

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 PPTY 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	14,632	653,221	SH	DEFINED	1,2,5
CAPITOL BANCORP LTD	COM	7,673	204,936	SH	DEFINED	1,2
CAPITOL FED FINL	COM	7,958	241,593	SH	DEFINED	1,2,5
CAPSTEAD MTG CORP	COM NO PAR	137	23,599	SH	DEFINED	1,5
CAPSTONE TURBINE COR	COM	342	114,392	SH	DEFINED	1,5
CAPTARIS INC	COM	203	54,952	SH	DEFINED	1,6
CARACO PHARMACEUTICA	COM	612	68,185	SH	DEFINED	1,2
CARAUSTAR INDS INC	COM	3,686	424,180	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	24,598	435,201	SH	DEFINED	1,2
CARDIAC SCIENCE CORP	COM	229	25,308	SH	DEFINED	1,5
CARDINAL FINL CORP	COM	2,968	269,810	SH	DEFINED	1,2
CARDINAL HEALTH INC	COM	910,060	13,237,240	SH	DEFINED	1,2,5,6,7,8,
CARDIODYNAMICS INTL	COM	53	44,078	SH	DEFINED	1,5
CAREER EDUCATION COR	COM	96,188	2,852,554	SH	DEFINED	1,2,5,7,8,10
CAREMARK RX INC	COM	701,487	13,544,837	SH	DEFINED	1,2,5,6,7,8,
CARLISLE COS INC	COM	29,432	425,625	SH	DEFINED	1,2,5,12,13
CARMAX INC	COM	48,617	1,756,402	SH	DEFINED	1,2,5,7,8,10
CARMIKE CINEMAS INC	COM	3,803	149,963	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	506,650	9,475,412	SH	DEFINED	1,2,5,6,7,8,
CARPENTER TECHNOLOGY	COM	35,089	497,924	SH	DEFINED	1,2
CARRAMERICA RLTY COR	COM	38,911	1,123,635	SH	DEFINED	1,2,3,5
CARREKER CORP	COM	228	45,649	SH	DEFINED	1,5,6
CARRIAGE SVCS INC	COM	362	72,300	SH	DEFINED	1,2
CARRIER ACCESS CORP	COM	164	33,123	SH	DEFINED	1
CARRIZO OIL & CO INC	COM	5,994	242,665	SH	DEFINED	1,2
CARTER INC	COM	15,744	267,526	SH	DEFINED	1,2
CASCADE BANCORP	COM	4,621	200,815	SH	DEFINED	1,2
CASCADE CORP	COM	7,209	153,669	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	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	24,992	1,007,758	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	9,619	414,784	SH	DEFINED	1,2
CASTLE A M & CO	COM	3,316	151,841	SH	DEFINED	1,2
CASUAL MALE RETAIL G	COM	2,164	353,012	SH	DEFINED	1,2
CATALINA MARKETING C	COM	27,555	1,087,000	SH	DEFINED	1,2,5,13
CATALYST SEMICONDUCT	COM	96	19,869	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	1,842	124,527	SH	DEFINED	1,2,6
CATERPILLAR INC DEL	COM	1,361,762	23,572,123	SH	DEFINED	1,2,5,6,7,8,
CATHAY GENERAL BANCO	COM	29,323	815,900	SH	DEFINED	1,2,5,13
CATO CORP NEW	CL A	11,067	515,931	SH	DEFINED	1,2,6
CAVALRY BANCORP INC	COM	224	9,400	SH	DEFINED	1
CAVCO INDS INC DEL	COM	409	10,678	SH	DEFINED	1,5
CB RICHARD ELLIS GRO	CL A	30,545	519,025	SH	DEFINED	1,2,5
CBeyond COMMUNICATIO	COM	178	17,300	SH	DEFINED	1
CBIZ INC	COM	4,940	820,669	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	40,221	1,018,000	SH	DEFINED	1,2,3,5
CBOT HLDGS INC	CL A	1,234	13,160	SH	DEFINED	1,2
CBRL GROUP INC	COM	22,500	640,103	SH	DEFINED	1,2,5,13
CBS CORP NEW	CL B	2,728	106,984	SH	DEFINED	1
CCA INDS INC	COM	98	10,608	SH	DEFINED	1
CCC INFORMATION SVCS	COM	2,941	112,181	SH	DEFINED	1,2
CDC CORP	SHS A	88	27,535	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	472	7,176	SH	DEFINED	1
CEC ENTMT INC	COM	27,842	817,923	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	2,236	78,345	SH	DEFINED	1,2,5
CEDAR SHOPPING CTRS	COM NEW	7,472	531,085	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	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 FINANCIA	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
DIAMONDCLUSTER 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	1,2,5,6,7,8,11
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	1,2,5,6,7,8,11
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	1,2,5,6,7,8,11
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	1,2,5,6,7,8,11
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	1,2,5,6,7,8,11
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	1,2,5,6,7,8,11
DOW JONES & CO INC	COM	26056110	67,457	1,900,724	SH	DEFINED	1,2,5,6,7,8,11
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	1,2,5,6,7,8,11
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
FONTO 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
FREEMONT-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
GENITOPF 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 TELEVISA 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
LAILAW 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