,238	138,547	SH	DEFINED	1,2,3
COLUMBIA LABS INC	COM	19777910	132	28,363	SH	DEFINED	1
COLUMBIA SPORTSWEAR	COM	19851610	6,245	130,833	SH	DEFINED	1,2,5
COLUMBUS MCKINNON CO	COM	19933310	270	12,278	SH	DEFINED	1
COMARCO INC	COM	20008010	125	12,500	SH	DEFINED	1

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

COMCAST CORP NEW	CL A	20030N10	1,488,740	57,435,940	SH	DEFINED	1,2,5,6,7,8,
COMCAST CORP NEW	CL A SPL	20030N20	93,783	3,650,546	SH	DEFINED	1,5,7,8,10,1
COMERICA INC	COM	20034010	283,560	4,995,779	SH	DEFINED	1,2,5,6,7,8,
COMFORT SYS USA INC	COM	19990810	4,886	531,059	SH	DEFINED	1,2
COMMERCE BANCORP INC	COM	20051910	111,267	3,233,580	SH	DEFINED	1,2,5,7,8,10
COMMERCE BANCSHARES	COM	20052510	37,392	717,430	SH	DEFINED	1,2,5,12
COMMERCE GROUP INC M	COM	20064110	24,465	427,108	SH	DEFINED	1,2,5
COMMERCIAL BANKSHARE	COM	20160710	2,105	59,523	SH	DEFINED	1,2
COMMERCIAL CAP BANCO	COM	20162L10	12,702	741,922	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	33,718	898,192	SH	DEFINED	1,2,5
COMMERCIAL NET LEASE	COM	20221810	16,278	799,094	SH	DEFINED	1,2,3,5
COMMERCIAL VEH GROUP	COM	20260810	3,671	195,498	SH	DEFINED	1,2
COMMONWEALTH TEL ENT	COM	20334910	17,282	511,762	SH	DEFINED	1,2,6
COMMSCOPE INC	COM	20337210	34,289	1,703,386	SH	DEFINED	1,2,5,13
COMMUNICATIONS SYS I	COM	20390010	225	18,303	SH	DEFINED	1,2
COMMUNITY BANCORP NE	COM	20343T10	1,916	60,626	SH	DEFINED	1,2
COMMUNITY BK SYS INC	COM	20360710	10,713	475,060	SH	DEFINED	1,2
COMMUNITY BKS INC MI	COM	20362810	8,409	300,326	SH	DEFINED	1,2
COMMUNITY HEALTH SYS	COM	20366810	62,023	1,617,702	SH	DEFINED	1,2,5,12,13
COMMUNITY TR BANCORP	COM	20414910	6,496	211,260	SH	DEFINED	1,2
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	45,631	1,386,969	SH	DEFINED	1,2,4,5
COMPANHIA DE BEBIDAS	SPONSORED	20441W10	1,059	32,381	SH	DEFINED	1,2
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	5,771	151,667	SH	DEFINED	1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	309	8,389	SH	DEFINED	1,2
COMPANHIA SIDERURGIC	SPONSORED	20440W10	357	16,671	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	37,541	1,035,600	SH	DEFINED	1,2
COMPANHIA VALE DO RI	SPONSORED	20441220	47,851	1,163,137	SH	DEFINED	1,2,4,5
COMPANIA ANONIMA NAC	SPON ADR D	20442110	2,098	146,702	SH	DEFINED	1,2,7
COMPANIA CERVECERIAS	SPONSORED	20442910	249	9,873	SH	DEFINED	1,2,5,7
COMPANIA DE MINAS BU	SPONSORED	20444810	5,066	179,008	SH	DEFINED	1,2,7
COMPANIA DE TELECOMU	SPON ADR N	20444930	475	54,026	SH	DEFINED	1,2,5,7
COMPASS BANCSHARES I	COM	20449H10	151,350	3,136,794	SH	DEFINED	1,2,5,6,7,8,
COMPASS MINERALS INT	COM	20451N10	6,804	277,242	SH	DEFINED	1,2,5
COMPEX TECHNOLOGIES	COM	20451310	131	20,000	SH	DEFINED	1
COMPUCREDIT CORP	COM	20478N10	28,151	731,948	SH	DEFINED	1,2
COMPUTER ASSOC INTL	COM	20491210	357,168	12,670,017	SH	DEFINED	1,2,5,6,7,8,
COMPUTER HORIZONS CO	COM	20590810	116	26,695	SH	DEFINED	1
COMPUTER PROGRAMS &	COM	20530610	4,196	101,283	SH	DEFINED	1,2
COMPUTER SCIENCES CO	COM	20536310	312,613	6,173,233	SH	DEFINED	1,2,5,6,7,8,
COMPUTER TASK GROUP	COM	20547710	137	34,745	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	105,129	11,720,117	SH	DEFINED	1,2,5,6,7,8,
COMPX INTERNATIONAL	CL A	20563P10	1,002	62,562	SH	DEFINED	1,2
COMSTOCK HOMEBUILDIN	CL A	20568410	668	47,313	SH	DEFINED	1
COMSTOCK RES INC	COM NEW	20576820	18,276	599,026	SH	DEFINED	1,2,5
COMSYS IT PARTNERS I	COM	20581E10	1,556	140,818	SH	DEFINED	1,2
COMTECH TELECOMMUNIC	COM NEW	20582620	12,605	412,605	SH	DEFINED	1,2,5,6
COMVERSE TECHNOLOGY	COM PAR \$0	20586240	148,017	5,566,625	SH	DEFINED	1,2,5,6,7,8,
CONAGRA FOODS INC	COM	20588710	627,295	30,931,712	SH	DEFINED	1,2,5,6,7,8,
CONCEPTUS INC	COM	20601610	425	33,689	SH	DEFINED	1
CONCORD CAMERA CORP	COM	20615610	47	39,309	SH	DEFINED	1,5
CONCUR TECHNOLOGIES	COM	20670810	4,698	364,454	SH	DEFINED	1,2,5
CONCURRENT COMPUTER	COM	20671020	101	53,409	SH	DEFINED	1,5
CONEXANT SYSTEMS INC	COM	20714210	14,459	6,397,917	SH	DEFINED	1,2,5
CONMED CORP	COM	20741010	12,121	512,320	SH	DEFINED	1,2,6
CONNECTICUT WTR SVC	COM	20779710	2,773	113,143	SH	DEFINED	1,2,5
CONNETICS CORP	COM	20819210	10,465	724,230	SH	DEFINED	1,2,6

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

CONNIS INC	COM	20824210	2,385	64,699	SH	DEFINED	1,2
CONOCOPHILLIPS	COM	20825C10	2,196,137	37,747,286	SH	DEFINED	1,2,5,6,10,11
CONOR MEDSYSTEMS INC	COM	20826410	2,363	122,105	SH	DEFINED	1,2
CONSECO INC	PFD B CV 5	20846486	4,186	147,500	SH	DEFINED	2
CONSECO INC	COM NEW	20846488	45,416	1,960,137	SH	DEFINED	1,2,5
CONSOL ENERGY INC	COM	20854P10	76,169	1,168,595	SH	DEFINED	1,2,5,7,8,10
CONSOLIDATED COMM HL	COM	20903410	1,786	137,491	SH	DEFINED	1,2
CONSOLIDATED EDISON	COM	20911510	336,151	7,255,572	SH	DEFINED	1,2,5,6,7,8,9
CONSOLIDATED GRAPHIC	COM	20934110	18,150	383,403	SH	DEFINED	1,2,6
CONSOLIDATED TOMOKA	COM	21022610	5,187	73,155	SH	DEFINED	1,2
CONSTAR INTL INC NEW	COM	21036U10	40	11,400	SH	DEFINED	1
CONSTELLATION BRANDS	CL A	21036P10	135,129	5,151,705	SH	DEFINED	1,2,5,6,7,8,9
CONSTELLATION ENERGY	COM	21037110	328,895	5,709,991	SH	DEFINED	1,2,5,6,7,8,9
CONSUMER PORTFOLIO S	COM	21050210	64	11,100	SH	DEFINED	1
CONTINENTAL AIRLS IN	CL B	21079530	35,564	1,669,665	SH	DEFINED	1,2,5
CONVERA CORP	CL A	21191910	191	19,269	SH	DEFINED	1
CONVERGYS CORP	COM	21248510	65,905	4,158,059	SH	DEFINED	1,2,5,6,7,8,9
COOPER CAMERON CORP	COM	21664010	191,186	4,618,025	SH	DEFINED	1,2,5,6,7,8,9
COOPER COS INC	COM NEW	21664840	30,708	598,587	SH	DEFINED	1,2,5,6,7,8,9
COOPER INDS LTD	CL A	G2418210	175,067	2,398,174	SH	DEFINED	1,2,5,6,7,8,9
COOPER TIRE & RUBR C	COM	21683110	31,898	2,082,118	SH	DEFINED	1,2,5,6,10,11
COPA HOLDINGS SA	CL A	P3107610	1,362	49,900	SH	DEFINED	1,2,7
COPANO ENERGY L L C	COM UNITS	21720210	363	9,300	SH	DEFINED	1
COPART INC	COM	21720410	23,553	1,021,392	SH	DEFINED	1,2,5,13
CORE LABORATORIES N	COM	N2271710	267	7,157	SH	DEFINED	1,5
CORE MOLDING TECHNOL	COM	21868310	129	16,900	SH	DEFINED	2
CORILLIAN CORP	COM	21872510	132	48,618	SH	DEFINED	1,5
CORINTHIAN COLLEGES	COM	21886810	30,386	2,581,634	SH	DEFINED	1,2,5,13
CORN PRODS INTL INC	COM	21902310	35,537	1,487,526	SH	DEFINED	1,2,5,6
CORNELL COMPANIES IN	COM	21914110	335	24,273	SH	DEFINED	1,5
CORNING INC	COM	21935010	783,119	39,833,101	SH	DEFINED	1,2,5,6,7,8,9
CORPORATE EXECUTIVE	COM	21988R10	50,868	567,088	SH	DEFINED	1,2,5,12,13
CORPORATE OFFICE PPT	SH BEN INT	22002T10	32,904	925,836	SH	DEFINED	1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	22,342	496,825	SH	DEFINED	1,2,5
CORUS BANKSHARES INC	COM	22087310	27,638	491,160	SH	DEFINED	1,2
CORUS GROUP PLC	SPONSORED	22087M10	212	20,841	SH	DEFINED	1
CORVEL CORP	COM	22100610	1,484	78,141	SH	DEFINED	1,2
COSI INC	COM	22122P10	264	31,800	SH	DEFINED	1
COST PLUS INC CALIF	COM	22148510	6,637	387,020	SH	DEFINED	1,2,5,6
COSTAR GROUP INC	COM	22160N10	8,851	205,026	SH	DEFINED	1,2
COSTCO WHSL CORP NEW	COM	22160K10	641,411	12,965,664	SH	DEFINED	1,2,5,6,7,8,9
COTHERIX INC	COM	22163T10	2,452	231,715	SH	DEFINED	1,2
COUNTRYWIDE FINANCI	COM	22237210	628,642	18,386,715	SH	DEFINED	1,2,5,6,7,8,9
COURIER CORP	COM	22266010	4,344	126,499	SH	DEFINED	1,2
COUSINS PPTYS INC	COM	22279510	25,065	885,681	SH	DEFINED	1,2,3,5
COVAD COMMUNICATIONS	COM	22281420	269	274,414	SH	DEFINED	1,2
COVANCE INC	COM	22281610	51,037	1,051,218	SH	DEFINED	1,2,5,12,13
COVANSYS CORP	COM	22281W10	5,778	424,563	SH	DEFINED	1,2
COVANTA HLDG CORP	COM	22282E10	26,522	1,761,071	SH	DEFINED	1,2
COVENANT TRANS INC	CL A	22284P10	1,564	111,888	SH	DEFINED	1,2
COVENTRY HEALTH CARE	COM	22286210	300,976	5,283,992	SH	DEFINED	1,2,5,6,7,8,9
COX RADIO INC	CL A	22405110	11,560	820,991	SH	DEFINED	1,2,5
CPI CORP	COM	12590210	602	32,153	SH	DEFINED	1,6
CRA INTL INC	COM	12618T10	6,515	136,607	SH	DEFINED	1,2
CRANE CO	COM	22439910	35,327	1,001,630	SH	DEFINED	1,2,5,13
CRAWFORD & CO	CL B	22463310	1,552	269,410	SH	DEFINED	1,2

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

CRAY INC	COM	22522310	142	106,400	SH	DEFINED	1,5
CREDENCE SYS CORP	COM	22530210	11,287	1,621,645	SH	DEFINED	1,2,5,13
CREDICORP LTD	COM	G2519Y10	5,489	240,835	SH	DEFINED	1,2,7
CREDIT SUISSE GROUP	SPONSORED	22540110	20,241	397,265	SH	DEFINED	1
CREDO PETE CORP	COM PAR \$0	22543920	184	10,620	SH	DEFINED	1
CREE INC	COM	22544710	25,747	1,020,090	SH	DEFINED	1,2,5,12,13
CRESCENT REAL ESTATE	COM	22575610	37,040	1,868,824	SH	DEFINED	1,2,3,5,7,8,
CRESUD S A C I F Y A	SPONSORED	22640610	218	19,945	SH	DEFINED	1
CRH PLC	ADR	12626K20	23,661	799,088	SH	DEFINED	1
CRIIMI MAE INC	COM NEW	22660350	3,972	200,581	SH	DEFINED	1,2
CROSS A T CO	CL A	22747810	42	10,279	SH	DEFINED	1,2
CROSS CTRY HEALTHCAR	COM	22748310	8,230	461,569	SH	DEFINED	1,2,6
CROSS TIMBERS RTY TR	TR UNIT	22757R10	419	8,559	SH	DEFINED	1,2,5
CROSSROADS SYS INC	COM	22765D10	10	12,048	SH	DEFINED	1
CROSSTEX ENERGY INC	COM	22765Y10	5,356	84,935	SH	DEFINED	1,2
CROSSTEX ENERGY L P	COM	22765U10	316	9,272	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	86,512	3,214,861	SH	DEFINED	1,2,5,7,8,10
CROWN HOLDINGS INC	COM	22836810	37,885	1,939,847	SH	DEFINED	1,2,5,6
CROWN MEDIA HLDGS IN	CL A	22841110	1,711	186,569	SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	140	42,034	SH	DEFINED	1,6
CRYSTALLEX INTL CORP	COM	22942F10	33	15,078	SH	DEFINED	1,5
CSG SYS INTL INC	COM	12634910	32,327	1,448,330	SH	DEFINED	1,2,5,13
CSK AUTO CORP	COM	12596510	9,275	615,041	SH	DEFINED	1,2
CSS INDS INC	COM	12590610	2,798	91,037	SH	DEFINED	1,2
CSX CORP	COM	12640810	310,643	6,118,639	SH	DEFINED	1,2,5,6,7,8,
CT COMMUNICATIONS IN	COM NEW	12642640	3,191	262,814	SH	DEFINED	1,2
CTS CORP	COM	12650110	6,419	580,400	SH	DEFINED	1,2,6
CUBIC CORP	COM	22966910	4,519	226,385	SH	DEFINED	1,2,6
CUBIST PHARMACEUTICA	COM	22967810	14,000	659,139	SH	DEFINED	1,2,5
CULLEN FROST BANKERS	COM	22989910	41,173	767,008	SH	DEFINED	1,2,5,13
CULP INC	COM	23021510	57	12,000	SH	DEFINED	1
CUMMINS INC	COM	23102110	566,986	6,318,806	SH	DEFINED	1,2,5,6,8,10
CUMULUS MEDIA INC	CL A	23108210	8,900	717,164	SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	3,187	1,034,796	SH	DEFINED	1,2,5
CURATIVE HEALTH SRVC	COM	23126W10	4	16,469	SH	DEFINED	1
CURIS INC	COM	23126910	1,919	539,043	SH	DEFINED	1,2
CURTISS WRIGHT CORP	COM	23156110	18,975	347,533	SH	DEFINED	1,2,6
CV THERAPEUTICS INC	COM	12666710	16,522	668,090	SH	DEFINED	1,2,5
CVB FINL CORP	COM	12660010	11,875	584,693	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	575,653	21,788,533	SH	DEFINED	1,2,5,6,7,8,
CYBERGUARD CORP	COM	23191010	1,898	215,000	SH	DEFINED	1,2
CYBERONICS INC	COM	23251P10	8,974	277,827	SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	2,103	318,571	SH	DEFINED	1,2
CYMER INC	COM	23257210	23,447	660,294	SH	DEFINED	1,2,5,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	2,440	422,219	SH	DEFINED	1,2
CYPRESS SEMICONDUCTO	COM	23280610	33,630	2,360,034	SH	DEFINED	1,2,5,13
CYTEC INDS INC	COM	23282010	26,486	556,070	SH	DEFINED	1,2,5,13
CYTOGEN CORP	COM NEW	23282430	33	12,157	SH	DEFINED	1
CYTOKINETICS INC	COM	23282W10	79	12,090	SH	DEFINED	1
CYTYC CORP	COM	23294610	43,882	1,554,445	SH	DEFINED	1,2,5,12,13
D & E COMMUNICATIONS	COM	23286010	261	31,291	SH	DEFINED	1,2
D R HORTON INC	COM	23331A10	258,115	7,224,046	SH	DEFINED	1,2,5,6,7,8,
DADE BEHRING HLDGS I	COM	23342J20	33,306	814,515	SH	DEFINED	1,2,5,12
DAIMLERCHRYSLER AG	ORD	D1668R12	1,847	36,202	SH	DEFINED	1
DAKTRONICS INC	COM	23426410	11,222	379,490	SH	DEFINED	1,2,6
DANA CORP	COM	23581110	27,251	3,795,337	SH	DEFINED	1,2,5,6,10,1

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

DANAHER CORP DEL	COM	23585110	469,295	8,413,319	SH	DEFINED	1,2,5,6,7,8,
DARDEN RESTAURANTS I	COM	23719410	331,314	8,521,456	SH	DEFINED	1,2,5,6,7,8,
DARLING INTL INC	COM	23726610	2,796	704,163	SH	DEFINED	1,2
DATASCOPE CORP	COM	23811310	6,960	210,583	SH	DEFINED	1,2,6
DATATRAK INTL INC	COM	23813410	120	12,000	SH	DEFINED	1
DAVE & BUSTERS INC	COM	23833N10	5,683	322,715	SH	DEFINED	1,2
DAVITA INC	COM	23918K10	64,630	1,276,258	SH	DEFINED	1,2,5,7,8,10
DAWSON GEOPHYSICAL C	COM	23935910	299	9,700	SH	DEFINED	1
DDI CORP	COM PAR \$	23316230	20	20,822	SH	DEFINED	1
DEAN FOODS CO NEW	COM	24237010	117,106	3,109,551	SH	DEFINED	1,2,5,7,8,10
DEB SHOPS INC	COM	24272810	1,568	52,741	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	5,989	216,835	SH	DEFINED	1,2
DECODE GENETICS INC	COM	24358610	5,560	673,085	SH	DEFINED	1,2
DECORATOR INDS INC	COM PAR \$0	24363120	92	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	451,585	6,630,231	SH	DEFINED	1,2,5,6,7,8,
DEERFIELD TRIARC CAP	COM	24457230	3,783	276,150	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	38,611	3,701,925	SH	DEFINED	1,2,5,10,12
DELIA'S INC NEW	COM	24691110	2,155	259,601	SH	DEFINED	1,2
DELL INC	COM	24702R10	2,159,760	72,112,179	SH	DEFINED	1,2,5,6,7,8,
DELPHI FINL GROUP IN	CL A	24713110	18,114	393,687	SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	16,281	707,561	SH	DEFINED	1,2,5,6
DELTA FINANCIAL CORP	COM	24791810	1,116	133,165	SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	8,435	387,462	SH	DEFINED	1,2
DELTATHREE INC	COM	24783N10	58	19,900	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	7,168	138,223	SH	DEFINED	1,2
DELUXE CORP	COM	24801910	32,187	1,067,913	SH	DEFINED	1,2,5,6,12,1
DENBURY RES INC	COM NEW	24791620	36,534	1,603,794	SH	DEFINED	1,2,12,13
DENDREON CORP	COM	24823Q10	4,505	831,161	SH	DEFINED	1,2,5
DENDRITE INTL INC	COM	24823910	9,464	656,756	SH	DEFINED	1,2,6
DENNYS CORP	COM	24869P10	4,353	1,080,201	SH	DEFINED	1,2
DENTSPLY INTL INC NE	COM	24903010	87,012	1,620,629	SH	DEFINED	1,2,5,7,8,10
DEPOMED INC	COM	24990810	96	15,969	SH	DEFINED	1
DESIGN WITHIN REACH	COM	25055710	519	97,898	SH	DEFINED	1,2
DEUTSCHE BANK AG NAM	ORD	D1819089	970	10,011	SH	DEFINED	1
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,361	81,823	SH	DEFINED	1
DEVELOPERS DIVERSIFI	COM	25159110	134,856	2,868,066	SH	DEFINED	1,2,3,5,7,8,
DEVON ENERGY CORP NE	COM	25179M10	1,050,340	16,794,685	SH	DEFINED	1,2,5,6,7,8,
DEVRY INC DEL	COM	25189310	23,578	1,178,892	SH	DEFINED	1,2,5,6,13
DEX MEDIA INC	COM	25212E10	37,950	1,400,876	SH	DEFINED	1,2,5,10,12
DEXCOM INC	COM	25213110	555	37,169	SH	DEFINED	1,2
DHB INDS INC	COM	23321E10	1,046	233,949	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	2,668	45,761	SH	DEFINED	1
DIAGNOSTIC PRODS COR	COM	25245010	18,616	383,450	SH	DEFINED	1,2,5,6
DIAMOND FOODS INC	COM	25260310	945	47,820	SH	DEFINED	1,2
DIAMOND OFFSHORE DRI	COM	25271C10	43,749	628,942	SH	DEFINED	1,2,5,12
DIAMONDCUSTER INTL	COM	25278P10	3,572	449,859	SH	DEFINED	1,2
DIAMONDROCK HOSPITAL	COM	25278430	3,418	285,809	SH	DEFINED	1,2,3
DICKS SPORTING GOODS	COM	25339310	10,843	326,197	SH	DEFINED	1,2
DIEBOLD INC	COM	25365110	41,381	1,088,980	SH	DEFINED	1,2,5,12,13
DIGENE CORP	COM	25375210	5,855	200,708	SH	DEFINED	1,2
DIGI INTL INC	COM	25379810	3,598	343,031	SH	DEFINED	1,2,5,6
DIGIMARC CORP	COM	25380710	127	21,531	SH	DEFINED	1
DIGITAL GENERATION S	COM	25392110	16	30,440	SH	DEFINED	1
DIGITAL INSIGHT CORP	COM	25385P10	24,072	751,789	SH	DEFINED	1,2,6
DIGITAL RIV INC	COM	25388B10	18,312	615,750	SH	DEFINED	1,2
DIGITAL RLTY TR INC	COM	25386810	8,947	395,350	SH	DEFINED	1,2,3

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

DIGITAS INC	COM	25388K10	13,658	1,090,924	SH	DEFINED	1,2
DILLARDS INC	CL A	25406710	41,914	1,688,701	SH	DEFINED	1,2,5,6,10,11
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	9	68,821	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	6,118	418,761	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	5,944	191,438	SH	DEFINED	1,2
DIONEX CORP	COM	25454610	20,489	417,454	SH	DEFINED	1,2,5,6
DIRECT GEN CORP	COM	25456W20	3,394	200,855	SH	DEFINED	1,2
DIRECTV GROUP INC	COM	25459L10	532,786	37,732,718	SH	DEFINED	1,2,5,7,8,10
DISCOVERY HOLDING CO	CL A COM	25468Y10	50,502	3,333,434	SH	DEFINED	1,2,5,7,8,10
DISCOVERY LABORATORI	COM	25466810	4,282	640,983	SH	DEFINED	1,2,5
DISCOVERY PARTNERS I	COM	25467510	73	27,712	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	25468710	1,517,753	63,318,865	SH	DEFINED	1,2,5,6,7,8,10
DISTRIBUCION Y SERVI	SPONSORED	25475310	277	14,345	SH	DEFINED	1,2,5,7
DISTRIBUTED ENERGY S	COM	25475V10	174	22,945	SH	DEFINED	1,2
DITECH COMMUNICATION	COM	25500M10	4,648	556,588	SH	DEFINED	1,2,6
DIVERSA CORP	COM	25506410	1,622	338,015	SH	DEFINED	1,2
DIXIE GROUP INC	CL A	25551910	1,499	108,766	SH	DEFINED	1,2
DJ ORTHOPEDICS INC	COM	23325G10	11,517	417,586	SH	DEFINED	1,2,6
DNP SELECT INCOME FD	COM	23325P10	1,627	156,624	SH	DEFINED	5,12
DOBSON COMMUNICATION	CL A	25606910	12,659	1,687,834	SH	DEFINED	1,2
DOCUCORP INTL INC	COM	25591110	78	12,300	SH	DEFINED	1
DOLBY LABORATORIES I	COM	25659T10	3,587	210,372	SH	DEFINED	1,2
DOLLAR GEN CORP	COM	25666910	189,793	9,952,464	SH	DEFINED	1,2,5,6,7,8,10
DOLLAR THRIFTY AUTOM	COM	25674310	12,141	336,599	SH	DEFINED	1,2,5
DOLLAR TREE STORES I	COM	25674710	36,895	1,541,128	SH	DEFINED	1,2,5,12,13
DOMINION RES INC VA	COM	25746U10	855,406	11,080,383	SH	DEFINED	1,2,5,6,7,8,10
DOMINOS PIZZA INC	COM	25754A20	26,436	1,092,389	SH	DEFINED	1,2
DONALDSON INC	COM	25765110	31,486	990,126	SH	DEFINED	1,2,5,12,13
DONEGAL GROUP INC	CL A	25770120	2,407	103,565	SH	DEFINED	1,2
DONNELLEY R R & SONS	COM	25786710	193,422	5,653,965	SH	DEFINED	1,2,5,6,7,8,10
DORAL FINL CORP	COM	25811P10	13,371	1,261,456	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	853	33,502	SH	DEFINED	1,2,5
DOT HILL SYS CORP	COM	25848T10	6,496	937,366	SH	DEFINED	1,2,5
DOV PHARMACEUTICAL I	COM	25985810	3,585	244,182	SH	DEFINED	1,2
DOVER CORP	COM	26000310	217,982	5,383,613	SH	DEFINED	1,2,5,6,7,8,10
DOVER DOWNS GAMING &	COM	26009510	3,018	213,299	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	1,031	168,707	SH	DEFINED	1,2,5
DOW CHEM CO	COM	26054310	1,221,759	27,881,302	SH	DEFINED	1,2,5,6,7,8,10
DOW JONES & CO INC	COM	26056110	67,457	1,900,724	SH	DEFINED	1,2,5,6,7,8,10
DOWNNEY FINL CORP	COM	26101810	48,940	715,598	SH	DEFINED	1,2,5
DPL INC	COM	23329310	43,186	1,660,370	SH	DEFINED	1,2,5,13
DR REDDYS LABS LTD	ADR	25613520	458	21,195	SH	DEFINED	1,2,5
DREAMWORKS ANIMATION	CL A	26153C10	12,903	525,350	SH	DEFINED	1,2,5
DRESS BARN INC	COM	26157010	13,787	357,092	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	5,328	220,364	SH	DEFINED	1,2
DREW INDS INC	COM NEW	26168L20	6,591	233,815	SH	DEFINED	1,2,6
DREYERS GRAND ICE CR	COM A CALL	26187710	3,137	37,847	SH	DEFINED	1,2,5,12
DRIL-QUIP INC	COM	26203710	8,982	190,301	SH	DEFINED	1,2
DRS TECHNOLOGIES INC	COM	23330X10	28,015	544,829	SH	DEFINED	1,2,5,6
DRUGSTORE COM INC	COM	26224110	2,043	716,822	SH	DEFINED	1,2
DSL NET INC	COM	26250610	1	26,359	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	10,197	406,905	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	89,267	1,490,018	SH	DEFINED	1,2,5,7,8,10
DSW INC	CL A	23334L10	3,362	128,229	SH	DEFINED	1,2
DTE ENERGY CO	COM	23333110	267,477	6,193,036	SH	DEFINED	1,2,5,6,7,8,10
DTS INC	COM	23335C10	3,144	212,444	SH	DEFINED	1,2

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

DU PONT E I DE NEMOU COM	26353410	1,765,407	41,538,987	SH	DEFINED	1,2,5,6,7,8,
DUCOMMUN INC DEL COM	26414710	434	20,319	SH	DEFINED	1,5
DUKE ENERGY CORP COM	26439910	2,289,694	83,413,245	SH	DEFINED	1,2,5,6,7,8,
DUKE REALTY CORP COM NEW	26441150	102,705	3,075,006	SH	DEFINED	1,2,3,5,7,8,
DUN & BRADSTREET COR COM	26483E10	87,733	1,310,230	SH	DEFINED	1,2,5,7,8,10
DUQUESNE LT HLDGS IN COM	26623310	30,575	1,873,497	SH	DEFINED	1,2,5,13
DURA AUTOMOTIVE SYST CL A	26590310	68	30,522	SH	DEFINED	1,5
DURATEK INC COM	26658Q10	2,276	152,437	SH	DEFINED	1,2
DURECT CORP COM	26660510	2,561	505,042	SH	DEFINED	1,2
DUSA PHARMACEUTICALS COM	26689810	1,819	168,934	SH	DEFINED	1,2
DYAX CORP COM	26746E10	214	40,554	SH	DEFINED	1
DYCOM INDS INC COM	26747510	18,117	823,501	SH	DEFINED	1,2,5,13
DYNAMEX INC COM	26784F10	2,671	140,124	SH	DEFINED	1,2
DYNAMIC MATLS CORP COM	26788810	1,873	62,392	SH	DEFINED	1,2
DYNEGY INC NEW CL A	26816Q10	40,615	8,391,458	SH	DEFINED	1,2,5,6,10,1
E M C CORP MASS COM	26864810	1,014,008	74,449,956	SH	DEFINED	1,2,5,6,7,8,
E ON AG SPONSORED	26878010	20,566	595,781	SH	DEFINED	1
E TRADE FINANCIAL CO COM	26924610	220,485	10,569,727	SH	DEFINED	1,2,5,6,7,10
EAGLE BROADBAND INC COM	26943710	2	21,780	SH	DEFINED	1
EAGLE BULK SHIPPING COM	Y2187A10	371	23,286	SH	DEFINED	1,2
EAGLE HOSPITALITY PP COM	26959T10	175	22,879	SH	DEFINED	1,3
EAGLE MATERIALS INC COM	26969P10	31,001	253,358	SH	DEFINED	1,2,5,7
EAGLE MATERIALS INC CL B	26969P20	905	7,687	SH	DEFINED	1,5
EARTHLINK INC COM	27032110	22,714	2,044,480	SH	DEFINED	1,2,5
EAST WEST BANCORP IN COM	27579R10	22,154	607,117	SH	DEFINED	1,2,5
EASTERN AMERN NAT GA SPERS RCT	27621710	251	8,800	SH	DEFINED	1
EASTGROUP PPTY INC COM	27727610	21,152	468,373	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO COM	27743210	118,462	2,296,216	SH	DEFINED	1,2,5,6,7,10
EASTMAN KODAK CO COM	27746110	171,209	7,316,635	SH	DEFINED	1,2,5,6,7,8,
EATON CORP COM	27805810	281,257	4,192,239	SH	DEFINED	1,2,5,6,7,8,
EATON VANCE CORP COM NON VT	27826510	49,020	1,791,650	SH	DEFINED	1,2,5,13
EBAY INC COM	27864210	1,333,168	30,846,088	SH	DEFINED	1,2,5,6,7,8,
ECC CAPITAL CORP COM	26826M10	1,470	650,632	SH	DEFINED	1,2
ECHELON CORP COM	27874N10	3,451	440,698	SH	DEFINED	1,2
ECHOSTAR COMMUNICATI CL A	27876210	79,125	2,911,158	SH	DEFINED	1,2,5,7,8,10
ECI TELECOM LTD ORD	26825810	169	22,578	SH	DEFINED	1,2,5
ECLIPSYS CORP COM	27885610	9,398	496,484	SH	DEFINED	1,2,5
ECOLAB INC COM	27886510	214,809	5,922,489	SH	DEFINED	1,2,5,6,7,8,
ECOLLEGE COM COM	27887E10	3,762	208,633	SH	DEFINED	1,2
ECOST COM INC COM	27922W10	12	10,722	SH	DEFINED	1
EDGE PETE CORP DEL COM	27986210	5,361	215,211	SH	DEFINED	1,2
EDISON INTL COM	28102010	1,746,530	40,048,852	SH	DEFINED	1,2,5,6,7,8,
EDO CORP COM	28134710	5,851	216,241	SH	DEFINED	1,2,6
EDP ENERGIAS DE PORT SPONSORED	26835310	803	26,012	SH	DEFINED	1
EDUCATE INC COM	28138P10	2,712	229,808	SH	DEFINED	1,2
EDUCATION MGMT CORP COM	28139T10	46,074	1,374,920	SH	DEFINED	1,2,5,12,13
EDUCATION RLTY TR IN COM	28140H10	6,718	521,148	SH	DEFINED	1,2,3
EDWARDS AG INC COM	28176010	50,378	1,075,082	SH	DEFINED	1,2,5,6,12,1
EDWARDS LIFESCIENCES COM	28176E10	92,708	2,228,020	SH	DEFINED	1,2,5,7,10,1
EFJ INC COM	26843B10	126	12,400	SH	DEFINED	1
EFUNDS CORP COM	28224R10	17,013	725,831	SH	DEFINED	1,2,5,6
EGL INC COM	26848410	34,142	908,767	SH	DEFINED	1,2,6
EL PASO CORP COM	28336L10	232,066	19,084,336	SH	DEFINED	1,2,5,6,7,8,
EL PASO ELEC CO COM NEW	28367785	16,516	784,999	SH	DEFINED	1,2,5
ELECTRO RENT CORP COM	28521810	3,504	235,038	SH	DEFINED	1,2,5
ELECTRO SCIENTIFIC I COM	28522910	10,115	418,828	SH	DEFINED	1,2,5,6



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

ELECTROGLAS INC	COM	28532410	34	11,873	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	28551210	431,996	8,258,383	SH	DEFINED	1,2,5,6,7,8,
ELECTRONIC DATA SYS	COM	28566110	708,267	29,462,002	SH	DEFINED	1,2,5,6,7,8,
ELECTRONICS FOR IMAG	COM	28608210	20,890	785,052	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	9,210	459,138	SH	DEFINED	1,2
ELKCORP	COM	28745610	9,635	286,237	SH	DEFINED	1,2,6
ELLIS PERRY INTL INC	COM	28885310	2,003	105,424	SH	DEFINED	1,2
EMAGEON INC	COM	29076V10	2,388	150,209	SH	DEFINED	1,2
EMBARCADERO TECHNOLO	COM	29078710	290	39,878	SH	DEFINED	1,2
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	203	15,560	SH	DEFINED	1,2,5,7
EMBRAER-EMPRESA BRAS	SP ADR PFD	29081M10	218	5,579	SH	DEFINED	1,2
EMBREX INC	COM	29081710	1,758	126,845	SH	DEFINED	1
EMC INS GROUP INC	COM	26866410	1,239	62,131	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	17,821	263,898	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	3,480	469,042	SH	DEFINED	1,2,5
EMDEON CORP	COM	29084910	22,506	2,660,342	SH	DEFINED	1,2,5,12
EMERGE INTERACTIVE I	CL A	29088W10	6	14,126	SH	DEFINED	1
EMERITUS CORP	COM	29100510	270	12,910	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	846,759	11,335,460	SH	DEFINED	1,2,5,6,7,8,
EMERSON RADIO CORP	COM NEW	29108720	50	16,300	SH	DEFINED	1
EMISPHERE TECHNOLOGI	COM	29134510	78	17,949	SH	DEFINED	1
EMMIS COMMUNICATIONS	CL A	29152510	13,389	672,462	SH	DEFINED	1,2,5,13
EMPIRE DIST ELEC CO	COM	29164110	7,252	356,719	SH	DEFINED	1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	59,496	1,943,034	SH	DEFINED	1,2,4,5,7
EMS TECHNOLOGIES INC	COM	26873N10	200	11,291	SH	DEFINED	1
EMULEX CORP	COM NEW	29247520	52,332	2,644,349	SH	DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	563	12,411	SH	DEFINED	1,2
ENBRIDGE ENERGY PART	COM	29250R10	418	9,532	SH	DEFINED	1,5
ENBRIDGE INC	COM	29250N10	968	30,961	SH	DEFINED	1,7
ENCANA CORP	COM	29250510	267	5,921	SH	DEFINED	1,5
ENCORE ACQUISITION C	COM	29255W10	21,045	656,844	SH	DEFINED	1,2
ENCORE CAP GROUP INC	COM	29255410	3,274	188,696	SH	DEFINED	1,2
ENCORE MED CORP	COM	29256E10	2,350	474,809	SH	DEFINED	1,2
ENCORE WIRE CORP	COM	29256210	5,370	235,949	SH	DEFINED	1,2,5
ENCYSIVE PHARMACEUTI	COM	29256X10	6,025	763,562	SH	DEFINED	1,2,5
ENDEAVOUR INTL CORP	COM	29259G10	2,653	803,998	SH	DEFINED	1,2
ENDESA S A	SPONSORED	29258N10	1,379	53,014	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	17,283	571,144	SH	DEFINED	1,2,5,12
ENDOLOGIX INC	COM	29266S10	134	19,400	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	2,664	74,323	SH	DEFINED	1,2,5
ENDWAVE CORP	COM NEW	29264A20	959	81,370	SH	DEFINED	1,2
ENEL SOCIETA PER AZI	ADR	29265W10	378	9,638	SH	DEFINED	1
ENERGEN CORP	COM	29265N10	56,760	1,562,780	SH	DEFINED	1,2,5,7,10,1
ENERGIZER HLDGS INC	COM	29266R10	92,106	1,849,895	SH	DEFINED	1,2,5,7,8,10
ENERGY CONVERSION DE	COM	29265910	10,609	260,343	SH	DEFINED	1,2
ENERGY EAST CORP	COM	29266M10	65,457	2,870,941	SH	DEFINED	1,2,5,7,8,10
ENERGY PARTNERS LTD	COM	29270U10	9,729	446,512	SH	DEFINED	1,2,5
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	216	6,300	SH	DEFINED	1,5
ENERGYSOUTH INC	COM	29297010	2,671	99,741	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	1,376	125,177	SH	DEFINED	1,2,5
ENERSYS	COM	29275Y10	7,543	578,487	SH	DEFINED	1,2
ENESCO GROUP INC	COM	29297310	25	13,580	SH	DEFINED	1
ENGELHARD CORP	COM	29284510	108,393	3,595,129	SH	DEFINED	1,2,5,6,10,1
ENGINEERED SUPPORT S	COM	29286610	27,107	650,994	SH	DEFINED	1,2,6
ENI S P A	SPONSORED	26874R10	1,410	10,113	SH	DEFINED	1,2
ENNIS INC	COM	29338910	5,907	325,073	SH	DEFINED	1,2

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

ENPRO INDS INC	COM	29355X10	12,250	454,540	SH	DEFINED	1,2,5,6
ENSCO INTL INC	COM	26874Q10	112,694	2,541,004	SH	DEFINED	1,2,5,7,8,10
ENSTAR GROUP INC GA	COM	29358R10	2,728	41,174	SH	DEFINED	1,2
ENTEGRIS INC	COM	29362U10	16,271	1,727,284	SH	DEFINED	1,2,5
ENTERASYS NETWORKS I	COM NEW	29363740	416	31,318	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	19,775	666,504	SH	DEFINED	1,2,5,13
ENTERGY CORP NEW	COM	29364G10	456,594	6,651,046	SH	DEFINED	1,2,5,6,7,8,
ENTERPRISE FINL SVCS	COM	29371210	2,354	103,773	SH	DEFINED	1,2
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	463	12,262	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	6,441	268,253	SH	DEFINED	1,2,5
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	13,468	330,499	SH	DEFINED	1,2,3,5
ENTRAVISION COMMUNIC	CL A	29382R10	7,468	1,048,829	SH	DEFINED	1,2,5
ENTREMED INC	COM	29382F10	51	26,189	SH	DEFINED	1
ENTRUST INC	COM	29384810	3,557	734,951	SH	DEFINED	1,2,5
ENVIRONMENTAL TECTON	COM	29409210	69	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	6,878	553,779	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	5,941	802,772	SH	DEFINED	1,2,5
EOG RES INC	COM	26875P10	604,050	8,232,931	SH	DEFINED	1,2,5,6,7,8,
EPICOR SOFTWARE CORP	COM	29426L10	8,916	630,987	SH	DEFINED	1,2,5
EPIQ SYS INC	COM	26882D10	5,512	297,325	SH	DEFINED	1,2,6
EPIX PHARMACEUTICALS	COM	26881Q10	1,092	270,200	SH	DEFINED	1,2,5
EPLUS INC	COM	29426810	153	11,100	SH	DEFINED	1
EQUIFAX INC	COM	29442910	169,381	4,455,044	SH	DEFINED	1,2,5,6,7,8,
EQUINIX INC	COM NEW	29444U50	9,203	225,781	SH	DEFINED	1,2
EQUITABLE RES INC	COM	29454910	88,760	2,419,201	SH	DEFINED	1,2,5,6,7,8,
EQUITY INNS INC	COM	29470310	17,857	1,317,887	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	34,341	771,717	SH	DEFINED	1,2,3,5
EQUITY OFFICE PROPER	COM	29474110	461,016	15,199,986	SH	DEFINED	1,2,3,5,6,7, 14
EQUITY ONE	COM	29475210	19,609	848,125	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	396,063	10,124,315	SH	DEFINED	1,2,3,5,6,7, 14
ERESEARCHTECHNOLOGY	COM	29481V10	9,648	638,941	SH	DEFINED	1,2,5
ERICSSON L M TEL CO	ADR B SEK	29482160	565	16,423	SH	DEFINED	1,5
ERIE INDY CO	CL A	29530P10	18,213	342,352	SH	DEFINED	1,2,5,12
ESB FINL CORP	COM	26884F10	273	24,315	SH	DEFINED	1,2
ESCALA GROUP INC	COM	29605W10	1,186	58,468	SH	DEFINED	1,2
ESCALADE INC	COM	29605610	1,626	138,151	SH	DEFINED	1,2
ESCO TECHNOLOGIES IN	COM	29631510	19,666	442,029	SH	DEFINED	1,2,5
ESPEED INC	CL A	29664310	2,484	322,225	SH	DEFINED	1,2
ESS TECHNOLOGY INC	COM	26915110	261	76,075	SH	DEFINED	1,5,6
ESSEX CORP	COM	29674410	3,548	208,074	SH	DEFINED	1,2
ESSEX PPTY TR INC	COM	29717810	39,504	428,455	SH	DEFINED	1,2,3,5
ESTERLINE TECHNOLOGI	COM	29742510	13,513	363,355	SH	DEFINED	1,2,6
ETHAN ALLEN INTERIOR	COM	29760210	28,610	783,195	SH	DEFINED	1,2,5,6
EUROBANCSHARES INC	COM	29871610	1,107	78,110	SH	DEFINED	1,2
EURONET WORLDWIDE IN	COM	29873610	10,673	383,915	SH	DEFINED	1,2,5
EV3 INC	COM	26928A20	1,315	89,245	SH	DEFINED	1,2
EVANS & SUTHERLAND C	COM	29909610	75	15,300	SH	DEFINED	1
EVEREST RE GROUP LTD	COM	G3223R10	65,802	655,723	SH	DEFINED	1,2,5,7,8,10
EVERGREEN SOLAR INC	COM	30033R10	5,936	557,330	SH	DEFINED	1,2
EVOLVING SYS INC	COM	30049R10	39	18,630	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	47	21,354	SH	DEFINED	1
EXACTECH INC	COM	30064E10	128	11,200	SH	DEFINED	1
EXAR CORP	COM	30064510	6,339	506,335	SH	DEFINED	1,2,5,6
EXCEL TECHNOLOGY INC	COM	30067T10	5,954	250,373	SH	DEFINED	1,2

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

EXCHANGE NATL BANCSH	COM	30130910	214	7,250	SH	DEFINED	1
EXELIXIS INC	COM	30161Q10	11,647	1,236,446	SH	DEFINED	1,2,5
EXELON CORP	COM	30161N10	1,279,216	24,072,566	SH	DEFINED	1,2,5,6,7,8,
EXIDE TECHNOLOGIES	COM NEW	30205120	63	16,965	SH	DEFINED	1
EXPEDIA INC DEL	COM	30212P10	78,111	3,260,059	SH	DEFINED	1,2,5,7,8,10
EXPEDITORS INTL WASH	COM	30213010	131,601	1,949,350	SH	DEFINED	1,2,5,7,8,10
EXPLORATION CO	COM NEW	30213320	90	13,887	SH	DEFINED	1
EXPONENT INC	COM	30214U10	2,935	103,402	SH	DEFINED	1,2
EXPRESS SCRIPTS INC	COM	30218210	506,942	6,049,426	SH	DEFINED	1,2,5,6,7,8,
EXPRESSJET HOLDINGS	CL A	30218U10	41,062	5,075,606	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	8,818	572,597	SH	DEFINED	1,2,3
EXTREME NETWORKS INC	COM	30226D10	7,837	1,649,806	SH	DEFINED	1,2,5
EXXON MOBIL CORP	COM	30231G10	10,959,202	195,107,745	SH	DEFINED	1,2,5,6,7,8,
F M C CORP	COM NEW	30249130	49,517	931,304	SH	DEFINED	1,2,5,13
F N B CORP VA	COM	30293010	3,302	107,649	SH	DEFINED	1,2
F5 NETWORKS INC	COM	31561610	28,982	506,774	SH	DEFINED	1,2,13
FACTSET RESH SYS INC	COM	30307510	25,190	612,002	SH	DEFINED	1,2,5,6
FAIR ISAAC CORP	COM	30325010	76,700	1,736,480	SH	DEFINED	1,2,5,10,12,
FAIRCHILD CORP	CL A	30369810	29	11,478	SH	DEFINED	1
FAIRCHILD SEMICONDC	COM	30372610	40,339	2,385,495	SH	DEFINED	1,2,5,8,13
FAIRPOINT COMMUNICAT	COM	30556010	3,797	366,500	SH	DEFINED	1,2
FALCONSTOR SOFTWARE	COM	30613710	2,602	352,063	SH	DEFINED	1,2,5
FAMILY DLR STORES IN	COM	30700010	105,182	4,242,917	SH	DEFINED	1,2,5,6,7,8,
FAMOUS DAVES AMER IN	COM	30706810	178	15,760	SH	DEFINED	1,2
FARGO ELECTRONICS IN	COM	30744P10	2,907	151,029	SH	DEFINED	1,2
FARMER BROS CO	COM	30767510	1,866	96,472	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	2,920	94,989	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	2,784	139,187	SH	DEFINED	1,2
FASTENAL CO	COM	31190010	90,899	2,323,006	SH	DEFINED	1,2,5,6,7,8,
FBL FINL GROUP INC	CL A	30239F10	7,623	232,335	SH	DEFINED	1,2
FEATHERLITE INC	COM	31305410	62	14,595	SH	DEFINED	1
FEDDERS CORP	COM NEW	31313550	29	17,123	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL A	31314810	259	11,800	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL C	31314830	4,508	150,618	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,359,560	20,804,292	SH	DEFINED	1,2,5,6,7,8,
FEDERAL NATL MTG ASS	COM	31358610	1,453,615	29,781,084	SH	DEFINED	1,2,5,6,7,8,
FEDERAL REALTY INVT	SH BEN INT	31374720	55,169	909,634	SH	DEFINED	1,2,3,5
FEDERAL SIGNAL CORP	COM	31385510	14,633	974,876	SH	DEFINED	1,2,5,13
FEDERATED DEPT STORE	COM	31410H10	652,755	9,841,018	SH	DEFINED	1,2,5,6,7,8,
FEDERATED INVS INC P	CL B	31421110	88,836	2,398,382	SH	DEFINED	1,2,5,6,10,1
FEDEX CORP	COM	31428X10	860,558	8,323,417	SH	DEFINED	1,2,5,6,7,8,
FEI CO	COM	30241L10	6,763	352,794	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	32,897	1,911,497	SH	DEFINED	1,2,3,5
FELDMAN MALL PPTYS I	COM	31430810	137	11,433	SH	DEFINED	1,3
FERRO CORP	COM	31540510	13,716	731,150	SH	DEFINED	1,2,5,13
FIAT S P A	SP ADR ORD	31562188	230	26,412	SH	DEFINED	1
FIDELITY BANKSHARES	COM	31604Q10	9,559	292,317	SH	DEFINED	1,2
FIDELITY NATL FINL I	COM	31632610	134,903	3,666,851	SH	DEFINED	1,2,5,7,8,10
FIDELITY NATL TITLE	CL A	31620R10	6,225	255,652	SH	DEFINED	1,2,5,7,12,1
FIELDSTONE INVT CORP	COM	31659U30	8,460	713,344	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	546,803	14,496,377	SH	DEFINED	1,2,5,6,7,8,
FILENET CORP	COM	31686910	25,170	973,682	SH	DEFINED	1,2,5,6
FINANCIAL FED CORP	COM	31749210	13,206	297,099	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	3,274	166,883	SH	DEFINED	1,2
FINISAR	COM	31787A10	5,089	2,446,505	SH	DEFINED	1,2,5
FINISH LINE INC	CL A	31792310	12,008	689,313	SH	DEFINED	1,2,5,6

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

FINLAY ENTERPRISES I COM NEW	31788420	98	10,036	SH	DEFINED	1
FIRST ACCEPTANCE COR COM	31845710	2,453	238,339	SH	DEFINED	1,2
FIRST ADVANTAGE CORP CL A	31845F10	2,103	78,721	SH	DEFINED	1,2
FIRST ALBANY COS INC COM	31846510	82	11,835	SH	DEFINED	1
FIRST AMERN CORP CAL COM	31852230	77,058	1,701,068	SH	DEFINED	1,2,5,12,13
FIRST BANCORP N C COM	31891010	3,031	150,365	SH	DEFINED	1,2,5
FIRST BANCORP P R COM	31867210	15,168	1,222,242	SH	DEFINED	1,2,5
FIRST BUSEY CORP COM	31938310	3,655	174,985	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS COM	31942D10	4,364	149,644	SH	DEFINED	1,2
FIRST CHARTER CORP COM	31943910	10,058	425,114	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP COM	31983B10	11,891	218,708	SH	DEFINED	1,2
FIRST CMNTY BANCSTAR COM	31983A10	4,295	137,852	SH	DEFINED	1,2
FIRST COMWLTH FINL C COM	31982910	12,147	939,417	SH	DEFINED	1,2,5
FIRST CONSULTING GRO COM	31986R10	174	29,648	SH	DEFINED	1
FIRST CTZNS BANCSTAR CL A	31946M10	18,313	104,994	SH	DEFINED	1,2,5
FIRST DATA CORP COM	31996310	1,091,647	25,381,235	SH	DEFINED	1,2,5,6,7,8,
FIRST DEFIANCE FINL COM	32006W10	2,646	97,677	SH	DEFINED	1,2,5
FIRST FINL BANCORP O COM	32020910	8,393	479,060	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE COM	32020R10	8,781	250,456	SH	DEFINED	1,2,5
FIRST FINL CORP IND COM	32021810	5,278	195,464	SH	DEFINED	1,2
FIRST FINL HLDGS INC COM	32023910	4,965	161,608	SH	DEFINED	1,2
FIRST HORIZON NATL C COM	32051710	127,570	3,318,677	SH	DEFINED	1,2,5,6,7,8,
FIRST HORIZON PHARMA COM	32051K10	7,527	436,372	SH	DEFINED	1,2
FIRST IND CORP COM	32054R10	10,026	291,636	SH	DEFINED	1,2
FIRST INDUSTRIAL REA COM	32054K10	37,065	962,731	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR COM	32077110	20,635	627,975	SH	DEFINED	1,2,5,12
FIRST MERCHANTS CORP COM	32081710	6,692	257,382	SH	DEFINED	1,2
FIRST MIDWEST BANCOR COM	32086710	22,264	635,021	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G COM	33582V10	22,579	1,560,375	SH	DEFINED	1,2,5
FIRST OAK BROOK BANC COM	33584720	2,482	88,804	SH	DEFINED	1,2
FIRST PL FINL CORP COM	33610T10	9,353	388,883	SH	DEFINED	1,2
FIRST POTOMAC RLTY T COM	33610F10	10,344	388,859	SH	DEFINED	1,2,3
FIRST REGL BANCORP COM	33615C10	2,093	30,984	SH	DEFINED	1,2
FIRST REP BK SAN FRA COM	33615810	10,513	284,062	SH	DEFINED	1,2
FIRST SOUTH BANCORP COM	33646W10	1,977	55,968	SH	DEFINED	1,2
FIRST ST BANCORPORAT COM	33645310	8,374	349,043	SH	DEFINED	1,2
FIRSTBANK CORP MICH COM	33761G10	2,509	108,037	SH	DEFINED	1,5
FIRSTENERGY CORP COM	33793210	1,113,235	22,723,718	SH	DEFINED	1,2,5,6,7,8,
FIRSTFED FINL CORP COM	33790710	16,860	309,239	SH	DEFINED	1,2,5
FIRSTMERIT CORP COM	33791510	31,264	1,206,639	SH	DEFINED	1,2,5,13
FISERV INC COM	33773810	266,340	6,155,313	SH	DEFINED	1,2,5,6,7,8,
FISHER COMMUNICATION COM	33775620	3,524	85,051	SH	DEFINED	1,2
FISHER SCIENTIFIC IN COM NEW	33803220	211,045	3,411,659	SH	DEFINED	1,2,5,6,7,8,
FLAG FINL CORP COM	33832H10	244	14,500	SH	DEFINED	1
FLAGSTAR BANCORP INC COM	33793010	11,206	778,167	SH	DEFINED	1,2,5
FLANDERS CORP COM	33849410	1,433	117,845	SH	DEFINED	1,2
FLEETWOOD ENTERPRISE COM	33909910	11,415	924,262	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD ORD	Y2573F10	25,038	2,398,293	SH	DEFINED	1,5,7,8,10,1
FLIR SYS INC COM	30244510	16,805	752,585	SH	DEFINED	1,2,5,6
FLORIDA EAST COAST I COM	34063210	16,196	382,248	SH	DEFINED	1,2
FLORIDA PUB UTILS CO COM	34113510	147	10,800	SH	DEFINED	1
FLORIDA ROCK INDS IN COM	34114010	21,864	445,666	SH	DEFINED	1,2,5,12
FLOW INTL CORP COM	34346810	140	16,604	SH	DEFINED	1
FLOWERS FOODS INC COM	34349810	29,212	1,059,933	SH	DEFINED	1,2,5,6
FLOWERVE CORP COM	34354P10	44,094	1,114,611	SH	DEFINED	1,2,5,13
FLUOR CORP NEW COM	34341210	193,270	2,501,552	SH	DEFINED	1,2,5,6,7,8,

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

FLUSHING FINL CORP	COM	34387310	4,135	265,560	SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	42,439	988,788	SH	DEFINED	1,2,5,12,13
FNB CORP PA	COM	30252010	12,969	747,072	SH	DEFINED	1,2,5
FNB FINANCIAL SERVIC	COM	30252610	201	12,282	SH	DEFINED	1
FOCUS ENHANCEMENTS I	COM	34415910	12	20,000	SH	DEFINED	1
FOMENTO ECONOMICO ME	SPON ADR U	34441910	5,079	70,039	SH	DEFINED	1,2,7
FONAR CORP	COM	34443710	21	30,200	SH	DEFINED	1
FOOT LOCKER INC	COM	34484910	64,538	2,735,834	SH	DEFINED	1,2,5,6,7,8,
FORD MTR CO DEL	COM PAR \$0	34537086	402,277	52,108,374	SH	DEFINED	1,2,5,6,7,8,
FOREST CITY ENTERPRI	CL A	34555010	25,591	674,688	SH	DEFINED	1,2,5,12
FOREST LABS INC	COM	34583810	350,111	8,606,474	SH	DEFINED	1,2,5,6,10,1
FOREST OIL CORP	COM PAR \$0	34609170	42,257	927,304	SH	DEFINED	1,2,5,13
FORGENT NETWORKS INC	COM	34629U10	45	17,427	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	11,500	470,718	SH	DEFINED	1,2
FORRESTER RESH INC	COM	34656310	7,063	376,715	SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	298,886	3,830,889	SH	DEFINED	1,2,5,6,7,8,
FORWARD AIR CORP	COM	34985310	23,485	640,801	SH	DEFINED	1,2,6
FOSSIL INC	COM	34988210	18,977	882,258	SH	DEFINED	1,2,5,6
FOSTER L B CO	COM	35006010	286	19,250	SH	DEFINED	1
FOSTER WHEELER LTD	SHS NEW	G3653513	2,889	78,543	SH	DEFINED	1,2
FOUNDATION COAL HLDG	COM	35039W10	14,395	378,822	SH	DEFINED	1,2,5
FOUNDRY NETWORKS INC	COM	35063R10	29,785	2,156,756	SH	DEFINED	1,2,5,8
FOUNTAIN POWERBOAT I	COM NEW	35075530	81	13,400	SH	DEFINED	1
FOXHOLLOW TECHNOLOGI	COM	35166A10	5,491	184,340	SH	DEFINED	1,2
FPIC INS GROUP INC	COM	30256310	4,937	142,273	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	489,538	11,779,068	SH	DEFINED	1,2,5,6,7,8,
FRANCE TELECOM	SPONSORED	35177Q10	367	14,759	SH	DEFINED	1
FRANKLIN BK CORP DEL	COM	35245110	5,188	288,403	SH	DEFINED	1,2
FRANKLIN ELEC INC	COM	35351410	11,862	300,011	SH	DEFINED	1,2
FRANKLIN RES INC	COM	35461310	404,776	4,305,667	SH	DEFINED	1,2,5,6,7,8,
FRANKLIN STREET PPTY	COM	35471R10	1,313	62,689	SH	DEFINED	1,2
FREDS INC	CL A	35610810	10,464	643,154	SH	DEFINED	1,2,5,6
FREEPORT-MCMORAN COP	CL B	35671D85	335,893	6,243,358	SH	DEFINED	1,2,5,6,7,8,
FREESCALE SEMICONDOC	COM CL A	35687M10	5,244	208,164	SH	DEFINED	1,5,12
FREESCALE SEMICONDOC	CL B	35687M20	242,740	9,644,030	SH	DEFINED	1,2,5,6,10,1
FREIGHTCAR AMER INC	COM	35702310	6,460	134,361	SH	DEFINED	1,2
FREMONT GEN CORP	COM	35728810	24,668	1,061,922	SH	DEFINED	1,2,5
FREQUENCY ELECTRS IN	COM	35801010	112	10,700	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	696	30,550	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	13,888	1,402,850	SH	DEFINED	1,2,5,12
FRIEDMAN INDS INC	COM	35843510	111	18,790	SH	DEFINED	1
FRONTIER AIRLINES IN	COM	35906510	4,531	490,381	SH	DEFINED	1,2,6
FRONTIER FINL CORP W	COM	35907K10	11,076	346,115	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	38,670	1,030,381	SH	DEFINED	1,2
FROZEN FOOD EXPRESS	COM	35936010	2,005	181,739	SH	DEFINED	1,2
FSI INTL INC	COM	30263310	158	34,385	SH	DEFINED	1
FTD GROUP INC	COM	30267U10	997	95,959	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	14,573	531,094	SH	DEFINED	1,2,5
FUELCELL ENERGY INC	COM	35952H10	5,157	608,829	SH	DEFINED	1,2,5
FUJI PHOTO FILM LTD	ADR	35958630	8,600	258,947	SH	DEFINED	1
FULLER H B CO	COM	35969410	16,175	504,377	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	26,118	1,483,952	SH	DEFINED	1,2,5,12
FURNITURE BRANDS INT	COM	36092110	22,462	1,005,917	SH	DEFINED	1,2,5,13
FX ENERGY INC	COM	30269510	3,309	414,654	SH	DEFINED	1,2
G & K SVCS INC	CL A	36126810	11,990	305,476	SH	DEFINED	1,2,5,6
G B & T BANCSHARES I	COM	36146210	3,017	140,935	SH	DEFINED	1,2

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

GAIAM INC	CL A	36268Q10	208	15,400	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	40,594	1,314,575	SH	DEFINED	1,2,5,12,13
GALLAHER GROUP PLC	SPONSORED	36359510	1,003	16,665	SH	DEFINED	1
GAMCO INVESTORS INC	COM	36143810	4,328	99,431	SH	DEFINED	1,2
GAMESTOP CORP NEW	CL A	36467W10	11,203	352,076	SH	DEFINED	1,2,5,13
GAMESTOP CORP NEW	CL B	36467W20	18,866	652,820	SH	DEFINED	1,2,5
GANNETT INC	COM	36473010	433,485	7,156,764	SH	DEFINED	1,2,5,6,7,8,
GAP INC DEL	COM	36476010	314,985	17,856,308	SH	DEFINED	1,2,5,6,7,8,
GARDNER DENVER INC	COM	36555810	21,281	431,673	SH	DEFINED	1,2,6
GARMIN LTD	ORD	G3726010	10,607	159,858	SH	DEFINED	1,2,5,12
GARTNER INC	COM	36665110	17,296	1,340,742	SH	DEFINED	1,2,5,13
GASCO ENERGY INC	COM	36722010	5,219	799,234	SH	DEFINED	1,2
GATEWAY INC	COM	36762610	21,649	8,625,176	SH	DEFINED	1,2,5,6,8,10
GATX CORP	COM	36144810	30,630	848,952	SH	DEFINED	1,2,5,6,13
GAYLORD ENTMT CO NEW	COM	36790510	22,199	509,267	SH	DEFINED	1,2
GEHL CO	COM	36848310	3,615	137,731	SH	DEFINED	1,2
GEMPLUS INTL S A	ADR	36866Y10	77	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	8,929	3,421,219	SH	DEFINED	1,2,5
GENAERA CORP	COM	36867G10	59	39,382	SH	DEFINED	1
GENCORP INC	COM	36868210	13,925	784,513	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	147	43,866	SH	DEFINED	1,5
GENENTECH INC	COM NEW	36871040	546,694	5,910,200	SH	DEFINED	1,2,5,7,8,10
GENERAL CABLE CORP D	COM	36930010	10,258	520,705	SH	DEFINED	1,2,5
GENERAL COMMUNICATIO	CL A	36938510	14,954	1,447,631	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	749,656	6,573,051	SH	DEFINED	1,2,5,6,7,8,
GENERAL ELECTRIC CO	COM	36960410	10,825,802	308,867,391	SH	DEFINED	1,2,5,6,7,8,
GENERAL GROWTH PPTYS	COM	37002110	242,584	5,162,450	SH	DEFINED	1,2,3,5,6,7, 14
GENERAL MARITIME COR	SHS	Y2692M10	6,140	165,762	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	488,326	9,901,177	SH	DEFINED	1,2,5,6,7,8,
GENERAL MTRS CORP	COM	37044210	1,813,278	93,371,689	SH	DEFINED	1,2,5,6,7,8,
GENESCO INC	COM	37153210	20,038	516,583	SH	DEFINED	1,2,6
GENESEE & WYO INC	CL A	37155910	13,854	368,945	SH	DEFINED	1,2
GENESIS HEALTHCARE C	COM	37184D10	13,674	374,427	SH	DEFINED	1,2,5
GENESIS MICROCHIP IN	COM	37184C10	9,847	544,317	SH	DEFINED	1,2
GENITOPPE CORP	COM	37229P50	2,148	270,210	SH	DEFINED	1,2
GENLYTE GROUP INC	COM	37230210	29,414	549,082	SH	DEFINED	1,2
GEN-PROBE INC NEW	COM	36866T10	34,429	705,659	SH	DEFINED	1,2,5,12,13
GENTA INC	COM NEW	37245M20	61	41,448	SH	DEFINED	1,5
GENTEX CORP	COM	37190110	44,119	2,262,491	SH	DEFINED	1,2,5,12,13
GENTIVA HEALTH SERVI	COM	37247A10	5,140	348,731	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	201,352	4,584,519	SH	DEFINED	1,2,5,6,7,8,
GENVEC INC	COM	37246C10	51	31,044	SH	DEFINED	1
GENWORTH FINL INC	COM CL A	37247D10	334,336	9,668,465	SH	DEFINED	1,2,5,6,7,8,
GENZYME CORP	COM	37291710	512,256	7,237,292	SH	DEFINED	1,2,5,6,7,8,
GEO GROUP INC	COM	36159R10	3,158	137,728	SH	DEFINED	1,2,5
GEORGIA GULF CORP	COM PAR \$0	37320020	43,326	1,424,256	SH	DEFINED	1,2,5
GEORGIA PAC CORP	COM	37329810	4,746	98,924	SH	DEFINED	1,5,7,8,12
GERBER SCIENTIFIC IN	COM	37373010	375	39,216	SH	DEFINED	1,2,6
GERDAU S A	SPONSORED	37373710	557	33,390	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	219	16,668	SH	DEFINED	1,2,5
GERON CORP	COM	37416310	6,542	759,781	SH	DEFINED	1,2
GETTY IMAGES INC	COM	37427610	58,589	656,316	SH	DEFINED	1,2,5,7,8,10
GETTY RLTY CORP NEW	COM	37429710	6,484	246,625	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	9,279	360,777	SH	DEFINED	1,2,6
GFI GROUP INC	COM	36165220	3,294	69,440	SH	DEFINED	1,2

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

GIANT INDS INC	COM	37450810	11,402	219,432	SH	DEFINED	1,2
GIBRALTAR INDS INC	COM	37468910	7,160	312,123	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	173	12,700	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	639,804	12,170,516	SH	DEFINED	1,2,5,6,7,8,
GLACIER BANCORP INC	COM	37637Q10	12,195	405,832	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	2,904	135,817	SH	DEFINED	1,2
GLADSTONE INVT CORP	COM	37654610	1,856	136,602	SH	DEFINED	1,2
GLAMIS GOLD LTD	COM	37677510	4,324	157,343	SH	DEFINED	1,2,13
GLATFELTER	COM	37731610	10,514	740,938	SH	DEFINED	1,2,13
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	971,128	19,237,869	SH	DEFINED	1,2
GLENAYRE TECHNOLOGIE	COM	37789910	2,465	758,592	SH	DEFINED	1,2
GLENBOROUGH RLTY TR	COM	37803P10	13,988	772,797	SH	DEFINED	1,2,3,5
GLIMCHER RLTY TR	SH BEN INT	37930210	21,245	873,544	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	1,795	123,013	SH	DEFINED	1,2
GLOBAL CROSSING LTD	SHS NEW	G3921A17	220	13,701	SH	DEFINED	1,2
GLOBAL IMAGING SYSTE	COM	37934A10	11,312	326,667	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	16,490	1,452,899	SH	DEFINED	1,2,5
GLOBAL PMTS INC	COM	37940X10	54,939	1,178,706	SH	DEFINED	1,2,5,6,10
GLOBAL POWER EQUIPME	COM	37941P10	2,117	468,395	SH	DEFINED	1,2,5
GLOBAL SIGNAL INC	COM	37944Q10	6,324	146,528	SH	DEFINED	1,2,3
GLOBAL SANTAFE CORP	SHS	G3930E10	60,638	1,259,363	SH	DEFINED	1,2,5,7,8,10
GLOBTEL COMMUNICATI	COM NEW	37958F20	3,096	841,330	SH	DEFINED	1,2
GLOBIX CORP	COM NEW	37957F20	22	16,500	SH	DEFINED	1
GMH CMNTYS TR	COM	36188G10	13,223	852,550	SH	DEFINED	1,2,3
GOLD BANC CORP INC	COM	37990710	9,334	512,271	SH	DEFINED	1,2,5
GOLD KIST INC	COM	38061410	10,147	678,735	SH	DEFINED	1,2
GOLDEN TELECOM INC	COM	38122G10	6,863	263,453	SH	DEFINED	1,2
GOLDEN WEST FINL COR	COM	38131710	497,297	7,534,809	SH	DEFINED	1,2,5,6,7,8,
GOLDMAN SACHS GROUP	COM	38141G10	1,762,498	13,800,780	SH	DEFINED	1,2,5,6,7,8,
GOLF GALAXY INC	COM	38163910	577	30,120	SH	DEFINED	1
GOODRICH CORP	COM	38238810	131,525	3,200,129	SH	DEFINED	1,2,5,6,10,1
GOODRICH PETE CORP	COM NEW	38241040	3,239	128,790	SH	DEFINED	1,2
GOODYEAR TIRE & RUBR	COM	38255010	182,092	10,477,102	SH	DEFINED	1,2,5,6,10,1
GOODYS FAMILY CLOTHI	COM	38258810	102	10,632	SH	DEFINED	1,5
GOOGLE INC	CL A	38259P50	1,064,310	2,565,468	SH	DEFINED	1,2,5,7,8,10
GOREMOTE INTERNET CO	COM	38285910	30	18,300	SH	DEFINED	1
GORMAN RUPP CO	COM	38308210	4,218	190,792	SH	DEFINED	1,2
GOTTSCHALKS INC	COM	38348510	111	13,192	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	4,699	503,639	SH	DEFINED	1,2,3
GP STRATEGIES CORP	COM	36225V10	192	23,557	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	9,842	1,047,033	SH	DEFINED	1,2
GRACO INC	COM	38410910	44,658	1,224,182	SH	DEFINED	1,2,5,12,13
GRAFTECH INTL LTD	COM	38431310	8,375	1,346,396	SH	DEFINED	1,2,5
GRAINGER W W INC	COM	38480210	156,918	2,207,000	SH	DEFINED	1,2,5,6,7,8,
GRAMERCY CAP CORP	COM	38487110	4,766	209,238	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	21,921	610,450	SH	DEFINED	1,2,5,13
GRANT PRIDECO INC	COM	38821G10	84,840	1,922,943	SH	DEFINED	1,2,5,12,13
GRAPHIC PACKAGING CO	COM	38868810	2,003	878,489	SH	DEFINED	1,2
GRAY TELEVISION INC	COM	38937510	9,057	922,287	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	3,549	178,891	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	10,633	334,592	SH	DEFINED	1,2,5,6
GREAT NORTHN IRON OR	CTFS BEN I	39106410	1,836	13,188	SH	DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	27,669	989,589	SH	DEFINED	1,2,5,13
GREAT SOUTHN BANCORP	COM	39090510	3,550	128,563	SH	DEFINED	1,2
GREAT WOLF RESORTS I	COM	39152310	3,290	319,089	SH	DEFINED	1,2
GREATBATCH INC	COM	39153L10	11,836	455,063	SH	DEFINED	1,2,5,6

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

GREATER BAY BANCORP	COM	39164810	25,533	996,599	SH	DEFINED	1,2,5,13
GREATER COMMUNITY BA	COM	39167M10	157	10,532	SH	DEFINED	1
GREEN MOUNTAIN PWR C	COM	39315410	281	9,778	SH	DEFINED	1,2
GREEN MTN COFFEE ROA	COM	39312210	2,151	52,984	SH	DEFINED	1,2
GREENBRIER COS INC	COM	39365710	2,585	91,029	SH	DEFINED	1,2
GREENE CNTY BANCSHAR	COM NEW	39436120	2,416	88,316	SH	DEFINED	1,2
GREENFIELD ONLINE IN	COM	39515010	945	161,284	SH	DEFINED	1,2
GREENHILL & CO INC	COM	39525910	14,339	255,320	SH	DEFINED	1,2
GREIF INC	CL A	39762410	17,507	264,134	SH	DEFINED	1,2
GREY WOLF INC	COM	39788810	20,766	2,686,405	SH	DEFINED	1,2,5
GRIFFON CORP	COM	39843310	10,142	425,951	SH	DEFINED	1,2,6
GROUP 1 AUTOMOTIVE I	COM	39890510	13,150	418,396	SH	DEFINED	1,2,6
GROUPE CGI INC	CL A SUB V	39945C10	115	14,270	SH	DEFINED	1
GROUPE DANONE	SPONSORED	39944910	1,282	60,951	SH	DEFINED	1
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	11,807	146,674	SH	DEFINED	1,2
GSI COMMERCE INC	COM	36238G10	5,868	388,845	SH	DEFINED	1,2,5
GTC BIOTHERAPEUTICS	COM	36238T10	20	12,185	SH	DEFINED	1
GTECH HLDGS CORP	COM	40051810	69,409	2,186,800	SH	DEFINED	1,2,5,7,8,10
GTX INC DEL	COM	40052B10	785	103,851	SH	DEFINED	1,2
GUESS INC	COM	40161710	16,719	469,631	SH	DEFINED	1,2
GUIDANT CORP	COM	40169810	584,754	9,030,952	SH	DEFINED	1,2,5,6,7,8,
GUITAR CTR MGMT INC	COM	40204010	21,882	437,547	SH	DEFINED	1,2,5,6
GULF ISLAND FABRICAT	COM	40230710	3,180	130,818	SH	DEFINED	1,2
GULFMARK OFFSHORE IN	COM	40262910	7,307	246,676	SH	DEFINED	1,2,5
GYMBOREE CORP	COM	40377710	11,827	505,441	SH	DEFINED	1,2,6
HAEMONETICS CORP	COM	40502410	29,311	599,905	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	11,432	540,259	SH	DEFINED	1,2,5,6
HALLIBURTON CO	COM	40621610	949,093	15,317,838	SH	DEFINED	1,2,5,6,7,8,
HANAROTELECOM INC	SPONSORED	40964920	29	12,549	SH	DEFINED	1
HANCOCK FABRICS INC	COM	40990010	255	62,684	SH	DEFINED	1,6
HANCOCK HLDG CO	COM	41012010	15,061	398,345	SH	DEFINED	1,2
HANDLEMAN CO DEL	COM	41025210	3,753	302,139	SH	DEFINED	1,2
HANGER ORTHOPEDIC GR	COM NEW	41043F20	185	32,423	SH	DEFINED	1,5
HANMI FINL CORP	COM	41049510	9,070	507,865	SH	DEFINED	1,2
HANOVER COMPRESSOR C	COM	41076810	27,463	1,946,331	SH	DEFINED	1,2,5,13
HANOVER INS GROUP IN	COM	41086710	35,298	845,066	SH	DEFINED	1,2,5,10,13
HANSEN NAT CORP	COM	41131010	27,016	342,799	SH	DEFINED	1,2,6
HANSON PLC NEW	SPONSORED	41134910	568	10,343	SH	DEFINED	1
HARBOR FLA BANCSHARE	COM	41190110	10,291	277,772	SH	DEFINED	1,2,5
HARKEN ENERGY CORP	COM NEW	41255230	54	94,171	SH	DEFINED	1
HARLAND JOHN H CO	COM	41269310	17,277	459,497	SH	DEFINED	1,2,5,6
HARLEY DAVIDSON INC	COM	41282210	412,685	8,014,865	SH	DEFINED	1,2,5,6,7,8,
HARLEYSVILLE GROUP I	COM	41282410	9,487	358,010	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	6,880	360,190	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	145,782	1,489,848	SH	DEFINED	1,2,5,7,8,10
HARMONIC INC	COM	41316010	4,535	935,005	SH	DEFINED	1,2,5,6
HARMONY GOLD MNG LTD	SPONSORED	41321630	551	42,184	SH	DEFINED	1
HARRAHS ENTMT INC	COM	41361910	551,735	7,739,303	SH	DEFINED	1,2,5,6,7,8,
HARRIS & HARRIS GROU	COM	41383310	2,858	205,598	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	100,940	2,346,903	SH	DEFINED	1,2,5,10,12,
HARRIS INTERACTIVE I	COM	41454910	2,813	652,600	SH	DEFINED	1,2
HARSCO CORP	COM	41586410	39,212	580,836	SH	DEFINED	1,2,5,12,13
HARTE-HANKS INC	COM	41619610	41,269	1,563,796	SH	DEFINED	1,2,5,10,13
HARTFORD FINL SVCS G	COM	41651510	1,585,691	18,461,886	SH	DEFINED	1,2,5,6,7,8,
HARTMARX CORP	COM	41711910	2,512	321,613	SH	DEFINED	1,2
HARVARD BIOSCIENCE I	COM	41690610	105	23,632	SH	DEFINED	1



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

HARVEST NATURAL RESO	COM	41754V10	6,623	745,838	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	118,170	5,855,799	SH	DEFINED	1,2,5,6,7,8,
HAVAS	SPONSORED	41931310	54	12,678	SH	DEFINED	1
HAVERTY FURNITURE IN	COM	41959610	4,484	347,868	SH	DEFINED	1,2,6
HAWAIIAN ELEC INDUST	COM	41987010	32,799	1,266,359	SH	DEFINED	1,2,5,13
HAWAIIAN HOLDINGS IN	COM	41987910	91	22,715	SH	DEFINED	1
HAWK CORP	CL A	42008910	205	14,000	SH	DEFINED	1
HAWKINS INC	COM	42026110	204	14,552	SH	DEFINED	1
HAYES LEMMERZ INTL I	COM NEW	42078130	1,699	482,555	SH	DEFINED	1,2
HCA INC	COM	40411910	564,963	11,187,387	SH	DEFINED	1,2,5,6,7,8,
HCC INS HLDGS INC	COM	40413210	43,144	1,453,622	SH	DEFINED	1,2,5,13
HEADWATERS INC	COM	42210P10	24,280	685,112	SH	DEFINED	1,2
HEALTH CARE PPTY INV	COM	42191510	41,802	1,635,440	SH	DEFINED	1,2,3,5,7,8,
HEALTH CARE REIT INC	COM	42217K10	16,934	499,528	SH	DEFINED	1,2,3,5
HEALTH MGMT ASSOC IN	CL A	42193310	147,546	6,718,848	SH	DEFINED	1,2,5,6,7,8,
HEALTH NET INC	COM	42222G10	120,782	2,343,015	SH	DEFINED	1,2,5,7,8,10
HEALTHCARE RLTY TR	COM	42194610	15,496	465,752	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	7,482	361,282	SH	DEFINED	1,2,6
HEALTHEXTRAS INC	COM	42221110	6,270	249,785	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	3,200	418,351	SH	DEFINED	1,2,5
HEARST-ARGYLE TELEVI	COM	42231710	16,511	692,294	SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	26,055	1,284,140	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	2,391	110,188	SH	DEFINED	1,2
HEARTLAND PMT SYS IN	COM	42235N10	1,115	51,462	SH	DEFINED	1,2
HECLA MNG CO	COM	42270410	5,974	1,471,317	SH	DEFINED	1,2,5
HECTOR COMMUNICATION	COM	42273010	215	7,600	SH	DEFINED	1,2
HEICO CORP NEW	COM	42280610	7,977	308,219	SH	DEFINED	1,2,5
HEICO CORP NEW	CL A	42280620	425	20,733	SH	DEFINED	1,2
HEIDRICK & STRUGGLES	COM	42281910	8,915	278,149	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	331,048	9,817,555	SH	DEFINED	1,2,5,6,7,8,
HELEN OF TROY CORP L	COM	G4388N10	515	31,987	SH	DEFINED	1,2,5
HELLENIC TELECOM ORG	SPONSORED	42332530	7,217	688,627	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	66,101	1,067,702	SH	DEFINED	1,2,5,6,10,1
HEMISPHERX BIOPHARMA	COM	42366C10	84	38,510	SH	DEFINED	1
HENRY JACK & ASSOC I	COM	42628110	25,098	1,314,726	SH	DEFINED	1,2,5,13
HERBALIFE LTD	COM USD SH	G4412G10	1,120	34,432	SH	DEFINED	1,2
HERCULES INC	COM	42705610	39,511	3,496,516	SH	DEFINED	1,2,5,6,10,1
HERCULES OFFSHORE IN	COM	42709310	2,586	91,007	SH	DEFINED	1,2
HERITAGE COMMERCE CO	COM	42692710	2,954	137,393	SH	DEFINED	1,2
HERITAGE PPTY INVT T	COM	42725M10	28,793	862,068	SH	DEFINED	1,2,3
HERLEY INDS INC DEL	COM	42739810	2,688	162,801	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	1,904	211,294	SH	DEFINED	1,2,3
HERSHEY CO	COM	42786610	278,452	5,039,857	SH	DEFINED	1,2,5,6,7,8,
HESKA CORP	COM	42805E10	15	11,100	SH	DEFINED	1
HEWITT ASSOCS INC	COM	42822Q10	13,017	464,721	SH	DEFINED	1,2,5,8
HEWLETT PACKARD CO	COM	42823610	3,563,882	124,480,678	SH	DEFINED	1,2,5,6,7,8,
HEXCEL CORP NEW	COM	42829110	13,893	769,706	SH	DEFINED	1,2
HI / FN INC	COM	42835810	118	21,020	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	25,354	890,246	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	153	19,362	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	7,447	673,900	SH	DEFINED	1,2,3
HIGHWOODS PPTYS INC	COM	43128410	49,054	1,724,214	SH	DEFINED	1,2,3,5,13
HILB ROGAL & HOBBS C	COM	43129410	22,850	593,346	SH	DEFINED	1,2,5
HILFIGER TOMMY CORP	ORD	G8915Z10	794	48,867	SH	DEFINED	1,5
HILLENBRAND INDS INC	COM	43157310	50,656	1,025,214	SH	DEFINED	1,2,5,6,7,8,
HILTON HOTELS CORP	COM	43284810	225,727	9,362,389	SH	DEFINED	1,2,5,6,7,8,

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

HITACHI LIMITED	ADR 10 COM	43357850	12,045	178,702	SH	DEFINED	1
HI-TECH PHARMACAL IN	COM	42840B10	4,456	100,611	SH	DEFINED	1,2
HITTITE MICROWAVE CO	COM	43365Y10	910	39,318	SH	DEFINED	1,2
HMS HLDGS CORP	COM	40425J10	79	10,297	SH	DEFINED	1
HNI CORP	COM	40425110	43,243	787,231	SH	DEFINED	1,2,5,6,12,13
HOLLINGER INTL INC	CL A	43556910	6,482	723,412	SH	DEFINED	1,2,5
HOLLIS-EDEN PHARMACE	COM	43590210	119	24,500	SH	DEFINED	1
HOLLY CORP	COM PAR \$0	43575830	16,107	273,602	SH	DEFINED	1,2
HOLLY ENERGY PARTNER	COM UT LTD	43576310	402	10,899	SH	DEFINED	1,2
HOLOGIC INC	COM	43644010	23,586	621,990	SH	DEFINED	1,2,5,6
HOME DEPOT INC	COM	43707610	2,778,638	68,642,238	SH	DEFINED	1,2,5,6,7,8,13
HOME PROPERTIES INC	COM	43730610	28,497	698,453	SH	DEFINED	1,2,3,5
HOMEBANC CORP GA	COM	43738R10	5,760	770,069	SH	DEFINED	1,2
HOMESTORE INC	COM	43785210	14,532	2,849,477	SH	DEFINED	1,2,5
HONDA MOTOR LTD	AMERN SHS	43812830	11,953	412,590	SH	DEFINED	1
HONEYWELL INTL INC	COM	43851610	3,665,727	98,408,768	SH	DEFINED	1,2,5,6,7,8,13
HOOKER FURNITURE COR	COM	43903810	1,684	98,177	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	2,200	862,744	SH	DEFINED	1,2,6
HORACE MANN EDUCATOR	COM	44032710	15,354	809,809	SH	DEFINED	1,2,5,13
HORIZON FINL CORP WA	COM	44041F10	2,950	135,071	SH	DEFINED	1,2,5
HORIZON HEALTH CORP	COM	44041Y10	2,584	114,202	SH	DEFINED	1,2
HORIZON LINES INC	COM	44044K10	1,230	101,380	SH	DEFINED	1,2
HORMEL FOODS CORP	COM	44045210	46,102	1,410,720	SH	DEFINED	1,2,5,12,13
HORNBECK OFFSHORE SV	COM	44054310	7,477	228,640	SH	DEFINED	1,2
HOSPIRA INC	COM	44106010	216,278	5,055,578	SH	DEFINED	1,2,5,6,7,8,13
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	75,711	1,888,053	SH	DEFINED	1,2,3,5,12,13
HOST MARRIOTT CORP N	COM	44107P10	149,900	7,910,266	SH	DEFINED	1,2,3,5,7,8,13
HOT TOPIC INC	COM	44133910	14,526	1,019,361	SH	DEFINED	1,2,5,6
HOUSEVALUES INC	COM	44183Y10	926	71,022	SH	DEFINED	1
HOUSTON EXPL CO	COM	44212010	20,707	392,179	SH	DEFINED	1,2
HOVNANIAN ENTERPRISE	CL A	44248720	26,765	539,183	SH	DEFINED	1,2,5,13
HRPT PPTYS TR	COM SH BEN	40426W10	62,432	6,032,118	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC	SPON ADR N	40428040	14,724	182,969	SH	DEFINED	1,2
HUB GROUP INC	CL A	44332010	14,182	401,195	SH	DEFINED	1,2,6
HUBBELL INC	CL B	44351020	39,365	872,446	SH	DEFINED	1,2,5,6,12,13
HUDSON CITY BANCORP	COM	44368310	83,382	6,879,674	SH	DEFINED	1,2,5,7,8,10,13
HUDSON HIGHLAND GROU	COM	44379210	5,328	306,928	SH	DEFINED	1,2,5
HUDSON UNITED BANCOR	COM	44416510	27,015	648,159	SH	DEFINED	1,2,5
HUGHES SUPPLY INC	COM	44448210	34,618	965,646	SH	DEFINED	1,2,5,6,12
HUGOTON RTY TR TEX	UNIT BEN I	44471710	769	20,280	SH	DEFINED	1,2
HUMAN GENOME SCIENCE	COM	44490310	15,792	1,844,818	SH	DEFINED	1,2,5,8
HUMANA INC	COM	44485910	314,220	5,783,549	SH	DEFINED	1,2,5,6,10,13
HUNGARIAN TEL & CABL	COM	44554210	598	38,445	SH	DEFINED	1,2
HUNT J B TRANS SVCS	COM	44565810	39,945	1,764,348	SH	DEFINED	1,2,5,12,13
HUNTINGTON BANCSHARE	COM	44615010	160,699	6,766,279	SH	DEFINED	1,2,5,6,7,8,13
HUNTSMAN CORP	COM	44701110	16,613	964,740	SH	DEFINED	1,2
HURON CONSULTING GRO	COM	44746210	1,647	68,638	SH	DEFINED	1,2
HUTCHINSON TECHNOLOG	COM	44840710	10,045	353,075	SH	DEFINED	1,2,5,6
HUTTIG BLDG PRODS IN	COM	44845110	1,136	135,273	SH	DEFINED	1,2
HYDRIL	COM	44877410	16,400	261,980	SH	DEFINED	1,2
HYPERCOM CORP	COM	44913M10	3,948	617,794	SH	DEFINED	1,2
HYPERION SOLUTIONS C	COM	44914M10	22,790	636,245	SH	DEFINED	1,2,5,6,12
IAC INTERACTIVECORP	COM NEW	44919P30	93,577	3,305,450	SH	DEFINED	1,2,5,7,8,10,13
IBERIABANK CORP	COM	45082810	6,579	128,977	SH	DEFINED	1,2,5
ICICI BK LTD	ADR	45104G10	13,989	485,731	SH	DEFINED	1,2,4,5
ICONIX BRAND GROUP I	COM	45105510	216	21,200	SH	DEFINED	1

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

ICOS CORP	COM	44929510	21,860	791,176	SH	DEFINED	1,2,5
ICT GROUP INC	COM	44929Y10	1,942	114,600	SH	DEFINED	1
ICU MED INC	COM	44930G10	10,839	276,440	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	34,973	1,193,626	SH	DEFINED	1,2,5,6,13
IDENIX PHARMACEUTICA	COM	45166R20	2,922	170,772	SH	DEFINED	1,2
IDENTIX INC	COM	45190610	5,477	1,093,134	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	23,554	572,949	SH	DEFINED	1,2,5,6,12
IDEXX LABS INC	COM	45168D10	27,266	378,796	SH	DEFINED	1,2,5,6,12
IDT CORP	COM	44894710	557	48,202	SH	DEFINED	1,2
IDT CORP	CL B	44894730	8,967	766,441	SH	DEFINED	1,2
IDX SYS CORP	COM	44949110	13,267	301,994	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	3,355	229,509	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	1,201	247,191	SH	DEFINED	1,2
IHOP CORP	COM	44962310	15,561	331,714	SH	DEFINED	1,2,6
IHS INC	CL A	45173410	2,624	127,872	SH	DEFINED	1,2
II VI INC	COM	90210410	5,272	295,028	SH	DEFINED	1,2
IKANOS COMMUNICATION	COM	45173E10	351	23,800	SH	DEFINED	1
IKON OFFICE SOLUTION	COM	45171310	185,924	17,860,152	SH	DEFINED	1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	611,613	6,950,935	SH	DEFINED	1,2,5,6,7,8,
ILLUMINA INC	COM	45232710	6,375	452,152	SH	DEFINED	1,2
IMATION CORP	COM	45245A10	44,241	960,300	SH	DEFINED	1,2,5,13
IMCLONE SYS INC	COM	45245W10	25,455	743,427	SH	DEFINED	1,2,5,12
IMMERSION CORP	COM	45252110	139	21,124	SH	DEFINED	1
IMMTECH INTL INC	COM	45251910	76	11,000	SH	DEFINED	1
IMMUCOR INC	COM	45252610	16,958	725,960	SH	DEFINED	1,2,6
IMMUNOGEN INC	COM	45253H10	5,195	1,012,654	SH	DEFINED	1,2,5
IMMUNOMEDICS INC	COM	45290710	139	47,593	SH	DEFINED	1,5
IMPAC MTG HLDGS INC	COM	45254P10	10,669	1,133,826	SH	DEFINED	1,2,5
IMPACO TECHNOLOGIES I	COM	45255W10	54	10,389	SH	DEFINED	1
IMPERIAL CHEM INDS P	ADR NEW	45270450	410	17,990	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	1,036	10,398	SH	DEFINED	1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	879	14,526	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	197,533	7,926,702	SH	DEFINED	1,2,5,6,7,8,
INAMED CORP	COM	45323510	43,011	490,544	SH	DEFINED	1,2,5,12,13
INCO LTD	COM	45325840	364	8,356	SH	DEFINED	1
INCYTE CORP	COM	45337C10	5,700	1,067,334	SH	DEFINED	1,2,5
INDEPENDENCE CMNTY B	COM	45341410	43,339	1,090,843	SH	DEFINED	1,2,5,12,13
INDEPENDENCE HLDG CO	COM NEW	45344030	1,323	67,692	SH	DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	6,901	241,891	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	10,143	372,482	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	295	54,837	SH	DEFINED	1,5
INDIA FD INC	COM	45408910	5,446	137,063	SH	DEFINED	5,7
INDUS INTL INC	COM	45578L10	56	17,900	SH	DEFINED	1
INDYMAC BANCORP INC	COM	45660710	38,417	984,548	SH	DEFINED	1,2,5,8,10,1
ENERGY L P	UNIT LTD P	45661510	795	30,674	SH	DEFINED	1,2
INFINITY PPTY & CAS	COM	45665Q10	10,517	282,644	SH	DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	1,915	222,400	SH	DEFINED	1,2
INFOCUS CORP	COM	45665B10	201	50,121	SH	DEFINED	1,5
INFORMATICA CORP	COM	45666Q10	13,343	1,111,937	SH	DEFINED	1,2,5
INFORTE CORP	COM	45677R10	52	13,074	SH	DEFINED	1
INFOSPACE INC	COM NEW	45678T20	18,559	718,775	SH	DEFINED	1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	14,100	174,379	SH	DEFINED	1,2,5
INFOUSA INC NEW	COM	45681830	6,657	609,041	SH	DEFINED	1,2
INFRASTRUCTURE SVCS INC	COM	45684P10	1,696	129,698	SH	DEFINED	1,2
ING GROEP N V	SPONSORED	45683710	20,443	587,103	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	309,869	7,675,732	SH	DEFINED	1,2,5,6,7,8,

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

INGLES MKTS INC	CL A	45703010	2,337	149,310	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	32,099	1,610,579	SH	DEFINED	1,2,5,13
INLAND REAL ESTATE C	COM NEW	45746120	12,041	814,149	SH	DEFINED	1,2,3
INNKEEPERS USA TR	COM	4576J010	23,128	1,445,523	SH	DEFINED	1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	60	17,200	SH	DEFINED	1
INNOTRAC CORP	COM	45767M10	50	11,000	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	4,702	367,955	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	81	23,383	SH	DEFINED	1
INNOVO GROUP INC	COM PAR \$0	45795460	192	186,420	SH	DEFINED	1,2
INPHONIC INC	COM	45772G10	1,807	207,915	SH	DEFINED	1,2
INPUT/OUTPUT INC	COM	45765210	6,394	909,514	SH	DEFINED	1,2
INSIGHT ENTERPRISES	COM	45765U10	18,566	946,776	SH	DEFINED	1,2,5,6
INSITUFORM TECHNOLOG	CL A	45766710	9,836	507,771	SH	DEFINED	1,2,6
INSMED INC	COM NEW	45766920	24	12,302	SH	DEFINED	1
INSPIRE PHARMACEUTIC	COM	45773310	2,777	546,698	SH	DEFINED	1,2
INTEGRA BK CORP	COM	45814P10	8,773	411,115	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	15,082	425,333	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	2,358	125,015	SH	DEFINED	1,2
INTEGRATED ALARM SVC	COM	45890M10	71	24,630	SH	DEFINED	1
INTEGRATED DEVICE TE	COM	45811810	47,697	3,618,874	SH	DEFINED	1,2,5,13
INTEGRATED ELECTRICA	COM	45811E10	20	36,445	SH	DEFINED	1,5
INTEGRATED SILICON S	COM	45812P10	3,206	497,825	SH	DEFINED	1,2,5
INTEL CORP	COM	45814010	4,788,365	191,841,538	SH	DEFINED	1,2,5,6,7,8,
INTELLISYNC CORP	COM	45817610	327	63,468	SH	DEFINED	1,5
INTER PARFUMS INC	COM	45833410	705	39,263	SH	DEFINED	1,2
INTER TEL INC	COM	45837210	7,375	376,867	SH	DEFINED	1,2,6
INTERACTIVE DATA COR	COM	45840J10	7,152	314,942	SH	DEFINED	1,2,5
INTERCHANGE FINL SVC	COM	45844710	3,727	216,064	SH	DEFINED	1,2
INTERCONTINENTAL HTL	SPONSORED	45857P10	365	25,250	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	6,336	174,300	SH	DEFINED	1,2
INTERDIGITAL COMMUNI	COM	45866A10	12,802	698,816	SH	DEFINED	1,2,5
INTERFACE INC	CL A	45866510	6,238	758,830	SH	DEFINED	1,2,5,6
INTERGRAPH CORP	COM	45868310	32,854	659,582	SH	DEFINED	1,2,5
INTERLAND INC	COM NEW	45872720	77	17,272	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	5,158	226,731	SH	DEFINED	1,2
INTERMAGNETICS GEN C	COM	45877110	13,743	430,810	SH	DEFINED	1,2,6
INTERMUNE INC	COM	45884X10	6,616	393,781	SH	DEFINED	1,2,5
INTERNAP NETWORK SVC	COM	45885A10	88	205,359	SH	DEFINED	1
INTERNATIONAL ALUM C	COM	45888410	203	5,053	SH	DEFINED	1
INTERNATIONAL BANCSH	COM	45904410	11,950	407,027	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE	COM	45920010	6,488,432	78,934,695	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL COAL G	COM	45928H10	1,292	136,000	SH	DEFINED	1,2
INTERNATIONAL DISPLA	COM	45941210	2,045	344,224	SH	DEFINED	1,2
INTERNATIONAL FLAVOR	COM	45950610	84,118	2,510,988	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL GAME T	COM	45990210	272,318	8,847,240	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL PWR PL	SPONSORED	46018M10	225	5,362	SH	DEFINED	1
INTERNATIONAL RECTIF	COM	46025410	32,525	1,019,581	SH	DEFINED	1,2,5,12,13
INTERNATIONAL SECS E	CL A	46031W20	4,589	166,752	SH	DEFINED	1,2
INTERNATIONAL SHIPHO	COM NEW	46032120	157	10,100	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	23,711	495,011	SH	DEFINED	1,2,5,13
INTERNET CAP GROUP I	COM NEW	46059C20	4,048	492,401	SH	DEFINED	1,2
INTERNET SEC SYS INC	COM	46060X10	22,141	1,056,867	SH	DEFINED	1,2,5,6
INTERPHARM HLDGS INC	COM	46058810	13	10,400	SH	DEFINED	1
INTERPOOL INC	COM	46062R10	1,826	96,727	SH	DEFINED	1,2
INTERPUBLIC GROUP CO	COM	46069010	104,478	10,826,707	SH	DEFINED	1,2,5,6,7,8,
INTERSIL CORP	CL A	46069S10	52,622	2,115,024	SH	DEFINED	1,2,5,12,13
INTERSTATE HOTELS &	COM	46088S10	58	13,343	SH	DEFINED	1
INTERVIDEO INC	COM	46114Y10	775	73,478	SH	DEFINED	1,2
INTERVOICE INC NEW	COM	46114210	3,839	482,245	SH	DEFINED	1,2,5

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

INTERWOVEN INC	COM NEW	46114T50	4,696	554,455	SH	DEFINED	1,2,5
INTEVAC INC	COM	46114810	3,140	237,841	SH	DEFINED	1,2
INTL PAPER CO	COM	46014610	1,106,168	32,911,860	SH	DEFINED	1,2,5,6,7,8,
INTRADO INC	COM	46117A10	12,614	547,974	SH	DEFINED	1,2,6
INTRALASE CORP	COM	46116910	2,682	150,396	SH	DEFINED	1,2
INTROGEN THERAPEUTIC	COM	46119F10	820	155,529	SH	DEFINED	1,2
INTUIT	COM	46120210	284,260	5,333,214	SH	DEFINED	1,2,5,6,7,8,
INTUITIVE SURGICAL I	COM NEW	46120E60	75,695	645,473	SH	DEFINED	1,2,12,13
INVACARE CORP	COM	46120310	14,449	458,845	SH	DEFINED	1,2,5,6
INVERNESS MED INNOVA	COM	46126P10	6,326	266,794	SH	DEFINED	1,2,5
INVESTMENT TECHNOLOG	COM	46145F10	27,506	776,116	SH	DEFINED	1,2,5
INVESTORS BANCORP IN	COM	46146P10	4,924	446,418	SH	DEFINED	1,2
INVESTORS FINL SERVI	COM	46191510	44,056	1,196,192	SH	DEFINED	1,2,5,7,8,10
INVESTORS REAL ESTAT	SH BEN INT	46173010	5,663	613,536	SH	DEFINED	1,2,3,5
INVITROGEN CORP	COM	46185R10	137,435	2,062,354	SH	DEFINED	1,2,5,7,8,10
IOMEGA CORP	COM NEW	46203030	198	79,371	SH	DEFINED	1,5
IONATRON INC	COM	46207010	3,136	310,175	SH	DEFINED	1,2
IOWA TELECOMM SERVIC	COM	46259420	4,487	289,650	SH	DEFINED	1,2
IPASS INC	COM	46261V10	7,591	1,157,232	SH	DEFINED	1,2
IPAYMENT INC	COM	46262E10	10,479	252,373	SH	DEFINED	1,2,6
IPC HLDGS LTD	ORD	G4933P10	1,751	63,937	SH	DEFINED	1,2,5
IPSCO INC	COM	46262210	419	5,046	SH	DEFINED	1
IRELAND BK	SPONSORED	46267Q10	469	7,375	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	4,367	199,754	SH	DEFINED	1,2
IROBOT CORP	COM	46272610	909	27,280	SH	DEFINED	1,2
IRON MTN INC	COM	46284610	49,042	1,161,589	SH	DEFINED	1,2,5,12
IRSA INVERSIONES Y R	GLOBL DEP	45004720	448	37,077	SH	DEFINED	1
IRVINE SENSORS CORP	COM NEW	46366450	27	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	12,177	568,509	SH	DEFINED	1,2
ISHARES INC	MSCI CDA I	46428650	22,448	1,025,000	SH	DEFINED	1
ISHARES INC	MSCI MALAY	46428683	608	89,109	SH	DEFINED	2
ISHARES TR	RUSSELL100	46428759	5,101	73,900	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	3,931	750,150	SH	DEFINED	1,2,5
ISLE OF CAPRI CASINO	COM	46459210	4,701	192,979	SH	DEFINED	1,2,5
ISTA PHARMACEUTICALS	COM NEW	45031X20	913	143,588	SH	DEFINED	1,2
ISTAR FINL INC	COM	45031U10	63,810	1,789,906	SH	DEFINED	1,2,5,7,8,10
ITC HLDGS CORP	COM	46568510	5,574	198,430	SH	DEFINED	1,2
ITLA CAP CORP	COM	45056510	3,810	77,996	SH	DEFINED	1,2
ITRON INC	COM	46574110	12,923	322,741	SH	DEFINED	1,2,6
ITT EDUCATIONAL SERV	COM	45068B10	40,414	683,713	SH	DEFINED	1,2,5,12,13
ITT INDS INC IND	COM	45091110	1,005,868	9,782,803	SH	DEFINED	1,2,5,6,7,8,
IVAX CORP	COM	46582310	98,159	3,133,052	SH	DEFINED	1,2,5,12,13
IVAX DIAGNOSTICS INC	COM	45070W10	38	10,600	SH	DEFINED	1
IVILLAGE INC	COM	46588H10	4,353	542,725	SH	DEFINED	1,2
IXIA	COM	45071R10	8,933	603,571	SH	DEFINED	1,2
IXYS CORP	COM	46600W10	6,051	517,609	SH	DEFINED	1,2,5
J & J SNACK FOODS CO	COM	46603210	8,437	142,020	SH	DEFINED	1,2,6
J ALEXANDER CORP	COM	46609610	151	18,800	SH	DEFINED	1
J JILL GROUP INC	COM	46618910	5,859	307,877	SH	DEFINED	1,2,5,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	20,477	479,114	SH	DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	219,530	5,918,840	SH	DEFINED	1,2,5,6,7,8,
JACK IN THE BOX INC	COM	46636710	23,740	679,641	SH	DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	13,750	496,218	SH	DEFINED	1,2
JACLYN INC	COM	46977210	124	16,000	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	67	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	56,723	835,759	SH	DEFINED	1,2,5,12,13
JACUZZI BRANDS INC	COM	46986510	8,186	974,496	SH	DEFINED	1,2
JAKKS PAC INC	COM	47012E10	8,824	421,408	SH	DEFINED	1,2,6
JAMDAT MOBILE INC	COM	47023T10	3,956	148,848	SH	DEFINED	1,2

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

JAMES RIV GROUP INC	COM	47035910	719	36,220	SH	DEFINED	1
JAMES RIVER COAL CO	COM NEW	47035520	6,118	160,145	SH	DEFINED	1,2
JAMESON INNS INC	COM	47045710	30	13,850	SH	DEFINED	1
JANUS CAP GROUP INC	COM	47102X10	116,036	6,228,429	SH	DEFINED	1,2,5,6,7,8,
JARDEN CORP	COM	47110910	25,540	847,087	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	7,497	440,749	SH	DEFINED	1,2,6
JDS UNIPHASE CORP	COM	46612J10	107,388	45,503,223	SH	DEFINED	1,2,5,6,7,8,
JEFFERIES GROUP INC	COM	47231910	29,312	651,670	SH	DEFINED	1,2,5,13
JEFFERSON PILOT CORP	COM	47507010	206,565	3,628,411	SH	DEFINED	1,2,5,6,7,8,
JER INVT TR INC	COM	46614H30	2,592	152,892	SH	DEFINED	1,2
JETBLUE AWYS CORP	COM	47714310	32,203	2,093,827	SH	DEFINED	1,2,5,6,13
JLG INDS INC	COM	46621010	34,333	751,937	SH	DEFINED	1,2,5,6
JO-ANN STORES INC	COM	47758P30	6,135	519,902	SH	DEFINED	1,2,6
JOHNSON & JOHNSON	COM	47816010	8,163,926	135,839,032	SH	DEFINED	1,2,5,6,7,8,
JOHNSON CTLS INC	COM	47836610	367,672	5,042,819	SH	DEFINED	1,2,5,6,7,8,
JONES APPAREL GROUP	COM	48007410	103,706	3,375,836	SH	DEFINED	1,2,5,6,7,8,
JONES LANG LASALLE I	COM	48020Q10	26,531	526,931	SH	DEFINED	1,2,5
JORGENSEN EARLE M CO	COM	48082910	1,743	188,857	SH	DEFINED	1,2
JOS A BANK CLOTHIERS	COM	48083810	9,292	214,058	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	5,143	368,678	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	8,438	564,396	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	62,505	1,562,619	SH	DEFINED	1,2,5,12,13
JP MORGAN CHASE & CO	COM	46625H10	4,393,256	110,689,233	SH	DEFINED	1,2,5,6,7,8,
JUNIPER NETWORKS INC	COM	48203R10	150,398	6,744,300	SH	DEFINED	1,2,5,7,8,10
JUPITERMEDIA CORP	COM	48207D10	3,828	259,010	SH	DEFINED	1,2
K & F INDS HLDGS INC	COM	48224110	2,582	168,110	SH	DEFINED	1,2
K V PHARMACEUTICAL C	CL A	48274020	9,396	456,121	SH	DEFINED	1,2,5
K2 INC	COM	48273210	8,057	796,927	SH	DEFINED	1,2,6
KADANT INC	COM	48282T10	3,975	214,874	SH	DEFINED	1,2
KAMAN CORP	COM	48354810	12,512	635,463	SH	DEFINED	1,2,6
KANBAY INTL INC	COM	48369P20	4,753	299,136	SH	DEFINED	1,2
KANSAS CITY LIFE INS	COM	48483610	3,938	78,629	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	27,830	1,139,160	SH	DEFINED	1,2,5,6
KAYDON CORP	COM	48658710	15,093	469,606	SH	DEFINED	1,2,5,6
KB HOME	COM	48666K10	154,590	2,127,583	SH	DEFINED	1,2,5,6,7,8,
KCS ENERGY INC	COM	48243420	16,506	681,496	SH	DEFINED	1,2,5
KEANE INC	COM	48666510	9,578	869,922	SH	DEFINED	1,2,5,6
KEARNY FINL CORP	COM	48716910	2,980	244,264	SH	DEFINED	1,2
KEITHLEY INSTRS INC	COM	48758410	2,181	156,035	SH	DEFINED	1,2,6
KELLOGG CO	COM	48783610	330,611	7,649,492	SH	DEFINED	1,2,5,6,7,8,
KELLWOOD CO	COM	48804410	11,063	463,259	SH	DEFINED	1,2,5,6
KELLY SVCS INC	CL A	48815220	8,811	336,059	SH	DEFINED	1,2,5,6,13
KEMET CORP	COM	48836010	10,840	1,533,191	SH	DEFINED	1,2,5,13
KENDLE INTERNATIONAL	COM	48880L10	334	12,993	SH	DEFINED	1
KENEXA CORP	COM	48887910	965	45,720	SH	DEFINED	1,2
KENNAMETAL INC	COM	48917010	39,953	782,781	SH	DEFINED	1,2,5,13
KENSEY NASH CORP	COM	49005710	4,184	189,906	SH	DEFINED	1,2,6
KERR MCGEE CORP	COM	49238610	622,482	6,851,003	SH	DEFINED	1,2,5,6,7,8,
KERYX BIOPHARMACEUTI	COM	49251510	5,134	350,682	SH	DEFINED	1,2
KERZNER INTERNATIONAL	SHS	P6065Y10	2,439	35,481	SH	DEFINED	1,2,5
KEYCORP NEW	COM	49326710	425,037	12,907,276	SH	DEFINED	1,2,5,6,7,8,
KEYNOTE SYS INC	COM	49330810	2,970	231,112	SH	DEFINED	1,2
KEYSPAN CORP	COM	49337W10	188,057	5,269,174	SH	DEFINED	1,2,5,6,7,8,
KEYSTONE AUTOMOTIVE	COM	49338N10	5,978	189,897	SH	DEFINED	1,2
KFORCE INC	COM	49373210	4,853	434,862	SH	DEFINED	1,2,5
KFX INC	COM	48245L10	12,273	716,029	SH	DEFINED	1,2

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

KILROY RLTY CORP	COM	49427F10	40,577	655,532	SH	DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	6,290	591,725	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	902,932	15,137,172	SH	DEFINED	1,2,5,6,7,8,
KIMCO REALTY CORP	COM	49446R10	145,894	4,547,805	SH	DEFINED	1,2,3,5,7,8,
KINDER MORGAN ENERGY UT LTD PAR		49455010	1,600	33,456	SH	DEFINED	1,5
KINDER MORGAN INC KA	COM	49455P10	304,323	3,309,655	SH	DEFINED	1,2,5,6,7,8,
KINDER MORGAN MANAGE	SHS	49455U10	2,899	63,771	SH	DEFINED	1,2,5
KINDRED HEALTHCARE I	COM	49458010	10,016	388,813	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	33,754	848,932	SH	DEFINED	1,2,5,12
KING PHARMACEUTICALS	COM	49558210	185,871	10,985,275	SH	DEFINED	1,2,5,6,7,10
KINROSS GOLD CORP	COM NO PAR	49690240	777	84,311	SH	DEFINED	1,5,7,10,13
KIRBY CORP	COM	49726610	18,645	357,380	SH	DEFINED	1,2,5,6
KIRIN BREWERY LTD	SPONSORED	49735030	391	33,640	SH	DEFINED	1
KIRKLANDS INC	COM	49749810	143	23,894	SH	DEFINED	1
KITE RLTY GROUP TR	COM	49803T10	8,963	579,360	SH	DEFINED	1,2,3
KKR FINL CORP	COM	48247630	6,684	278,635	SH	DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	261,999	5,311,158	SH	DEFINED	1,2,5,6,7,8,
KMG AMER CORP	COM	48256310	2,356	256,686	SH	DEFINED	1,2
KNBT BANCORP INC	COM	48292110	6,631	407,080	SH	DEFINED	1,2
KNIGHT CAPITAL GROUP	CL A	49900510	15,910	1,608,741	SH	DEFINED	1,2,5
KNIGHT RIDDER INC	COM	49904010	118,310	1,869,032	SH	DEFINED	1,2,5,6,7,8,
KNIGHT TRANSN INC	COM	49906410	19,661	948,445	SH	DEFINED	1,2,5,6
KNOLL INC	COM NEW	49890420	2,170	126,838	SH	DEFINED	1,2
KNOLOGY INC	COM	49918380	126	32,900	SH	DEFINED	1
KNOT INC	COM	49918410	180	15,700	SH	DEFINED	1
KOHL'S CORP	COM	50025510	423,613	8,716,320	SH	DEFINED	1,2,5,6,7,8,
KOMAG INC	COM NEW	50045320	19,148	552,443	SH	DEFINED	1,2,5,6
KONINKLIJKE AHOLD N	SPON ADR N	50046730	325	43,220	SH	DEFINED	1
KONINKLIJKE PHILIPS	NY REG SH	50047230	2,353	75,656	SH	DEFINED	1,2
KOOKMIN BK NEW	SPONSORED	50049M10	59,921	802,044	SH	DEFINED	1,2,4,5
KOPIN CORP	COM	50060010	5,630	1,052,351	SH	DEFINED	1,2,5,6
KOREA ELECTRIC PWR	SPONSORED	50063110	5,058	259,527	SH	DEFINED	1,2
KORN FERRY INTL	COM NEW	50064320	16,706	893,849	SH	DEFINED	1,2,5,13
KOS PHARMACEUTICALS	COM	50064810	15,881	306,996	SH	DEFINED	1,2
KOSAN BIOSCIENCES IN	COM	50064W10	288	64,912	SH	DEFINED	1,2,5
KRAFT FOODS INC	CL A	50075N10	196,369	6,970,851	SH	DEFINED	1,2,5,7,8,10
KRISPY KREME DOUGHNU	COM	50101410	5,248	914,214	SH	DEFINED	1,2,5
KROGER CO	COM	50104410	416,503	22,060,528	SH	DEFINED	1,2,5,6,7,8,
KRONOS INC	COM	50105210	20,105	480,295	SH	DEFINED	1,2,5,6
KRONOS WORLDWIDE INC	COM	50105F10	1,491	51,400	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	23,997	739,743	SH	DEFINED	1,2,6
KT CORP	SPONSORED	48268K10	6,423	298,050	SH	DEFINED	1,2
KUBOTA CORP	ADR	50117320	465	10,935	SH	DEFINED	1
KULICKE & SOFFA INDS	COM	50124210	9,776	1,105,828	SH	DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	186	19,026	SH	DEFINED	1
KYOCERA CORP	ADR	50155620	656	8,963	SH	DEFINED	1
KYPHON INC	COM	50157710	19,479	477,071	SH	DEFINED	1,2,5
L S B BANCSHARES N C	COM	50215810	184	10,400	SH	DEFINED	1
L-3 COMMUNICATIONS H	COM	50242410	253,429	3,408,597	SH	DEFINED	1,2,5,6,7,8,
LA BARGE INC	COM	50247010	1,607	111,805	SH	DEFINED	1,2
LA QUINTA CORP	PAIRED CTF	50419U20	32,287	2,898,313	SH	DEFINED	1,2,5
LA Z BOY INC	COM	50533610	12,198	899,575	SH	DEFINED	1,2,5,6
LABOR READY INC	COM NEW	50540120	21,096	1,013,253	SH	DEFINED	1,2,5,6
LABORATORY CORP AMER	COM NEW	50540R40	205,056	3,807,906	SH	DEFINED	1,2,5,6,7,8,
LABRANCHE & CO INC	COM	50544710	12,319	1,218,492	SH	DEFINED	1,2,5,13
LACLEDE GROUP INC	COM	50559710	8,862	303,380	SH	DEFINED	1,2,5

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

LADISH INC	COM NEW	50575420	324	14,500	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR N	50586140	441	19,570	SH	DEFINED	1
LAFARGE NORTH AMERIC	COM	50586210	17,927	325,824	SH	DEFINED	1,2,5,12
LAIDLAW INTL INC	COM	50730R10	29,595	1,274,017	SH	DEFINED	1,2,5,7,10,1
LAKELAND BANCORP INC	COM	51163710	2,938	199,857	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	3,282	81,278	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	170,618	4,781,905	SH	DEFINED	1,2,5,7,8,10
LAMAR ADVERTISING CO	CL A	51281510	53,054	1,150,089	SH	DEFINED	1,2,5,7,8,10
LAMSON & SESSIONS CO	COM	51369610	370	14,800	SH	DEFINED	1
LANCASTER COLONY COR	COM	51384710	23,333	629,783	SH	DEFINED	1,2,5,13
LANCE INC	COM	51460610	10,842	581,969	SH	DEFINED	1,2,6
LANDAMERICA FINL GRO	COM	51493610	21,769	348,861	SH	DEFINED	1,2,5
LANDAUER INC	COM	51476K10	7,113	154,319	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	204	26,361	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	7,824	292,941	SH	DEFINED	1,2,6
LANDSTAR SYS INC	COM	51509810	51,215	1,227,011	SH	DEFINED	1,2,5,6
LAS VEGAS SANDS CORP	COM	51783410	13,433	340,341	SH	DEFINED	1,2,5
LASALLE HOTEL PPTYS	COM SH BEN	51794210	35,274	960,618	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	222	14,816	SH	DEFINED	1
LASERSCOPE	COM	51808110	6,264	278,885	SH	DEFINED	1,2,6
LATTICE SEMICONDUCTO	COM	51841510	8,464	1,959,269	SH	DEFINED	1,2,5,13
LAUDER ESTEE COS INC	CL A	51843910	56,738	1,694,695	SH	DEFINED	1,2,5,6,7,8,
LAUREATE EDUCATION I	COM	51861310	35,114	668,712	SH	DEFINED	1,2,5,12,13
LAWSON PRODS INC	COM	52077610	8,103	214,696	SH	DEFINED	1,2,6
LAWSON SOFTWARE INC	COM	52078010	7,841	1,066,847	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	3,326	130,800	SH	DEFINED	1,2
LCA-VISION INC	COM PAR \$.	50180330	16,932	356,387	SH	DEFINED	1,2,6
LEADIS TECHNOLOGY IN	COM	52171N10	2,910	564,966	SH	DEFINED	1,2
LEAP WIRELESS INTL I	COM NEW	52186330	1,881	49,644	SH	DEFINED	1,2
LEAPFROG ENTERPRISES	CL A	52186N10	4,900	420,614	SH	DEFINED	1,2,5
LEAR CORP	COM	52186510	43,490	1,528,110	SH	DEFINED	1,2,5,7,8,10
LEARNING CARE GROUP	COM	52200L10	76	10,200	SH	DEFINED	1
LEARNING TREE INTL I	COM	52201510	1,716	133,733	SH	DEFINED	1,2
LECG CORP	COM	52323410	3,392	195,185	SH	DEFINED	1,2
LECROY CORP	COM	52324W10	1,924	125,837	SH	DEFINED	1,2
LEE ENTERPRISES INC	COM	52376810	22,724	615,669	SH	DEFINED	1,2,5,6,13
LEGG MASON INC	COM	52490110	242,122	2,022,907	SH	DEFINED	1,2,5,7,8,10
LEGGETT & PLATT INC	COM	52466010	114,076	4,968,464	SH	DEFINED	1,2,5,6,7,8,
LEHMAN BROS HLDGS IN	COM	52490810	1,139,503	8,890,563	SH	DEFINED	1,2,5,6,7,8,
LENNAR CORP	CL A	52605710	223,833	3,668,189	SH	DEFINED	1,2,5,6,7,8,
LENNOX INTL INC	COM	52610710	26,270	931,544	SH	DEFINED	1,2,5,6
LENOX GROUP INC	COM	52626210	1,167	88,119	SH	DEFINED	1,5,6
LESCO INC OHIO	COM	52687210	188	12,290	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	60,570	1,276,235	SH	DEFINED	1,2,5,12,13
LEVEL 3 COMMUNICATIO	COM	52729N10	28,311	9,864,589	SH	DEFINED	1,2,5
LEVITT CORP	CL A	52742P10	9,078	399,212	SH	DEFINED	1,2,5,8
LEXAR MEDIA INC	COM	52886P10	8,193	997,984	SH	DEFINED	1,2,5
LEXICON GENETICS INC	COM	52887210	2,671	731,894	SH	DEFINED	1,2,5
LEXINGTON CORP PPTYS	COM	52904310	14,022	658,326	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	148,730	3,317,644	SH	DEFINED	1,2,5,6,7,8,
LG PHILIP LCD CO LTD	SPONS ADR	50186V10	354	16,490	SH	DEFINED	1,2
LHC GROUP INC	COM	50187A10	487	27,920	SH	DEFINED	1
LIBBEY INC	COM	52989810	2,369	231,784	SH	DEFINED	1,2,6
LIBERTY CORP S C	COM	53037010	10,193	217,758	SH	DEFINED	1,2,5
LIBERTY GLOBAL INC	COM SER A	53055510	73,038	3,246,115	SH	DEFINED	1,2,5,7,8,10
LIBERTY GLOBAL INC	COM SER C	53055530	59,123	2,788,813	SH	DEFINED	1,2,5,7,8,10



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

LIBERTY MEDIA CORP N COM SER A	53071810	264,894	33,658,709	SH	DEFINED	1,2,5,7,8,10
LIBERTY PPTY TR SH BEN INT	53117210	92,908	2,168,225	SH	DEFINED	1,2,3,5,7,8,
LIFE TIME FITNESS IN COM	53217R20	10,310	270,680	SH	DEFINED	1,2
LIFECCELL CORP COM	53192710	7,693	404,030	SH	DEFINED	1,2
LIFECORE BIOMEDICAL COM	53218710	209	12,875	SH	DEFINED	1
LIFELINE SYS INC COM	53219210	5,631	154,033	SH	DEFINED	1,2
LIFEPOINT HOSPITALS COM	53219L10	28,508	760,203	SH	DEFINED	1,2,5,12,13
LIFETIME BRANDS INC COM	53222Q10	1,774	85,833	SH	DEFINED	1,2
LIFEWAY FOODS INC COM	53191410	144	11,600	SH	DEFINED	1
LIGHTBRIDGE INC COM	53222610	445	53,730	SH	DEFINED	1,2
LILLY ELI & CO COM	53245710	1,697,420	29,995,051	SH	DEFINED	1,2,5,6,7,8,
LIMITED BRANDS INC COM	53271610	211,093	9,444,886	SH	DEFINED	1,2,5,6,7,8,
LIN TV CORP CL A	53277410	5,928	532,128	SH	DEFINED	1,2
LINCARE HLDGS INC COM	53279110	80,250	1,914,818	SH	DEFINED	1,2,5,7,8,10
LINCOLN EDL SVCS COR COM	53353510	353	24,774	SH	DEFINED	1,2
LINCOLN ELEC HLDGS I COM	53390010	20,750	523,194	SH	DEFINED	1,2,5
LINCOLN NATL CORP IN COM	53418710	270,776	5,106,096	SH	DEFINED	1,2,5,6,7,8,
LINDSAY MFG CO COM	53555510	2,930	152,348	SH	DEFINED	1,2,5,6
LINEAR TECHNOLOGY CO COM	53567810	299,608	8,306,300	SH	DEFINED	1,2,5,6,7,8,
LINENS N THINGS INC COM	53567910	20,324	764,078	SH	DEFINED	1,2,5,6
LIONBRIDGE TECHNOLOG COM	53625210	4,878	694,821	SH	DEFINED	1,2
LITHIA MTRS INC CL A	53679710	10,562	335,955	SH	DEFINED	1,2,5
LITTELFUSE INC COM	53700810	9,392	344,659	SH	DEFINED	1,2,6
LIZ CLAIBORNE INC COM	53932010	122,617	3,423,145	SH	DEFINED	1,2,5,6,7,8,
LKQ CORP COM	50188920	6,650	192,084	SH	DEFINED	1,2
LLOYDS TSB GROUP PLC SPONSORED	53943910	2,061	60,967	SH	DEFINED	1
LOCKHEED MARTIN CORP COM	53983010	5,271,294	82,842,904	SH	DEFINED	1,2,5,6,7,8,
LODGENET ENTMT CORP COM	54021110	2,680	192,286	SH	DEFINED	1,2
LODGIAN INC COM PAR \$.	54021P40	3,279	305,567	SH	DEFINED	1,2
LOEWS CORP COM	54042410	314,979	3,320,809	SH	DEFINED	1,2,5,6,10,1
LOEWS CORP CAROLNA GP	54042420	144,728	3,290,015	SH	DEFINED	1,2,5,7,10,1
LOGILITY INC COM	54140Y10	122	12,400	SH	DEFINED	1,2
LO-JACK CORP COM	53945110	4,963	205,667	SH	DEFINED	1,2
LONE STAR STEAKHOUSE COM	54230710	7,261	305,859	SH	DEFINED	1,2,6
LONE STAR TECHNOLOGI COM	54231210	29,941	579,573	SH	DEFINED	1,2
LONGS DRUG STORES CO COM	54316210	25,238	693,544	SH	DEFINED	1,2,5,6
LONGVIEW FIBRE CO COM	54321310	20,154	968,500	SH	DEFINED	1,2,5,13
LOOKSMART LTD COM NEW	54344250	81	21,640	SH	DEFINED	1
LORAL SPACE & COMMUN COM	54388110	283	10,000	SH	DEFINED	1,2
LOUDEYE CORP COM	54575410	13	32,900	SH	DEFINED	1
LOUISIANA PAC CORP COM	54634710	147,234	5,359,800	SH	DEFINED	1,2,5,6,7,10
LOWES COS INC COM	54866110	3,679,137	55,192,576	SH	DEFINED	1,2,5,6,7,8,
LSB INDS INC COM	50216010	125	20,248	SH	DEFINED	1
LSI INDS INC COM	50216C10	4,061	259,352	SH	DEFINED	1,2
LSI LOGIC CORP COM	50216110	98,740	12,342,557	SH	DEFINED	1,2,5,6,7,8,
LTC PTYS INC COM	50217510	8,845	420,579	SH	DEFINED	1,2,3,5
LTX CORP COM	50239210	3,475	772,266	SH	DEFINED	1,2,5
LUBRIZOL CORP COM	54927110	119,996	2,762,964	SH	DEFINED	1,2,5,13
LUBYS INC COM	54928210	4,055	304,855	SH	DEFINED	1,2
LUCENT TECHNOLOGIES COM	54946310	309,334	116,290,793	SH	DEFINED	1,2,5,6,7,8,
LUFKIN INDS INC COM	54976410	8,606	172,564	SH	DEFINED	1,2
LUMINENT MTG CAP INC COM	55027830	4,798	638,838	SH	DEFINED	1,2
LUMINEX CORP DEL COM	55027E10	3,799	326,970	SH	DEFINED	1,2,5
LUXOTTICA GROUP S P SPONSORED	55068R20	10,270	405,761	SH	DEFINED	1
LYDALL INC DEL COM	55081910	293	35,915	SH	DEFINED	1,6
LYON WILLIAM HOMES COM	55207410	4,696	46,545	SH	DEFINED	1,2

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

LYONDELL CHEMICAL CO	COM	55207810	82,302	3,455,171	SH	DEFINED	1,2,5,7,8,10
M & F WORLDWIDE CORP	COM	55254110	1,883	115,393	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	234,222	2,147,837	SH	DEFINED	1,2,5,6,7,8,
M D C HLDGS INC	COM	55267610	27,128	437,694	SH	DEFINED	1,2,5,6
M SYS FLASH DISK PIO	ORD	M7061C10	676	20,415	SH	DEFINED	1,2,5,7
M/I HOMES INC	COM	55305B10	8,354	205,655	SH	DEFINED	1,2,6
MACATAWA BK CORP	COM	55422510	3,987	109,604	SH	DEFINED	1,2
MACDERMID INC	COM	55427310	14,942	535,541	SH	DEFINED	1,2,5
MACERICH CO	COM	55438210	100,906	1,502,917	SH	DEFINED	1,2,3,5,7,8,
MAC-GRAY CORP	COM	55415310	122	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	59,732	1,382,692	SH	DEFINED	1,2,3,5,13
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	879	28,551	SH	DEFINED	1,2
MACRONIX INTL LTD	SPONSORED	55610310	26	16,729	SH	DEFINED	1
MACROVISION CORP	COM	55590410	14,768	882,740	SH	DEFINED	1,2,5,13
MADDEN STEVEN LTD	COM	55626910	11,138	381,046	SH	DEFINED	1,2,5
MAF BANCORP INC	COM	55261R10	18,968	458,389	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	12,789	406,659	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	2,802	86,939	SH	DEFINED	1,2,5
MAGMA DESIGN AUTOMAT	COM	55918110	4,246	504,839	SH	DEFINED	1,2
MAGNA ENTMT CORP	CL A	55921110	3,321	465,193	SH	DEFINED	1,2
MAGNA INTL INC	CL A	55922240	784	10,894	SH	DEFINED	1
MAGNETEK INC	COM	55942410	204	62,766	SH	DEFINED	1,6
MAGUIRE PPTYS INC	COM	55977510	23,110	747,901	SH	DEFINED	1,2,3,5
MAGYAR TELEKOM LTD	SPONSORED	55977610	217	9,853	SH	DEFINED	1
MAIDENFORM BRANDS IN	COM	56030510	1,320	104,299	SH	DEFINED	1,2
MAIN STR BKS INC NEW	COM	56034R10	5,386	197,803	SH	DEFINED	1,2,5
MAINSOURCE FINANCIAL	COM	56062Y10	3,737	209,349	SH	DEFINED	1,2
MAIR HOLDINGS INC	COM	56063510	662	140,447	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	155	132,778	SH	DEFINED	1,2
MANAGEMENT NETWORK G	COM	56169310	39	16,180	SH	DEFINED	1
MANHATTAN ASSOCS INC	COM	56275010	9,987	487,651	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	27,897	555,504	SH	DEFINED	1,2,5,6
MANNATECH INC	COM	56377110	4,402	318,745	SH	DEFINED	1,2
MANNKIND CORP	COM	56400P20	3,061	271,829	SH	DEFINED	1,2
MANOR CARE INC NEW	COM	56405510	78,375	1,970,708	SH	DEFINED	1,2,5,6,10,1
MANPOWER INC	COM	56418H10	70,733	1,521,140	SH	DEFINED	1,2,5,7,8,10
MANTECH INTL CORP	CL A	56456310	8,264	296,637	SH	DEFINED	1,2,6
MANUGISTICS GROUP IN	COM	56501110	158	90,500	SH	DEFINED	1,5
MANULIFE FINL CORP	COM	56501R10	11,406	193,981	SH	DEFINED	1,5,7,13
MAPINFO CORP	COM	56510510	3,336	264,537	SH	DEFINED	1,2,5,6
MARATHON OIL CORP	COM	56584910	745,272	12,223,592	SH	DEFINED	1,2,5,6,7,8,
MARCHEX INC	CL B	56624R10	5,197	231,074	SH	DEFINED	1,2
MARCUS CORP	COM	56633010	7,823	332,886	SH	DEFINED	1,2,6
MARINE PRODS CORP	COM	56842710	1,673	159,481	SH	DEFINED	1,2
MARINEMAX INC	COM	56790810	6,784	214,875	SH	DEFINED	1,2,6
MARITRANS INC	COM	57036310	2,779	106,816	SH	DEFINED	1,2
MARKEL CORP	COM	57053510	29,217	92,153	SH	DEFINED	1,2,5,12
MARKETAXESS HLDGS IN	COM	57060D10	3,333	291,606	SH	DEFINED	1,2
MARKWEST ENERGY PART	UNIT LTD P	57075910	479	10,308	SH	DEFINED	1,2
MARKWEST HYDROCARBON	COM	57076210	1,493	67,832	SH	DEFINED	1,2
MARLIN BUSINESS SVCS	COM	57115710	1,639	68,590	SH	DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	362,697	5,415,819	SH	DEFINED	1,2,5,6,7,8,
MARSH & MCLENNAN COS	COM	57174810	474,703	14,946,561	SH	DEFINED	1,2,5,6,7,8,
MARSH SUPERMARKETS I	CL B	57178320	112	12,883	SH	DEFINED	1
MARSHALL & ILSLEY CO	COM	57183410	232,921	5,411,738	SH	DEFINED	1,2,5,6,7,8,
MARSHALL EDWARDS INC	COM	57232230	583	93,290	SH	DEFINED	1,2

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

MARTEK BIOSCIENCES C	COM	57290110	13,281	539,864	SH	DEFINED	1,2,5,13
MARTEN TRANS LTD	COM	57307510	3,183	174,694	SH	DEFINED	1,2
MARTHA STEWART LIVIN	CL A	57308310	4,650	266,780	SH	DEFINED	1,2
MARTIN MARIETTA MATL	COM	57328410	151,572	1,975,655	SH	DEFINED	1,2,5,12,13
MARVEL ENTERTAINMENT	COM	57383T10	11,361	693,578	SH	DEFINED	1,2,5
MARVELL TECHNOLOGY G	ORD	G5876H10	80,463	1,434,525	SH	DEFINED	1,2,5,7,8,10
MASCO CORP	COM	57459910	386,588	12,805,180	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	35,432	935,634	SH	DEFINED	1,2,5,7,8,10
MASTEC INC	COM	57632310	3,997	381,766	SH	DEFINED	1,2,5
MATERIAL SCIENCES CO	COM	57667410	219	15,558	SH	DEFINED	1
MATRIA HEALTHCARE IN	COM NEW	57681720	9,617	248,113	SH	DEFINED	1,2,5
MATRIX SVC CO	COM	57685310	337	34,262	SH	DEFINED	1
MATRIXONE INC	COM	57685P30	3,306	662,617	SH	DEFINED	1,2,5
MATSUSHITA ELEC INDL	ADR	57687920	2,102	108,456	SH	DEFINED	1
MATTEL INC	COM	57708110	169,018	10,683,824	SH	DEFINED	1,2,5,6,7,8,
MATTHEWS INTL CORP	CL A	57712810	20,211	555,098	SH	DEFINED	1,2,5
MATTSON TECHNOLOGY I	COM	57722310	5,245	521,394	SH	DEFINED	1,2
MAUI LD & PINEAPPLE	COM	57734510	1,952	57,523	SH	DEFINED	1,2
MAVERICK TUBE CORP	COM	57791410	22,232	557,746	SH	DEFINED	1,2,5
MAX RE CAPITAL LTD H	SHS	G6052F10	1,412	54,371	SH	DEFINED	1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	320,148	8,834,099	SH	DEFINED	1,2,5,6,7,8,
MAXIM PHARMACEUTICAL	COM	57772M10	38	34,735	SH	DEFINED	1,5
MAXIMUS INC	COM	57793310	10,247	279,296	SH	DEFINED	1,2,5,6
MAXTOR CORP	COM NEW	57772920	22,513	3,243,887	SH	DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	179	12,665	SH	DEFINED	1
MAXYGEN INC	COM	57777610	2,947	392,464	SH	DEFINED	1,2
MAYTAG CORP	COM	57859210	42,987	2,284,098	SH	DEFINED	1,2,5,6,10,1
MB FINANCIAL INC NEW	COM	55264U10	12,975	366,514	SH	DEFINED	1,2
MBIA INC	COM	55262C10	265,306	4,409,999	SH	DEFINED	1,2,5,6,7,8,
MBNA CORP	COM	55262L10	981,052	36,134,495	SH	DEFINED	1,2,5,6,7,8,
MBT FINL CORP	COM	57887710	2,682	165,526	SH	DEFINED	1,2
MCAFEE INC	COM	57906410	157,420	5,802,435	SH	DEFINED	1,2,5,7,10,1
MCCLATCHY CO	CL A	57948910	11,206	189,603	SH	DEFINED	1,2,5
MCCORMICK & CO INC	COM NON VT	57978020	118,773	3,841,302	SH	DEFINED	1,2,5,6,7,8,
MCCORMICK & SCHMICKS	COM	57979310	1,649	73,131	SH	DEFINED	1,2
MCDATA CORP	CL A	58003120	10,379	2,731,441	SH	DEFINED	1,2,5,13
MCDERMOTT INTL INC	COM	58003710	4,149	93,015	SH	DEFINED	1,2,5
MCDONALDS CORP	COM	58013510	1,518,460	45,031,433	SH	DEFINED	1,2,5,6,7,8,
MCG CAPITAL CORP	COM	58047P10	9,917	679,726	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	7,268	261,442	SH	DEFINED	1,2
MCGRAW HILL COS INC	COM	58064510	594,832	11,521,054	SH	DEFINED	1,2,5,6,7,8,
MCI INC	COM	55269110	50,607	2,564,991	SH	DEFINED	1,2,5,12
MCKESSON CORP	COM	58155Q10	654,965	12,695,579	SH	DEFINED	1,2,5,6,7,8,
MCMORAN EXPLORATION	COM	58241110	5,220	264,059	SH	DEFINED	1,2
MDU RES GROUP INC	COM	55269010	53,022	1,619,494	SH	DEFINED	1,2,5,12,13
MEADE INSTRUMENTS CO	COM	58306210	112	41,208	SH	DEFINED	1,6
MEADOWBROOK INS GROU	COM	58319P10	139	23,753	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	146,523	5,227,351	SH	DEFINED	1,2,5,6,7,8,
MEASUREMENT SPECIALT	COM	58342110	3,421	140,508	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	97	34,518	SH	DEFINED	1
MECHEL OAO	SPONSORED	58384010	2,555	105,700	SH	DEFINED	1,2,5,7
MEDALLION FINL CORP	COM	58392810	272	24,150	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	19,223	1,387,915	SH	DEFINED	1,2,5
MEDCATH CORP	COM	58404W10	2,343	126,290	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	482,794	8,652,217	SH	DEFINED	1,2,5,6,7,8,

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

MEDIA GEN INC	CL A	58440410	21,822	430,411	SH	DEFINED	1,2,6,13
MEDIACOM COMMUNICATI	CL A	58446K10	4,816	877,265	SH	DEFINED	1,2,5
MEDICAL ACTION INDS	COM	58449L10	350	17,100	SH	DEFINED	1
MEDICAL PPTYS TRUST	COM	58463J30	1,050	107,377	SH	DEFINED	1,2,3
MEDICAL STAFFING NET	COM	58463F10	183	34,060	SH	DEFINED	1,2
MEDICINES CO	COM	58468810	10,670	611,441	SH	DEFINED	1,2,5
MEDICIS PHARMACEUTIC	CL A NEW	58469030	31,354	978,272	SH	DEFINED	1,2,5,6,12
MEDIMMUNE INC	COM	58469910	239,489	6,838,637	SH	DEFINED	1,2,5,6,7,8,
MEDIS TECHNOLOGIES L	COM	58500P10	2,864	194,709	SH	DEFINED	1,2
MEDTRONIC INC	COM	58505510	2,066,553	35,896,347	SH	DEFINED	1,2,5,6,7,8,
MELLON FINL CORP	COM	58551A10	392,263	11,452,932	SH	DEFINED	1,2,5,6,7,8,
MEMC ELECTR MATLS IN	COM	55271510	57,957	2,614,222	SH	DEFINED	1,2,5,13
MENS WEARHOUSE INC	COM	58711810	18,432	626,073	SH	DEFINED	1,2,5,6
MENTOR CORP MINN	COM	58718810	25,687	557,454	SH	DEFINED	1,2,5,6,12
MENTOR GRAPHICS CORP	COM	58720010	13,855	1,339,936	SH	DEFINED	1,2,5,13
MERCANTILE BANK CORP	COM	58737610	3,345	86,882	SH	DEFINED	1,2,5
MERCANTILE BANKSHARE	COM	58740510	78,302	1,387,357	SH	DEFINED	1,2,5,7,8,10
MERCER INTL INC	SH BEN INT	58805610	2,609	331,888	SH	DEFINED	1,2
MERCK & CO INC	COM	58933110	2,398,586	75,403,522	SH	DEFINED	1,2,5,6,7,8,
MERCURY COMPUTER SYS	COM	58937810	7,986	387,116	SH	DEFINED	1,2,5,6
MERCURY GENL CORP NE	COM	58940010	51,779	889,372	SH	DEFINED	1,2,5,12,13
MERCURY INTERACTIVE	COM	58940510	68,363	2,459,969	SH	DEFINED	1,2,5,6,7,8,
MEREDITH CORP	COM	58943310	53,298	1,018,298	SH	DEFINED	1,2,5,6,10,1
MERGE TECHNOLOGIES I	COM	58998110	5,706	227,859	SH	DEFINED	1,2
MERIDIAN BIOSCIENCE	COM	58958410	7,742	384,400	SH	DEFINED	1,2
MERIDIAN GOLD INC	COM	58997510	3,222	147,305	SH	DEFINED	1,2,12
MERIDIAN RESOURCE CO	COM	58977Q10	5,085	1,210,706	SH	DEFINED	1,2,5
MERISTAR HOSPITALITY	COM	58984Y10	22,695	2,414,335	SH	DEFINED	1,2,3,5
MERIT MED SYS INC	COM	58988910	5,750	473,677	SH	DEFINED	1,2,6
MERITAGE HOMES CORP	COM	59001A10	23,354	371,168	SH	DEFINED	1,2,5,6,7,10
MERIX CORP	COM	59004910	187	25,903	SH	DEFINED	1,2
MERRILL LYNCH & CO I	COM	59018810	5,736,492	84,696,476	SH	DEFINED	1,2,5,6,7,8,
MESA AIR GROUP INC	COM	59047910	4,548	434,772	SH	DEFINED	1,2,6
MESTEK INC	COM	59082910	357	27,289	SH	DEFINED	1,2
MET PRO CORP	COM	59087630	150	12,664	SH	DEFINED	1
METAL MGMT INC	COM NEW	59109720	6,194	266,299	SH	DEFINED	1,2
METASOLV INC	COM	59139P10	159	54,836	SH	DEFINED	1
METHODE ELECTRS INC	COM	59152020	7,404	742,642	SH	DEFINED	1,2,6
METLIFE INC	COM	59156R10	1,130,474	23,070,906	SH	DEFINED	1,2,5,6,7,8,
METROCORP BANCSHARES	COM	59165010	288	9,700	SH	DEFINED	1
METROLOGIC INSTRS IN	COM	59167610	7,602	394,705	SH	DEFINED	1,2
METTLER TOLEDO INTER	COM	59268810	38,706	701,197	SH	DEFINED	1,2,5,10,12
MFA MTG INVTS INC	COM	55272X10	6,124	1,074,394	SH	DEFINED	1,2
MGE ENERGY INC	COM	55277P10	9,629	283,956	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	20,153	1,174,441	SH	DEFINED	1,2,5,6
MGIC INVT CORP WIS	COM	55284810	196,273	2,981,959	SH	DEFINED	1,2,5,6,7,8,
MGM MIRAGE	COM	55295310	60,143	1,640,117	SH	DEFINED	1,2,5,7,8,10
MICHAELS STORES INC	COM	59408710	144,315	4,080,140	SH	DEFINED	1,2,5,7,8,10
MICREL INC	COM	59479310	22,984	1,983,129	SH	DEFINED	1,2,5,13
MICRO LINEAR CORP	COM	59485010	22	12,300	SH	DEFINED	1
MICRO THERAPEUTICS I	COM	59500W10	614	88,570	SH	DEFINED	1,2
MICROCHIP TECHNOLOGY	COM	59501710	127,620	3,969,508	SH	DEFINED	1,2,5,7,8,10
MICROMUSE INC	COM	59509410	9,659	976,628	SH	DEFINED	1,2,5
MICRON TECHNOLOGY IN	COM	59511210	213,144	16,013,799	SH	DEFINED	1,2,5,6,7,8,
MICROS SYS INC	COM	59490110	26,666	551,870	SH	DEFINED	1,2,6
MICROSEMI CORP	COM	59513710	27,406	990,811	SH	DEFINED	1,2,5,6

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

MICROSOFT CORP	COM	59491810	7,262,944	277,741,659	SH	DEFINED	1,2,5,6,7,8,
MICROSTRATEGY INC	CL A NEW	59497240	24,280	293,698	SH	DEFINED	1,2,5
MICROTEK MEDICAL HLD	COM	59515B10	154	44,323	SH	DEFINED	1,5
MICROTUNE INC DEL	COM	59514P10	2,257	541,364	SH	DEFINED	1,2
MICROVISION INC WASH	COM	59496010	77	21,310	SH	DEFINED	1
MID-AMER APT CMNTYS	COM	59522J10	25,474	525,229	SH	DEFINED	1,2,3
MIDAS GROUP INC	COM	59562610	5,447	296,657	SH	DEFINED	1,2,6
MIDDLEBY CORP	COM	59627810	8,915	103,066	SH	DEFINED	1,2
MIDDLESEX WATER CO	COM	59668010	2,599	149,890	SH	DEFINED	1,2,5
MIDLAND CO	COM	59748610	6,680	185,344	SH	DEFINED	1,2
MID-STATE BANCSHARES	COM	59544010	8,405	314,189	SH	DEFINED	1,2
MIDWAY GAMES INC	COM	59814810	4,756	250,728	SH	DEFINED	1,2
MIDWEST AIR GROUP IN	COM	59791110	120	21,189	SH	DEFINED	1
MIDWEST BANC HOLDING	COM	59825110	3,863	173,630	SH	DEFINED	1,2
MIKOHN GAMING CORP	COM	59862K10	3,480	352,612	SH	DEFINED	1,2
MILACRON INC	COM	59870910	107	84,842	SH	DEFINED	1,2,5,6
MILLEA HOLDINGS INC	ADR	60032R10	10,822	125,798	SH	DEFINED	1
MILLENNIUM CELL INC	COM	60038B10	20	14,948	SH	DEFINED	1
MILLENNIUM PHARMACEU	COM	59990210	55,773	5,749,803	SH	DEFINED	1,2,5,7,8,10
MILLER HERMAN INC	COM	60054410	32,042	1,136,640	SH	DEFINED	1,2,5,6,12,1
MILLICOM INTL CELLUL	SHS NEW	L6388F11	331	12,337	SH	DEFINED	1,5
MILLIPORE CORP	COM	60107310	90,091	1,364,192	SH	DEFINED	1,2,5,6,10,1
MILLS CORP	COM	60114810	52,074	1,241,631	SH	DEFINED	1,2,3,5,12
MINDSPEED TECHNOLOGI	COM	60268210	322	136,952	SH	DEFINED	1,5
MINE SAFETY APPLIANC	COM	60272010	17,070	471,426	SH	DEFINED	1,2,5,13
MINERALS TECHNOLOGIE	COM	60315810	57,049	1,020,735	SH	DEFINED	1,2,5,13
MIPS TECHNOLOGIES IN	COM	60456710	3,168	557,697	SH	DEFINED	1,2
MISSION WEST PPTYS I	COM	60520310	271	27,781	SH	DEFINED	1,3,5
MITSUBISHI UFJ FINL	SPONSORED	60682210	15,927	1,163,374	SH	DEFINED	1
MITSUI & CO LTD	ADR	60682720	912	3,578	SH	DEFINED	1
MIVA INC	COM	55311R10	4,278	864,300	SH	DEFINED	1,5,6
MKS INSTRUMENT INC	COM	55306N10	13,338	745,582	SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	9,118	192,353	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	38,789	1,108,262	SH	DEFINED	1,2,4,5
MOBILITY ELECTRONICS	COM	60741U10	2,863	296,397	SH	DEFINED	1,2
MOBIUS MGMT SYSTEMS	COM	60692510	127	18,840	SH	DEFINED	1
MOCON INC	COM	60749410	97	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	29,834	915,449	SH	DEFINED	1,2,5,6,13
MODTECH HLDGS INC	COM	60783C10	135	14,467	SH	DEFINED	1
MOHAWK INDS INC	COM	60819010	77,837	894,884	SH	DEFINED	1,2,5,7,8,10
MOLECULAR DEVICES CO	COM	60851C10	10,691	369,558	SH	DEFINED	1,2
MOLEX INC	COM	60855410	102,571	3,952,625	SH	DEFINED	1,2,5,6,10,1
MOLEX INC	CL A	60855420	2,537	103,179	SH	DEFINED	1,5,12
MOLINA HEALTHCARE IN	COM	60855R10	4,277	160,560	SH	DEFINED	1,2
MOLSON COORS BREWING	CL B	60871R20	90,416	1,349,699	SH	DEFINED	1,2,5,6,10,1
MOMENTA PHARMACEUTIC	COM	60877T10	2,783	126,282	SH	DEFINED	1,2
MONACO COACH CORP	COM	60886R10	9,720	730,837	SH	DEFINED	1,2,6
MONARCH CASINO & RES	COM	60902710	2,480	109,716	SH	DEFINED	1,2
MONEYGRAM INTL INC	COM	60935Y10	41,467	1,589,987	SH	DEFINED	1,2,5,12,13
MONMOUTH REAL ESTATE	CL A	60972010	120	14,970	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	2,498	1,335,935	SH	DEFINED	1,2
MONOLITHIC PWR SYS I	COM	60983910	5,186	345,985	SH	DEFINED	1,2
MONOLITHIC SYS TECHN	COM	60984210	232	42,180	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	3,795	125,164	SH	DEFINED	1,2,5
MONSANTO CO NEW	COM	61166W10	769,271	9,922,241	SH	DEFINED	1,2,5,6,7,8,
MONSTER WORLDWIDE IN	COM	61174210	126,199	3,091,598	SH	DEFINED	1,2,5,6,10,1

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

MONTPELIER RE HOLDIN	SHS	G6218510	2,078	109,931	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	443,565	7,221,829	SH	DEFINED	1,2,5,6,7,8,
MOOG INC	CL A	61539420	16,810	592,316	SH	DEFINED	1,2,6
MORGAN STANLEY	COM NEW	61744644	5,037,513	88,782,390	SH	DEFINED	1,2,5,6,7,8,
MORGAN STANLEY INDIA	COM	61745C10	3,598	96,329	SH	DEFINED	7
MORNINGSTAR INC	COM	61770010	3,856	111,327	SH	DEFINED	1,2
MORTGAGEIT HLDGS INC	COM	61915Q10	4,262	312,030	SH	DEFINED	1,2
MOSAIC CO	COM	61945A10	18,362	1,255,105	SH	DEFINED	1,2,5
MOTIVE INC	COM	61980V10	718	232,254	SH	DEFINED	1,2
MOTOROLA INC	COM	62007610	1,726,956	76,447,808	SH	DEFINED	1,2,5,6,7,8,
MOVADO GROUP INC	COM	62458010	4,975	271,850	SH	DEFINED	1,2
MOVIE GALLERY INC	COM	62458110	4,234	754,684	SH	DEFINED	1,2,6
MPS GROUP INC	COM	55340910	27,298	1,996,951	SH	DEFINED	1,2,5,13
MRO SOFTWARE INC	COM	55347W10	4,783	340,675	SH	DEFINED	1,2,5,6
MRV COMMUNICATIONS I	COM	55347710	2,729	1,331,016	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	26,795	666,205	SH	DEFINED	1,2,5,13
MTC TECHNOLOGIES INC	COM	55377A10	3,044	111,159	SH	DEFINED	1,2
MTI TECHNOLOGY CORP	COM	55390310	17	13,700	SH	DEFINED	1
MTR GAMING GROUP INC	COM	55376910	2,978	286,095	SH	DEFINED	1,2,5
MTS SYS CORP	COM	55377710	14,025	405,590	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	14,461	527,399	SH	DEFINED	1,2,5,6
MULTI FINELINE ELECT	COM	62541B10	4,798	99,602	SH	DEFINED	1,2
MULTIMEDIA GAMES INC	COM	62545310	8,416	909,886	SH	DEFINED	1,2,5,6
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	275	10,648	SH	DEFINED	1,5
MURPHY OIL CORP	COM	62671710	229,668	4,253,900	SH	DEFINED	1,2,5,6,10,1
MWI VETERINARY SUPPL	COM	55402X10	1,042	40,375	SH	DEFINED	1,2
MYERS INDS INC	COM	62846410	5,339	366,172	SH	DEFINED	1,2
MYLAN LABS INC	COM	62853010	110,110	5,516,519	SH	DEFINED	1,2,5,6,10,1
MYOGEN INC	COM	62856E10	19,037	632,460	SH	DEFINED	1,2
MYRIAD GENETICS INC	COM	62855J10	10,216	491,151	SH	DEFINED	1,2,5
NABI BIOPHARMACEUTIC	COM	62951910	2,504	740,937	SH	DEFINED	1,2,5
NABORS INDUSTRIES LT	SHS	G6359F10	332,511	4,389,581	SH	DEFINED	1,2,5,6,7,8,
NACCO INDS INC	CL A	62957910	9,208	78,598	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	14,924	842,699	SH	DEFINED	1,2,5
NANOGEN INC	COM	63007510	1,236	473,401	SH	DEFINED	1,2
NANOPHASE TCHNOLOGIE	COM	63007910	118	20,950	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	1,267	122,250	SH	DEFINED	1,2
NAPSTER INC	COM	63079710	181	51,292	SH	DEFINED	1,6
NARA BANCORP INC	COM	63080P10	8,006	450,255	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	1,555	39,512	SH	DEFINED	1,2
NASDAQ STOCK MARKET	COM	63110310	31,710	901,354	SH	DEFINED	1,2
NASH FINCH CO	COM	63115810	7,175	281,589	SH	DEFINED	1,2,6
NASTECH PHARMACEUTIC	COM PAR \$0	63172840	3,538	240,337	SH	DEFINED	1,2
NATCO GROUP INC	CL A	63227W20	395	19,300	SH	DEFINED	1,2
NATIONAL AUSTRALIA B	SPONSORED	63252540	1,471	12,389	SH	DEFINED	1
NATIONAL BEVERAGE CO	COM	63501710	1,142	116,856	SH	DEFINED	1,2
NATIONAL BK GREECE S	SPONSORED	63364340	923	107,825	SH	DEFINED	1
NATIONAL CITY CORP	COM	63540510	538,313	16,035,546	SH	DEFINED	1,2,5,6,7,8,
NATIONAL FINL PARTNE	COM	63607P20	22,408	426,417	SH	DEFINED	1,2
NATIONAL FUEL GAS CO	COM	63618010	49,334	1,581,721	SH	DEFINED	1,2,5,13
NATIONAL GRID PLC	SPON ADR N	63627430	240	4,936	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	8,522	328,258	SH	DEFINED	1,2,3
NATIONAL HEALTH REAL	COM	63590510	1,690	91,007	SH	DEFINED	1,2,3,5
NATIONAL HEALTHCARE	COM	63590610	3,432	91,826	SH	DEFINED	1,2,5
NATIONAL INSTRS CORP	COM	63651810	25,058	781,843	SH	DEFINED	1,2,5,13
NATIONAL INTERSTATE	COM	63654U10	723	37,892	SH	DEFINED	1

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

NATIONAL OILWELL VAR COM	63707110	311,395	4,966,433	SH	DEFINED	1,2,5,6,7,8,
NATIONAL PENN BANCSH COM	63713810	10,741	563,812	SH	DEFINED	1,2,5
NATIONAL PRESTO INDS COM	63721510	3,765	84,900	SH	DEFINED	1,2,5,6
NATIONAL R V HLDGS I COM	63727710	75	11,211	SH	DEFINED	1
NATIONAL SEMICONDUCT COM	63764010	431,536	16,610,312	SH	DEFINED	1,2,5,6,7,8,
NATIONAL WESTN LIFE CL A	63852210	7,266	35,119	SH	DEFINED	1,2
NATIONWIDE FINL SVCS CL A	63861210	28,672	651,639	SH	DEFINED	1,2,5,10
NATIONWIDE HEALTH PP COM	63862010	19,640	917,745	SH	DEFINED	1,2,3,5
NATURAL ALTERNATIVES COM NEW	63884230	92	14,200	SH	DEFINED	1
NATURAL RESOURCE PAR COM UNIT L	63900P10	860	17,116	SH	DEFINED	1,2
NATURES SUNSHINE PRO COM	63902710	4,622	255,658	SH	DEFINED	1,2,6
NAUTILUS INC COM	63910B10	12,981	695,681	SH	DEFINED	1,2,5,6
NAVARRE CORP COM	63920810	1,482	268,057	SH	DEFINED	1,2
NAVIGANT CONSULTING COM	63935N10	18,742	852,699	SH	DEFINED	1,2,13
NAVIGATORS GROUP INC COM	63890410	8,746	200,560	SH	DEFINED	1,2
NAVISTAR INTL CORP N COM	63934E10	53,770	1,878,747	SH	DEFINED	1,2,5,6,10,1
NAVTEQ CORP COM	63936L10	37,555	856,055	SH	DEFINED	1,2,5,12
NBC CAP CORP COM	62872910	2,686	112,899	SH	DEFINED	1,2,5
NBT BANCORP INC COM	62877810	9,204	426,329	SH	DEFINED	1,2,5
NBTY INC COM	62878210	18,583	1,143,567	SH	DEFINED	1,2,5,6
NCI BUILDING SYS INC COM	62885210	12,967	305,250	SH	DEFINED	1,2,6
NCO GROUP INC COM	62885810	7,814	461,835	SH	DEFINED	1,2,6
NCR CORP NEW COM	62886E10	158,690	4,675,593	SH	DEFINED	1,2,5,6,10,1
NDCHEALTH CORP COM	63948010	10,585	550,449	SH	DEFINED	1,2,5,6
NEC CORP ADR	62905020	693	111,920	SH	DEFINED	1
NEENAH PAPER INC COM	64007910	5,902	210,803	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS COM	64026810	18,176	1,104,232	SH	DEFINED	1,2,5

NELNET INC CL A	64031N10	8,071	198,409	SH	DEFINED	1,2
NELSON THOMAS INC COM	64037610	6,759	274,209	SH	DEFINED	1,2,5,6
NEOFORMA COM INC COM NEW	64047550	149	15,033	SH	DEFINED	1
NEOPHARM INC COM	64091910	2,486	230,440	SH	DEFINED	1,2
NEORX CORP COM PAR \$0	64052030	14	18,667	SH	DEFINED	1
NEOSE TECHNOLOGIES I COM	64052210	51	26,264	SH	DEFINED	1
NEOWARE SYS INC COM	64065P10	3,493	149,900	SH	DEFINED	1,5
NESS TECHNOLOGIES IN COM	64104X10	2,276	211,334	SH	DEFINED	1,2
NET2PHONE COM	64108N10	53	25,878	SH	DEFINED	1
NETBANK INC COM	64093310	5,180	717,514	SH	DEFINED	1,2,5
NETFLIX COM INC COM	64110L10	13,225	488,741	SH	DEFINED	1,2,5
NETGEAR INC COM	64111Q10	11,024	572,689	SH	DEFINED	1,2,6
NETIQ CORP COM	64115P10	8,231	669,709	SH	DEFINED	1,2,5
NETLOGIC MICROSYSTEM COM	64118B10	3,439	126,244	SH	DEFINED	1,2
NETRATINGS INC COM	64116M10	2,047	166,032	SH	DEFINED	1,2
NETSCOUT SYS INC COM	64115T10	1,627	298,450	SH	DEFINED	1,2
NETWORK APPLIANCE IN COM	64120L10	275,831	10,215,981	SH	DEFINED	1,2,5,6,7,8,
NETWORK ENGINES INC COM	64121A10	19	14,419	SH	DEFINED	1
NETWORK EQUIP TECHNO COM	64120810	199	45,301	SH	DEFINED	1,6
NEUROCRINE BIOSCIENC COM	64125C10	29,854	475,918	SH	DEFINED	1,2,5,12
NEUROGEN CORP COM	64124E10	1,628	246,987	SH	DEFINED	1,2
NEUROMETRIX INC COM	64125510	1,844	67,587	SH	DEFINED	1,2
NEUSTAR INC CL A	64126X20	9,177	300,997	SH	DEFINED	1,2
NEW BRUNSWICK SCIENT COM	64287610	126	18,520	SH	DEFINED	1
NEW CENTURY FINANCIA COM	6435EV10	16,529	458,249	SH	DEFINED	1,2,5
NEW FRONTIER MEDIA I COM	64439810	129	19,757	SH	DEFINED	1
NEW JERSEY RES COM	64602510	15,097	360,389	SH	DEFINED	1,2,5
NEW PLAN EXCEL RLTY COM	64805310	52,407	2,260,850	SH	DEFINED	1,2,3,5,13
NEW RIV PHARMACEUTIC COM	64846820	4,404	84,882	SH	DEFINED	1,2

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

NEW YORK & CO INC	COM	64929510	2,982	140,660	SH	DEFINED	1,2
NEW YORK CMNTY BANCO	COM	64944510	68,783	4,163,608	SH	DEFINED	1,2,5,7,8,10
NEW YORK TIMES CO	CL A	65011110	102,365	3,870,148	SH	DEFINED	1,2,5,6,7,8,
NEWALLIANCE BANCShar	COM	65020310	20,578	1,415,280	SH	DEFINED	1,2,5
NEWCASTLE INVT CORP	COM	65105M10	13,390	538,850	SH	DEFINED	1,2
NEWELL RUBBERMAID IN	COM	65122910	216,590	9,108,069	SH	DEFINED	1,2,5,6,7,8,
NEWFIELD EXPL CO	COM	65129010	122,811	2,452,781	SH	DEFINED	1,2,5,7,8,10
NEWKIRK REALTY TR IN	COM	65149710	1,620	104,500	SH	DEFINED	1,2
NEWMARKET CORP	COM	65158710	6,529	266,930	SH	DEFINED	1,2,5
NEWMONT MINING CORP	COM	65163910	707,295	13,245,220	SH	DEFINED	1,2,5,6,7,8,
NEWPARK RES INC	COM PAR \$.	65171850	8,427	1,104,484	SH	DEFINED	1,2
NEWPORT CORP	COM	65182410	9,328	688,942	SH	DEFINED	1,2,5,13
NEWS CORP	CL A	65248E10	1,018,215	65,480,049	SH	DEFINED	1,2,5,6,7,8,
NEWS CORP	CL B	65248E20	43,311	2,607,508	SH	DEFINED	1,5,7,8,10,1
NEXSTAR BROADCASTING	CL A	65336K10	73	14,490	SH	DEFINED	1
NEXTEL PARTNERS INC	CL A	65333F10	39,550	1,415,516	SH	DEFINED	1,2,5,12
NGP CAP RES CO	COM	62912R10	2,584	196,773	SH	DEFINED	1,2
NIC INC	COM	62914B10	2,243	364,166	SH	DEFINED	1,2
NICOR INC	COM	65408610	56,867	1,446,624	SH	DEFINED	1,2,5,6,10,1
NIDEC CORP	SPONSORED	65409010	4,505	208,190	SH	DEFINED	1
NII HLDGS INC	CL B NEW	62913F20	69,415	1,589,168	SH	DEFINED	1,2,5,7,8,10
NIKE INC	CL B	65410610	467,576	5,387,438	SH	DEFINED	1,2,5,6,7,8,
NIPPON TELEG & TEL C	SPONSORED	65462410	237	10,410	SH	DEFINED	1
NISOURCE INC	COM	65473P10	204,138	9,786,074	SH	DEFINED	1,2,5,6,7,8,
NISSAN MOTORS	SPONSORED	65474440	726	35,528	SH	DEFINED	1
NITROMED INC	COM	65479850	2,573	184,423	SH	DEFINED	1,2
NL INDS INC	COM NEW	62915640	1,599	113,454	SH	DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	197	56,572	SH	DEFINED	1
NMT MED INC	COM	62929410	204	12,716	SH	DEFINED	1
NN INC	COM	62933710	2,444	230,588	SH	DEFINED	1,2
NOBLE CORPORATION	SHS	G6542210	287,812	4,080,119	SH	DEFINED	1,2,5,6,7,8,
NOBLE ENERGY INC	COM	65504410	122,407	3,037,386	SH	DEFINED	1,2,5,7,8,10
NOBLE INTL LTD	COM	65505310	1,667	79,974	SH	DEFINED	1,2
NOKIA CORP	SPONSORED	65490220	10,298	562,735	SH	DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	945	49,191	SH	DEFINED	1
NORDSON CORP	COM	65566310	24,525	605,407	SH	DEFINED	1,2,5,13
NORDSTROM INC	COM	65566410	336,425	8,995,325	SH	DEFINED	1,2,5,6,8,10
NORFOLK SOUTHERN COR	COM	65584410	547,036	12,202,463	SH	DEFINED	1,2,5,6,7,8,
NORSK HYDRO A S	SPONSORED	65653160	302	2,930	SH	DEFINED	1
NORTEL NETWORKS CORP	COM	65656810	4,878	1,594,061	SH	DEFINED	1,2,5
NORTH AMERN SCIENTIF	COM	65715D10	28	13,000	SH	DEFINED	1
NORTH FORK BANCORPOR	COM	65942410	356,154	13,017,307	SH	DEFINED	1,2,5,6,7,8,
NORTH PITTSBURGH SYS	COM	66156210	6,346	336,326	SH	DEFINED	1,2
NORTHEAST UTILS	COM	66439710	44,465	2,258,269	SH	DEFINED	1,2,5,10,12,
NORTHERN BORDER PART	UNIT LTD P	66478510	427	10,160	SH	DEFINED	1,5
NORTHERN EMPIRE BANC	COM	66511210	1,985	83,890	SH	DEFINED	1,2
NORTHERN TR CORP	COM	66585910	266,533	5,143,430	SH	DEFINED	1,2,5,6,7,8,
NORTHFIELD LABS INC	COM	66613510	3,613	269,605	SH	DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	2,028,576	33,747,734	SH	DEFINED	1,2,5,6,7,8,
NORTHSTAR RLTY FIN C	COM	66704R10	2,510	246,347	SH	DEFINED	1,2
NORTHWEST BANCORP IN	COM	66732810	5,223	245,688	SH	DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	18,284	534,936	SH	DEFINED	1,2,5
NORTHWESTERN CORP	COM NEW	66807430	14,144	455,245	SH	DEFINED	1,2
NOVAMED INC DEL	COM	66986W10	95	14,552	SH	DEFINED	1
NOVARTIS A G	SPONSORED	66987V10	5,444	103,741	SH	DEFINED	1,2
NOVASTAR FINL INC	COM	66994740	11,979	426,159	SH	DEFINED	1,2



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

NOVATEL WIRELESS INC	COM NEW	66987M60	7,428	613,374	SH	DEFINED	1,2,6
NOVAVAX INC	COM	67000210	103	26,866	SH	DEFINED	1
NOVELL INC	COM	67000610	82,196	9,308,671	SH	DEFINED	1,2,5,6,10,11
NOVELLUS SYS INC	COM	67000810	91,838	3,807,529	SH	DEFINED	1,2,5,6,7,8,9
NOVEN PHARMACEUTICAL	COM	67000910	6,563	433,753	SH	DEFINED	1,2,6
NOVO-NORDISK A S	ADR	67010020	1,094	19,445	SH	DEFINED	1
NPS PHARMACEUTICALS	COM	62936P10	6,396	540,224	SH	DEFINED	1,2,5
NRG ENERGY INC	COM NEW	62937750	35,447	752,275	SH	DEFINED	1,2,5
NS GROUP INC	COM	62891610	14,343	343,041	SH	DEFINED	1,2,5
NSTAR	COM	67019E10	46,884	1,633,588	SH	DEFINED	1,2,5,12,13
NTL INC DEL	COM	62940M10	64,093	941,440	SH	DEFINED	1,2,5,7,8,10
NTN COMMUNICATIONS	COM NEW	62941030	35	23,400	SH	DEFINED	1
NTT DOCOMO INC	SPONS ADR	62942M20	1,234	80,533	SH	DEFINED	1
NU HORIZONS ELECTRS	COM	66990810	128	12,690	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	12,264	697,637	SH	DEFINED	1,2
NUANCE COMMUNICATION	COM	67020Y10	11,006	1,442,478	SH	DEFINED	1,2,5
NUCO2 INC	COM	62942810	3,344	119,935	SH	DEFINED	1,2
NUCOR CORP	COM	67034610	464,088	6,955,759	SH	DEFINED	1,2,5,6,7,8,9
NUTRACEUTICAL INTL C	COM	67060Y10	217	16,100	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	10,909	302,855	SH	DEFINED	1,2
NUVASIVE INC	COM	67070410	3,179	175,650	SH	DEFINED	1,2
NUVEEN INVTS INC	CL A	67090F10	99,217	2,327,951	SH	DEFINED	1,2,5,10
NUVELO INC	COM NEW	67072M30	3,928	484,316	SH	DEFINED	1,2
NVIDIA CORP	COM	67066G10	177,434	4,853,230	SH	DEFINED	1,2,5,6,7,8,9
NVR INC	COM	62944T10	142,679	203,247	SH	DEFINED	1,2,5,6,7,8,9
NYMAGIC INC	COM	62948410	2,087	84,199	SH	DEFINED	1
O CHARLEYS INC	COM	67082310	5,043	325,139	SH	DEFINED	1,2,6
O REILLY AUTOMOTIVE	COM	68609110	44,996	1,405,686	SH	DEFINED	1,2,5,12,13
O2MICRO INTERNATIONA	SPONS ADR	67107W10	155	15,200	SH	DEFINED	1
OAK HILL FINL INC	COM	67133710	314	9,441	SH	DEFINED	1
OAKLEY INC	COM	67366210	6,009	409,049	SH	DEFINED	1,2,5
OCCIDENTAL PETE CORP	COM	67459910	1,163,856	14,570,059	SH	DEFINED	1,2,5,6,7,8,9
OCCULOGIX INC	COM	67461T10	680	94,401	SH	DEFINED	1
OCEANEERING INTL INC	COM	67523210	17,633	354,213	SH	DEFINED	1,2,5
OCEANFIRST FINL CORP	COM	67523410	2,965	130,269	SH	DEFINED	1,2
OCTEL CORP	COM	67572710	3,623	222,686	SH	DEFINED	1,2,5
OCWEN FINL CORP	COM	67574610	5,128	589,456	SH	DEFINED	1,2
ODYSSEY HEALTHCARE I	COM	67611V10	22,365	1,199,824	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	1,342	379,110	SH	DEFINED	1,2
ODYSSEY RE HLDGS COR	COM	67612W10	4,360	173,837	SH	DEFINED	1,2
OFFICE DEPOT INC	COM	67622010	281,501	8,964,997	SH	DEFINED	1,2,5,6,7,8,9
OFFICEMAX INC DEL	COM	67622P10	58,506	2,307,029	SH	DEFINED	1,2,5,6,10,11
OFFSHORE LOGISTICS I	COM	67625510	8,597	294,428	SH	DEFINED	1,2
OGE ENERGY CORP	COM	67083710	51,285	1,914,346	SH	DEFINED	1,2,5,6,13
OHIO CAS CORP	COM	67724010	33,903	1,197,130	SH	DEFINED	1,2,5,13
OIL STS INTL INC	COM	67802610	18,062	570,145	SH	DEFINED	1,2
OLD DOMINION FGHT LI	COM	67958010	10,306	382,279	SH	DEFINED	1,2,6
OLD NATL BANCORP IND	COM	68003310	24,738	1,143,179	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	118,481	4,511,856	SH	DEFINED	1,2,5,7,8,10
OLD SECOND BANCORP I	COM	68027710	5,746	187,946	SH	DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	24,311	1,235,291	SH	DEFINED	1,2,5,13
OLYMPIC STEEL INC	COM	68162K10	869	34,954	SH	DEFINED	1
OM GROUP INC	COM	67087210	9,265	493,892	SH	DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	4,886	175,308	SH	DEFINED	1,2,5
OMEGA FLEX INC	COM	68209510	520	29,909	SH	DEFINED	1,2
OMEGA HEALTHCARE INV	COM	68193610	9,115	724,019	SH	DEFINED	1,2,3

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

OMEGA PROTEIN CORP	COM	68210P10	137	20,430	SH	DEFINED	1
OMI CORP NEW	COM	Y6476W10	2,395	131,946	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	114,110	1,994,226	SH	DEFINED	1,2,5,7,8,10
OMNICELL INC	COM	68213N10	4,251	355,700	SH	DEFINED	1
OMNICOM GROUP INC	COM	68191910	431,929	5,073,756	SH	DEFINED	1,2,5,6,7,8,
OMNIVISION TECHNOLOG	COM	68212810	20,545	1,029,284	SH	DEFINED	1,2,5
OMNOVA SOLUTIONS INC	COM	68212910	247	51,517	SH	DEFINED	1
ON ASSIGNMENT INC	COM	68215910	745	68,325	SH	DEFINED	1,6
ON SEMICONDUCTOR COR	COM	68218910	10,327	1,867,511	SH	DEFINED	1,2
ON2 TECHNOLOGIES INC	COM	68338A10	28	26,200	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	2,535	137,674	SH	DEFINED	1,2,3
ONEOK INC NEW	COM	68268010	39,089	1,467,874	SH	DEFINED	1,2,5,13
ONLINE RES CORP	COM	68273G10	2,829	256,061	SH	DEFINED	1,2
ONYX PHARMACEUTICALS	COM	68339910	14,519	504,140	SH	DEFINED	1,2,5
ONYX SOFTWARE CORP	COM NEW	68340220	44	10,307	SH	DEFINED	1
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	6,268	141,722	SH	DEFINED	1,2,5,7
OPEN SOLUTIONS INC	COM	68371P10	5,711	249,156	SH	DEFINED	1,2,6
OPENTV CORP	CL A	G6754310	119	53,118	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	68371830	19,981	1,143,758	SH	DEFINED	1,2,5
OPLINK COMMUNICATION	COM NEW	68375Q40	3,273	225,750	SH	DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	326	35,484	SH	DEFINED	1,2,5
OPSWARE INC	COM	68383A10	6,290	926,336	SH	DEFINED	1,2,5
OPTICAL COMMUNICATIO	CL A	68382T10	386	167,114	SH	DEFINED	1,2
OPTION CARE INC	COM	68394810	3,986	298,359	SH	DEFINED	1,2,5
OPTIONSPRESS HLDGS	COM	68401010	8,330	339,315	SH	DEFINED	1,2
ORACLE CORP	COM	68389X10	1,368,766	112,102,050	SH	DEFINED	1,2,5,6,7,8,
ORASURE TECHNOLOGIES	COM	68554V10	8,537	967,951	SH	DEFINED	1,2,5
ORBITAL SCIENCES COR	COM	68556410	9,384	730,846	SH	DEFINED	1,2
ORBOTECH LTD	ORD	M7525310	571	23,817	SH	DEFINED	1,2,5,7
ORCHID CELLMARK INC	COM	68573C10	2,074	272,876	SH	DEFINED	1,2
OREGON STL MLS INC	COM	68607910	13,254	450,512	SH	DEFINED	1,2
ORIENTAL FINL GROUP	COM	68618W10	4,127	333,940	SH	DEFINED	1,2
ORIENT-EXPRESS HOTEL	CL A	G6774310	1,410	44,738	SH	DEFINED	1,2
ORIGEN FINL INC	COM	68619E20	1,135	159,383	SH	DEFINED	1,2
ORIX CORP	SPONSORED	68633010	1,866	14,660	SH	DEFINED	1
ORLEANS HOMEBUILDERS	COM	68658810	684	37,272	SH	DEFINED	1
ORMAT TECHNOLOGIES I	COM	68668810	1,456	55,711	SH	DEFINED	1,2
ORTHOLOGIC CORP	COM	68750J10	256	52,331	SH	DEFINED	1,5
ORTHOVITA INC	COM	68750U10	93	23,990	SH	DEFINED	1
OSCIENT PHARMACEUTIC	COM	68812R10	166	73,060	SH	DEFINED	1
OSKOSH TRUCK CORP	COM	68823920	32,873	737,234	SH	DEFINED	1,2,5,6
OSI PHARMACEUTICALS	COM	67104010	15,630	557,406	SH	DEFINED	1,2,5,12
OSI SYSTEMS INC	COM	67104410	3,513	191,017	SH	DEFINED	1,2
OSTEOTECH INC	COM	68858210	245	49,236	SH	DEFINED	1,5,6
OTTER TAIL CORP	COM	68964810	11,268	388,808	SH	DEFINED	1,2,5
OUTBACK STEAKHOUSE I	COM	68989910	40,015	961,670	SH	DEFINED	1,2,5,12,13
OUTDOOR CHANNEL HLDG	COM NEW	69002720	888	65,752	SH	DEFINED	1,2
OVERLAND STORAGE INC	COM	69031010	160	19,970	SH	DEFINED	1
OVERSEAS SHIPHOLDING	COM	69036810	44,825	889,557	SH	DEFINED	1,2,7,10,12,
OVERSTOCK COM INC DE	COM	69037010	4,185	148,684	SH	DEFINED	1,2,5
OWENS & MINOR INC NE	COM	69073210	15,463	561,661	SH	DEFINED	1,2,5,6
OWENS ILL INC	COM NEW	69076840	187,058	8,890,574	SH	DEFINED	1,2,5,7,8,10
OXFORD INDS INC	COM	69149730	12,617	230,651	SH	DEFINED	1,2,6
OXIGENE INC	COM	69182810	80	20,129	SH	DEFINED	1
P A M TRANSN SVCS IN	COM	69314910	1,060	59,594	SH	DEFINED	1,2
P C CONNECTION	COM	69318J10	100	18,585	SH	DEFINED	1

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

P F CHANGS CHINA BIS	COM	69333Y10	25,855	520,960	SH	DEFINED	1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	2,094	87,776	SH	DEFINED	1,2
PAB BANKSHARES INC	COM	69313P10	256	14,000	SH	DEFINED	1,2
PACCAR INC	COM	69371810	315,892	4,562,929	SH	DEFINED	1,2,5,6,7,8,
PACER INTL INC TENN	COM	69373H10	14,568	559,024	SH	DEFINED	1,2
PACIFIC CAP BANCORP	COM	69404P10	22,187	623,067	SH	DEFINED	1,2,5
PACIFIC ENERGY PARTN	COM UNIT	69422R10	869	29,603	SH	DEFINED	1,2
PACIFIC ETHANOL INC	COM	69423U10	688	63,582	SH	DEFINED	1,2
PACIFIC SUNWEAR CALI	COM	69487310	50,540	2,028,077	SH	DEFINED	1,2,5,13
PACIFICARE HEALTH SY	COM	69511210	272	3,000	SH	DEFINED	1,5
PACKAGING CORP AMER	COM	69515610	24,019	1,046,594	SH	DEFINED	1,2,5,13
PACKETEER INC	COM	69521010	4,301	553,542	SH	DEFINED	1,2
PACTIV CORP	COM	69525710	94,462	4,293,707	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	2,479	366,665	SH	DEFINED	1,2
PAINCARE HLDGS INC	COM	69562E10	1,523	467,234	SH	DEFINED	1,2
PALATIN TECHNOLOGIES	COM NEW	69607730	156	47,960	SH	DEFINED	1
PALL CORP	COM	69642930	90,858	3,382,669	SH	DEFINED	1,2,5,6,7,8,
PALM HARBOR HOMES	COM	69663910	4,003	212,902	SH	DEFINED	1,2
PALM INC NEW	COM	69664310	30,310	953,147	SH	DEFINED	1,2,5
PALOMAR MED TECHNOLO	COM NEW	69752930	7,188	205,128	SH	DEFINED	1,2
PAN PACIFIC RETAIL P	COM	69806L10	52,240	780,980	SH	DEFINED	1,2,3,5
PANACOS PHARMACEUTIC	COM	69811Q10	309	44,561	SH	DEFINED	1
PANAMSAT HLDG CORP	COM	69831Y10	10,812	441,320	SH	DEFINED	1,2
PANERA BREAD CO	CL A	69840W10	26,595	404,916	SH	DEFINED	1,2,5,6
PANTRY INC	COM	69865710	20,332	432,687	SH	DEFINED	1,2
PAPA JOHNS INTL INC	COM	69881310	24,322	410,080	SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C	COM	69888P10	25,174	803,250	SH	DEFINED	1,2,5,13
PAR TECHNOLOGY CORP	COM	69888410	1,101	39,646	SH	DEFINED	1,2
PARALLEL PETE CORP D	COM	69915710	7,022	412,842	SH	DEFINED	1,2
PARAMETRIC TECHNOLOG	COM	69917310	48,616	7,969,841	SH	DEFINED	1,2,5,6,10,1
PAREXEL INTL CORP	COM	69946210	7,501	370,238	SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL	COM	70041620	7,422	285,675	SH	DEFINED	1,2,6
PARK NATL CORP	COM	70065810	17,731	172,747	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	169	11,968	SH	DEFINED	1
PARKER DRILLING CO	COM	70108110	13,276	1,225,849	SH	DEFINED	1,2,5
PARKER HANNIFIN CORP	COM	70109410	232,289	3,521,658	SH	DEFINED	1,2,5,6,7,8,
PARKVALE FINL CORP	COM	70149210	280	9,932	SH	DEFINED	1
PARKWAY PPTYS INC	COM	70159Q10	12,487	311,092	SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN	COM	70164510	2,861	93,712	SH	DEFINED	1,2
PARTNERRE LTD	COM	G6852T10	18,935	288,336	SH	DEFINED	1,2,5,7,8,10
PARTNERS TR FINL GRO	COM	70213F10	8,367	694,329	SH	DEFINED	1,2,5
PATHMARK STORES INC	COM	70322A10	8,631	863,997	SH	DEFINED	1,2
PATRICK INDS INC	COM	70334310	114	10,800	SH	DEFINED	1
PATTERSON COMPANIES	COM	70339510	117,906	3,530,123	SH	DEFINED	1,2,5,6,7,8,
PATTERSON UTI ENERGY	COM	70348110	103,751	3,148,731	SH	DEFINED	1,2,5,7,8,10
PAULA FINL DEL	COM	70358810	29	14,600	SH	DEFINED	1
PAXAR CORP	COM	70422710	9,923	505,509	SH	DEFINED	1,2,6
PAXSON COMMUNICATION	COM	70423110	34	37,701	SH	DEFINED	1
PAYCHEX INC	COM	70432610	347,934	9,127,329	SH	DEFINED	1,2,5,6,7,8,
PAYLESS SHOESOURCE I	COM	70437910	84,325	3,359,551	SH	DEFINED	1,2,5,13
PC-TEL INC	COM	69325Q10	512	58,434	SH	DEFINED	1,2,6
PDF SOLUTIONS INC	COM	69328210	4,910	302,146	SH	DEFINED	1,2,5
PEABODY ENERGY CORP	COM	70454910	189,449	2,298,576	SH	DEFINED	1,2,5,7,8,10
PEAPACK-GLADSTONE FI	COM	70469910	2,989	107,120	SH	DEFINED	1,2
PEARSON PLC	SPONSORED	70501510	511	43,084	SH	DEFINED	1

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

PEDIATRIX MED GROUP	COM	70532410	35,784	404,020	SH	DEFINED	1,2,5,6
PEETS COFFEE & TEA I	COM	70556010	7,742	255,091	SH	DEFINED	1,2,6
PEGASUS SOLUTIONS IN	COM	70590610	2,698	300,783	SH	DEFINED	1,2,6
PEGASYSYSTEMS INC	COM	70557310	1,190	162,732	SH	DEFINED	1,2
PENSTAR INC	COM	70655210	64	43,224	SH	DEFINED	1
PENN NATL GAMING INC	COM	70756910	28,227	856,673	SH	DEFINED	1,2,5
PENN VA CORP	COM	70788210	15,783	274,972	SH	DEFINED	1,2
PENN VA RESOURCES PA	COM	70788410	1,416	25,486	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	1,825,216	32,827,629	SH	DEFINED	1,2,5,6,7,8,
PENNFED FINL SVCS IN	COM	70816710	2,342	127,159	SH	DEFINED	1,2
PENNSYLVANIA COMM BA	COM	70867710	1,604	50,360	SH	DEFINED	1,2
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	29,655	793,758	SH	DEFINED	1,2,3,5
PENTAIR INC	COM	70963110	59,591	1,726,272	SH	DEFINED	1,2,5,7,8,10
PENWEST PHARMACEUTIC	COM	70975410	5,078	260,147	SH	DEFINED	1,2
PEOPLES BANCORP INC	COM	70978910	5,487	192,331	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR	COM	71019810	19,570	630,069	SH	DEFINED	1,2,5,12
PEOPLES ENERGY CORP	COM	71103010	44,611	1,272,055	SH	DEFINED	1,2,5,6,10,1
PEP BOYS MANNY MOE &	COM	71327810	14,005	940,560	SH	DEFINED	1,2,5,6
PEPCO HOLDINGS INC	COM	71329110	88,182	3,941,960	SH	DEFINED	1,2,5,7,8,10
PEPSI BOTTLING GROUP	COM	71340910	456,570	15,958,423	SH	DEFINED	1,2,5,6,7,10
PEPSIAMERICAS INC	COM	71343P20	27,455	1,180,338	SH	DEFINED	1,2,5,6,12,1
PEPSICO INC	COM	71344810	2,831,535	47,927,135	SH	DEFINED	1,2,5,6,7,8,
PEREGRINE PHARMACEUT	COM	71366110	249	268,200	SH	DEFINED	1,5
PERFORMANCE FOOD GRO	COM	71375510	23,027	811,650	SH	DEFINED	1,2,5,6
PERFORMANCE TECHNOLO	COM	71376K10	146	17,817	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	2,682	336,531	SH	DEFINED	1,2,6
PERINI CORP	COM	71383910	5,747	237,968	SH	DEFINED	1,2
PERKINELMER INC	COM	71404610	78,116	3,315,600	SH	DEFINED	1,2,5,6,10,1
PERMA-FIX ENVIRONMEN	COM	71415710	40	23,800	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	23,368	1,652,631	SH	DEFINED	1,2,5
PERRIGO CO	COM	71429010	22,559	1,513,013	SH	DEFINED	1,2,5,13
PER-SE TECHNOLOGIES	COM NEW	71356930	12,181	521,440	SH	DEFINED	1,2
PERVASIVE SOFTWARE I	COM	71571010	84	19,100	SH	DEFINED	1
PETCO ANIMAL SUPPLIE	COM NEW	71601620	16,271	741,272	SH	DEFINED	1,2,5
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	3,471	281,271	SH	DEFINED	1,2,5,7
PETRO-CDA	COM	71644E10	2,802	69,883	SH	DEFINED	1,5,7
PETROCHINA CO LTD	SPONSORED	71646E10	3,172	38,702	SH	DEFINED	1
PETROHAWK ENERGY COR	COM	71649510	9,055	684,939	SH	DEFINED	1,2
PETROLEO BRASILEIRO	SPONSORED	71654V10	50,385	782,748	SH	DEFINED	1,2
PETROLEO BRASILEIRO	SPONSORED	71654V40	67,296	944,241	SH	DEFINED	1,2,4,5
PETROLEUM DEV CORP	COM	71657810	12,364	370,840	SH	DEFINED	1,2,5
PETROQUEST ENERGY IN	COM	71674810	4,853	586,089	SH	DEFINED	1,2
PETSMART INC	COM	71676810	65,961	2,570,579	SH	DEFINED	1,2,5,7,8,10
PFF BANCORP INC	COM	69331W10	13,597	445,508	SH	DEFINED	1,2
PFIZER INC	COM	71708110	5,438,921	233,229,890	SH	DEFINED	1,2,5,6,7,8,
PG&E CORP	COM	69331C10	505,480	13,617,449	SH	DEFINED	1,2,5,6,7,8,
PHARMACEUTICAL PROD	COM	71712410	38,920	628,241	SH	DEFINED	1,2,5,6,12
PHARMACYCLICS INC	COM	71693310	67	18,888	SH	DEFINED	1
PHARMION CORP	COM	71715B40	5,006	281,704	SH	DEFINED	1,2
PHARMOS CORP	COM PAR \$.	71713930	29	14,233	SH	DEFINED	1
PHASE FORWARD INC	COM	71721R40	2,977	305,322	SH	DEFINED	1,2
PHELPS DODGE CORP	COM	71726510	586,633	4,077,520	SH	DEFINED	1,2,5,6,7,8,
PHH CORP	COM NEW	69332020	33,353	1,190,319	SH	DEFINED	1,2,5,13
PHILADELPHIA CONS HL	COM	71752810	17,452	180,496	SH	DEFINED	1,2,5
PHILIPPINE LONG DIST	SPONSORED	71825260	5,195	154,891	SH	DEFINED	1,2,7
PHILLIPS VAN HEUSEN	COM	71859210	22,641	698,789	SH	DEFINED	1,2,6

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

PHOENIX COS INC NEW	COM	71902E10	32,285	2,366,923	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	1,591	254,115	SH	DEFINED	1,2,6
PHOTON DYNAMICS INC	COM	71936410	4,294	234,917	SH	DEFINED	1,2,6
PHOTRONICS INC	COM	71940510	11,413	757,814	SH	DEFINED	1,2,5,6
PICO HLDGS INC	COM NEW	69336620	8,392	260,126	SH	DEFINED	1,2
PIEDMONT NAT GAS INC	COM	72018610	16,628	688,230	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	13,842	1,585,557	SH	DEFINED	1,2,5,13
PIKE ELEC CORP	COM	72128310	1,827	112,648	SH	DEFINED	1,2
PILGRIMS PRIDE CORP	COM	72146710	52,555	1,584,878	SH	DEFINED	1,2,7,10,12,
PINNACLE AIRL CORP	COM	72344310	4,295	643,894	SH	DEFINED	1,2
PINNACLE ENTMT INC	COM	72345610	17,000	687,992	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	COM	72346Q10	2,033	81,402	SH	DEFINED	1,2
PINNACLE WEST CAP CO	COM	72348410	124,686	3,015,376	SH	DEFINED	1,2,5,6,7,8,
PIONEER CORP JAPAN	SPONSORED	72364610	244	17,655	SH	DEFINED	1
PIONEER COS INC	COM NEW	72364330	3,647	121,697	SH	DEFINED	1,2
PIONEER DRILLING CO	COM	72365510	4,750	264,908	SH	DEFINED	1,2
PIONEER NAT RES CO	COM	72378710	147,629	2,879,451	SH	DEFINED	1,2,5,7,8,10
PIPER JAFFRAY COS	COM	72407810	16,814	416,184	SH	DEFINED	1,2,5
PITNEY BOWES INC	COM	72447910	268,727	6,360,402	SH	DEFINED	1,2,5,6,7,8,
PIXAR	COM	72581110	34,455	653,540	SH	DEFINED	1,2,5,6,8,12
PIXELWORKS INC	COM	72581M10	3,430	675,128	SH	DEFINED	1,2,5
PLACER DOME INC	COM	72590610	287	12,533	SH	DEFINED	1,5
PLACER SIERRA BANCSH	COM	72607910	1,983	71,550	SH	DEFINED	1,2
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	2,901	73,317	SH	DEFINED	1,2,5
PLAINS EXPL& PRODTN	COM	72650510	41,954	1,055,979	SH	DEFINED	1,2,5,12,13
PLANAR SYS INC	COM	72690010	3,243	387,510	SH	DEFINED	1,2,5,6
PLANTRONICS INC NEW	COM	72749310	24,927	880,820	SH	DEFINED	1,2,5,12,13
PLATINUM UNDERWRITER	COM	G7127P10	2,064	66,429	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	215	27,107	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	4,369	314,548	SH	DEFINED	1,2
PLAYTEX PRODS INC	COM	72813P10	15,165	1,109,386	SH	DEFINED	1,2,6
PLEXUS CORP	COM	72913210	18,356	807,206	SH	DEFINED	1,2,5,13
PLUG POWER INC	COM	72919P10	3,184	620,655	SH	DEFINED	1,2,5
PLUM CREEK TIMBER CO	COM	72925110	177,773	4,931,289	SH	DEFINED	1,2,5,6,7,8,
PLX TECHNOLOGY INC	COM	69341710	2,477	288,038	SH	DEFINED	1,2
PMA CAP CORP	CL A	69341920	4,176	457,386	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	212	17,238	SH	DEFINED	1,2
PMC-SIERRA INC	COM	69344F10	38,857	5,039,813	SH	DEFINED	1,2,5,6,10,1
PMI GROUP INC	COM	69344M10	65,471	1,594,132	SH	DEFINED	1,2,5,7,8,10
PNC FINL SVCS GROUP	COM	69347510	525,071	8,492,171	SH	DEFINED	1,2,5,6,7,8,
PNM RES INC	COM	69349H10	22,126	903,463	SH	DEFINED	1,2,5,13
POGO PRODUCING CO	COM	73044810	61,032	1,225,300	SH	DEFINED	1,2,5,12,13
POINT THERAPEUTICS I	COM	73069410	36	10,341	SH	DEFINED	1
POLARIS INDS INC	COM	73106810	36,360	724,299	SH	DEFINED	1,2,5,6,12
POLO RALPH LAUREN CO	CL A	73157210	41,106	732,203	SH	DEFINED	1,2,5,12,13
POLYCOM INC	COM	73172K10	28,066	1,834,347	SH	DEFINED	1,2,5,12,13
POLYMEDICA CORP	COM	73173810	13,123	392,088	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	9,183	1,428,083	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	127	15,201	SH	DEFINED	1
POPE & TALBOT INC	COM	73282710	2,675	321,131	SH	DEFINED	1,5
POPULAR INC	COM	73317410	55,930	2,644,448	SH	DEFINED	1,2,5,12
PORTALPLAYER INC	COM	73618720	9,913	350,039	SH	DEFINED	1,2
PORTFOLIO RECOVERY A	COM	73640Q10	17,198	370,321	SH	DEFINED	1,2,6
PORTUGAL TELECOM SGP	SPONSORED	73727310	401	39,828	SH	DEFINED	1
POSCO	SPONSORED	69348310	7,519	151,863	SH	DEFINED	1,2,5
POSSIS MEDICAL INC	COM	73740710	5,606	563,388	SH	DEFINED	1,2,6

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

POST PPTYS INC	COM	73746410	39,886	998,390	SH	DEFINED	1,2,3,5
POTLATCH CORP	COM	73762810	26,970	529,037	SH	DEFINED	1,2,5,13
POWELL INDS INC	COM	73912810	2,345	130,564	SH	DEFINED	1,2
POWER INTEGRATIONS I	COM	73927610	9,493	398,713	SH	DEFINED	1,2,5,6
POWER-ONE INC	COM	73930810	5,886	977,687	SH	DEFINED	1,2,5
POWERWAVE TECHNOLOGI	COM	73936310	24,727	1,967,155	SH	DEFINED	1,2,5,13
POZEN INC	COM	73941U10	3,613	376,763	SH	DEFINED	1,2,5
PPG INDS INC	COM	69350610	286,968	4,956,275	SH	DEFINED	1,2,5,6,7,8,
PPL CORP	COM	69351T10	346,642	11,790,552	SH	DEFINED	1,2,5,6,7,8,
PRA INTL	COM	69353C10	5,918	210,214	SH	DEFINED	1,2
PRAECIS PHARMACEUTIC	COM NEW	73942140	56	13,955	SH	DEFINED	1,5
PRAXAIR INC	COM	74005P10	485,634	9,169,817	SH	DEFINED	1,2,5,6,7,8,
PRE PAID LEGAL SVCS	COM	74006510	11,662	305,216	SH	DEFINED	1,2,6
PRECISION CASTPARTS	COM	74018910	120,552	2,326,811	SH	DEFINED	1,2,5,10,12,
PREFERRED BK LOS ANG	COM	74036710	1,850	41,576	SH	DEFINED	1,2
PERFORMED LINE PRODS	COM	74044410	1,093	25,552	SH	DEFINED	1,2
PREMIERE GLOBAL SVCS	COM	74058510	10,633	1,307,835	SH	DEFINED	1,2
PREMIERWEST BANCORP	COM	74092110	1,825	130,342	SH	DEFINED	1,2
PREMIUM STD FARMS IN	COM	74060C10	1,321	88,274	SH	DEFINED	1,2
PRENTISS PPTYS TR	SH BEN INT	74070610	39,774	977,732	SH	DEFINED	1,2,3,5
PRESIDENTIAL LIFE CO	COM	74088410	6,324	332,160	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	4,027	445,463	SH	DEFINED	1,2
PRESTIGE BRANDS HLDG	COM	74112D10	4,567	365,358	SH	DEFINED	1,2
PRG-SCHULTZ INTERNAT	COM	69357C10	336	551,511	SH	DEFINED	1,2
PRICE COMMUNICATIONS	COM NEW	74143730	9,669	650,229	SH	DEFINED	1,2,5
PRICE T ROWE GROUP I	COM	74144T10	248,918	3,455,756	SH	DEFINED	1,2,5,6,7,8,
PRICELINE COM INC	COM NEW	74150340	12,034	539,161	SH	DEFINED	1,2,5
PRICESMART INC	COM	74151110	98	11,750	SH	DEFINED	1
PRIDE INTL INC DEL	COM	74153Q10	129,328	4,205,782	SH	DEFINED	1,2,5,10,12,
PRIMEDIA INC	COM	74157K10	3,173	1,971,074	SH	DEFINED	1,2,5
PRIMUS TELECOMMUNICA	COM	74192910	57	75,862	SH	DEFINED	1
PRINCETON REVIEW INC	COM	74235210	204	39,583	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	404,351	8,525,210	SH	DEFINED	1,2,5,6,8,10
PRIVATEBANCORP INC	COM	74296210	9,205	258,798	SH	DEFINED	1,2,5
PROASSURANCE CORP	COM	74267C10	19,421	399,275	SH	DEFINED	1,2,5
PROCTER & GAMBLE CO	COM	74271810	6,024,743	104,090,237	SH	DEFINED	1,2,5,6,7,8,
PROGENICS PHARMACEUT	COM	74318710	5,994	239,677	SH	DEFINED	1,2
PROGRESS ENERGY INC	COM	74326310	962,524	21,915,400	SH	DEFINED	1,2,5,6,7,8,
PROGRESS SOFTWARE CO	COM	74331210	16,719	589,111	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	625,650	5,357,507	SH	DEFINED	1,2,5,6,7,8,
PROLIANCE INTL INC	COM	74340R10	152	28,673	SH	DEFINED	1,2,5
PROLOGIS	SH BEN INT	74341010	414,032	8,861,993	SH	DEFINED	1,2,3,5,6,7, 14
PROQUEST COMPANY	COM	74346P10	9,049	324,209	SH	DEFINED	1,2,5
PROSPERITY BANCSHARE	COM	74360610	7,904	275,014	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	60,820	1,389,533	SH	DEFINED	1,2,5,12,13
PROVIDE COMM INC	COM	74373W10	5,213	157,449	SH	DEFINED	1,2
PROVIDENCE SVC CORP	COM	74381510	3,006	104,400	SH	DEFINED	1,2
PROVIDENT BANKSHARES	COM	74385910	17,307	512,490	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	1,718	65,315	SH	DEFINED	1,2
PROVIDENT FINL SVCS	COM	74386T10	24,703	1,334,581	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	6,147	558,279	SH	DEFINED	1,2
PROXYMED INC	COM NEW	74429030	43	10,608	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	74432010	1,031,188	14,089,195	SH	DEFINED	1,2,5,6,7,8,
PRUDENTIAL PLC	ADR	74435K20	1,118	58,537	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	22,806	463,545	SH	DEFINED	1,2,3,5

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

PSS WORLD MED INC	COM	69366A10	14,060	947,469	SH	DEFINED	1,2,5
PSYCHIATRIC SOLUTION	COM	74439H10	17,581	299,297	SH	DEFINED	1,2
PUBLIC STORAGE INC	COM	74460D10	210,589	3,109,708	SH	DEFINED	1,2,3,5,6,7,14
PUBLIC SVC ENTERPRIS	COM	74457310	473,896	7,294,072	SH	DEFINED	1,2,5,6,7,8,
PUBLICIS S A NEW	SPONSORED	74463M10	402	11,574	SH	DEFINED	1
PUGET ENERGY INC NEW	COM	74531010	31,861	1,560,270	SH	DEFINED	1,2,5,12,13
PULTE HOMES INC	COM	74586710	232,860	5,916,165	SH	DEFINED	1,2,5,6,7,8,
PVF CAPITAL CORP	COM	69365410	126	11,927	SH	DEFINED	1
PXRE GROUP LTD	COM	G7301810	450	34,760	SH	DEFINED	1,5
Q MED	COM	74791410	116	12,007	SH	DEFINED	1
QAD INC	COM	74727D10	1,041	136,269	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	421	36,478	SH	DEFINED	1
QLOGIC CORP	COM	74727710	85,427	2,627,712	SH	DEFINED	1,2,5,6,7,8,
QUADRAMED CORP	COM	74730W10	27	18,976	SH	DEFINED	1
QUAKER CHEM CORP	COM	74731610	374	19,434	SH	DEFINED	1,5
QUAKER FABRIC CORP N	COM	74739910	30	13,821	SH	DEFINED	1
QUALCOMM INC	COM	74752510	2,008,466	46,621,778	SH	DEFINED	1,2,5,6,7,8,
QUALITY DISTR INC FL	COM	74756M10	272	34,120	SH	DEFINED	1,2
QUALITY SYS INC	COM	74758210	9,883	128,752	SH	DEFINED	1,2,6
QUANEX CORP	COM	74762010	21,946	439,174	SH	DEFINED	1,2
QUANTA SVCS INC	COM	74762E10	33,020	2,507,193	SH	DEFINED	1,2,5,13
QUANTUM CORP	COM DSSG	74790620	7,434	2,437,346	SH	DEFINED	1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	1,405	524,290	SH	DEFINED	1,2
QUEST DIAGNOSTICS IN	COM	74834L10	242,594	4,712,392	SH	DEFINED	1,2,5,6,7,8,
QUEST SOFTWARE INC	COM	74834T10	13,750	942,421	SH	DEFINED	1,2,5
QUESTAR CORP	COM	74835610	113,561	1,500,144	SH	DEFINED	1,2,5,7,8,10
QUICKLOGIC CORP	COM	74837P10	66	16,818	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	32,807	780,925	SH	DEFINED	1,2,12,13
QUIDEL CORP	COM	74838J10	567	52,709	SH	DEFINED	1,5
QUIKSILVER INC	COM	74838C10	20,642	1,491,481	SH	DEFINED	1,2,5,6
QUIXOTE CORP	COM	74905610	209	10,565	SH	DEFINED	1
QUOVADX INC	COM	74913K10	51	21,259	SH	DEFINED	1
QWEST COMMUNICATIONS	COM	74912110	613,904	108,655,554	SH	DEFINED	1,2,5,6,7,8,
R & B INC	COM	74912410	876	92,353	SH	DEFINED	1,2
R & G FINANCIAL CORP	CL B	74913610	10,456	792,116	SH	DEFINED	1,2
R H DONNELLEY CORP	COM NEW	74955W30	22,673	367,945	SH	DEFINED	1,2,5
RACKABLE SYS INC	COM	75007710	1,718	60,320	SH	DEFINED	1,2
RADIAN GROUP INC	COM	75023610	178,983	3,054,847	SH	DEFINED	1,2,5,7,8,10
RADIANT SYSTEMS INC	COM	75025N10	3,603	296,314	SH	DEFINED	1,2,6
RADIATION THERAPY SV	COM	75032320	4,679	132,498	SH	DEFINED	1,2
RADIO ONE INC	CL A	75040P10	1,128	109,867	SH	DEFINED	1,2
RADIO ONE INC	CL D NON V	75040P40	10,845	1,047,820	SH	DEFINED	1,2,5
RADIOLOGIX INC	COM	75040K10	60	19,700	SH	DEFINED	1
RADIOSHACK CORP	COM	75043810	77,679	3,693,701	SH	DEFINED	1,2,5,6,7,8,
RADISYS CORP	COM	75045910	6,838	394,334	SH	DEFINED	1,2,5,6
RAILAMERICA INC	COM	75075310	5,302	482,481	SH	DEFINED	1,2
RAINDANCE COMM	COM	75086X10	60	29,300	SH	DEFINED	1
RAIT INVT TR	COM	74922710	8,938	344,827	SH	DEFINED	1,2,5
RALCORP HLDGS INC NE	COM	75102810	22,374	560,611	SH	DEFINED	1,2,5,6
RAMBUS INC DEL	COM	75091710	20,760	1,282,288	SH	DEFINED	1,2,5,12
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	9,024	338,616	SH	DEFINED	1,2,3
RANGE RES CORP	COM	75281A10	28,907	1,097,470	SH	DEFINED	1,2
RARE HOSPITALITY INT	COM	75382010	17,033	560,481	SH	DEFINED	1,2,5,6
RAVEN INDS INC	COM	75421210	5,651	195,873	SH	DEFINED	1,2
RAYMOND JAMES FINANC	COM	75473010	42,912	1,139,150	SH	DEFINED	1,2,5,13

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

RAYONIER INC	COM	75490710	41,263	1,035,449	SH	DEFINED	1,2,5,12,13
RAYTECH CORP DEL	COM	75510310	19	15,400	SH	DEFINED	1
RAYTHEON CO	COM NEW	75511150	633,076	15,767,761	SH	DEFINED	1,2,5,6,7,8,
RBC BEARINGS INC	COM	75524B10	1,105	68,030	SH	DEFINED	1,2
RC2 CORP	COM	74938810	10,252	288,633	SH	DEFINED	1,2
RCN CORP	COM NEW	74936120	7,435	317,044	SH	DEFINED	1,2
READERS DIGEST ASSN	COM	75526710	26,079	1,713,440	SH	DEFINED	1,2,5,13
READING INTERNATIONAL	CL A	75540810	185	23,790	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	11,170	1,439,446	SH	DEFINED	1,2,5
REALTY INCOME CORP	COM	75610910	19,813	916,409	SH	DEFINED	1,2,3,5,12
RECKSON ASSOCS RLTY	COM	75621K10	55,230	1,535,018	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	96,007	3,521,912	SH	DEFINED	1,2,5,10,12
RED ROBIN GOURMET BU	COM	75689M10	11,241	220,590	SH	DEFINED	1,2,6
REDBACK NETWORKS INC	COM NEW	75720950	9,980	709,824	SH	DEFINED	1,2,5
REDDY ICE HLDGS INC	COM	75734R10	2,109	96,684	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	11,204	271,555	SH	DEFINED	1,2,5
REEBOK INTL LTD	COM	75811010	72,083	1,237,897	SH	DEFINED	1,2,5,6,10,1
REED ELSEVIER N V	SPONSORED	75820410	564	20,193	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	17,372	463,139	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	16,805	474,731	SH	DEFINED	1,2,5,6
REGAL ENTMT GROUP	CL A	75876610	7,622	400,729	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	90,687	1,538,375	SH	DEFINED	1,2,3,5,12,1
REGENERATION TECH IN	COM	75886N10	233	32,657	SH	DEFINED	1
REGENERON PHARMACEUT	COM	75886F10	11,368	714,958	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	1,980	426,724	SH	DEFINED	1,2
REGIONS FINANCIAL CO	COM	7591EP10	447,935	13,112,852	SH	DEFINED	1,2,5,6,7,8,
REGIS CORP MINN	COM	75893210	31,961	828,651	SH	DEFINED	1,2,5,13
REHABCARE GROUP INC	COM	75914810	6,851	339,172	SH	DEFINED	1,2,5,6
REINSURANCE GROUP AM	COM	75935110	17,190	359,917	SH	DEFINED	1,2,5
RELIANCE STEEL & ALU	COM	75950910	27,397	448,242	SH	DEFINED	1,2,5
RELIANT ENERGY INC	COM	75952B10	37,672	3,650,401	SH	DEFINED	1,2,5,7,8,10
REMINGTON OIL & GAS	COM	75959430	20,560	563,281	SH	DEFINED	1,2
RENAISSANCE LEARNING	COM	75968L10	1,865	98,644	SH	DEFINED	1,2
RENAISSANCERE HOLDIN	COM	G7496G10	17,341	393,140	SH	DEFINED	1,2,5,7,8,10
RENAL CARE GROUP INC	COM	75993010	44,430	939,129	SH	DEFINED	1,2,5,12,13
RENASANT CORP	COM	75970E10	4,388	138,740	SH	DEFINED	1,2
RENOVIS INC	COM	75988510	7,000	457,498	SH	DEFINED	1,2
RENT A CTR INC NEW	COM	76009N10	23,527	1,247,430	SH	DEFINED	1,2,5,13
RENT WAY INC	COM	76009U10	2,228	348,603	SH	DEFINED	1,2,5
RENTECH INC	COM	76011210	162	42,400	SH	DEFINED	1
RENTRAK CORP	COM	76017410	163	18,300	SH	DEFINED	1
REPLIGEN CORP	COM	75991610	62	15,513	SH	DEFINED	1
REPSOL YPF S A	SPONSORED	76026T20	1,552	52,778	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	2,504	164,749	SH	DEFINED	1,2
REPUBLIC BANCORP INC	COM	76028210	12,307	1,034,242	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	3,465	161,557	SH	DEFINED	1,2
REPUBLIC COS GROUP I	COM	76034910	703	45,420	SH	DEFINED	1
REPUBLIC FIRST BANCO	COM	76041610	193	14,659	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	168,959	4,499,582	SH	DEFINED	1,2,5,7,8,10
RES-CARE INC	COM	76094310	7,984	459,634	SH	DEFINED	1,2
RESEARCH IN MOTION L	COM	76097510	1,199	18,167	SH	DEFINED	1,5
RESMED INC	COM	76115210	32,105	838,039	SH	DEFINED	1,2,5,6,12
RESOURCE AMERICA INC	CL A	76119520	4,506	264,294	SH	DEFINED	1,2,5
RESOURCES CONNECTION	COM	76122Q10	16,524	632,855	SH	DEFINED	1,2
RESPIRONICS INC	COM	76123010	28,455	767,610	SH	DEFINED	1,2,5,6,12
RESTORATION HARDWARE	COM	76098110	2,492	413,873	SH	DEFINED	1,2,5



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

RETAIL VENTURES INC	COM	76128Y10	2,355	189,300	SH	DEFINED	1,2
RETALIX LTD	ORD	M8215W10	660	26,998	SH	DEFINED	1,2
RETRACTABLE TECHNOLO	COM	76129W10	109	30,500	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	561	12,651	SH	DEFINED	1
REVLON INC	CL A	76152550	5,764	1,859,438	SH	DEFINED	1,2
REWARDS NETWORK INC	COM	76155710	161	25,207	SH	DEFINED	1
REX STORES CORP	COM	76162410	180	11,964	SH	DEFINED	1
REYNOLDS & REYNOLDS	CL A	76169510	23,979	854,264	SH	DEFINED	1,2,5,13
REYNOLDS AMERICAN IN	COM	76171310	282,760	2,966,119	SH	DEFINED	1,2,5,6,10,1
RF MICRODEVICES INC	COM	74994110	18,561	3,430,940	SH	DEFINED	1,2,5,13
RICHARDSON ELECTRS L	COM	76316510	76	10,450	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	2,359	282,177	SH	DEFINED	1,2
RIGHTNOW TECHNOLOGIE	COM	76657R10	2,434	131,840	SH	DEFINED	1,2
RIMAGE CORP	COM	76672110	3,078	106,228	SH	DEFINED	1,2
RINKER GROUP LTD	SPONSORED	76687M10	241	4,020	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	25,328	138,563	SH	DEFINED	1
RITCHIE BROS AUCTION	COM	76774410	234	5,544	SH	DEFINED	1,5
RITE AID CORP	COM	76775410	18,213	5,233,562	SH	DEFINED	1,2,5
RIVIERA HLDGS CORP	COM	76962710	1,481	90,333	SH	DEFINED	1,2
RLI CORP	COM	74960710	113,360	2,273,110	SH	DEFINED	1,2
ROANOKE ELEC STL COR	COM	76984110	3,364	142,547	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	3,189	156,723	SH	DEFINED	1,2,6
ROBERT HALF INTL INC	COM	77032310	173,709	4,584,555	SH	DEFINED	1,2,5,6,7,8,
ROCK OF AGES CORP	CL A	77263210	50	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	7,719	565,474	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	929	71,151	SH	DEFINED	1,2
ROCKWELL AUTOMATION	COM	77390310	298,357	5,043,226	SH	DEFINED	1,2,5,6,7,8,
ROCKWELL COLLINS INC	COM	77434110	256,879	5,527,839	SH	DEFINED	1,2,5,6,7,8,
ROCKWOOD HLDGS INC	COM	77441510	4,821	244,367	SH	DEFINED	1,2
ROFIN SINAR TECHNOLO	COM	77504310	12,138	279,235	SH	DEFINED	1,2,5
ROGERS COMMUNICATION	CL B	77510920	691	16,361	SH	DEFINED	1,5
ROGERS CORP	COM	77513310	8,868	226,340	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	233,163	4,815,437	SH	DEFINED	1,2,5,6,7,8,
ROLLINS INC	COM	77571110	9,938	504,233	SH	DEFINED	1,2,13
ROPER INDS INC NEW	COM	77669610	40,110	1,015,177	SH	DEFINED	1,2,5,6
ROSS STORES INC	COM	77829610	72,980	2,525,256	SH	DEFINED	1,2,5,7,8,10
ROSTELECOM OPEN JT S	SPONSORED	77852910	260	19,043	SH	DEFINED	1,2
ROTONICS MFG INC	COM	77890310	28	10,400	SH	DEFINED	1
ROWAN COS INC	COM	77938210	150,094	4,211,390	SH	DEFINED	1,2,5,6,7,8,
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	165	15,152	SH	DEFINED	1
ROYAL BANCSHARES PA	CL A	78008110	1,539	66,434	SH	DEFINED	1,2
ROYAL BK CDA MONTREA	COM	78008710	532	6,816	SH	DEFINED	1
ROYAL CARIBBEAN CRUI	COM	V7780T10	27,690	614,506	SH	DEFINED	1,2,5,7,8,10
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	4,125	63,928	SH	DEFINED	1
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	7,885	128,231	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	11,455	329,842	SH	DEFINED	1,2,5
RPC INC	COM	74966010	9,735	369,600	SH	DEFINED	1,2,5
RPM INTL INC	COM	74968510	33,589	1,933,711	SH	DEFINED	1,2,5,13
RSA SEC INC	COM	74971910	24,049	2,149,136	SH	DEFINED	1,2,5,13
RTI INTL METALS INC	COM	74973W10	12,109	319,088	SH	DEFINED	1,2
RUBY TUESDAY INC	COM	78118210	29,917	1,155,558	SH	DEFINED	1,2,5,13
RUDDICK CORP	COM	78125810	12,844	603,565	SH	DEFINED	1,2,5,13
RUDOLPH TECHNOLOGIES	COM	78127010	2,049	159,065	SH	DEFINED	1,2,5,6
RURAL / METRO CORP	COM	78174810	225	24,900	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	201	13,742	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	5,163	346,944	SH	DEFINED	1,2
RUSH ENTERPRISES INC	CL B	78184630	290	20,170	SH	DEFINED	1
RUSS BERRIE & CO	COM	78223310	2,338	204,691	SH	DEFINED	1,2,6
RUSSELL CORP	COM	78235210	7,785	578,376	SH	DEFINED	1,2,6

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

RUTHS CHRIS STEAK HS	COM	78333210	2,018	111,561	SH	DEFINED	1,2
RYANAIR HLDGS PLC	SPONSORED	78351310	1,044	18,653	SH	DEFINED	1,2,5,7
RYANS RESTAURANT GRO	COM	78352010	8,676	719,380	SH	DEFINED	1,2,5,6
RYDER SYS INC	COM	78354910	67,256	1,639,585	SH	DEFINED	1,2,5,6,10,11
RYERSON TULL INC NEW	COM	78375P10	8,128	334,229	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	49,423	685,195	SH	DEFINED	1,2,5,12,13
S & T BANCORP INC	COM	78385910	12,640	343,302	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	3,710	148,300	SH	DEFINED	1,2
S1 CORPORATION	COM	78463B10	3,943	906,413	SH	DEFINED	1,2,5
SABRE HLDGS CORP	CL A	78590510	94,328	3,912,397	SH	DEFINED	1,2,5,6,7,8,9
SAFECO CORP	COM	78642910	192,644	3,409,623	SH	DEFINED	1,2,5,6,7,8,9
SAFEGUARD SCIENTIFIC	COM	78644910	342	177,056	SH	DEFINED	1,5
SAFENET INC	COM	78645R10	9,994	310,190	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	11,086	274,614	SH	DEFINED	1,2
SAFEWAY INC	COM NEW	78651420	365,382	15,443,045	SH	DEFINED	1,2,5,6,7,8,9
SAFLINK CORP	COM NEW	78657830	18	22,701	SH	DEFINED	1
SAGA COMMUNICATIONS	CL A	78659810	2,218	204,041	SH	DEFINED	1,2
SAKS INC	COM	79377W10	31,222	1,851,861	SH	DEFINED	1,2,5,10,13
SALEM COMMUNICATIONS	CL A	79409310	2,802	160,201	SH	DEFINED	1,2
SALESFORCE COM INC	COM	79466L30	18,634	581,413	SH	DEFINED	1,2
SALIX PHARMACEUTICAL	COM	79543510	9,495	540,101	SH	DEFINED	1,2,5
SALTON INC	COM	79575710	26	12,644	SH	DEFINED	1
SAN PAOLO-IMI S P A	SPONSORED	79917510	7,555	241,758	SH	DEFINED	1
SANDERS MORRIS HARRI	COM	80000Q10	2,555	155,918	SH	DEFINED	1,2
SANDERSON FARMS INC	COM	80001310	10,853	355,474	SH	DEFINED	1,2,6
SANDISK CORP	COM	80004C10	205,019	3,263,599	SH	DEFINED	1,2,5,7,8,10
SANDS REGENT	COM	80009110	111	10,900	SH	DEFINED	1
SANDY SPRING BANCORP	COM	80036310	7,160	205,272	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	3,817	295,192	SH	DEFINED	1,2
SANGAMO BIOSCIENCES	COM	80067710	65	16,137	SH	DEFINED	1
SANMINA SCI CORP	COM	80090710	66,817	15,684,646	SH	DEFINED	1,2,5,6,7,8,9
SANOFI AVENTIS	SPONSORED	80105N10	22,053	502,341	SH	DEFINED	1
SANTANDER BANCORP	COM	80280910	2,299	91,536	SH	DEFINED	1,2
SANTOS LIMITED	SPONSORED	80302160	242	6,757	SH	DEFINED	1
SANYO ELEC LTD	ADR 5 COM	80303830	192	13,710	SH	DEFINED	1
SAP AKTIENGESELLSCHA	SPONSORED	80305420	12,160	269,799	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	6,131	1,077,442	SH	DEFINED	1,2,5
SARA LEE CORP	COM	80311110	421,448	22,298,853	SH	DEFINED	1,2,5,6,7,8,9
SATYAM COMPUTER SERV	ADR	80409810	19,567	534,765	SH	DEFINED	1,2,4,5,7
SAUER-DANFOSS INC	COM	80413710	3,268	173,756	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	9,000	249,294	SH	DEFINED	1,2,3,5
SAVIENT PHARMACEUTIC	COM	80517Q10	3,081	823,771	SH	DEFINED	1,2,5,6
SAVVIS INC	COM	80542310	57	76,300	SH	DEFINED	1
SAXON CAP INC NEW	COM	80556T10	8,069	712,190	SH	DEFINED	1,2
SBA COMMUNICATIONS C	COM	78388J10	18,193	1,016,352	SH	DEFINED	1,2
SBS TECHNOLOGIES INC	COM	78387P10	374	37,134	SH	DEFINED	1,6
SCANA CORP NEW	COM	80589M10	115,919	2,943,612	SH	DEFINED	1,2,5,7,8,10
SCANSOURCE INC	COM	80603710	12,290	224,769	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	3,242	96,998	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	2,771	133,531	SH	DEFINED	1,2
SCHEIN HENRY INC	COM	80640710	55,228	1,265,532	SH	DEFINED	1,2,5,12,13
SCHERING A G	SPONSORED	80658520	659	9,856	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	80660510	718,963	34,482,628	SH	DEFINED	1,2,5,6,10,11
SCHIFF NUTRITION INT	COM	80669310	56	11,000	SH	DEFINED	1
SCHLUMBERGER LTD	COM	80685710	1,378,003	14,184,277	SH	DEFINED	1,2,5,6,7,8,9
SCHNITZER STL INDS	CL A	80688210	9,063	296,275	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	25,640	899,326	SH	DEFINED	1,2,5,13
SCHOOL SPECIALTY INC	COM	80786310	11,387	312,493	SH	DEFINED	1,2,5,6
SCHULMAN A INC	COM	80819410	10,132	470,833	SH	DEFINED	1,2

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

SCHWAB CHARLES CORP	COM	80851310	473,913	32,304,934	SH	DEFINED	1,2,5,6,7,8,
SCHWEITZER-MAUDUIT I	COM	80854110	4,128	166,583	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	101	43,695	SH	DEFINED	1
SCIENTIFIC ATLANTA I	COM	80865510	248,414	5,767,685	SH	DEFINED	1,2,5,6,7,8,
SCIENTIFIC GAMES COR	CL A	80874P10	15,075	552,612	SH	DEFINED	1,2,5
SCM MICROSYSTEMS INC	COM	78401810	59	17,355	SH	DEFINED	1
SCOTTISH PWR PLC	SPON ADR F	81013T70	230,637	6,170,052	SH	DEFINED	1
SCOTTISH RE GROUP LT	ORD	G7885T10	1,197	48,751	SH	DEFINED	1,2,5
SCOTTS MIRACLE GRO C	CL A	81018610	52,507	1,160,643	SH	DEFINED	1,2,5,12,13
SCP POOL CORP	COM	78402810	27,229	731,568	SH	DEFINED	1,2,5,6
SCPIE HLDGS INC	COM	78402P10	332	15,951	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	92,829	1,933,127	SH	DEFINED	1,2,5,6,10,1
SCS TRANSN INC	COM	81111T10	4,427	208,321	SH	DEFINED	1,2,5
SEA CONTAINERS LTD	CL A	81137170	236	18,840	SH	DEFINED	1,5
SEABOARD CORP	COM	81154310	14,808	9,800	SH	DEFINED	1,2
SEABRIGHT INSURANCE	COM	81165610	2,593	155,924	SH	DEFINED	1,2
SEACHANGE INTL INC	COM	81169910	2,702	341,967	SH	DEFINED	1,2,5
SEACOAST BKG CORP FL	COM	81170730	3,451	150,351	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	18,138	266,339	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	39,826	1,992,315	SH	DEFINED	1,2,5,7,8,10
SEALED AIR CORP NEW	COM	81211K10	155,279	2,764,442	SH	DEFINED	1,2,5,6,7,8,
SEARS HLDGS CORP	COM	81235010	686,445	5,941,700	SH	DEFINED	1,2,5,6,7,8,
SEATTLE GENETICS INC	COM	81257810	2,047	433,681	SH	DEFINED	1,2
SECURE COMPUTING COR	COM	81370510	6,128	499,862	SH	DEFINED	1,2,5,6
SECURITY BANK CORP	COM	81404710	2,690	115,512	SH	DEFINED	1,2
SEI INVESTMENTS CO	COM	78411710	37,171	1,004,628	SH	DEFINED	1,2,5,12,13
SELECT COMFORT CORP	COM	81616X10	17,632	644,692	SH	DEFINED	1,2,5,6
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	522	16,450	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS D	81369Y40	986	30,191	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	2,449	48,670	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	347	11,050	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	1,130	35,987	SH	DEFINED	5
SELECTICA INC	COM	81628810	102	35,748	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	26,459	498,291	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	1,916	340,919	SH	DEFINED	1,5
SEMITOOL INC	COM	81690910	2,736	251,440	SH	DEFINED	1,2,5
SEMPRA ENERGY	COM	81685110	410,203	9,148,138	SH	DEFINED	1,2,5,6,7,8,
SEMTECH CORP	COM	81685010	23,294	1,275,661	SH	DEFINED	1,2,5,13
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	13,399	792,385	SH	DEFINED	1,2,3
SENOMYX INC	COM	81724Q10	3,081	254,220	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	18,377	1,026,637	SH	DEFINED	1,2,5,13
SEPRACOR INC	COM	81731510	78,892	1,528,922	SH	DEFINED	1,2,5,12,13
SEQUA CORPORATION	CL A	81732010	8,178	118,437	SH	DEFINED	1,2,13
SEQUENOM INC	COM	81733710	9	13,797	SH	DEFINED	1
SERENA SOFTWARE INC	COM	81749210	8,788	375,066	SH	DEFINED	1,2,5,6
SEROLOGICALS CORP	COM	81752310	10,891	551,706	SH	DEFINED	1,2
SERVICE CORP INTL	COM	81756510	22,756	2,781,940	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	51,192	4,283,844	SH	DEFINED	1,2,5,7,8,10
SFBC INTL INC	COM	78412110	5,216	325,775	SH	DEFINED	1,2,6
SHARPER IMAGE CORP	COM	82001310	1,417	145,511	SH	DEFINED	1,2
SHAW COMMUNICATIONS	CL B CONV	82028K20	725	33,442	SH	DEFINED	1,5,7
SHAW GROUP INC	COM	82028010	34,013	1,169,230	SH	DEFINED	1,2,5,6
SHENANDOAH TELECOMMU	COM	82312B10	4,668	117,167	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	201,360	4,433,295	SH	DEFINED	1,2,5,6,7,8,
SHILOH INDS INC	COM	82454310	196	14,678	SH	DEFINED	1
SHIP FINANCE INTERNA	SHS	G8107510	1,712	101,290	SH	DEFINED	1,2,7

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

SHIRE PLC	SPONSORED	82481R10	276	7,119	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	2,192	100,009	SH	DEFINED	1,2,5
SHOPKO STORES INC	COM	82491110	2,631	90,700	SH	DEFINED	6
SHUFFLE MASTER INC	COM	82554910	20,623	820,309	SH	DEFINED	1,2,6
SHURGARD STORAGE CTR	COM	82567D10	44,703	788,268	SH	DEFINED	1,2,3,5
SI INTL INC	COM	78427V10	3,234	105,801	SH	DEFINED	1,2
SIEBEL SYS INC	COM	82617010	143,780	13,602,641	SH	DEFINED	1,2,5,6,7,8,
SIEMENS A G	SPONSORED	82619750	12,145	141,898	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	1,326	58,170	SH	DEFINED	1,2
SIERRA HEALTH SVCS I	COM	82632210	34,154	427,133	SH	DEFINED	1,2,5,6,12
SIERRA PAC RES NEW	COM	82642810	40,671	3,118,910	SH	DEFINED	1,2,5,13
SIGMA ALDRICH CORP	COM	82655210	148,085	2,339,791	SH	DEFINED	1,2,5,6,7,8,
SIGMA DESIGNS INC	COM	82656510	205	13,300	SH	DEFINED	1
SIGMATEL INC	COM	82661W10	14,893	1,136,901	SH	DEFINED	1,2
SIGNATURE BK NEW YOR	COM	82669G10	4,542	161,823	SH	DEFINED	1,2
SILGAN HOLDINGS INC	COM	82704810	27,112	750,598	SH	DEFINED	1,2
SILICON IMAGE INC	COM	82705T10	9,498	1,047,158	SH	DEFINED	1,2,5
SILICON LABORATORIES	COM	82691910	35,176	959,531	SH	DEFINED	1,2,5,13
SILICON STORAGE TECH	COM	82705710	5,924	1,168,369	SH	DEFINED	1,2,5
SILICONWARE PRECISIO	SPONSD ADR	82708486	511	73,637	SH	DEFINED	1
SILVERLEAF RESORTS I	COM	82839510	136	41,700	SH	DEFINED	1,2
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	6,349	229,202	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	559,524	7,301,627	SH	DEFINED	1,2,3,5,6,7, 14
SIMON PPTY GROUP INC	PFD CONV I	82880680	526	8,174	SH	DEFINED	1,5
SIMPSON MANUFACTURIN	COM	82907310	22,421	616,805	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	12,688	1,379,082	SH	DEFINED	1,2
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	239	6,291	SH	DEFINED	1
SIRENZA MICRODEVICES	COM	82966T10	80	17,422	SH	DEFINED	1
SIRF TECHNOLOGY HLDG	COM	82967H10	12,575	421,975	SH	DEFINED	1,2
SIRIUS SATELLITE RAD	COM	82966U10	104,455	15,590,236	SH	DEFINED	1,2,5,7,8,10
SIRNA THERAPEUTICS I	COM	82966910	41	13,437	SH	DEFINED	1
SIRVA INC	COM	82967Y10	3,089	386,071	SH	DEFINED	1,2
SITEL CORP	COM	82980K10	146	46,861	SH	DEFINED	1
SIX FLAGS INC	COM	83001P10	9,763	1,266,268	SH	DEFINED	1,2,5
SIZELER PPTY INVS IN	COM	83013710	2,935	228,407	SH	DEFINED	1,2,3,5
SJW CORP	COM	78430510	4,436	97,504	SH	DEFINED	1,2
SK TELECOM LTD	SPONSORED	78440P10	12,763	629,048	SH	DEFINED	1,2,4
SKECHERS U S A INC	CL A	83056610	6,582	429,644	SH	DEFINED	1,2
SKY FINL GROUP INC	COM	83080P10	23,151	832,187	SH	DEFINED	1,2,5
SKYLINE CORP	COM	83083010	4,177	114,741	SH	DEFINED	1,2,6
SKYWEST INC	COM	83087910	24,344	906,314	SH	DEFINED	1,2,5,6
SKYWORKS SOLUTIONS I	COM	83088M10	12,049	2,367,106	SH	DEFINED	1,2,5,6
SL GREEN RLTY CORP	COM	78440X10	64,077	838,819	SH	DEFINED	1,2,3,5
SLM CORP	COM	78442P10	620,256	11,258,952	SH	DEFINED	1,2,5,6,7,8,
SM&A	COM	78465D10	220	26,731	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	2,055	159,547	SH	DEFINED	1,2
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	273	5,888	SH	DEFINED	1
SMITH A O	COM	83186520	10,201	290,640	SH	DEFINED	1,2,6
SMITH INTL INC	COM	83211010	152,354	4,105,467	SH	DEFINED	1,2,5,6,7,8,
SMITHFIELD FOODS INC	COM	83224810	46,200	1,509,790	SH	DEFINED	1,2,5,12,13
SMUCKER J M CO	COM NEW	83269640	32,788	745,171	SH	DEFINED	1,2,5,6,12,1
SMURFIT-STONE CONTAI	COM	83272710	47,281	3,336,690	SH	DEFINED	1,2,5,7,8,10
SNAP ON INC	COM	83303410	63,387	1,687,621	SH	DEFINED	1,2,5,6,10,1
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	859	7,868	SH	DEFINED	1,2,5,7
SOCKET COMMUNICATION	COM	83367210	24	21,600	SH	DEFINED	1

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

SOHU COM INC	COM	83408W10	6,855	373,796	SH	DEFINED	1,2
SOLETRON CORP	COM	83418210	107,029	29,242,933	SH	DEFINED	1,2,5,6,7,8,
SOMANETICS CORP	COM NEW	83444540	4,272	133,501	SH	DEFINED	1,2
SOMERA COMMUNICATION	COM	83445810	19	24,408	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G10	10,652	478,094	SH	DEFINED	1,2,5,6
SONIC CORP	COM	83545110	23,721	804,095	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	96	22,580	SH	DEFINED	1
SONIC SOLUTIONS	COM	83546010	4,394	290,983	SH	DEFINED	1,2,6
SONICWALL INC	COM	83547010	8,511	1,074,590	SH	DEFINED	1,2,5
SONOCO PRODS CO	COM	83549510	114,048	3,879,182	SH	DEFINED	1,2,5,6,13
SONOSITE INC	COM	83568G10	6,806	194,411	SH	DEFINED	1,2
SONUS NETWORKS INC	COM	83591610	11,423	3,070,651	SH	DEFINED	1,2,5
SONUS PHARMACEUTICAL	COM	83569210	74	14,700	SH	DEFINED	1
SONY CORP	ADR NEW	83569930	1,496	36,677	SH	DEFINED	1
SOTHEBYS HLDGS INC	CL A	83589810	23,019	1,253,755	SH	DEFINED	1,2,13
SOUND FED BANCORP IN	COM	83607V10	2,273	118,990	SH	DEFINED	1,2,5
SOURCE INTERLINK COS	COM NEW	83615120	4,547	408,885	SH	DEFINED	1,2
SOURCECORP	COM	83616710	7,513	313,312	SH	DEFINED	1,2,5,6
SOUTH FINL GROUP INC	COM	83784110	17,469	634,319	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	15,037	516,040	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	784,998	22,733,788	SH	DEFINED	1,2,5,6,7,8,
SOUTHERN COPPER CORP	COM	84265V10	35,957	536,832	SH	DEFINED	1,2,5,7
SOUTHERN UN CO NEW	COM	84403010	23,375	989,226	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	2,171	107,485	SH	DEFINED	1,2
SOUTHWEST AIRLS CO	COM	84474110	287,719	17,511,783	SH	DEFINED	1,2,5,6,7,8,
SOUTHWEST BANCORP IN	COM	84476710	5,115	255,757	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	14,482	548,560	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	3,120	218,050	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	83,176	2,314,302	SH	DEFINED	1,2,5,12,13
SOVEREIGN BANCORP IN	COM	84590510	207,167	9,582,213	SH	DEFINED	1,2,5,6,7,8,
SOVRAN SELF STORAGE	COM	84610H10	17,918	381,479	SH	DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	2,505	490,273	SH	DEFINED	1,2
SPARTAN MTRS INC	COM	84681910	127	12,350	SH	DEFINED	1,2
SPARTAN STORES INC	COM	84682210	2,374	227,816	SH	DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	9,449	430,490	SH	DEFINED	1,2
SPATIALIGHT INC	COM	84724810	1,109	319,665	SH	DEFINED	1,2
SPDR TR	UNIT SER 1	78462F10	37,815	303,714	SH	DEFINED	1,5,6,13
SPECIALTY LABORATORI	COM	84749R10	1,669	127,866	SH	DEFINED	1,2
SPECTRALINK CORP	COM	84758010	2,929	246,742	SH	DEFINED	1,2
SPECTRANETICS CORP	COM	84760C10	377	33,500	SH	DEFINED	1
SPECTRUM BRANDS INC	COM	84762L10	11,293	556,019	SH	DEFINED	1,2,6
SPECTRUM CTL INC	COM	84761510	107	17,200	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	6,911	199,348	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	13,677	1,366,363	SH	DEFINED	1,2,5,6
SPHERIX INC	COM	84842R10	62	18,099	SH	DEFINED	1
SPIRIT FIN CORP	COM	84856830	9,910	873,137	SH	DEFINED	1,2,3
SPORT CHALET INC	CL A	84916320	113	13,713	SH	DEFINED	1
SPORTS AUTH INC NEW	COM	84917U10	15,341	492,816	SH	DEFINED	1,2
SPORTS RESORTS INTL	COM	84918U10	8	10,000	SH	DEFINED	1
SPORTSMANS GUIDE INC	COM NEW	84890720	287	12,050	SH	DEFINED	1,2
SPRINT NEXTEL CORP	COM FON	85206110	2,041,449	87,390,786	SH	DEFINED	1,2,5,6,7,8,
SPSS INC	COM	78462K10	8,726	282,108	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	60,551	1,322,946	SH	DEFINED	1,2,5,6,7,8,
SRA INTL INC	CL A	78464R10	13,810	452,187	SH	DEFINED	1,2,13
SRS LABS INC	COM	78464M10	111	16,900	SH	DEFINED	1
SSA GLOBAL TECHNOLOG	COM	78465P10	1,699	93,402	SH	DEFINED	1,2

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

ST JOE CO	COM	79014810	64,410	958,190	SH	DEFINED	1,2,3,5,7,8,
ST JUDE MED INC	COM	79084910	567,710	11,308,964	SH	DEFINED	1,2,5,6,7,8,
ST MARY LD & EXPL CO	COM	79222810	34,651	941,349	SH	DEFINED	1,2,5,12
ST PAUL TRAVELERS IN	COM	79286010	903,631	20,229,045	SH	DEFINED	1,2,5,6,7,8,
STAAR SURGICAL CO	COM PAR \$0	85231230	211	26,689	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	16,777	563,366	SH	DEFINED	1,2,5,6
STAMPS COM INC	COM NEW	85285720	5,062	220,476	SH	DEFINED	1,2
STANCORP FINL GROUP	COM	85289110	52,967	1,060,402	SH	DEFINED	1,2,5,13
STANDARD MICROSYSTEM	COM	85362610	8,400	292,796	SH	DEFINED	1,2,6
STANDARD MTR PRODS I	COM	85366610	2,016	218,442	SH	DEFINED	1,2,6
STANDARD PAC CORP NE	COM	85375C10	31,541	857,098	SH	DEFINED	1,2,5,6
STANDARD REGISTER CO	COM	85388710	4,463	282,264	SH	DEFINED	1,2,6
STANDEX INTL CORP	COM	85423110	5,140	185,169	SH	DEFINED	1,2,5,6
STANLEY FURNITURE IN	COM NEW	85430520	4,674	201,631	SH	DEFINED	1,2,5
STANLEY WKS	COM	85461610	144,605	3,010,105	SH	DEFINED	1,2,5,6,7,8,
STAPLES INC	COM	85503010	504,709	22,224,086	SH	DEFINED	1,2,5,6,7,8,
STAR SCIENTIFIC INC	COM	85517P10	622	264,501	SH	DEFINED	1,2
STARBUCKS CORP	COM	85524410	614,799	20,486,482	SH	DEFINED	1,2,5,6,7,8,
STARTEK INC	COM	85569C10	3,093	171,843	SH	DEFINED	1,2,6
STARWOOD HOTELS&RESO	PAIRED CTF	85590A20	453,717	7,104,865	SH	DEFINED	1,2,3,5,6,7, 14
STATE AUTO FINL CORP	COM	85570710	11,900	326,375	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	2,070	123,667	SH	DEFINED	1,2
STATE NATIONAL BANCS	COM	85712410	761	28,500	SH	DEFINED	1,2
STATE STR CORP	COM	85747710	811,139	14,630,938	SH	DEFINED	1,2,5,6,7,8,
STATION CASINOS INC	COM	85768910	33,861	499,427	SH	DEFINED	1,2,5,12
STATOIL ASA	SPONSORED	85771P10	6,788	295,660	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	7,370	434,830	SH	DEFINED	1,2,6
STEEL DYNAMICS INC	COM	85811910	27,585	776,831	SH	DEFINED	1,2,13
STEEL TECHNOLOGIES I	COM	85814710	5,747	205,312	SH	DEFINED	1,2
STEELCASE INC	CL A	85815520	8,470	535,074	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	8,282	456,317	SH	DEFINED	1,2,5,6
STEINER LEISURE LTD	ORD	P8744Y10	744	20,925	SH	DEFINED	1,2,5
STEINWAY MUSICAL INS	COM	85849510	3,039	119,140	SH	DEFINED	1,2
STELLENT INC	COM	85856W10	3,008	302,947	SH	DEFINED	1,2,5
STEMCELLS INC	COM	85857R10	2,589	750,340	SH	DEFINED	1,2
STEPAN CO	COM	85858610	1,853	68,896	SH	DEFINED	1,2,5
STEPHAN CO	COM	85860310	35	10,099	SH	DEFINED	1
STEREOTAXIS INC	COM	85916J10	962	111,755	SH	DEFINED	1,2
STERICYCLE INC	COM	85891210	36,907	626,821	SH	DEFINED	1,2,5,12,13
STERIS CORP	COM	85915210	32,887	1,314,436	SH	DEFINED	1,2,5,13
STERLING BANCORP	COM	85915810	4,746	240,572	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	9,478	613,833	SH	DEFINED	1,2
STERLING FINL CORP	COM	85931710	8,787	443,781	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	11,605	464,576	SH	DEFINED	1,2
STEWART & STEVENSON	COM	86034210	8,876	420,077	SH	DEFINED	1,2,6
STEWART ENTERPRISES	CL A	86037010	10,423	1,926,572	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	16,011	328,975	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	584	24,759	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	4,032	107,250	SH	DEFINED	1,2
STILLWATER MNG CO	COM	86074Q10	11,939	1,031,886	SH	DEFINED	1,2,5
STMICROELECTRONICS N	NY REGISTR	86101210	357	19,817	SH	DEFINED	1
STONE ENERGY CORP	COM	86164210	17,926	393,709	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	118	17,879	SH	DEFINED	1
STORA ENSO CORP	SPON ADR R	86210M10	478	35,366	SH	DEFINED	1
STRATAGENE CORP	COM	86269H10	816	81,306	SH	DEFINED	1

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

STRATASYS INC	COM	86268510	3,156	126,209	SH	DEFINED	1,2,5
STRATEGIC HOTEL CAP	COM	86272T10	21,921	1,065,181	SH	DEFINED	1,2,3
STRATEX NETWORKS INC	COM	86279T10	425	118,712	SH	DEFINED	1
STRATTEC SEC CORP	COM	86311110	2,236	55,319	SH	DEFINED	1,2,5
STRAYER ED INC	COM	86323610	17,771	189,656	SH	DEFINED	1,2
STREETTRACKS SER TR	DJ WL LG C	86330E20	2,196	31,314	SH	DEFINED	1
STRIDE RITE CORP	COM	86331410	9,213	679,392	SH	DEFINED	1,2,5,6
STRYKER CORP	COM	86366710	347,688	7,825,519	SH	DEFINED	1,2,5,6,7,8,
STUDENT LN CORP	COM	86390210	9,427	45,057	SH	DEFINED	1,2,5,12
STURM RUGER & CO INC	COM	86415910	2,474	352,911	SH	DEFINED	1,2,6
SUEZ	SPONSORED	86468610	227	7,260	SH	DEFINED	1
SUFFOLK BANCORP	COM	86473910	5,876	174,004	SH	DEFINED	1,2
SUMMIT BANCSHARES IN	COM	86601110	1,886	104,920	SH	DEFINED	1,2
SUMMIT FINANCIAL GRO	COM	86606G10	1,540	67,009	SH	DEFINED	1,2
SUMTOTAL SYS INC	COM	86661510	69	15,391	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	3,068	155,366	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	11,877	378,254	SH	DEFINED	1,2,3,5
SUN HYDRAULICS CORP	COM	86694210	1,376	71,199	SH	DEFINED	1,2
SUN LIFE FINL INC	COM	86679610	5,981	149,051	SH	DEFINED	1,5
SUN MICROSYSTEMS INC	COM	86681010	379,776	90,638,662	SH	DEFINED	1,2,5,6,7,8,
SUNAIR SERVICES CORP	COM	86701710	58	11,100	SH	DEFINED	1
SUNCOM WIRELESS HLDG	CL A	86722Q10	39	14,001	SH	DEFINED	1,5
SUNCOR ENERGY INC	COM	86722910	538	8,517	SH	DEFINED	1
SUNLINK HEALTH SYSTE	COM	86737U10	143	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	829,654	10,585,022	SH	DEFINED	1,2,5,6,7,8,
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	500	12,880	SH	DEFINED	1,2
SUNPOWER CORP	COM CL A	86765210	2,012	59,199	SH	DEFINED	1,2
SUNRISE SENIOR LIVIN	COM	86768K10	20,638	612,232	SH	DEFINED	1,2,6
SUNRISE TELECOM INC	COM	86769Y10	20	11,617	SH	DEFINED	1
SUNSTONE HOTEL INVS	COM	86789210	20,985	789,800	SH	DEFINED	1,2,3
SUNTECH PWR HLDGS CO	ADR	86800C10	992	36,400	SH	DEFINED	1,2,7
SUNTERRA CORP	COM NEW	86787D20	3,135	220,433	SH	DEFINED	1,2
SUNTRON CORP	COM	86789P10	22	18,215	SH	DEFINED	1
SUNTRUST BKS INC	COM	86791410	790,586	10,865,663	SH	DEFINED	1,2,5,6,7,8,
SUPERCONDUCTOR TECHN	COM	86793110	11	26,734	SH	DEFINED	1
SUPERGEN INC	COM	86805910	3,025	598,979	SH	DEFINED	1,2,5
SUPERIOR ENERGY SVCS	COM	86815710	21,101	1,002,411	SH	DEFINED	1,2
SUPERIOR ESSEX INC	COM	86815V10	5,055	250,730	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	7,992	359,015	SH	DEFINED	1,2,5,6
SUPERIOR UNIFORM GP	COM	86835810	113	11,004	SH	DEFINED	1
SUPERIOR WELL SVCS I	COM	86837X10	1,177	49,542	SH	DEFINED	1,2
SUPERTEX INC	COM	86853210	10,977	248,060	SH	DEFINED	1,2,6
SUPERVALU INC	COM	86853610	166,712	5,132,746	SH	DEFINED	1,2,5,6,7,10
SUPPORTSOFT INC	COM	86858710	2,157	511,245	SH	DEFINED	1,2,5
SUPREME INDS INC	CL A	86860710	152	19,692	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	5,441	206,331	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	11,064	299,095	SH	DEFINED	1,2,6
SUSQUEHANNA BANCSHAR	COM	86909910	15,031	634,773	SH	DEFINED	1,2,5
SVB FINL GROUP	COM	78486Q10	30,060	641,755	SH	DEFINED	1,2,5,13
SWIFT ENERGY CO	COM	87073810	22,832	506,595	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	14,224	700,704	SH	DEFINED	1,2,5,13
SWS GROUP INC	COM	78503N10	7,970	380,621	SH	DEFINED	1,2
SYBASE INC	COM	87113010	45,576	2,084,913	SH	DEFINED	1,2,5,7,10,1
SYBRON DENTAL SPECIA	COM	87114210	26,364	662,240	SH	DEFINED	1,2,5,6
SYCAMORE NETWORKS IN	COM	87120610	12,729	2,946,526	SH	DEFINED	1,2,5,8
SYKES ENTERPRISES IN	COM	87123710	6,865	513,453	SH	DEFINED	1,2

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

SYMANTEC CORP	COM	87150310	470,217	26,869,543	SH	DEFINED	1,2,5,6,7,10
SYMBION INC DEL	COM	87150710	5,998	260,781	SH	DEFINED	1,2
SYMBOL TECHNOLOGIES	COM	87150810	86,345	6,735,195	SH	DEFINED	1,2,5,6,7,8,
SYMMETRICOM INC	COM	87154310	5,694	672,243	SH	DEFINED	1,2,5,6
SYMMETRY MED INC	COM	87154620	2,398	123,667	SH	DEFINED	1,2
SYMS CORP	COM	87155110	1,560	108,021	SH	DEFINED	1,2
SYMYX TECHNOLOGIES	COM	87155S10	10,617	389,052	SH	DEFINED	1,2,5
SYNAGRO TECHNOLOGIES	COM NEW	87156220	297	70,200	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	12,381	500,856	SH	DEFINED	1,2,5,6
SYNGENTA AG	SPONSORED	87160A10	454	18,223	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	8,925	427,039	SH	DEFINED	1,2
SYNNEX CORP	COM	87162W10	1,498	99,136	SH	DEFINED	1,2
SYNOPSIS INC	COM	87160710	81,268	4,051,259	SH	DEFINED	1,2,5,7,8,10
SYNOVUS FINL CORP	COM	87161C10	221,063	8,184,469	SH	DEFINED	1,2,5,6,7,8,
SYNPLICITY INC	COM	87160Y10	173	20,799	SH	DEFINED	1
SYNTEL INC	COM	87162H10	1,635	78,501	SH	DEFINED	1,2
SYNTROLEUM CORP	COM	87163010	4,245	470,087	SH	DEFINED	1,2
SYPRIS SOLUTIONS INC	COM	87165510	825	82,631	SH	DEFINED	1,2
SYSCO CORP	COM	87182910	521,897	16,808,264	SH	DEFINED	1,2,5,6,7,8,
SYSTEMAX INC	COM	87185110	741	118,830	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	231	23,800	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	159	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	104,806	10,575,782	SH	DEFINED	1,2,4,5,7,8
TAKE-TWO INTERACTIVE	COM	87405410	15,502	875,801	SH	DEFINED	1,2,5,6
TAL INTL GROUP INC	COM	87408310	1,781	86,234	SH	DEFINED	1,2
TALBOTS INC	COM	87416110	11,151	400,843	SH	DEFINED	1,2,5
TALEO CORP	CL A	87424N10	215	16,160	SH	DEFINED	1
TALK AMERICA HLDGS I	COM NEW	87426R20	5,031	582,915	SH	DEFINED	1,2
TALX CORP	COM	87491810	19,153	419,020	SH	DEFINED	1,2,5,6
TANGER FACTORY OUTLE	COM	87546510	22,217	773,025	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	5,559	339,557	SH	DEFINED	1,2
TARGET CORP	COM	87612E10	4,274,078	77,752,926	SH	DEFINED	1,2,5,6,7,8,
TARGETED GENETICS CO	COM	87612M10	23	46,114	SH	DEFINED	1
TARRAGON CORP	COM	87628710	2,977	144,371	SH	DEFINED	1,2,5
TASER INTL INC	COM	87651B10	6,479	930,883	SH	DEFINED	1,2
TATA MTRS LTD	SPONSORED	87656850	943	65,626	SH	DEFINED	1,2,5
TAUBMAN CTRS INC	COM	87666410	46,329	1,333,196	SH	DEFINED	1,2,3,5
TAYLOR CAP GROUP INC	COM	87685110	5,333	132,001	SH	DEFINED	1,2
TC PIPELINES LP	UT COM LTD	87233Q10	758	23,394	SH	DEFINED	1,2,5
TCF FINL CORP	COM	87227510	64,248	2,367,270	SH	DEFINED	1,2,5,7,8,10
TD BANKNORTH INC	COM	87235A10	34,987	1,204,378	SH	DEFINED	1,2,5,7,8,10
TDC A/S	SPONSORED	87236N10	300	10,048	SH	DEFINED	1
TDK CORP	AMERN DEP	87235140	367	5,301	SH	DEFINED	1
TEAM INC	COM	87815510	226	10,700	SH	DEFINED	1
TECH DATA CORP	COM	87823710	40,605	1,025,114	SH	DEFINED	1,2,5,8,13
TECH OPS SEVCON INC	COM	87829310	68	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	43,031	767,310	SH	DEFINED	1,2,5,12,13
TECHNICAL OLYMPIC US	COM	87848310	3,993	189,313	SH	DEFINED	1,2
TECHNITROL INC	COM	87855510	10,293	601,948	SH	DEFINED	1,2,5,6
TECHNOLOGY INVT CAP	COM	87871730	1,916	126,903	SH	DEFINED	1,2
TECHNOLOGY RESH CORP	COM NEW	87872730	55	12,900	SH	DEFINED	1
TECO ENERGY INC	COM	87237510	98,013	5,705,082	SH	DEFINED	1,2,5,6,10,1
TECUMSEH PRODS CO	CL A	87889520	6,970	303,563	SH	DEFINED	1,2,5,13
TEEKAY SHIPPING MARS	COM	Y8564W10	4,690	117,533	SH	DEFINED	1,2,5,12
TEGAL CORP	COM	87900810	6	11,400	SH	DEFINED	1
TEJON RANCH CO DEL	COM	87908010	4,276	107,103	SH	DEFINED	1,2



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

TEKELEC	COM	87910110	12,290	884,202	SH	DEFINED	1,2,5
TEKTRONIX INC	COM	87913110	60,981	2,161,666	SH	DEFINED	1,2,5,6,10,11
TELE NORTE LESTE PAR	SPON ADR P	87924610	48,715	2,718,450	SH	DEFINED	1,2,4,5,7
TELECOM ARGENTINA S	SPON ADR R	87927320	10,557	819,010	SH	DEFINED	1,2,5,7
TELECOMMUNICATION SY	CL A	87929J10	31	14,000	SH	DEFINED	1
TELEDYNE TECHNOLOGIE	COM	87936010	17,654	606,664	SH	DEFINED	1,2,5,6
TELEFLEX INC	COM	87936910	49,118	755,896	SH	DEFINED	1,2,5,13
TELEFONICA MOVILES S	SPONSORED	87938V10	169	16,176	SH	DEFINED	1
TELEFONICA S A	SPONSORED	87938220	15,282	339,453	SH	DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	17,353	703,138	SH	DEFINED	1,2
TELEPHONE & DATA SYS	COM	87943310	66,767	1,853,084	SH	DEFINED	1,2,5,6,7,8,9,10,11
TELEPHONE & DATA SYS	SPL COM	87943386	9,922	286,676	SH	DEFINED	1,5,6,7,8,10,11
TELESP CELULAR PART	SPON ADR P	87952L10	42	11,183	SH	DEFINED	1,2
TELETECH HOLDINGS IN	COM	87993910	12,789	1,061,338	SH	DEFINED	1,2
TELEWEST GLOBAL INC	COM	87956T10	45,582	1,913,611	SH	DEFINED	1,2,5,12
TELIK INC	COM	87959M10	10,844	638,239	SH	DEFINED	1,2
TELKONET INC	COM	87960410	1,741	419,419	SH	DEFINED	1,2
TELLABS INC	COM	87966410	139,821	12,827,654	SH	DEFINED	1,2,5,6,7,8,9,10,11
TELSTRA CORP LTD	SPON ADR F	87969N20	153	10,656	SH	DEFINED	1
TELULAR CORP	COM NEW	87970T20	77	23,100	SH	DEFINED	1
TELUS CORP	NON-VTG SH	87971M20	388	9,625	SH	DEFINED	1,5,7
TEMPLE INLAND INC	COM	87986810	177,990	3,968,555	SH	DEFINED	1,2,5,6,7,8,9,10,11
TEMPUR PEDIC INTL IN	COM	88023U10	4,259	370,323	SH	DEFINED	1,2
TENARIS S A	SPONSORED	88031M10	29,249	255,454	SH	DEFINED	1,2,5,7
TENET HEALTHCARE COR	COM	88033G10	94,184	12,295,595	SH	DEFINED	1,2,5,6,7,8,9,10,11
TENNANT CO	COM	88034510	7,076	136,074	SH	DEFINED	1,2
TENNECO INC	COM	88034910	11,666	594,887	SH	DEFINED	1,2,5
TEPPCO PARTNERS L P	UT LTD PAR	87238410	3,207	92,053	SH	DEFINED	1,2,5
TERADYNE INC	COM	88077010	77,895	5,346,236	SH	DEFINED	1,2,5,6,7,8,9,10,11
TERAYON COMMUNICATIO	COM	88077510	2,195	950,064	SH	DEFINED	1,2,5
TERCICA INC	COM	88078L10	1,022	142,548	SH	DEFINED	1,2
TEREX CORP NEW	COM	88077910	48,043	808,813	SH	DEFINED	1,2,5,8
TERRA INDS INC	COM	88091510	8,459	1,510,447	SH	DEFINED	1,2
TERREMARK WORLDWIDE	COM NEW	88144820	1,526	328,089	SH	DEFINED	1,2,5
TESORO CORP	COM	88160910	82,224	1,335,886	SH	DEFINED	1,2,5,8,10
TESSERA TECHNOLOGIES	COM	88164L10	13,821	534,652	SH	DEFINED	1,2
TETRA TECH INC NEW	COM	88162G10	15,348	979,470	SH	DEFINED	1,2,5,6
TETRA TECHNOLOGIES I	COM	88162F10	13,001	425,978	SH	DEFINED	1,2
TEVA PHARMACEUTICAL	ADR	88162420	45,127	1,049,213	SH	DEFINED	1,2,5,7
TEXAS CAPITAL BANCSH	COM	88224Q10	6,288	280,976	SH	DEFINED	1,2
TEXAS INDS INC	COM	88249110	21,160	424,551	SH	DEFINED	1,2,5
TEXAS INSTRS INC	COM	88250810	1,688,307	52,644,448	SH	DEFINED	1,2,5,6,7,8,9,10,11
TEXAS REGL BANCSHARE	CL A VTG	88267310	20,517	724,999	SH	DEFINED	1,2,5,13
TEXAS ROADHOUSE INC	CL A	88268110	7,936	510,344	SH	DEFINED	1,2
TEXTRON INC	COM	88320310	330,725	4,296,248	SH	DEFINED	1,2,5,6,7,8,9,10,11
THERAGENICS CORP	COM	88337510	164	54,381	SH	DEFINED	1,6
THERAVANCE INC	COM	88338T10	1,100	48,834	SH	DEFINED	1,2
THERMA-WAVE INC	COM	88343A10	40	28,168	SH	DEFINED	1
THERMO ELECTRON CORP	COM	88355610	147,681	4,901,460	SH	DEFINED	1,2,5,6,7,8,9,10,11
THERMOGENESIS CORP	COM NEW	88362320	2,364	489,422	SH	DEFINED	1,2,5
THIRD WAVE TECHNOLOG	COM	88428W10	58	19,464	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	32,595	776,804	SH	DEFINED	1,2,5,6,12,13
THOMAS PPTYS GROUP I	COM	88445310	180	14,400	SH	DEFINED	1
THOMSON	SPONSORED	88511810	240	11,480	SH	DEFINED	1
THOMSON CORP	COM	88490310	1,158	33,463	SH	DEFINED	7,10
THOR INDS INC	COM	88516010	25,089	626,120	SH	DEFINED	1,2,5,13

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

THORATEC CORP	COM NEW	88517530	16,389	792,116	SH	DEFINED	1,2,5
THORNBURG MTG INC	COM	88521810	29,430	1,123,301	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	21,309	893,456	SH	DEFINED	1,2,5,6
THRESHOLD PHARMACEUT	COM	88580710	1,310	90,685	SH	DEFINED	1,2
TIBCO SOFTWARE INC	COM	88632Q10	21,282	2,848,963	SH	DEFINED	1,2,5
TIDEWATER INC	COM	88642310	36,974	831,626	SH	DEFINED	1,2,5,12,13
TIER TECHNOLOGIES IN	CL B	88650Q10	177	24,164	SH	DEFINED	1
TIERONE CORP	COM	88650R10	9,571	325,443	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	157,200	4,105,518	SH	DEFINED	1,2,5,6,7,8,
TIM PARTICIPACOES S	SPONS ADR	88706P10	4,703	186,042	SH	DEFINED	1,2,7
TIMBERLAND CO	CL A	88710010	36,234	1,113,192	SH	DEFINED	1,2,5,12,13
TIME WARNER INC	COM	88731710	2,466,153	141,407,880	SH	DEFINED	1,2,5,6,7,8,
TIME WARNER TELECOM	CL A	88731910	11,687	1,186,521	SH	DEFINED	1,2,5
TIMKEN CO	COM	88738910	37,241	1,163,051	SH	DEFINED	1,2,5,8,13
TITAN INTL INC ILL	COM	88830M10	2,931	169,930	SH	DEFINED	1,2
TITAN PHARMACEUTICAL	COM	88831410	42	29,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	9,240	146,059	SH	DEFINED	1,2
TIVO INC	COM	88870610	3,536	690,711	SH	DEFINED	1,2
TJX COS INC NEW	COM	87254010	301,623	12,984,184	SH	DEFINED	1,2,5,6,7,8,
TNS INC	COM	87296010	2,691	140,297	SH	DEFINED	1,2
TODCO	CL A	88889T10	36,520	959,549	SH	DEFINED	1,2
TOLL BROTHERS INC	COM	88947810	70,343	2,030,698	SH	DEFINED	1,2,5,7,8,10
TOLLGRADE COMMUNICAT	COM	88954210	296	27,036	SH	DEFINED	1,6
TOMPKINSTRUSTCO INC	COM	89011010	4,719	105,336	SH	DEFINED	1,2,5
TOO INC	COM	89033310	19,915	705,969	SH	DEFINED	1,2,5,6
TOOTSIE ROLL INDS IN	COM	89051610	13,288	459,324	SH	DEFINED	1,2,5,6,13
TOPPS INC	COM	89078610	3,552	478,023	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	177,966	3,200,819	SH	DEFINED	1,2,5,6,7,8,
TOREADOR RES CORP	COM	89105010	3,811	180,879	SH	DEFINED	1,2
TORO CO	COM	89109210	31,206	712,952	SH	DEFINED	1,2,5,6,12
TORONTO DOMINION BK	COM NEW	89116050	3,123	59,262	SH	DEFINED	1
TOTAL S A	SPONSORED	89151E10	31,906	252,417	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	13,299	671,993	SH	DEFINED	1,2,5,12
TOWER GROUP INC	COM	89177710	5,106	232,315	SH	DEFINED	1,2
TOWN & CTRY TR	SH BEN INT	89208110	13,663	404,106	SH	DEFINED	1,2,3
TOYOTA MOTOR CORP	SP ADR REP	89233130	7,409	70,820	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	29,802	562,933	SH	DEFINED	1,2,5,6
TRADESTATION GROUP I	COM	89267P10	3,109	251,155	SH	DEFINED	1,2
TRAFFIX INC	COM	89272110	94	18,400	SH	DEFINED	1
TRAMMELL CROW CO	COM	89288R10	18,734	730,387	SH	DEFINED	1,2
TRANS WORLD ENTMT CO	COM	89336Q10	3,800	666,634	SH	DEFINED	1,2
TRANSACT TECHNOLOGIE	COM	89291810	102	12,961	SH	DEFINED	1
TRANSACTION SYS ARCH	COM	89341610	24,717	858,527	SH	DEFINED	1,2,13
TRANSALTA CORP	COM	89346D10	316	14,471	SH	DEFINED	1,7
TRANSATLANTIC HLDGS	COM	89352110	17,944	267,020	SH	DEFINED	1,2,5,12
TRANSCAT INC	COM	89352910	103	19,200	SH	DEFINED	1
TRANSMETA CORP DEL	COM	89376R10	253	224,062	SH	DEFINED	1,5
TRANSMONTAIGNE INC	COM	89393410	7,023	1,064,137	SH	DEFINED	1,2
TRANSOCEAN INC	ORD	G9007810	710,053	10,188,734	SH	DEFINED	1,2,5,6,7,8,
TRANSPORTADORA DE GA	SPON ADR B	89387020	617	117,076	SH	DEFINED	1,5
TRANSWITCH CORP	COM	89406510	2,136	1,167,289	SH	DEFINED	1,2,5
TRAVELZOO INC	COM	89421Q10	885	40,237	SH	DEFINED	1,2
TRC COS INC	COM	87262510	3,428	313,105	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	5,046	391,475	SH	DEFINED	1,2,6
TREEHOUSE FOODS INC	COM	89469A10	7,818	417,604	SH	DEFINED	1,2,5,6
TREND MICRO INC	SPONS ADR	89486M20	6,806	177,012	SH	DEFINED	1

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

TREX INC	COM	89531P10	4,109	146,493	SH	DEFINED	1,2
TRI CONTL CORP	COM	89543610	1,909	102,718	SH	DEFINED	5,12
TRI VY CORP	COM	89573510	1,924	247,306	SH	DEFINED	1,2
TRIAD GTY INC	COM	89592510	5,157	117,228	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	56,231	1,433,362	SH	DEFINED	1,2,5,7,8,10
TRIARC COS INC	CL B SER 1	89592730	10,403	700,523	SH	DEFINED	1,2,6
TRIBUNE CO NEW	COM	89604710	219,286	7,246,730	SH	DEFINED	1,2,5,6,7,8,
TRICO BANCSHARES	COM	89609510	3,555	151,975	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	229	8,800	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	11,078	615,434	SH	DEFINED	1,2
TRIMBLE NAVIGATION L	COM	89623910	17,781	501,007	SH	DEFINED	1,2,5,6,12
TRIMERIS INC	COM	89626310	2,920	254,140	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	34,104	773,862	SH	DEFINED	1,2,5,13
TRIPATH IMAGING INC	COM	89694210	2,238	370,598	SH	DEFINED	1,2,5
TRIQUINT SEMICONDUCT	COM	89674K10	11,233	2,524,208	SH	DEFINED	1,2,5,13
TRIONPH GROUP INC NE	COM	89681810	9,418	257,244	SH	DEFINED	1,2,6
TRIZEC PROPERTIES IN	COM	89687P10	40,687	1,775,162	SH	DEFINED	1,2,3,5,12
TRIZETTO GROUP INC	COM	89688210	18,573	1,093,173	SH	DEFINED	1,2
TRM CORP	COM	87263610	917	123,146	SH	DEFINED	1,2
TRONOX INC	CL A	89705110	1,703	130,300	SH	DEFINED	1,2
TRUMP ENTMT RESORTS	COM	89816T10	494	24,522	SH	DEFINED	1
TRUSTCO BK CORP N Y	COM	89834910	12,068	971,684	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	18,132	660,057	SH	DEFINED	1,2,5
TRUSTREET PPTYS INC	COM	89840410	11,687	799,398	SH	DEFINED	1,2,3,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	15,593	591,751	SH	DEFINED	1,2,5
TTM TECHNOLOGIES IN	COM	87305R10	5,431	577,742	SH	DEFINED	1,2
TUESDAY MORNING CORP	COM NEW	89903550	10,416	497,894	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	102	33,219	SH	DEFINED	1
TUPPERWARE BRANDS CO	COM	89989610	22,652	1,011,238	SH	DEFINED	1,2,5,13
TURBOCHEF TECHNOLOGI	COM NEW	90000620	2,303	160,347	SH	DEFINED	1,2
TURKCELL ILETISIM HI	SPON ADR N	90011120	1,228	79,976	SH	DEFINED	1,2
TUT SYSTEMS	COM	90110310	55	18,418	SH	DEFINED	1
TWEETER HOME ENTMT G	COM	90116710	157	27,419	SH	DEFINED	1
TWIN DISC INC	COM	90147610	290	6,500	SH	DEFINED	1,2
TXU CORP	COM	87316810	988,971	19,704,538	SH	DEFINED	1,2,5,6,7,8,
TYCO INTL LTD NEW	COM	90212410	1,445,423	50,083,971	SH	DEFINED	1,2,5,6,7,8,
TYLER TECHNOLOGIES I	COM	90225210	4,178	475,883	SH	DEFINED	1,2,5
TYSON FOODS INC	CL A	90249410	137,236	8,025,493	SH	DEFINED	1,2,5,6,7,8,
U S AIRWAYS GROUP IN	COM	90341W10	1,714	46,155	SH	DEFINED	1
U S B HLDG INC	COM	90291010	3,517	162,368	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	698	73,660	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	33,866	521,011	SH	DEFINED	1,2,5,7,10,1
U S PHYSICAL THERAPY	COM	90337L10	4,500	243,664	SH	DEFINED	1,2,5
U S SHIPPING PARTNER	COM UNIT	90341710	257	11,699	SH	DEFINED	1,2
U S XPRESS ENTERPRIS	CL A	90338N10	1,467	84,484	SH	DEFINED	1,2
U STORE IT TR	COM	91274F10	19,049	904,921	SH	DEFINED	1,2,3
UAP HLDG CORP	COM	90344110	10,829	530,333	SH	DEFINED	1,2
UBIQUITEL INC	COM	90347430	10,308	1,042,238	SH	DEFINED	1,2,5
UBS AG	NAMEN AKT	H8920M85	63,622	668,654	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	25,384	1,419,682	SH	DEFINED	1,2,5
UGI CORP NEW	COM	90268110	29,002	1,407,875	SH	DEFINED	1,2,5
UICI	COM	90273710	21,001	591,398	SH	DEFINED	1,2,5
UIL HLDG CORP	COM	90274810	10,130	220,273	SH	DEFINED	1,2,5
ULTICOM INC	COM	90384410	1,807	184,203	SH	DEFINED	1,2,5
ULTIMATE SOFTWARE GR	COM	90385D10	5,199	272,605	SH	DEFINED	1,2
ULTRA PETROLEUM CORP	COM	90391410	42,924	769,242	SH	DEFINED	1,2,5,7,8,10

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

ULTRALIFE BATTERIES	COM	90389910	1,977	164,746	SH	DEFINED	1,2
ULTRATECH INC	COM	90403410	5,200	316,674	SH	DEFINED	1,2,6
UMB FINL CORP	COM	90278810	20,306	317,730	SH	DEFINED	1,2,5
UMPQUA HLDGS CORP	COM	90421410	16,913	592,816	SH	DEFINED	1,2,5
UNDER ARMOUR INC	CL A	90431110	3,869	100,983	SH	DEFINED	1,2
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	53,395	839,945	SH	DEFINED	1,2,4,5,7
UNICA CORP	COM	90458310	494	41,020	SH	DEFINED	1
UNIFI INC	COM	90467710	145	47,834	SH	DEFINED	1
UNIFIRST CORP MASS	COM	90470810	7,849	252,378	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,793	26,117	SH	DEFINED	1
UNILEVER PLC	SPON ADR N	90476770	1,172	29,223	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	4,764	110,534	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	744	51,200	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	554,657	6,889,297	SH	DEFINED	1,2,5,6,7,8,
UNIONBANCAL CORP	COM	90890610	59,296	862,862	SH	DEFINED	1,2,5,7,8,10
UNISOURCE ENERGY COR	COM	90920510	14,752	472,816	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	54,312	9,316,023	SH	DEFINED	1,2,5,6,7,8,
UNIT CORP	COM	90921810	24,145	438,761	SH	DEFINED	1,2,5,12
UNITED AUTO GROUP IN	COM	90944010	14,091	368,878	SH	DEFINED	1,2
UNITED BANKSHARES IN	COM	90990710	20,109	570,639	SH	DEFINED	1,2,5
UNITED CAPITAL CORP	COM	90991210	935	37,900	SH	DEFINED	1,2
UNITED CMNTY BKS BLA	CAP STK	90984P10	11,012	413,062	SH	DEFINED	1,2
UNITED CMNTY FINL CO	COM	90983910	7,381	624,972	SH	DEFINED	1,2,5
UNITED DOMINION REAL	COM	91019710	70,239	2,996,533	SH	DEFINED	1,2,3,5,13
UNITED FINANCIAL BAN	COM	91030R10	779	67,530	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	91033110	8,749	216,401	SH	DEFINED	1,2
UNITED GUARDIAN INC	COM	91057110	124	14,000	SH	DEFINED	1
UNITED INDL CORP	COM	91067110	5,449	131,703	SH	DEFINED	1,2
UNITED MICROELECTRON	SPONSORED	91087320	4,090	1,310,931	SH	DEFINED	1
UNITED NAT FOODS INC	COM	91116310	18,593	704,287	SH	DEFINED	1,2,6
UNITED ONLINE INC	COM	91126810	17,699	1,244,627	SH	DEFINED	1,2,5
UNITED PANAM FINANCI	COM	91130110	1,580	61,073	SH	DEFINED	1,2
UNITED PARCEL SERVIC	CL B	91131210	2,053,107	27,320,122	SH	DEFINED	1,2,5,6,7,8,
UNITED RENTALS INC	COM	91136310	31,869	1,362,509	SH	DEFINED	1,2,5,13
UNITED RETAIL GROUP	COM	91138010	271	20,600	SH	DEFINED	1,2
UNITED SEC BANCSHARE	SHS	91145910	1,668	62,208	SH	DEFINED	1,2
UNITED STATES CELLUL	COM	91168410	8,396	169,968	SH	DEFINED	1,2,5
UNITED STATES STL CO	COM	91290910	193,085	4,016,744	SH	DEFINED	1,2,5,6,7,8,
UNITED STATIONERS IN	COM	91300410	27,712	571,373	SH	DEFINED	1,2,5,6
UNITED SURGICAL PART	COM	91301630	22,392	696,481	SH	DEFINED	1,2,6
UNITED TECHNOLOGIES	COM	91301710	6,167,004	110,302,343	SH	DEFINED	1,2,5,6,7,8,
UNITED THERAPEUTICS	COM	91307C10	24,833	359,278	SH	DEFINED	1,2
UNITED UTILS PLC	SPONSORED	91311Q10	357	15,291	SH	DEFINED	1
UNITEDHEALTH GROUP I	COM	91324P10	2,548,107	41,005,906	SH	DEFINED	1,2,5,6,7,8,
UNITIL CORP	COM	91325910	229	9,084	SH	DEFINED	1,2
UNITRIN INC	COM	91327510	41,141	913,237	SH	DEFINED	1,2,5,10,12,
UNIVERSAL AMERN FINL	COM	91337710	5,137	340,645	SH	DEFINED	1,2
UNIVERSAL COMPRESSIO	COM	91343110	12,389	301,297	SH	DEFINED	1,2
UNIVERSAL CORP VA	COM	91345610	29,237	674,281	SH	DEFINED	1,2,5,13
UNIVERSAL DISPLAY CO	COM	91347P10	2,982	283,755	SH	DEFINED	1,2
UNIVERSAL ELECTRS IN	COM	91348310	2,840	164,817	SH	DEFINED	1,2,5
UNIVERSAL FST PRODS	COM	91354310	13,868	251,010	SH	DEFINED	1,2,6
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	5,077	161,985	SH	DEFINED	1,2,3
UNIVERSAL HLTH SVCS	CL B	91390310	37,930	811,505	SH	DEFINED	1,2,5,7,10,1
UNIVERSAL TECHNICAL	COM	91391510	7,664	247,691	SH	DEFINED	1,2
UNIVERSAL TRUCKLOAD	COM	91388P10	1,012	44,003	SH	DEFINED	1,2

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

UNIVEST CORP PA	COM	91527110	2,773	114,262	SH	DEFINED	1,2
UNIVISION COMMUNICAT	CL A	91490610	190,415	6,478,892	SH	DEFINED	1,2,5,6,7,8,
UNIZAN FINANCIAL COR	COM	91528W10	8,308	312,817	SH	DEFINED	1,2
UNUMPROVIDENT CORP	COM	91529Y10	335,651	14,753,869	SH	DEFINED	1,2,5,6,7,8,
UPM KYMMENE CORP	SPONSORED	91543610	493	25,136	SH	DEFINED	1
UQM TECHNOLOGIES INC	COM	90321310	72	18,576	SH	DEFINED	1
URBAN OUTFITTERS INC	COM	91704710	40,337	1,593,703	SH	DEFINED	1,2,5,12,13
UROLOGIX INC	COM	91727310	71	18,400	SH	DEFINED	1
URS CORP NEW	COM	90323610	27,211	723,514	SH	DEFINED	1,2,6
URSTADT BIDDLE PPTYS	COM	91728610	182	11,570	SH	DEFINED	1
URSTADT BIDDLE PPTYS	CL A	91728620	6,648	410,093	SH	DEFINED	1,2,3
US BANCORP DEL	COM NEW	90297330	1,692,231	56,615,278	SH	DEFINED	1,2,5,6,7,8,
US LEC CORP	CL A	90331S10	23	13,600	SH	DEFINED	1
USA MOBILITY INC	COM	90341G10	10,012	361,170	SH	DEFINED	1,2
USA TRUCK INC	COM	90292510	1,842	63,248	SH	DEFINED	1,2
USANA HEALTH SCIENCE	COM	90328M10	12,549	327,133	SH	DEFINED	1,2,6
USEC INC	COM	90333E10	18,108	1,515,274	SH	DEFINED	1,2,5
USI HLDGS CORP	COM	90333H10	7,826	568,360	SH	DEFINED	1,2
UST INC	COM	90291110	155,534	3,809,302	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	2,382	25,662	SH	DEFINED	1,2,5
UTSTARCOM INC	COM	91807610	14,688	1,822,277	SH	DEFINED	1,2,5,13
V F CORP	COM	91820410	162,322	2,933,168	SH	DEFINED	1,2,5,6,7,8,
VA SOFTWARE CORP	COM	91819B10	94	53,045	SH	DEFINED	1
VAIL RESORTS INC	COM	91879Q10	19,780	598,863	SH	DEFINED	1,2
VALASSIS COMMUNICATI	COM	91886610	28,028	964,160	SH	DEFINED	1,2,5,13
VALEANT PHARMACEUTIC	COM	91911X10	25,773	1,425,496	SH	DEFINED	1,2,5,13
VALENCE TECHNOLOGY I	COM	91891410	1,019	661,507	SH	DEFINED	1,2,5
VALERO ENERGY CORP N	COM	91913Y10	1,141,198	22,116,241	SH	DEFINED	1,2,5,6,7,8,
VALERO L P	COM UT LTD	91913W10	2,684	51,862	SH	DEFINED	1,2,5
VALHI INC NEW	COM	91890510	2,023	109,339	SH	DEFINED	1,2
VALLEY NATL BANCORP	COM	91979410	22,907	950,486	SH	DEFINED	1,2,5,12
VALMONT INDS INC	COM	92025310	10,789	322,441	SH	DEFINED	1,2,6
VALOR COMMUNICATIONS	COM	92025510	4,231	371,097	SH	DEFINED	1,2
VALSPAR CORP	COM	92035510	39,139	1,586,495	SH	DEFINED	1,2,5,12,13
VALUE LINE INC	COM	92043710	776	21,983	SH	DEFINED	1,2
VALUECLICK INC	COM	92046N10	20,119	1,110,948	SH	DEFINED	1,2,5
VALUEVISION MEDIA IN	CL A	92047K10	4,879	387,222	SH	DEFINED	1,2
VARIAN INC	COM	92220610	24,302	610,756	SH	DEFINED	1,2,5,13
VARIAN MED SYS INC	COM	92220P10	130,071	2,583,852	SH	DEFINED	1,2,5,7,8,10
VARIAN SEMICONDUCTOR	COM	92220710	23,058	524,890	SH	DEFINED	1,2,5,6
VASCO DATA SEC INTL	COM	92230Y10	2,800	283,962	SH	DEFINED	1,2
VCA ANTECH INC	COM	91819410	33,281	1,180,179	SH	DEFINED	1,2,5,12,13
VECTOR GROUP LTD	COM	92240M10	11,834	651,292	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	32,880	1,210,604	SH	DEFINED	1,2,5,13
VEECO INSTRS INC DEL	COM	92241710	6,465	373,024	SH	DEFINED	1,2,5,6
VENTANA MED SYS INC	COM	92276H10	16,885	398,690	SH	DEFINED	1,2
VENTAS INC	COM	92276F10	51,224	1,599,737	SH	DEFINED	1,2,3,5,10
VENTIV HEALTH INC	COM	92279310	7,603	321,881	SH	DEFINED	1,2
VERIFONE HLDGS INC	COM	92342Y10	7,984	315,564	SH	DEFINED	1,2
VERINT SYS INC	COM	92343X10	5,431	157,543	SH	DEFINED	1,2
VERISIGN INC	COM	92343E10	92,918	4,242,843	SH	DEFINED	1,2,5,7,8,10
VERITAS DGC INC	COM	92343P10	32,053	903,161	SH	DEFINED	1,2,5
VERITY INC	COM	92343C10	807	59,885	SH	DEFINED	1,6
VERIZON COMMUNICATIO	COM	92343V10	2,684,425	89,124,345	SH	DEFINED	1,2,5,6,7,8,
VERSO TECHNOLOGIES I	COM NEW	92531720	22	21,922	SH	DEFINED	1,5

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

VERTEX PHARMACEUTICA	COM	92532F10	51,400	1,857,603	SH	DEFINED	1,2,5,8,13
VERTRUE INC	COM	92534N10	11,814	334,394	SH	DEFINED	1,2,6
VESTA INS GROUP INC	COM	92539110	39	39,469	SH	DEFINED	1,5
VIACELL INC	COM	92554J10	624	111,100	SH	DEFINED	1
VIACOM INC	CL A	92552410	912	27,851	SH	DEFINED	1,5,13
VIACOM INC	CL B	92552430	1,508,479	46,272,350	SH	DEFINED	1,2,5,6,7,8,
VIACOM INC NEW	CL B	92553P20	3,500	85,060	SH	DEFINED	1
VIAD CORP	COM NEW	92552R40	9,888	337,114	SH	DEFINED	1,2,5,6
VIASAT INC	COM	92552V10	8,521	318,777	SH	DEFINED	1,2,5,6
VIASYS HEALTHCARE IN	COM NEW	92553Q20	15,646	608,810	SH	DEFINED	1,2,5,6
VICAL INC	COM	92560210	85	20,235	SH	DEFINED	1
VICON INDS INC	COM	92581110	57	18,700	SH	DEFINED	1
VICOR CORP	COM	92581510	6,913	437,261	SH	DEFINED	1,2,6
VIDESH SANCHAR NIGAM	SPON ADR N	92659G60	176	10,446	SH	DEFINED	1,2
VIEWPOINT CORP	COM	92672P10	24	21,847	SH	DEFINED	1
VIGNETTE CORP	COM NEW	92673440	6,078	372,625	SH	DEFINED	1,2,5
VINA CONCHA Y TORO S	SPONSORED	92719110	581	19,799	SH	DEFINED	1,2,5,7
VINEYARD NATL BANCOR	COM	92742610	3,156	102,344	SH	DEFINED	1,2
VINTAGE PETE INC	COM	92746010	36,063	676,229	SH	DEFINED	1,2,5,12
VION PHARMACEUTICALS	COM	92762410	48	28,831	SH	DEFINED	1
VIRAGE LOGIC CORP	COM	92763R10	1,206	122,098	SH	DEFINED	1,2
VIRCO MFG CO	COM	92765110	81	14,761	SH	DEFINED	1
VIRGINIA COMM BANCOR	COM	92778Q10	3,392	116,600	SH	DEFINED	1,2
VIRGINIA FINL GROUP	COM	92781010	4,557	126,470	SH	DEFINED	1,2
VIROPHARMA INC	COM	92824110	1,149	62,113	SH	DEFINED	1
VISHAY INTERTECHNOLO	COM	92829810	33,139	2,408,341	SH	DEFINED	1,2,5,13
VISTACARE INC	CL A	92839Y10	1,966	157,264	SH	DEFINED	1,2,5
VISTEON CORP	COM	92839U10	10,852	1,733,555	SH	DEFINED	1,2,5,6,8,10
VISUAL NETWORKS INC	COM	92844410	56	31,201	SH	DEFINED	1
VITAL IMAGES INC	COM	92846N10	3,639	139,164	SH	DEFINED	1,2,5
VITAL SIGNS INC	COM	92846910	9,137	213,371	SH	DEFINED	1,2,6
VITESSE SEMICONDUCTO	COM	92849710	7,121	3,708,934	SH	DEFINED	1,2,5,8
VITRIA TECHNOLOGY	COM NEW	92849Q40	41	15,548	SH	DEFINED	1
VIVENDI UNIVERSAL	SPON ADR N	92851S20	1,655	52,694	SH	DEFINED	1
VIVUS INC	COM	92855110	120	40,403	SH	DEFINED	1,5
VNUS MED TECHNOLOGIE	COM	92856610	250	29,806	SH	DEFINED	1
VODAFONE GROUP PLC N	SPONSORED	92857W10	11,591	539,860	SH	DEFINED	1,2
VOLCOM INC	COM	92864N10	1,412	41,528	SH	DEFINED	1,2
VOLT INFORMATION SCI	COM	92870310	2,766	145,420	SH	DEFINED	1,2,5,6
VOLTERRA SEMICONDUCT	COM	92870810	2,583	172,187	SH	DEFINED	1,2
VOLVO AKTIEBOLAGET	ADR B	92885640	763	16,198	SH	DEFINED	1
VORNADO RLTY TR	SH BEN INT	92904210	366,720	4,393,432	SH	DEFINED	1,2,3,5,6,7,14
VULCAN MATLS CO	COM	92916010	197,020	2,908,044	SH	DEFINED	1,2,5,6,7,8,
W & T OFFSHORE INC	COM	92922P10	4,974	169,196	SH	DEFINED	1,2
W HLDG CO INC	COM	92925110	12,717	1,545,246	SH	DEFINED	1,2,5
W P CAREY & CO LLC	COM	92930Y10	925	36,457	SH	DEFINED	1,2,5
WABASH NATL CORP	COM	92956610	11,643	611,156	SH	DEFINED	1,2,6
WABTEC CORP	COM	92974010	16,935	629,562	SH	DEFINED	1,2
WACHOVIA CORP 2ND NE	COM	92990310	2,481,252	46,940,066	SH	DEFINED	1,2,5,6,7,8,
WADDELL & REED FINL	CL A	93005910	30,472	1,453,140	SH	DEFINED	1,2,5,13
WAL MART STORES INC	COM	93114210	3,676,201	78,551,311	SH	DEFINED	1,2,5,6,7,8,
WALGREEN CO	COM	93142210	1,217,939	27,517,820	SH	DEFINED	1,2,5,6,7,8,
WALTER INDS INC	COM	93317Q10	33,089	665,512	SH	DEFINED	1,2
WARNACO GROUP INC	COM NEW	93439040	15,365	575,040	SH	DEFINED	1,2
WARNER MUSIC GROUP C	COM	93455010	5,395	279,962	SH	DEFINED	1,2

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

WARREN RES INC	COM	93564A10	4,722	298,496	SH	DEFINED	1,2
WASHINGTON FED INC	COM	93882410	28,751	1,250,590	SH	DEFINED	1,2,5,13
WASHINGTON GROUP INT	COM NEW	93886220	18,326	345,969	SH	DEFINED	1,2
WASHINGTON MUT INC	COM	93932210	1,353,608	31,117,434	SH	DEFINED	1,2,5,6,7,8,
WASHINGTON POST CO	CL B	93964010	79,646	104,113	SH	DEFINED	1,2,5,7,8,10
WASHINGTON REAL ESTA	SH BEN INT	93965310	26,842	884,404	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	4,341	165,817	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	26,095	757,269	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES USA	COM	94105710	938	72,822	SH	DEFINED	1,2
WASTE MGMT INC DEL	COM	94106L10	626,442	20,640,598	SH	DEFINED	1,2,5,6,7,8,
WASTE SERVICES INC D	COM	94107510	2,404	721,924	SH	DEFINED	1,2
WATCHGUARD TECHNOLOG	COM	94110510	194	52,525	SH	DEFINED	1,5
WATER PIK TECHNOLOGI	COM	94113U10	3,115	145,082	SH	DEFINED	1,2
WATERS CORP	COM	94184810	163,935	4,336,894	SH	DEFINED	1,2,5,6,7,8,
WATSCO INC	COM	94262220	19,819	331,369	SH	DEFINED	1,2,6
WATSON PHARMACEUTICA	COM	94268310	178,688	5,496,386	SH	DEFINED	1,2,5,6,10,1
WATSON WYATT & CO HL	CL A	94271210	16,292	583,934	SH	DEFINED	1,2,5,6
WATTS WATER TECHNOLO	CL A	94274910	10,772	355,615	SH	DEFINED	1,2,6
WAUSAU PAPER CORP	COM	94331510	6,821	575,581	SH	DEFINED	1,2
WAUWATOSA HLDGS INC	COM	94348P10	609	53,244	SH	DEFINED	1,2
WAVE SYSTEMS CORP	CL A	94352610	33	47,821	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	12,262	456,667	SH	DEFINED	1,2
WD-40 CO	COM	92923610	8,792	334,807	SH	DEFINED	1,2,6
WEATHERFORD INTERNAT	COM	G9508910	297,125	8,207,874	SH	DEFINED	1,2,5,6,7,8,
WEBEX COMMUNICATIONS	COM	94767L10	10,842	501,260	SH	DEFINED	1,2,5,6
WEBMD HEALTH CORP	CL A	94770V10	1,690	58,167	SH	DEFINED	1,2
WEBMETHODS INC	COM	94768C10	5,275	684,183	SH	DEFINED	1,2
WEBSense INC	COM	94768410	39,265	598,187	SH	DEFINED	1,2,5,6
WEBSIDESTORY INC	COM	94768510	3,312	182,698	SH	DEFINED	1,2
WEBSTER FINL CORP CO	COM	94789010	33,631	717,075	SH	DEFINED	1,2,5,13
WEIGHT WATCHERS INTL	COM	94862610	48,965	990,599	SH	DEFINED	1,2,5,10,12
WEINGARTEN RLTY INVS	SH BEN INT	94874110	68,496	1,811,594	SH	DEFINED	1,2,3,5,12,1
WEIS MKTS INC	COM	94884910	7,911	183,808	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	10,502	257,082	SH	DEFINED	1,2
WELLMAN INC	COM	94970210	2,900	427,662	SH	DEFINED	1,2
WELLPOINT INC	COM	94973V10	1,567,946	19,650,913	SH	DEFINED	1,2,5,6,7,8,
WELLS FARGO & CO NEW	COM	94974610	3,139,821	49,973,283	SH	DEFINED	1,2,5,6,7,8,
WELLSFORD REAL PPTYS	COM NEW	95024020	140	23,339	SH	DEFINED	1,2,5
WENDYS INTL INC	COM	95059010	167,601	3,032,962	SH	DEFINED	1,2,5,6,7,8,
WERNER ENTERPRISES I	COM	95075510	18,511	939,620	SH	DEFINED	1,2,5,13
WESBANCO INC	COM	95081010	11,553	379,902	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	18,982	49,304	SH	DEFINED	1,2,5,12
WESCO INTL INC	COM	95082P10	23,170	542,246	SH	DEFINED	1,2,5
WEST BANCORPORATION	CAP STK	95123P10	3,849	205,803	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	7,428	280,839	SH	DEFINED	1,2
WEST CORP	COM	95235510	22,017	522,350	SH	DEFINED	1,2,5
WEST MARINE INC	COM	95423510	2,265	162,044	SH	DEFINED	1,2
WEST PHARMACEUTICAL	COM	95530610	9,520	380,340	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	30,675	578,016	SH	DEFINED	1,2,5,13
WESTAR ENERGY INC	COM	95709T10	30,245	1,406,730	SH	DEFINED	1,2,5,13
WESTBANK CORP	COM	95711610	380	26,356	SH	DEFINED	1
WESTCORP INC	COM	95790710	15,391	231,062	SH	DEFINED	1,2,5
WESTELL TECHNOLOGIES	CL A	95754110	5,842	1,298,192	SH	DEFINED	1,2,5
WESTERN ALLIANCE BAN	COM	95763810	992	33,197	SH	DEFINED	1,2
WESTERN DIGITAL CORP	COM	95810210	63,849	3,430,916	SH	DEFINED	1,2,5,12,13
WESTERN GAS RES INC	COM	95825910	43,332	920,200	SH	DEFINED	1,2,5,12,13

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

WESTERN SIERRA BANCO	COM	95952210	2,521	69,287	SH	DEFINED	1,2
WESTFIELD FINANCIAL	COM	96008D10	1,077	44,848	SH	DEFINED	1,2
WESTLAKE CHEM CORP	COM	96041310	8,880	308,210	SH	DEFINED	1,2
WESTPAC BKG CORP	SPONSORED	96121430	1,383	16,547	SH	DEFINED	1
WESTWOOD ONE INC	COM	96181510	21,093	1,294,058	SH	DEFINED	1,2,5,12,13
WET SEAL INC	CL A	96184010	2,016	453,944	SH	DEFINED	1,2
WEYCO GROUP INC	COM	96214910	1,522	79,702	SH	DEFINED	1,2
WEYERHAEUSER CO	COM	96216610	464,530	7,002,262	SH	DEFINED	1,2,5,6,7,8,
WFS FINL INC	COM	92923B10	11,561	151,814	SH	DEFINED	1,2,5,7,10,1
WGL HLDGS INC	COM	92924F10	51,570	1,715,563	SH	DEFINED	1,2,5,6,13
W-H ENERGY SVCS INC	COM	92925E10	13,311	402,377	SH	DEFINED	1,2,5
WHEELING PITTSBURGH	COM NEW	96314230	996	110,412	SH	DEFINED	1,2
WHIRLPOOL CORP	COM	96332010	148,148	1,768,720	SH	DEFINED	1,2,5,6,7,8,
WHITE ELECTR DESIGNS	COM	96380110	2,908	570,100	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	10,609	18,994	SH	DEFINED	1,2,5,12
WHITING PETE CORP NE	COM	96638710	18,186	454,640	SH	DEFINED	1,2
WHITNEY HLDG CORP	COM	96661210	14,464	524,835	SH	DEFINED	1,2,5
WHOLE FOODS MKT INC	COM	96683710	296,102	3,826,103	SH	DEFINED	1,2,5,6,7,8,
WILD OATS MARKETS IN	COM	96808B10	4,290	355,112	SH	DEFINED	1,2
WILEY JOHN & SONS IN	CL A	96822320	23,066	590,819	SH	DEFINED	1,2,5
WILLIAMS CLAYTON ENE	COM	96949010	5,752	137,813	SH	DEFINED	1,2
WILLIAMS COS INC DEL	COM	96945710	385,273	16,628,082	SH	DEFINED	1,2,5,6,7,8,
WILLIAMS SCOTSMAN IN	COM	96950G10	2,030	117,268	SH	DEFINED	1,2
WILLIAMS SONOMA INC	COM	96990410	82,045	1,901,388	SH	DEFINED	1,2,5,7,8,10
WILLIS GROUP HOLDING	SHS	G9665510	4,583	124,061	SH	DEFINED	1,5,12
WILLOW GROVE BANCORP	COM	97111W10	284	18,823	SH	DEFINED	1
WILMINGTON TRUST COR	COM	97180710	33,281	855,340	SH	DEFINED	1,2,5,13
WILSHIRE BANCORP INC	COM	97186T10	3,110	180,925	SH	DEFINED	1,2
WILSHIRE ENTERPRISES	COM	97188910	138	17,686	SH	DEFINED	1
WILSONS THE LEATHER	COM	97246310	1,130	311,298	SH	DEFINED	1,2
WIMM BILL DANN FOODS	SPONSORED	97263M10	275	11,457	SH	DEFINED	1,2,5
WIND RIVER SYSTEMS I	COM	97314910	18,549	1,255,873	SH	DEFINED	1,2,5,13
WINDROSE MED PPTYS T	COM	97349110	150	10,107	SH	DEFINED	1,3
WINNEBAGO INDS INC	COM	97463710	21,545	647,390	SH	DEFINED	1,2,6
WINSTON HOTELS INC	COM	97563A10	6,178	624,025	SH	DEFINED	1,2,3,5
WINTHROP RLTY TR	SH BEN INT	97639110	133	23,349	SH	DEFINED	1
WINTRUST FINANCIAL C	COM	97650W10	17,309	315,291	SH	DEFINED	1,2
WIPRO LTD	SPON ADR 1	97651M10	1,690	141,407	SH	DEFINED	1,2,5
WIRELESS FACILITIES	COM	97653A10	3,670	719,570	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	50	18,700	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	83,905	2,148,094	SH	DEFINED	1,2,5,7,8,10
WITNESS SYS INC	COM	97742410	6,768	344,094	SH	DEFINED	1,2
WJ COMMUNICATIONS IN	COM	92928410	38	23,536	SH	DEFINED	1
WMS INDS INC	COM	92929710	9,252	368,752	SH	DEFINED	1,2,6
WOLSELEY PLC	SPONSORED	97786P10	217	5,067	SH	DEFINED	1
WOLVERINE TUBE INC	COM	97809310	129	25,449	SH	DEFINED	1,6
WOLVERINE WORLD WIDE	COM	97809710	26,021	1,158,542	SH	DEFINED	1,2,5,6
WOODHEAD INDS INC	COM	97943810	194	13,963	SH	DEFINED	1
WOODWARD GOVERNOR CO	COM	98074510	16,759	194,852	SH	DEFINED	1,2,5,6
WORLD ACCEP CORP DEL	COM	98141910	8,526	299,150	SH	DEFINED	1,2
WORLD AIR HLDGS INC	COM	98142V10	2,839	295,122	SH	DEFINED	1,2
WORLD FUEL SVCS CORP	COM	98147510	13,193	391,250	SH	DEFINED	1,2
WORLD WRESTLING ENTM	CL A	98156Q10	4,270	290,890	SH	DEFINED	1,2
WORLDSpace INC	CL A	98157910	1,439	99,170	SH	DEFINED	1,2
WORTHINGTON INDS INC	COM	98181110	26,535	1,381,334	SH	DEFINED	1,2,5,6,13
WPP GROUP PLC	SPON ADR 0	92930940	3,038	56,259	SH	DEFINED	1



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

WPS RESOURCES CORP	COM	92931B10	29,943	541,368	SH	DEFINED	1,2,5,13
WPT ENTERPRISES INC	COM	98211W10	296	49,888	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	16,574	753,385	SH	DEFINED	1,2
WRIGHT MED GROUP INC	COM	98235T10	6,994	342,858	SH	DEFINED	1,2
WRIGLEY WM JR CO	COM	98252610	305,746	4,598,376	SH	DEFINED	1,2,5,6,7,8,
WSFS FINL CORP	COM	92932810	7,896	128,920	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,674,479	36,346,399	SH	DEFINED	1,2,5,6,7,8,
WYNN RESORTS LTD	COM	98313410	34,493	628,854	SH	DEFINED	1,2,5,7,8,10
XANSER CORP	COM	98389J10	82	28,000	SH	DEFINED	1
XCEL ENERGY INC	COM	98389B10	228,280	12,366,213	SH	DEFINED	1,2,5,6,7,8,
XENOPORT INC	COM	98411C10	774	43,120	SH	DEFINED	1,2
XERIUM TECHNOLOGIES	COM	98416J10	970	115,318	SH	DEFINED	1,2
XEROX CORP	COM	98412110	1,080,280	73,739,270	SH	DEFINED	1,2,5,6,7,8,
XILINX INC	COM	98391910	235,735	9,350,857	SH	DEFINED	1,2,5,6,7,8,
XL CAP LTD	CL A	G9825510	270,352	4,012,341	SH	DEFINED	1,2,5,6,7,8,
XM SATELLITE RADIO H	CL A	98375910	70,221	2,574,072	SH	DEFINED	1,2,5,7,8,10
XOMA LTD	ORD	G9825R10	157	98,041	SH	DEFINED	1,5
X-RITE INC	COM	98385710	3,147	314,698	SH	DEFINED	1,2,6
XTO ENERGY INC	COM	98385X10	464,149	10,563,253	SH	DEFINED	1,2,5,6,7,8,
YAHOO INC	COM	98433210	1,327,683	33,886,746	SH	DEFINED	1,2,5,6,7,8,
YANKEE CANDLE INC	COM	98475710	16,751	654,317	SH	DEFINED	1,2,5
YARDVILLE NATL BANCO	COM	98502110	3,694	106,621	SH	DEFINED	1,2
YOUBET COM INC	COM	98741310	73	15,473	SH	DEFINED	1
YOUNG BROADCASTING I	CL A	98743410	49	18,745	SH	DEFINED	1
YOUNG INNOVATIONS IN	COM	98752010	2,531	74,261	SH	DEFINED	1,2
YUM BRANDS INC	COM	98849810	511,066	10,901,583	SH	DEFINED	1,2,5,6,7,8,
ZALE CORP NEW	COM	98885810	28,340	1,126,836	SH	DEFINED	1,2,5,6
ZAPATA CORP	COM PAR \$	98907060	114	19,760	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	54,399	1,269,523	SH	DEFINED	1,2,5,12,13
ZENITH NATL INS CORP	COM	98939010	17,137	371,567	SH	DEFINED	1,2
ZHONE TECHNOLOGIES I	COM	98950P10	2,647	1,248,513	SH	DEFINED	1,2
ZILA INC	COM PAR \$0	98951320	188	48,800	SH	DEFINED	1,5
ZIMMER HLDGS INC	COM	98956P10	455,221	6,750,011	SH	DEFINED	1,2,5,6,7,8,
ZIONS BANCORPORATION	COM	98970110	213,429	2,824,633	SH	DEFINED	1,2,5,6,7,8,
ZIPREALTY INC	COM	98974V10	376	44,684	SH	DEFINED	1
ZIX CORP	COM	98974P10	71	37,065	SH	DEFINED	1
ZOLL MED CORP	COM	98992210	5,692	225,958	SH	DEFINED	1,2
ZOLTEK COS INC	COM	98975W10	939	106,972	SH	DEFINED	1
ZOMAX INC MINN	COM	98992910	35	17,011	SH	DEFINED	1
ZORAN CORP	COM	98975F10	9,133	563,405	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	1,019	23,582	SH	DEFINED	1,2
ZYGO CORP	COM	98985510	304	20,699	SH	DEFINED	1
ZYMOGENETICS INC	COM	98985T10	6,418	377,300	SH	DEFINED	1,2
TOTAL MARKET VALUE				457,081,509			