

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

STATE STREET CORP
Form 13F-HR
February 17, 2009

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: December 31, 2008

Check here if amendment Amendment Number

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

Name: James J. Malerba
Title: Executive Vice President and Corporate Controller
Telephone: 617-664-8697

Signature, Place, and Date of Signing:

/s/ JAMES J. MALERBA	Boston, Massachusetts	February 10, 2009
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one):

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

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

Form 13F SUMMARY PAGE

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

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

Report Summary:

Number of Other Included Managers: 11
 Form 13F Information Table Entry Total: 3,826
 Form 13F Information Table Value Total: 387,495,943
 (thousands)

List of Other Included Managers:

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

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

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

STATE STREET CORPORATION (STT)

FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2008

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
1ST SOURCE CORP	COM	33690110	9,048	382,883 SH	DEFINED	1,2
3COM CORP	COM	88553510	25,292	11,093,032 SH	DEFINED	1,2,5
3-D SYS CORP DEL	COM NEW	88554D20	2,026	255,190 SH	DEFINED	1,2,6

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

3M CO	COM	88579Y10	3,237,315	56,261,994	SH	DEFINED	1,2,5,6,7,8,
3PAR INC	COM	88580F10	3,124	409,417	SH	DEFINED	1,2,6
4 KIDS ENTMT INC	COM	35086510	61	31,118	SH	DEFINED	1
8X8 INC NEW	COM	28291410	20	41,863	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	13,168	1,204,781	SH	DEFINED	1,2,5,6
A C MOORE ARTS & CRA	COM	00086T10	33	23,313	SH	DEFINED	1,2,5
A D C TELECOMMUNICAT	COM NEW	00088630	12,088	2,209,859	SH	DEFINED	1,2,5,7,10
A H BELO CORP	COM CL A	00128210	761	349,028	SH	DEFINED	1,2,5
AAON INC	COM PAR \$0	00036020	4,282	205,076	SH	DEFINED	1,2,6
AAR CORP	COM	00036110	17,963	975,704	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	54,705	2,055,018	SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	69	137,207	SH	DEFINED	1
ABAXIS INC	COM	00256710	5,930	369,940	SH	DEFINED	1,2,6
ABB LTD	SPONSORED	00037520	810	53,934	SH	DEFINED	1
ABBOTT LABS	COM	00282410	2,990,920	56,041,229	SH	DEFINED	1,2,5,6,7,8,
ABERCROMBIE & FITCH	CL A	00289620	74,715	3,238,637	SH	DEFINED	1,2,5,6,7,8,
ABINGTON BANCORP INC	COM	00350L10	3,520	380,573	SH	DEFINED	1,2
ABIOMED INC	COM	00365410	8,638	526,046	SH	DEFINED	1,2,6
ABITIBIBOWATER INC	COM	00368710	400	850,053	SH	DEFINED	1,2,5
ABM INDS INC	COM	00095710	22,158	1,163,138	SH	DEFINED	1,2,5
ABRAXAS PETE CORP	COM	00383010	383	531,441	SH	DEFINED	1,2,5
ABRAXIS BIOSCIENCE I	COM	00383Y10	5,328	80,828	SH	DEFINED	1,2,5,6,10
ACACIA RESH CORP	ACACIA TCH	00388130	105	34,633	SH	DEFINED	1,5
ACADIA PHARMACEUTICA	COM	00422510	520	577,418	SH	DEFINED	1,2,5
ACADIA RLTY TR	COM SH BEN	00423910	17,669	1,238,205	SH	DEFINED	1,2,3,5
ACCELRYX INC	COM	00430U10	1,250	286,704	SH	DEFINED	1,2,5
ACCENTURE LTD BERMUD	CL A	G1150G11	317,032	9,668,558	SH	DEFINED	1,2,5,6,7,8,
ACCESS INTEGRATED TE	CL A	00432910	11	30,202	SH	DEFINED	1
ACCO BRANDS CORP	COM	00081T10	3,107	900,644	SH	DEFINED	1,2,5
ACCURAY INC	COM	00439710	2,607	505,149	SH	DEFINED	1,2,6
ACE LTD	SHS	H0023R10	137,894	2,605,712	SH	DEFINED	1,2,5,6,7,8,
ACETO CORP	COM	00444610	3,613	360,983	SH	DEFINED	1,2
ACI WORLDWIDE INC	COM	00449810	17,244	1,084,506	SH	DEFINED	1,2,6
ACME PACKET INC	COM	00476410	2,238	425,442	SH	DEFINED	1,2,6
ACORDA THERAPEUTICS	COM	00484M10	12,189	594,309	SH	DEFINED	1,2,6
ACTEL CORP	COM	00493410	8,693	741,687	SH	DEFINED	1,2,6
ACTIVE POWER INC	COM	00504W10	18	55,230	SH	DEFINED	1
ACTIVIDENTITY CORP	COM	00506P10	81	45,355	SH	DEFINED	1
ACTIVISION BLIZZARD	COM	00507V10	108,821	12,594,976	SH	DEFINED	1,2,5,6,7,8,
ACTUANT CORP	CL A NEW	00508X20	22,668	1,191,810	SH	DEFINED	1,2,6
ACTUATE CORP	COM	00508B10	2,247	759,014	SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	31,343	897,830	SH	DEFINED	1,2,5,6
ACURA PHARMACEUTICAL	COM NEW	00509L70	660	89,899	SH	DEFINED	1
ACXIOM CORP	COM	00512510	21,964	2,708,316	SH	DEFINED	1,2,5
ADAPTEC INC	COM	00651F10	9,000	2,727,231	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
ADMINISTAFF INC	COM	00709410	10,558	487,015	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	410,831	19,296,880	SH	DEFINED	1,2,5,6,7,8,
ADOLOR CORP	COM	00724X10	1,072	645,520	SH	DEFINED	1,2,5
ADTRAN INC	COM	00738A10	30,441	2,045,736	SH	DEFINED	1,2,5,6,7,8
ADVANCE AMER CASH AD	COM	00739W10	2,024	1,070,776	SH	DEFINED	1,2

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

ADVANCE AUTO PARTS I	COM	00751Y10	96,427	2,865,575	SH	DEFINED	1,2,5,7,8,10
ADVANCED ANALOGIC TE	COM	00752J10	2,051	679,187	SH	DEFINED	1,2,6
ADVANCED BATTERY TEC	COM	00752H10	1,537	577,786	SH	DEFINED	1,2
ADVANCED ENERGY INDS	COM	00797310	6,055	608,592	SH	DEFINED	1,2,6
ADVANCED MEDICAL OPT	COM	00763M10	6,367	963,279	SH	DEFINED	1,2,5,10
ADVANCED MICRO DEVIC	NOTE 6.00	007903AL	185	650,000	SH	DEFINED	1
ADVANCED MICRO DEVIC	COM	00790310	46,541	21,546,650	SH	DEFINED	1,2,5,6,7,8,
ADVANCED SEMICONDUCT	SPONSORED	00756M40	2,444	1,388,835	SH	DEFINED	1,4,5,6
ADVANTA CORP	CL B	00794220	1,337	639,633	SH	DEFINED	1,2
ADVANTEST CORP	SPON ADR N	00762U20	171	10,445	SH	DEFINED	1
ADVENT SOFTWARE INC	COM	00797410	8,643	432,824	SH	DEFINED	1,2,5,6
ADVENTRX PHARMACEUTI	COM	00764X10	5	63,059	SH	DEFINED	1
ADVISORY BRD CO	COM	00762W10	6,050	271,285	SH	DEFINED	1,2,6
AECOM TECHNOLOGY COR	COM	00766T10	31,514	1,025,520	SH	DEFINED	1,2,5,6,7,10
AEGON N V	NY REGISTR	00792410	589	97,275	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	1,495	85,020	SH	DEFINED	1,2
AERCAP HOLDINGS NV	SHS	N0098510	39	13,101	SH	DEFINED	1
AEROPOSTALE	COM	00786510	44,292	2,751,036	SH	DEFINED	1,2,5,6,10
AEROVIRONMENT INC	COM	00807310	5,607	152,319	SH	DEFINED	1,2,6
AES CORP	COM	00130H10	274,645	33,330,668	SH	DEFINED	1,2,5,6,7,8,
AETNA INC NEW	COM	00817Y10	837,570	29,388,404	SH	DEFINED	1,2,5,6,7,8,
AFC ENTERPRISES INC	COM	00104Q10	2,539	541,277	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	201,026	4,374,880	SH	DEFINED	1,2,5,6,7,8,
AFFILIATED MANAGERS	COM	00825210	34,708	827,961	SH	DEFINED	1,2,5,6,7,10
AFFYMAX INC	COM	00826A10	1,539	154,049	SH	DEFINED	1,2,6
AFFYMETRIX INC	COM	00826T10	6,276	2,099,155	SH	DEFINED	1,2,5,6,8
AFLAC INC	COM	00105510	926,592	20,213,610	SH	DEFINED	1,2,5,6,7,8,
AGCO CORP	COM	00108410	54,517	2,311,004	SH	DEFINED	1,2,5,7,8,10
AGFEED INDUSTRIES IN	COM	00846L10	388	240,877	SH	DEFINED	1
AGILENT TECHNOLOGIES	COM	00846U10	194,194	12,424,436	SH	DEFINED	1,2,5,6,7,8,
AGILYSYS INC	COM	00847J10	2,371	552,567	SH	DEFINED	1,2
AGL RES INC	COM	00120410	44,855	1,430,787	SH	DEFINED	1,2,5,10
AGREE REALTY CORP	COM	00849210	2,873	158,482	SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	2,704	169,127	SH	DEFINED	1,2,6
AIR PRODS & CHEMS IN	COM	00915810	426,541	8,484,993	SH	DEFINED	1,2,5,6,7,8,
AIR TRANSPORT SERVIC	COM	00922R10	7	38,633	SH	DEFINED	1,2
AIRCASTLE LTD	COM	G0129K10	3,173	663,709	SH	DEFINED	1,2
AIRGAS INC	COM	00936310	55,946	1,434,868	SH	DEFINED	1,2,5,7,10
AIRSPAN NETWORKS INC	COM	00950H10	2	17,069	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	11,737	2,643,358	SH	DEFINED	1,2,6
AIRVANA INC	COM	00950V10	1,914	312,677	SH	DEFINED	1,2,6
AK STL HLDG CORP	COM	00154710	49,706	5,333,307	SH	DEFINED	1,2,5,6,7,8,
AKAMAI TECHNOLOGIES	COM	00971T10	87,761	5,815,842	SH	DEFINED	1,2,5,6,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
AKEENA SOLAR INC DE	COM	00972010	415	241,451	SH	DEFINED 1
AKORN INC	COM	00972810	1,788	777,306	SH	DEFINED 1,2,5,6
ALADDIN KNOWLEDGE SY	ORD	M0392N10	114	18,572	SH	DEFINED 1,2
ALAMO GROUP INC	COM	01131110	1,285	85,969	SH	DEFINED 1,2
ALASKA AIR GROUP INC	COM	01165910	43,691	1,493,707	SH	DEFINED 1,2,6
ALASKA COMMUNICATION	COM	01167P10	7,057	752,387	SH	DEFINED 1,2
ALBANY INTL CORP	CL A	01234810	7,205	561,168	SH	DEFINED 1,2

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

ALBANY MOLECULAR RES	COM	01242310	7,712	791,741	SH	DEFINED	1,2,5,6
ALBEMARLE CORP	COM	01265310	39,952	1,791,550	SH	DEFINED	1,2,5,10
ALBERTO CULVER CO NE	COM	01307810	48,549	1,980,795	SH	DEFINED	1,2,5,6,7,8,
ALCATEL-LUCENT	SPONSORED	01390430	708	329,444	SH	DEFINED	1,5,8,12
ALCOA INC	COM	01381710	460,865	40,929,410	SH	DEFINED	1,2,5,6,7,8,
ALCON INC	COM SHS	H0130110	9,292	104,181	SH	DEFINED	1,2,5,8,12
ALESCO FINL INC	COM	01448510	20	45,924	SH	DEFINED	1
ALEXANDER & BALDWIN	COM	01448210	17,934	715,646	SH	DEFINED	1,2,5,10
ALEXANDERS INC	COM	01475210	21,863	85,770	SH	DEFINED	1,2,3,5,6
ALEXANDRIA REAL ESTA	COM	01527110	69,701	1,155,136	SH	DEFINED	1,2,3,5,10
ALEXION PHARMACEUTIC	COM	01535110	85,860	2,372,491	SH	DEFINED	1,2,5,7,8
ALEXZA PHARMACEUTICA	COM	01538410	876	276,435	SH	DEFINED	1
ALFACELL CORP	COM	01540410	9	38,756	SH	DEFINED	1,2
ALICO INC	COM	01623010	2,368	57,779	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	9,797	1,119,615	SH	DEFINED	1,2,5,6
ALKERMES INC	COM	01642T10	18,971	1,781,312	SH	DEFINED	1,2,5,6
ALLEGHANY CORP DEL	COM	01717510	15,874	56,292	SH	DEFINED	1,2,5,8,10
ALLEGHENY ENERGY INC	COM	01736110	219,797	6,491,351	SH	DEFINED	1,2,5,6,7,8,
ALLEGHENY TECHNOLOGI	COM	01741R10	112,626	4,411,532	SH	DEFINED	1,2,5,6,7,8,
ALLEGIANTRAVEL CO	COM	01748X10	10,761	221,553	SH	DEFINED	1,2,6
ALLERGAN INC	COM	01849010	440,355	10,921,507	SH	DEFINED	1,2,5,6,7,8,
ALLETE INC	COM NEW	01852230	20,661	640,244	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	151,442	3,254,707	SH	DEFINED	1,2,5,7,8,10
ALLIANCE FIBER OPTIC	COM	01868010	7	10,771	SH	DEFINED	1
ALLIANCE IMAGING INC	COM NEW	01860620	5,987	751,209	SH	DEFINED	1,2,6
ALLIANCE ONE INTL IN	COM	01877210	5,706	1,940,789	SH	DEFINED	1,2,5,6
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	832	30,953	SH	DEFINED	1,2
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	2,891	139,044	SH	DEFINED	1,2
ALLIANT ENERGY CORP	COM	01880210	84,365	2,891,186	SH	DEFINED	1,2,5,7,8,10
ALLIANT TECHSYSTEMS	COM	01880410	63,678	742,518	SH	DEFINED	1,2,5,8,10,1
ALLIANZ SE	SP ADR 1/1	01880510	1,837	169,582	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	7,362	2,736,930	SH	DEFINED	1,2,5,7,8,10
ALLIED HEALTHCARE IN	COM	01923A10	30	27,326	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	189	40,387	SH	DEFINED	1
ALLIED NEVADA GOLD C	COM	01934410	3,056	603,900	SH	DEFINED	1,2
ALLIED WRLD ASSUR CO	SHS	G0219G20	21,317	525,061	SH	DEFINED	1,2,5,7,10
ALLION HEALTHCARE IN	COM	01961510	158	38,445	SH	DEFINED	1,5
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	2,417	439,544	SH	DEFINED	1,2,5
ALLOS THERAPEUTICS I	COM	01977710	5,483	895,889	SH	DEFINED	1,2,5,6
ALLOY INC	NEW COM	01985530	61	14,486	SH	DEFINED	1
ALLSCRIPT MISYS HEAL	COM	01988P10	19,530	1,968,797	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
ALLSTATE CORP	COM	02000210	766,450	23,395,911	SH	DEFINED	1,2,5,6,7,8,
ALMOST FAMILY INC	COM	02040910	4,042	89,864	SH	DEFINED	1,2,6
ALNYLAM PHARMACEUTIC	COM	02043Q10	18,834	761,582	SH	DEFINED	1,2,5,6
ALON USA ENERGY INC	COM	02052010	1,858	203,046	SH	DEFINED	1,2,6
ALPHA NATURAL RESOUR	COM	02076X10	23,420	1,446,543	SH	DEFINED	1,2,5,7,8,10
ALPHATEC HOLDINGS IN	COM	02081G10	586	249,285	SH	DEFINED	1
ALTAIR NANOTECHNOLOG	COM	02137310	133	109,119	SH	DEFINED	1,5
ALTERA CORP	COM	02144110	189,676	11,351,024	SH	DEFINED	1,2,5,6,7,8,
ALTRA HOLDINGS INC	COM	02208R10	4,172	527,478	SH	DEFINED	1,2

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

ALTRIA GROUP INC	COM	02209S10	1,410,245	93,641,742	SH	DEFINED	1,2,5,6,7,8,
ALTUS PHARMACEUTICAL	COM	02216N10	12	22,260	SH	DEFINED	1
ALUMINA LTD	SPONSORED	02220510	161	37,582	SH	DEFINED	1
AMAG PHARMACEUTICALS	COM	00163U10	10,216	284,955	SH	DEFINED	1,2,5,6
AMAZON COM INC	COM	02313510	569,966	11,114,787	SH	DEFINED	1,2,5,6,7,8,
AMB PROPERTY CORP	COM	00163T10	86,652	3,699,896	SH	DEFINED	1,2,3,5,7,8,
AMBAC FINL GROUP INC	COM	02313910	7,049	5,422,252	SH	DEFINED	1,2,5
AMBASSADORS GROUP IN	COM	02317710	2,717	295,357	SH	DEFINED	1,2,6
AMCOL INTL CORP	COM	02341W10	9,256	441,812	SH	DEFINED	1,2,6
AMCORE FINL INC	COM	02391210	1,318	364,102	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	28,123	1,537,593	SH	DEFINED	1,5,8,10,12
AMEDISYS INC	COM	02343610	22,749	550,283	SH	DEFINED	1,2,6
AMERCO	COM	02358610	6,750	195,490	SH	DEFINED	1,2,6
AMEREN CORP	COM	02360810	273,777	8,231,424	SH	DEFINED	1,2,5,6,7,8,
AMERICA MOVIL SAB DE	SPON ADR L	02364W10	91,072	2,938,770	SH	DEFINED	1,2,4,5,7,8
AMERICA SVC GROUP IN	COM	02364L10	146	13,673	SH	DEFINED	1,5
AMERICAN APPAREL INC	COM	02385010	838	420,897	SH	DEFINED	1,2,6
AMERICAN AXLE & MFG	COM	02406110	2,663	921,315	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	28,829	1,407,688	SH	DEFINED	1,2,3
AMERICAN CAP LTD	COM	02503Y10	29,522	9,111,661	SH	DEFINED	1,2,5,6,7,8,
AMERICAN CAPITAL AGE	COM	02503X10	3,210	150,295	SH	DEFINED	1,2
AMERICAN COMMERCIAL	COM NEW	02519520	3,382	690,175	SH	DEFINED	1,2,6
AMERICAN DAIRY INC	COM	02533410	1,370	91,075	SH	DEFINED	1,2
AMERICAN EAGLE OUTFI	COM	02553E10	43,469	4,644,072	SH	DEFINED	1,2,5,7,8,10
AMERICAN ECOLOGY COR	COM NEW	02553340	5,324	263,185	SH	DEFINED	1,2,6
AMERICAN ELEC PWR IN	COM	02553710	552,515	16,602,005	SH	DEFINED	1,2,5,6,7,8,
AMERICAN EQTY INVT L	COM	02567620	9,334	1,333,450	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	1,057,821	57,025,398	SH	DEFINED	1,2,5,6,7,8,
AMERICAN FINL GROUP	COM	02593210	41,268	1,803,678	SH	DEFINED	1,2,5,7,8,10
AMERICAN GREETINGS C	CL A	02637510	11,957	1,579,477	SH	DEFINED	1,2,5
AMERICAN INTL GROUP	COM	02687410	169,806	108,156,537	SH	DEFINED	1,2,5,6,7,8,
AMERICAN INTL GROUP	UNIT 99/99	02687411	113	13,350	SH	DEFINED	1
AMERICAN ITALIAN PAS	CL A	02707010	571	25,553	SH	DEFINED	1,2
AMERICAN LD LEASE IN	COM	02711810	328	23,745	SH	DEFINED	1,2,3,5
AMERICAN MED SYS HLD	COM	02744M10	13,285	1,477,723	SH	DEFINED	1,2,6
AMERICAN NATL INS CO	COM	02859110	12,287	166,655	SH	DEFINED	1,2,5,10
AMERICAN OIL & GAS I	COM	02872310	406	507,368	SH	DEFINED	1
AMERICAN ORIENTAL BI	COM	02873110	6,965	1,025,743	SH	DEFINED	1,2,6
AMERICAN PHYSICIANS	COM	02888410	11,510	239,286	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
AMERICAN PUBLIC EDUC	COM	02913V10	6,294	169,250	SH	DEFINED 1,2,6
AMERICAN RAILCAR IND	COM	02916P10	1,597	151,645	SH	DEFINED 1,2,6
AMERICAN REPROGRAPHI	COM	02926310	4,288	621,443	SH	DEFINED 1,2,6
AMERICAN SAFETY INS	ORD	G0299510	1,463	110,782	SH	DEFINED 1
AMERICAN SCIENCE & E	COM	02942910	11,142	150,651	SH	DEFINED 1,2,6
AMERICAN SOFTWARE IN	CL A	02968310	1,260	268,080	SH	DEFINED 1
AMERICAN STS WTR CO	COM	02989910	10,607	321,621	SH	DEFINED 1,2
AMERICAN SUPERCONduc	COM	03011110	10,736	658,229	SH	DEFINED 1,2,5,6
AMERICAN TECHNOLOGY	COM NEW	03014520	18	32,197	SH	DEFINED 1,2
AMERICAN TOWER CORP	CL A	02991220	409,188	13,955,934	SH	DEFINED 1,2,5,6,7,8,
AMERICAN VANGUARD CO	COM	03037110	3,133	267,800	SH	DEFINED 1,2,6

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

AMERICAN WOODMARK CO	COM	03050610	5,338	292,818	SH	DEFINED	1,2
AMERICAN WTR WKS CO	COM	03042010	12,674	607,002	SH	DEFINED	1,2,5,7,8,10
AMERICANWEST BANCORP	COM	03058P10	12	16,068	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	1,951	141,264	SH	DEFINED	1,2,5
AMERICREDIT CORP	COM	03060R10	17,513	2,292,236	SH	DEFINED	1,2,5,6,10
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,235	43,887	SH	DEFINED	1,2
AMERIGON INC	COM	03070L30	1,023	313,818	SH	DEFINED	1,5
AMERIGROUP CORP	COM	03073T10	38,057	1,289,194	SH	DEFINED	1,2,5
AMERIPRISE FINL INC	COM	03076C10	241,868	10,353,935	SH	DEFINED	1,2,5,6,7,8,
AMERIS BANCORP	COM	03076K10	3,348	282,542	SH	DEFINED	1,2
AMERISAFE INC	COM	03071H10	8,309	404,729	SH	DEFINED	1,2
AMERISERV FINL INC	COM	03074A10	20	10,294	SH	DEFINED	1
AMERISOURCEBERGEN CO	COM	03073E10	215,034	6,030,120	SH	DEFINED	1,2,5,6,7,8,
AMERISTAR CASINOS IN	COM	03070Q10	3,696	427,737	SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	3	12,400	SH	DEFINED	1
AMERON INTL INC	COM	03071010	9,323	148,178	SH	DEFINED	1,2
AMES NATL CORP	COM	03100110	1,966	74,090	SH	DEFINED	1,2
AMETEK INC NEW	COM	03110010	69,929	2,314,773	SH	DEFINED	1,2,5,7,8,10
AMGEN INC	NOTE 0.12	031162AN	961	1,000,000	SH	DEFINED	1
AMGEN INC	COM	03116210	2,353,377	40,751,113	SH	DEFINED	1,2,5,6,7,8,
AMICAS INC	COM	00171210	76	45,523	SH	DEFINED	1
AMICUS THERAPEUTICS	COM	03152W10	1,539	192,853	SH	DEFINED	1,2
AMKOR TECHNOLOGY INC	COM	03165210	5,804	2,662,324	SH	DEFINED	1,2,5,6,8
AMN HEALTHCARE SERVI	COM	00174410	6,373	753,342	SH	DEFINED	1,2,6
AMPAL AMERN ISRAEL C	CL A	03201510	153	264,465	SH	DEFINED	1
AMPCO-PITTSBURGH COR	COM	03203710	4,133	190,479	SH	DEFINED	1,2,6
AMPHENOL CORP NEW	CL A	03209510	145,877	6,083,290	SH	DEFINED	1,2,5,6,7,8,
AMR CORP	COM	00176510	40,166	3,764,415	SH	DEFINED	1,2,5,7,8,10
AMREP CORP NEW	COM	03215910	913	29,199	SH	DEFINED	1
AMSURG CORP	COM	03232P40	14,762	632,464	SH	DEFINED	1,2
AMTRUST FINANCIAL SE	COM	03235930	6,605	569,375	SH	DEFINED	1,2,6
AMYLIN PHARMACEUTICA	COM	03234610	41,042	3,782,655	SH	DEFINED	1,2,5,7,8,10
ANADARKO PETE CORP	COM	03251110	725,716	18,825,309	SH	DEFINED	1,2,5,6,7,8,
ANADIGICS INC	COM	03251510	1,380	932,322	SH	DEFINED	1,2,5,6
ANADYS PHARMACEUTICA	COM	03252Q40	47	29,829	SH	DEFINED	1
ANALOG DEVICES INC	COM	03265410	211,847	11,138,125	SH	DEFINED	1,2,5,6,7,8,
ANALOGIC CORP	COM PAR \$0	03265720	6,431	235,755	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
ANALYSTS INTL CORP	COM	03268110	10	17,048	SH	DEFINED	1
ANAREN INC	COM	03274410	3,177	265,845	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	1,155	418,546	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	5,120	310,656	SH	DEFINED	1,2
ANESIVA INC COM	COM	03460L10	4	10,685	SH	DEFINED	1
ANGIODYNAMICS INC	COM	03475V10	6,143	448,738	SH	DEFINED	1,2,6
ANIKA THERAPEUTICS I	COM	03525510	34	11,120	SH	DEFINED	1,5
ANIMAL HEALTH INTL I	COM	03525N10	29	13,800	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	18,090	600,589	SH	DEFINED	1,2,5,6
ANNALY CAP MGMT INC	COM	03571040	184,038	11,596,603	SH	DEFINED	1,2,5,6,7,8,
ANNTAYLOR STORES COR	COM	03611510	8,599	1,490,261	SH	DEFINED	1,2,5,6,7,10
ANSYS INC	COM	03662Q10	50,517	1,811,308	SH	DEFINED	1,2,5,6,7,8,
ANTHRACITE CAP INC	COM	03702310	3,012	1,350,660	SH	DEFINED	1,2

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

ANTIGENICS INC DEL	COM	03703210	12	24,522	SH	DEFINED	1	
ANWORTH MORTGAGE ASS	COM	03734710	12,252	1,905,481	SH	DEFINED	1,2	
AON CORP	COM	03738910	798,662	17,483,844	SH	DEFINED	1,2,5,6,7,8,	
APAC CUSTOMER SERVIC	COM	00185E10	16	13,595	SH	DEFINED	1	
APACHE CORP	COM	03741110	1,057,317	14,186,465	SH	DEFINED	1,2,5,6,7,8,	
APARTMENT INVT & MGM	CL A	03748R10	78,177	6,768,571	SH	DEFINED	1,2,3,5,6,7,	
APCO ARGENTINA INC C	ORD	03748910	1,944	72,982	SH	DEFINED	1,2,6	
APEX SILVER MINES LT	ORD	G0407410	751	766,807	SH	DEFINED	1,2,5,6	
APOGEE ENTERPRISES I	COM	03759810	12,468	1,203,428	SH	DEFINED	1,2	
APOLLO GROUP INC	CL A	03760410	364,569	4,758,138	SH	DEFINED	1,2,5,6,7,8,	
APOLLO INVT CORP	COM	03761U10	32,927	3,536,747	SH	DEFINED	1,2,5	
APPLE INC	COM	03783310	2,719,721	31,865,510	SH	DEFINED	1,2,5,6,7,8,	
APPLIED ENERGETICS I	COM	03819M10	15	46,638	SH	DEFINED	1	
APPLIED INDL TECHNOL	COM	03820C10	21,864	1,155,615	SH	DEFINED	1,2,6	
APPLIED MATLS INC	COM	03822210	488,566	48,229,635	SH	DEFINED	1,2,5,6,7,8,	
APPLIED MICRO CIRCUI	COM NEW	03822W40	5,401	1,374,309	SH	DEFINED	1,2,5,6	
APPLIED SIGNAL TECHN	COM	03823710	5,241	292,147	SH	DEFINED	1,2	
APPROACH RESOURCES I	COM	03834A10	919	125,779	SH	DEFINED	1,2,6	
APTARGROUP INC	COM	03833610	44,064	1,250,390	SH	DEFINED	1,2,5,10	
AQUA AMERICA INC	COM	03836W10	59,628	2,895,952	SH	DEFINED	1,2,5,7,8,10	
ARACRUZ CELULOSE S A	SPON ADR P	03849620	402	35,628	SH	DEFINED	1,2	
ARBITRON INC	COM	03875Q10	6,671	502,344	SH	DEFINED	1,2,5,6	
ARBOR RLTY TR INC	COM	03892310	812	275,373	SH	DEFINED	1,2	
ARCH CAP GROUP LTD	ORD	G0450A10	108,130	1,542,504	SH	DEFINED	1,2,5,7,8,10	
ARCH CHEMICALS INC	COM	03937R10	13,207	506,585	SH	DEFINED	1,2	
ARCH COAL INC	COM	03938010	58,752	3,606,613	SH	DEFINED	1,2,5,7,8,10	
ARCHER DANIELS MIDLA	NOTE 0.87	039483AW	488	500,000	SH	DEFINED	1	
ARCHER DANIELS MIDLA	COM	03948310	703,882	24,414,903	SH	DEFINED	1,2,5,6,7,8,	
ARCSIGHT INC	COM	03966610	800	99,896	SH	DEFINED	1,6	
ARCTIC CAT INC	COM	03967010	289	60,298	SH	DEFINED	1	
ARDEA BIOSCIENCES IN	COM	03969P10	1,832	153,035	SH	DEFINED	1,2	
ARDEN GROUP INC	CL A	03976210	2,865	22,735	SH	DEFINED	1,2	
ARENA PHARMACEUTICAL	COM	04004710	5,570	1,335,829	SH	DEFINED	1,2,5,6,8	
ARENA RESOURCES INC	COM	04004910	20,924	744,901	SH	DEFINED	1,2,5,6	
ARES CAP CORP	COM	04010L10	9,973	1,575,481	SH	DEFINED	1,2	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
ARGO GROUP INTL HLDG	COM	G0464B10	16,359	482,292	SH	DEFINED	1,2,5,6
ARGON ST INC	COM	04014910	4,777	253,304	SH	DEFINED	1,2
ARIAD PHARMACEUTICAL	COM	04033A10	863	1,015,846	SH	DEFINED	1,2,5
ARIBA INC	COM NEW	04033V20	10,911	1,513,358	SH	DEFINED	1,2,5,6
ARKANSAS BEST CORP D	COM	04079010	18,305	607,932	SH	DEFINED	1,2
ARM HLDGS PLC	SPONSORED	04206810	99	25,724	SH	DEFINED	1
ARMSTRONG WORLD INDS	COM	04247X10	9,153	423,379	SH	DEFINED	1,2,7,8,10
ARQLE INC	COM	04269E10	2,706	641,234	SH	DEFINED	1,2
ARRAY BIOPHARMA INC	COM	04269X10	2,743	677,284	SH	DEFINED	1,2,5,6
ARRIS GROUP INC	COM	04269Q10	24,817	3,121,692	SH	DEFINED	1,2,5,6,8
ARROW ELECTRS INC	COM	04273510	83,384	4,425,912	SH	DEFINED	1,2,5,7,8,10
ARROW FINL CORP	COM	04274410	4,327	172,133	SH	DEFINED	1,2,5
ARROWHEAD RESH CORP	COM	04279710	24	25,610	SH	DEFINED	1,5
ART TECHNOLOGY GROUP	COM	04289L10	3,893	2,017,188	SH	DEFINED	1,2,5,6
ARTESIAN RESOURCES C	CL A	04311320	230	14,463	SH	DEFINED	1,2

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

ARTHROCARE CORP	COM	04313610	2,282	478,308	SH	DEFINED	1,2,6
ARUBA NETWORKS INC	COM	04317610	1,837	720,351	SH	DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	5,751	2,017,817	SH	DEFINED	1,2,5
ASBURY AUTOMOTIVE GR	COM	04343610	2,887	631,825	SH	DEFINED	1,2,5
ASCENT MEDIA CORP	COM SER A	04363210	2,989	136,861	SH	DEFINED	1,2,5,6,7,10
ASCENT SOLAR TECHNOL	COM	04363510	234	62,267	SH	DEFINED	1
ASHFORD HOSPITALITY	COM SHS	04410310	4,112	3,575,588	SH	DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	14,696	1,398,332	SH	DEFINED	1,2,5,8,10,11
ASIAINFO HLDGS INC	COM	04518A10	6,646	561,349	SH	DEFINED	1,2,6
ASML HOLDING N V	NY REG SHS	N0705918	825	45,660	SH	DEFINED	1
ASPECT MED SYS INC	COM	04523510	85	25,067	SH	DEFINED	1
ASPEN INSURANCE HOLD	SHS	G0538410	65,455	2,699,158	SH	DEFINED	1,2,5,7,8
ASPENBIO PHARMA INC	COM	04534610	91	14,678	SH	DEFINED	1
ASSET ACCEP CAP CORP	COM	04543P10	1,135	222,079	SH	DEFINED	1,2
ASSISTED LIVING CONC	CL A	04544X10	3,640	877,228	SH	DEFINED	1,2,5,6
ASSOCIATED BANC CORP	COM	04548710	89,468	4,274,640	SH	DEFINED	1,2,5,7,8,10
ASSOCIATED ESTATES R	COM	04560410	6,825	747,533	SH	DEFINED	1,2,3,5
ASSURANT INC	COM	04621X10	179,650	5,988,331	SH	DEFINED	1,2,5,6,7,8,10
ASSURED GUARANTY LTD	COM	G0585R10	11,756	1,031,190	SH	DEFINED	1,2
ASTEC INDS INC	COM	04622410	9,874	315,167	SH	DEFINED	1,2,5,6
ASTORIA FINL CORP	COM	04626510	26,839	1,628,567	SH	DEFINED	1,2,5,8,10,11
ASTRAZENECA PLC	SPONSORED	04635310	30,692	748,028	SH	DEFINED	1,5
ASYST TECHNOLOGY COR	COM	04648X10	189	757,696	SH	DEFINED	1,5
AT&T INC	COM	00206R10	6,347,366	222,714,587	SH	DEFINED	1,2,5,6,7,8,10
ATC TECHNOLOGY CORP	COM	00211W10	8,433	576,399	SH	DEFINED	1,2,5,6
ATHENAHEALTH INC	COM	04685W10	11,602	308,413	SH	DEFINED	1,2,6
ATHEROS COMMUNICATIO	COM	04743P10	14,722	1,028,806	SH	DEFINED	1,2,5,6
ATLANTIC TELE NETWOR	COM NEW	04907920	4,210	158,574	SH	DEFINED	1,2
ATLAS AIR WORLDWIDE	COM NEW	04916420	4,266	225,697	SH	DEFINED	1,2,6
ATLAS AMER INC	COM	04916710	9,366	630,683	SH	DEFINED	1,2,5,6
ATLAS ENERGY RESOURC	COM	04930310	601	47,085	SH	DEFINED	1,2
ATLAS PIPELINE PARTN	UNIT L P I	04939210	315	52,568	SH	DEFINED	1,2
ATMEL CORP	COM	04951310	25,334	8,093,827	SH	DEFINED	1,2,5,6,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
ATMI INC	COM	00207R10	10,467	678,361	SH	DEFINED 1,2,5,6
ATMOS ENERGY CORP	COM	04956010	31,379	1,324,019	SH	DEFINED 1,2,5,10
ATP OIL & GAS CORP	COM	00208J10	4,041	690,778	SH	DEFINED 1,2,5,6
ATRION CORP	COM	04990410	1,911	19,679	SH	DEFINED 1,2
ATS MED INC	COM	00208310	109	39,307	SH	DEFINED 1
ATWOOD OCEANICS INC	COM	05009510	11,108	726,965	SH	DEFINED 1,2,5,6,10
AU OPTRONICS CORP	SPONSORED	00225510	1,757	228,768	SH	DEFINED 1,6
AUDICODES LTD	ORD	M1534210	22	12,365	SH	DEFINED 1,2
AUDIOVOX CORP	CL A	05075710	1,607	320,660	SH	DEFINED 1,2,5
AURORA OIL & GAS COR	COM	05203610	4	63,581	SH	DEFINED 1
AUTHENTEC INC	COM	05266010	612	366,184	SH	DEFINED 1
AUTHENTIDATE HLDG CO	COM	05266610	10	38,000	SH	DEFINED 1,2
AUTOBYTEL INC	COM	05275N10	23	50,400	SH	DEFINED 1
AUTODESK INC	COM	05276910	155,640	7,920,621	SH	DEFINED 1,2,5,6,7,8,10
AUTOLIV INC	COM	05280010	19,398	903,933	SH	DEFINED 1,2,5,8,10,11
AUTOMATIC DATA PROCE	COM	05301510	728,831	18,526,467	SH	DEFINED 1,2,5,6,7,8,10
AUTONATION INC	COM	05329W10	42,490	4,300,568	SH	DEFINED 1,2,5,6,7,8,10

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

AUTOZONE INC	COM	05333210	290,038	2,079,573	SH	DEFINED	1,2,5,6,7,8,
AUXILIUM PHARMACEUTI	COM	05334D10	21,858	768,560	SH	DEFINED	1,2,5,6
AVALONBAY CMNTYS INC	COM	05348410	259,695	4,286,810	SH	DEFINED	1,2,3,5,6,7,
AVANEX CORP	COM NEW	05348W30	231	220,102	SH	DEFINED	1
AVANIR PHARMACEUTICA	CL A NEW	05348P40	12	28,103	SH	DEFINED	1
AVATAR HLDGS INC	COM	05349410	3,181	119,964	SH	DEFINED	1,2,5
AVENTINE RENEWABLE E	COM	05356X40	307	472,237	SH	DEFINED	1,2
AVERY DENNISON CORP	COM	05361110	160,470	4,902,850	SH	DEFINED	1,2,5,6,7,8,
AVI BIOPHARMA INC	COM	00234610	43	65,710	SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	COM	05367P10	6,182	566,622	SH	DEFINED	1,2,5
AVIGEN INC	COM	05369010	20	26,202	SH	DEFINED	1,5
AVIS BUDGET GROUP	COM	05377410	1,408	2,011,030	SH	DEFINED	1,2,5,7,8,10
AVISTA CORP	COM	05379B10	29,966	1,546,216	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	70,559	3,874,721	SH	DEFINED	1,2,5,7,8,10
AVOCENT CORP	COM	05389310	32,680	1,824,682	SH	DEFINED	1,2,5,7
AVON PRODS INC	COM	05430310	385,162	16,028,371	SH	DEFINED	1,2,5,6,7,8,
AVX CORP NEW	COM	00244410	9,137	1,150,732	SH	DEFINED	1,2,5,7,10
AWARE INC MASS	COM	05453N10	40	21,260	SH	DEFINED	1
AXA	SPONSORED	05453610	1,687	75,098	SH	DEFINED	1,2
AXCELIS TECHNOLOGIES	COM	05454010	1,092	2,141,390	SH	DEFINED	1,2,5
AXIS CAPITAL HOLDING	SHS	G0692U10	71,495	2,455,177	SH	DEFINED	1,2,5,7,8,10
AXSYS TECHNOLOGIES I	COM	05461510	7,966	145,215	SH	DEFINED	1,2,6
AXT INC	COM	00246W10	39	28,721	SH	DEFINED	1,2
AZZ INC	COM	00247410	4,887	194,710	SH	DEFINED	1,2,5,6
B & G FOODS INC NEW	CL A	05508R10	1,652	305,922	SH	DEFINED	1,2
BADGER METER INC	COM	05652510	6,570	226,402	SH	DEFINED	1,2,6
BAIDU COM INC	SPON ADR R	05675210	2,174	16,647	SH	DEFINED	1,2,7
BAKER HUGHES INC	COM	05722410	392,137	12,227,526	SH	DEFINED	1,2,5,6,7,8,
BAKER MICHAEL CORP	COM	05714910	4,424	119,847	SH	DEFINED	1,2
BALCHEM CORP	COM	05766520	7,269	291,799	SH	DEFINED	1,2,6
BALDOR ELEC CO	COM	05774110	15,594	873,631	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	OTHER M
BALDWIN & LYONS INC	CL B	05775520	2,900	159,435	SH	DEFINED 1,2
BALL CORP	COM	05849810	156,226	3,756,340	SH	DEFINED 1,2,5,6,7,8,
BALLY TECHNOLOGIES I	COM	05874B10	22,358	930,433	SH	DEFINED 1,2,5,6
BANCFIRST CORP	COM	05945F10	7,784	147,084	SH	DEFINED 1,2,6
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	4,837	387,307	SH	DEFINED 1,2,5,7,8,12
BANCO BRADESCO S A	SP ADR PFD	05946030	25,289	2,562,255	SH	DEFINED 1,2,4,7
BANCO DE CHILE	SPONSORED	05952010	203	6,209	SH	DEFINED 1
BANCO ITAU HLDG FINA	SP ADR 500	05960220	9,515	820,258	SH	DEFINED 1,2,8
BANCO LATINOAMERICAN	CL E	P1699413	9,213	641,546	SH	DEFINED 1,2
BANCO MACRO SA	SPON ADR B	05961W10	5,468	505,321	SH	DEFINED 1,2,5
BANCO SANTANDER CHIL	SP ADR REP	05965X10	15,326	437,523	SH	DEFINED 1,2,5,7
BANCO SANTANDER SA	ADR	05964H10	2,005	211,278	SH	DEFINED 1,2
BANCOLOMBIA S A	SPON ADR P	05968L10	15,960	683,521	SH	DEFINED 1,2,5,7
BANCORP INC DEL	COM	05969A10	44	11,775	SH	DEFINED 1
BANCORPSOUTH INC	COM	05969210	51,797	2,217,353	SH	DEFINED 1,2,5,10
BANCTRUST FINANCIAL	COM	05978R10	4,570	309,615	SH	DEFINED 1,2
BANK HAWAII CORP	COM	06254010	86,989	1,925,821	SH	DEFINED 1,2,5,7,10,1
BANK MUTUAL CORP NEW	COM	06375010	9,924	859,968	SH	DEFINED 1,2,5
BANK NOVA SCOTIA HAL	COM	06414910	2,700	99,262	SH	DEFINED 1,7

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

BANK OF AMERICA CORP	COM	06050510	3,187,871	226,411,274	SH	DEFINED	1,2,5,6,7,8,
BANK OF GRANITE CORP	COM	06240110	48	19,449	SH	DEFINED	1,5
BANK OF NEW YORK MEL	COM	06405810	1,449,164	51,152,966	SH	DEFINED	1,2,5,6,7,8,
BANK OF THE OZARKS I	COM	06390410	7,014	236,632	SH	DEFINED	1,2,6
BANKATLANTIC BANCORP	CL A NEW	06590860	133	22,976	SH	DEFINED	1,2
BANKFINANCIAL CORP	COM	06643P10	4,027	395,188	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	8,240	216,834	SH	DEFINED	1,2,6
BANKUNITED FINL CORP	CL A	06652B10	8	48,578	SH	DEFINED	1
BANNER CORP	COM	06652V10	2,403	255,404	SH	DEFINED	1,2
BARCLAYS BK PLC	IPMS INDIA	06739F29	33,347	1,053,960	SH	DEFINED	4,5
BARCLAYS PLC	ADR	06738E20	594	60,590	SH	DEFINED	1,2
BARD C R INC	COM	06738310	297,005	3,524,866	SH	DEFINED	1,2,5,6,7,8,
BARE ESCENTUALS INC	COM	06751110	2,731	522,206	SH	DEFINED	1,2,5,6,10
BARNES & NOBLE INC	COM	06777410	17,639	1,175,963	SH	DEFINED	1,2,5,8,10
BARNES GROUP INC	COM	06780610	12,578	867,437	SH	DEFINED	1,2
BARNWELL INDS INC	COM	06822110	47	10,453	SH	DEFINED	1,2
BARR PHARMACEUTICALS	COM	06830610	2,486	37,787	SH	DEFINED	1,7
BARRETT BILL CORP	COM	06846N10	24,154	1,143,115	SH	DEFINED	1,2,6
BARRICK GOLD CORP	COM	06790110	1,033	28,089	SH	DEFINED	1,5
BASIC ENERGY SVCS IN	COM	06985P10	8,436	646,905	SH	DEFINED	1,2
BASIN WTR INC	COM	07011T30	6	12,156	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	150	44,799	SH	DEFINED	1,2,5
BAUER EDDIE HLDGS IN	COM	07162510	13	25,800	SH	DEFINED	1
BAXTER INTL INC	COM	07181310	1,397,814	26,083,487	SH	DEFINED	1,2,5,6,7,8,
BB&T CORP	COM	05493710	672,090	24,475,221	SH	DEFINED	1,2,5,6,7,8,
BBVA BANCO FRANCES S	SPONSORED	07329M10	164	54,639	SH	DEFINED	1,2
BE AEROSPACE INC	COM	07330210	13,957	1,814,989	SH	DEFINED	1,2,5,6,10
BEACON POWER CORP	COM	07367710	560	1,056,858	SH	DEFINED	1
BEACON ROOFING SUPPL	COM	07368510	11,394	820,902	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
BEAZER HOMES USA INC	COM	07556Q10	1,193	754,806	SH	DEFINED 1,2,5
BEBE STORES INC	COM	07557110	4,232	566,492	SH	DEFINED 1,2
BECKMAN COULTER INC	COM	07581110	63,438	1,443,737	SH	DEFINED 1,2,5,7,8,10
BECTON DICKINSON & C	COM	07588710	945,104	13,819,337	SH	DEFINED 1,2,5,6,7,8,
BED BATH & BEYOND IN	COM	07589610	254,573	10,014,657	SH	DEFINED 1,2,5,6,7,8,
BEL FUSE INC	CL B	07734730	4,371	206,182	SH	DEFINED 1,2,6
BELDEN INC	COM	07745410	19,855	950,888	SH	DEFINED 1,2,5
BELO CORP	COM SER A	08055510	3,575	2,291,968	SH	DEFINED 1,2,5
BEMIS INC	COM	08143710	86,798	3,665,452	SH	DEFINED 1,2,5,6,7,8,
BENCHMARK ELECTRS IN	COM	08160H10	22,955	1,797,582	SH	DEFINED 1,2,5
BENEFICIAL MUTUAL BA	COM	08173R10	6,191	550,274	SH	DEFINED 1,2,6
BENIHANA INC	CL A	08204720	22	10,415	SH	DEFINED 1
BERKLEY W R CORP	COM	08442310	110,031	3,549,374	SH	DEFINED 1,2,5,7,8,10
BERKSHIRE HATHAWAY I	CL B	08467020	613,331	190,831	SH	DEFINED 1,2,5,6,7,8,
BERKSHIRE HILLS BANC	COM	08468010	8,559	277,365	SH	DEFINED 1,2,5
BERRY PETE CO	CL A	08578910	6,000	793,660	SH	DEFINED 1,2,6
BEST BUY INC	COM	08651610	384,891	13,692,321	SH	DEFINED 1,2,5,6,7,8,
BEVERLY HILLS BANCOR	COM	08786610	4	12,700	SH	DEFINED 1
BGC PARTNERS INC	CL A	05541T10	1,713	620,791	SH	DEFINED 1,2
BHP BILLITON LTD	SPONSORED	08860610	6,065	141,372	SH	DEFINED 1,2
BHP BILLITON PLC	SPONSORED	05545E20	1,760	45,614	SH	DEFINED 1

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

BIDZ COM INC	COM	08883T20	274	59,574	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	2,003	384,473	SH	DEFINED	1,2
BIG LOTS INC	COM	08930210	78,229	5,398,822	SH	DEFINED	1,2,5,6,7,8,
BIGBAND NETWORKS INC	COM	08975050	2,451	444,036	SH	DEFINED	1,2,6
BIO RAD LABS INC	CL A	09057220	38,695	513,813	SH	DEFINED	1,2,5,6
BIOANALYTICAL SYS IN	COM	09058M10	20	14,300	SH	DEFINED	1
BIOCRYST PHARMACEUTI	COM	09058V10	48	35,320	SH	DEFINED	1,2,5
BIODEL INC	COM	09064M10	713	147,924	SH	DEFINED	1,2
BIOFORM MEDICAL INC	COM	09065G10	198	217,615	SH	DEFINED	1,2
BIOGEN IDEC INC	COM	09062X10	571,137	11,991,119	SH	DEFINED	1,2,5,6,7,8,
BIOLASE TECHNOLOGY I	COM	09091110	55	36,589	SH	DEFINED	1
BIOMARIN PHARMACEUTI	COM	09061G10	43,297	2,432,389	SH	DEFINED	1,2,5,6,10
BIOMED REALTY TRUST	COM	09063H10	34,279	2,924,815	SH	DEFINED	1,2,3,5
BIOMIMETIC THERAPEUT	COM	09064X10	2,362	256,202	SH	DEFINED	1,2
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	4,533	172,801	SH	DEFINED	1,2,6
BIOSANTE PHARMACEUTI	COM NEW	09065V20	11	10,780	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	104	46,747	SH	DEFINED	1,5
BJ SVCS CO	COM	05548210	155,731	13,344,585	SH	DEFINED	1,2,5,6,7,8,
BJS RESTAURANTS INC	COM	09180C10	3,028	281,121	SH	DEFINED	1,2,6
BJS WHOLESALE CLUB I	COM	05548J10	52,116	1,521,203	SH	DEFINED	1,2,5,6,7,8,
BLACK & DECKER CORP	COM	09179710	87,485	2,092,431	SH	DEFINED	1,2,5,6,7,8,
BLACK BOX CORP DEL	COM	09182610	11,256	430,926	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	37,721	1,399,134	SH	DEFINED	1,2,5
BLACKBAUD INC	COM	09227Q10	11,099	822,173	SH	DEFINED	1,2,6,8
BLACKBOARD INC	COM	09193550	12,442	474,326	SH	DEFINED	1,2,5,6
BLACKROCK INC	COM	09247X10	25,477	189,917	SH	DEFINED	1,2,5,8,10
BLACKROCK KELSO CAPI	COM	09253310	2,075	210,489	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
BLACKSTONE GROUP L P	COM UNIT L	09253U10	1,325	202,868	SH	DEFINED	1,2,8
BLOCK H & R INC	COM	09367110	292,635	12,880,050	SH	DEFINED	1,2,5,6,7,8,
BLOCKBUSTER INC	CL A	09367910	5,568	4,418,987	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	21	31,950	SH	DEFINED	1,5
BLOUNT INTL INC NEW	COM	09518010	5,893	621,654	SH	DEFINED	1,2,6
BLUE COAT SYSTEMS IN	COM NEW	09534T50	5,125	610,068	SH	DEFINED	1,2,5,6
BLUE DOLPHIN ENERGY	COM NEW	09539520	6	18,240	SH	DEFINED	1,2
BLUE NILE INC	COM	09578R10	5,731	234,030	SH	DEFINED	1,2,6
BLUEGREEN CORP	COM	09623110	745	238,154	SH	DEFINED	1
BLUELINK HLDGS INC	COM	09624H10	85	44,980	SH	DEFINED	1
BLYTH INC	COM	09643P10	7,503	957,034	SH	DEFINED	1,2,5
BMB MUNAI INC	COM	09656A10	959	689,897	SH	DEFINED	1,7
BMC SOFTWARE INC	COM	05592110	254,215	9,446,850	SH	DEFINED	1,2,5,6,7,8,
BMP SUNSTONE CORP	COM	05569C10	1,547	277,760	SH	DEFINED	1,2
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,047	58,899	SH	DEFINED	1,2
BOB EVANS FARMS INC	COM	09676110	20,993	1,027,557	SH	DEFINED	1,2,5
BOEING CO	COM	09702310	1,496,954	35,082,124	SH	DEFINED	1,2,5,6,7,8,
BOISE INC	COM	09746Y10	220	510,675	SH	DEFINED	1,2
BOK FINL CORP	COM NEW	05561Q20	25,041	619,827	SH	DEFINED	1,2,5,10
BOLT TECHNOLOGY CORP	COM	09769810	743	106,787	SH	DEFINED	1
BON-TON STORES INC	COM	09776J10	1,402	1,361,257	SH	DEFINED	1
BOOKHAM INC	COM	09856E10	543	1,206,216	SH	DEFINED	1,5
BOOTS & COOTS/INTL W	COM NEW	09946950	54	46,100	SH	DEFINED	1

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

BORDERS GROUP INC	COM	09970910	376	941,173	SH	DEFINED	1,2,5
BORGWARNER INC	COM	09972410	53,505	2,457,721	SH	DEFINED	1,2,5,7,8,10
BORLAND SOFTWARE COR	COM	09984910	59	56,436	SH	DEFINED	1,5
BOSTON BEER INC	CL A	10055710	5,613	197,634	SH	DEFINED	1,2,6
BOSTON PPTYS LTD PAR	NOTE 2.87	10112RAK	198	250,000	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	19,906	2,910,165	SH	DEFINED	1,2
BOSTON PROPERTIES IN	COM	10112110	369,634	6,720,625	SH	DEFINED	1,2,3,5,6,7,8,10
BOSTON SCIENTIFIC CO	COM	10113710	422,557	54,593,908	SH	DEFINED	1,2,5,6,7,8,10
BOTTOMLINE TECH DEL	COM	10138810	2,372	334,023	SH	DEFINED	1,2
BOVIE MEDICAL CORP	COM	10211F10	109	17,506	SH	DEFINED	1,2,5
BOWNE & CO INC	COM	10304310	3,646	620,052	SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	5,033	1,063,960	SH	DEFINED	1,2,5,10
BP PLC	SPONSORED	05562210	2,056,167	43,991,584	SH	DEFINED	1,2,5,6
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,778	24,248	SH	DEFINED	1,2
BPZ RESOURCES INC	COM	05563910	5,957	930,744	SH	DEFINED	1,2,5,6
BRADY CORP	CL A	10467410	24,951	1,041,782	SH	DEFINED	1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	25,801	3,346,398	SH	DEFINED	1,2,3,5,7,10
BRASIL TELECOM PARTI	SPON ADR P	10553010	334	8,651	SH	DEFINED	1,2
BRE PROPERTIES INC	CL A	05564E10	49,294	1,761,752	SH	DEFINED	1,2,3,5,10
BREITBURN ENERGY PAR	COM UT LTD	10677610	464	65,812	SH	DEFINED	1,2
BRIGGS & STRATTON CO	COM	10904310	17,419	990,277	SH	DEFINED	1,2,5
BRIGHAM EXPLORATION	COM	10917810	2,468	771,261	SH	DEFINED	1,2
BRIGHTPOINT INC	COM NEW	10947340	5,027	1,155,596	SH	DEFINED	1,2,5,8
BRINKER INTL INC	COM	10964110	21,363	2,026,803	SH	DEFINED	1,2,5,8,10,11
BRINKS CO	COM	10969610	37,760	1,404,769	SH	DEFINED	1,2,5,6,7,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
BRINKS HOME SEC HLDG	COM	10969910	25,885	1,180,865	SH	DEFINED 1,2,5,6,7,10
BRISTOL MYERS SQUIBB	COM	11012210	1,686,483	72,536,889	SH	DEFINED 1,2,5,6,7,8,10
BRISTOW GROUP INC	COM	11039410	11,439	426,986	SH	DEFINED 1,2
BRITISH AMERN TOB PL	SPONSORED	11044810	1,801	33,913	SH	DEFINED 1
BRITISH SKY BROADCAST	SPONSORED	11101310	484	17,057	SH	DEFINED 1
BROADCOM CORP	CL A	11132010	285,703	16,835,796	SH	DEFINED 1,2,5,6,7,8,10
BROADPOINT SECURITIE	COM	11133V10	758	255,354	SH	DEFINED 1,2
BROADRIDGE FINL SOLU	COM	11133T10	37,951	3,026,360	SH	DEFINED 1,2,5,6,8,10
BROCADE COMMUNICATIO	COM NEW	11162130	11,806	4,171,673	SH	DEFINED 1,2,5,6,7,8,10
BRONCO DRILLING CO I	COM	11221110	2,724	421,714	SH	DEFINED 1,2
BROOKDALE SR LIVING	COM	11246310	1,975	353,943	SH	DEFINED 1,2,5,10
BROOKFIELD HOMES COR	COM	11272310	821	190,154	SH	DEFINED 1,2,5
BROOKFIELD INFRASTR P	LP INT UNI	G1625210	294	26,235	SH	DEFINED 1,2,7,8,13
BROOKFIELD PPTYS COR	COM	11290010	2,125	274,876	SH	DEFINED 1,2,3
BROOKLINE BANCORP IN	COM	11373M10	32,892	3,088,462	SH	DEFINED 1,2,5,10
BROOKLYN FEDERAL BAN	COM	11403910	494	35,151	SH	DEFINED 1,2
BROOKS AUTOMATION IN	COM	11434010	8,007	1,378,227	SH	DEFINED 1,2,5,6
BROWN & BROWN INC	COM	11523610	51,437	2,461,097	SH	DEFINED 1,2,5,7,8,10
BROWN FORMAN CORP	CL A	11563710	650	12,990	SH	DEFINED 1,2,5
BROWN FORMAN CORP	CL B	11563720	180,658	3,508,606	SH	DEFINED 1,2,5,6,7,8,10
BROWN SHOE INC NEW	COM	11573610	7,652	903,466	SH	DEFINED 1,2
BRUKER CORP	COM	11679410	4,621	1,143,876	SH	DEFINED 1,2,5,6
BRUNSWICK CORP	COM	11704310	7,392	1,755,848	SH	DEFINED 1,2,5,8
BRUSH ENGINEERED MAT	COM	11742110	5,719	449,644	SH	DEFINED 1,2,5,6
BRYN MAWR BK CORP	COM	11766510	1,781	88,617	SH	DEFINED 1,2

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

BUCKEYE PARTNERS L P UNIT LTD P	11823010	1,932	59,920	SH	DEFINED	1,2	
BUCKEYE TECHNOLOGIES	11825510	4,410	1,211,643	SH	DEFINED	1,2	
BUCKLE INC	11844010	11,112	509,235	SH	DEFINED	1,2	
BUCYRUS INTL INC NEW	11875910	26,989	1,457,310	SH	DEFINED	1,2,5,10	
BUFFALO WILD WINGS I	11984810	8,220	320,470	SH	DEFINED	1,2,5,6	
BUILD A BEAR WORKSHO	12007610	1,580	325,167	SH	DEFINED	1,2	
BUILDERS FIRSTSOURCE	12008R10	372	243,203	SH	DEFINED	1,2	
BUNGE LIMITED	G1696210	79,000	1,525,978	SH	DEFINED	1,2,5,7,8,10	
BURGER KING HLDGS IN	12120820	18,102	758,037	SH	DEFINED	1,2,5,10	
BURLINGTON NORTHN SA	12189T10	832,971	11,002,127	SH	DEFINED	1,2,5,6,7,8,	
BWAY HOLDING COMPANY	12429T10	922	115,817	SH	DEFINED	1,2	
C D I CORP	12507110	3,282	253,631	SH	DEFINED	1,2	
C H ROBINSON WORLDWI	12541W20	320,082	5,816,503	SH	DEFINED	1,2,5,6,7,8,	
C&D TECHNOLOGIES INC	12466110	214	68,528	SH	DEFINED	1,5	
CA INC	12673P10	277,840	14,994,050	SH	DEFINED	1,2,5,6,7,8,	
CABELAS INC	12680430	3,823	655,756	SH	DEFINED	1,2	
CABLEVISION SYS CORP	CL A NY CA	80,329	4,770,108	SH	DEFINED	1,2,5,6,7,8,	
CABOT CORP	12705510	82,006	5,359,886	SH	DEFINED	1,2,5,8,10,1	
CABOT MICROELECTRONI	12709P10	10,887	417,607	SH	DEFINED	1,2,5,6	
CABOT OIL & GAS CORP	12709710	124,719	4,796,897	SH	DEFINED	1,2,5,6,7,8,	
CACHE INC	COM NEW	12715030	324	160,149	SH	DEFINED	1
CACI INTL INC	CL A	12719030	28,395	629,749	SH	DEFINED	1,2,5
CADBURY PLC	SPONS ADR	12721E10	497	13,932	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
CADENCE DESIGN SYSTE	COM	12738710	18,322	5,005,941	SH	DEFINED	1,2,5,7,10
CADENCE FINL CORP	COM	12738A10	63	13,472	SH	DEFINED	1,5
CADENCE PHARMACEUTIC	COM	12738T10	2,312	319,722	SH	DEFINED	1,2,6
CADIZ INC	COM NEW	12753720	2,414	192,981	SH	DEFINED	1,2
CAE INC	COM	12476510	99	14,936	SH	DEFINED	5
CAI INTERNATIONAL IN	COM	12477X10	264	83,378	SH	DEFINED	1
CAL DIVE INTL INC DE	COM	12802T10	4,807	738,360	SH	DEFINED	1,2,5,6
CAL MAINE FOODS INC	COM NEW	12803020	13,070	455,389	SH	DEFINED	1,2,6
CALAMOS ASSET MGMT I	CL A	12811R10	2,707	365,788	SH	DEFINED	1,2,5
CALAMP CORP	COM	12812610	8	18,691	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	1,174	102,055	SH	DEFINED	1,2
CALGON CARBON CORP	COM	12960310	13,265	863,614	SH	DEFINED	1,2,6
CALIFORNIA MICRO DEV	COM	13043910	55	29,822	SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13054D10	8,917	831,777	SH	DEFINED	1,2,6
CALIFORNIA WTR SVC G	COM	13078810	17,336	373,385	SH	DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	498	513,890	SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	21,549	2,319,547	SH	DEFINED	1,2,5
CALLIDUS SOFTWARE IN	COM	13123E50	919	307,418	SH	DEFINED	1
CALLON PETE CO DEL	COM	13123X10	1,179	453,366	SH	DEFINED	1,2
CALPINE CORP	COM NEW	13134730	24,089	3,308,938	SH	DEFINED	1,2,5,10
CALUMET SPECIALTY PR	UT LTD PAR	13147610	103	11,811	SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	2,267	490,690	SH	DEFINED	1,2,5
CAMDEN NATL CORP	COM	13303410	3,547	131,452	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	58,320	1,860,873	SH	DEFINED	1,2,3,5,7,8,
CAMERON INTERNATIONAL	COM	13342B10	202,966	9,900,770	SH	DEFINED	1,2,5,6,7,8,
CAMPBELL SOUP CO	COM	13442910	265,709	8,853,999	SH	DEFINED	1,2,5,6,7,8,
CANADIAN NAT RES LTD	COM	13638510	363	9,072	SH	DEFINED	1,5,8

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

CANADIAN NATL RY CO	COM	13637510	1,191	32,391	SH	DEFINED	1,2,5
CANDELA CORP	COM	13690710	9	18,860	SH	DEFINED	1
CANO PETE INC	COM	13780110	255	579,892	SH	DEFINED	1,2,5
CANON INC	ADR	13800630	1,230	39,164	SH	DEFINED	1,2
CANTEL MEDICAL CORP	COM	13809810	2,889	196,933	SH	DEFINED	1,2
CAPELLA EDUCATION CO	COM	13959410	13,706	233,247	SH	DEFINED	1,2,6
CAPITAL CITY BK GROU	COM	13967410	5,178	190,102	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM NEW	14006520	10	10,320	SH	DEFINED	1
CAPITAL ONE FINL COR	COM	14040H10	565,860	17,744,126	SH	DEFINED	1,2,5,6,7,8,
CAPITAL PRODUCT PART	COM UNIT L	Y1108210	99	12,664	SH	DEFINED	1,2
CAPITAL SOUTHWEST CO	COM	14050110	5,503	50,881	SH	DEFINED	1,2
CAPITAL SR LIVING CO	COM	14047510	973	326,406	SH	DEFINED	1
CAPITAL TRUST INC MD	CL A NEW	14052H50	952	264,362	SH	DEFINED	1,2
CAPITALSOURCE INC	COM	14055X10	21,483	4,650,021	SH	DEFINED	1,2,5,7,10
CAPITOL BANCORP LTD	COM	14056D10	1,785	228,888	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	11,106	243,550	SH	DEFINED	1,2,5,10
CAPLEASE INC	COM	14028810	1,432	827,566	SH	DEFINED	1,2,3
CAPSTEAD MTG CORP	COM NO PAR	14067E50	10,300	956,385	SH	DEFINED	1,2
CAPSTONE TURBINE COR	COM	14067D10	1,916	2,280,609	SH	DEFINED	1,2,5
CARACO PHARMACEUTICA	COM	14075T10	1,189	200,764	SH	DEFINED	1,2,5
CARAUSTAR INDS INC	COM	14090910	15	33,042	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CARBO CERAMICS INC	COM	14078110	13,608	383,010	SH	DEFINED 1,2,6
CARDIAC SCIENCE CORP	COM	14141A10	2,406	320,817	SH	DEFINED 1,2,5
CARDICA INC	COM	14141R10	36	10,300	SH	DEFINED 1
CARDINAL FINL CORP	COM	14149F10	1,902	334,334	SH	DEFINED 1,2
CARDINAL HEALTH INC	COM	14149Y10	438,065	12,708,586	SH	DEFINED 1,2,5,6,7,8,
CARDIONET INC	COM	14159L10	2,071	83,996	SH	DEFINED 1,2
CARDTRONICS INC	COM	14161H10	295	228,470	SH	DEFINED 1,2
CARE INVESTMENT TRUS	COM	14165710	1,171	150,315	SH	DEFINED 1,2
CAREER EDUCATION COR	COM	14166510	42,154	2,349,746	SH	DEFINED 1,2,5,6,7,10
CARLISLE COS INC	COM	14233910	29,066	1,404,164	SH	DEFINED 1,2,5,10
CARMAX INC	COM	14313010	40,426	5,130,245	SH	DEFINED 1,2,5,7,8,10
CARMIKE CINEMAS INC	COM	14343640	53	14,529	SH	DEFINED 1
CARNIVAL CORP	PAIRED CTF	14365830	363,244	14,936,001	SH	DEFINED 1,2,5,6,7,8,
CARNIVAL PLC	ADR	14365C10	205	9,060	SH	DEFINED 1
CARPENTER TECHNOLOGY	COM	14428510	16,842	819,979	SH	DEFINED 1,2,5,10
CARRIAGE SVCS INC	COM	14390510	39	19,570	SH	DEFINED 1
CARRIZO OIL & CO INC	COM	14457710	7,717	479,303	SH	DEFINED 1,2,6
CARROLS RESTAURANT G	COM	14574X10	35	12,940	SH	DEFINED 1
CARTER INC	COM	14622910	35,299	1,832,760	SH	DEFINED 1,2,7
CASCADE BANCORP	COM	14715410	3,189	472,492	SH	DEFINED 1,2
CASCADE CORP	COM	14719510	5,283	176,913	SH	DEFINED 1,2
CASELLA WASTE SYS IN	CL A	14744810	1,344	329,418	SH	DEFINED 1,2
CASEYS GEN STORES IN	COM	14752810	33,743	1,481,924	SH	DEFINED 1,2,5,6
CASH AMER INTL INC	COM	14754D10	25,901	947,033	SH	DEFINED 1,2,6,7
CASS INFORMATION SYS	COM	14808P10	3,042	99,877	SH	DEFINED 1,2,6
CASTLE A M & CO	COM	14841110	4,376	404,069	SH	DEFINED 1,2
CASTLEPOINT HOLDINGS	COM	G1952211	6,597	486,527	SH	DEFINED 1,2
CASUAL MALE RETAIL G	COM	14871110	277	533,134	SH	DEFINED 1
CATALYST HEALTH SOLU	COM	14888B10	13,452	552,459	SH	DEFINED 1,2,6

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

CATAPULT COMMUNICATI	COM	14901610	155	23,632	SH	DEFINED	1
CATERPILLAR INC DEL	COM	14912310	1,340,510	30,009,180	SH	DEFINED	1,2,5,6,7,8,
CATHAY GENERAL BANCO	COM	14915010	62,127	2,615,864	SH	DEFINED	1,2,5
CATO CORP NEW	CL A	14920510	11,273	746,547	SH	DEFINED	1,2
CAVCO INDS INC DEL	COM	14956810	2,240	83,288	SH	DEFINED	1,2,5
CAVIUM NETWORKS INC	COM	14965A10	4,997	475,490	SH	DEFINED	1,2,6
CB RICHARD ELLIS GRO	CL A	12497T10	34,440	7,972,208	SH	DEFINED	1,2,5,6,10,1
CBEYOND INC	COM	14984710	5,740	359,181	SH	DEFINED	1,2,5,6
CBIZ INC	COM	12480510	8,308	960,485	SH	DEFINED	1,2,6
CBL & ASSOC PPTYS IN	COM	12483010	11,445	1,760,695	SH	DEFINED	1,2,3,5,10
CBS CORP NEW	CL B	12485720	193,619	23,640,937	SH	DEFINED	1,2,5,6,7,8,
CDC CORP	SHS A	G2022L10	37	32,133	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	238	5,706	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	13,835	570,527	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	805	64,243	SH	DEFINED	1,2
CEDAR SHOPPING CTRS	COM NEW	15060220	11,049	1,560,585	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	4,223	495,046	SH	DEFINED	1,2
CELANESE CORP DEL	COM SER A	15087010	58,470	4,703,936	SH	DEFINED	1,2,5,7,8,10
CELERA CORP	COM	15100E10	14,584	1,310,371	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CELGENE CORP	COM	15102010	981,542	17,755,826	SH	DEFINED 1,2,5,6,7,8,
CELL GENESYS INC	COM	15092110	261	1,188,117	SH	DEFINED 1,2,5
CELLCOM ISRAEL LTD	SHS	M2196U10	2,006	90,767	SH	DEFINED 1,2,5
CELLDEX THERAPEUTICS	COM	15117B10	3,240	409,152	SH	DEFINED 1,2
CEMEX SAB DE CV	SPON ADR N	15129088	2,488	272,253	SH	DEFINED 1,2,7,8
CENTENE CORP DEL	COM	15135B10	27,104	1,375,149	SH	DEFINED 1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	11,943	1,481,810	SH	DEFINED 1,2,6,7,8
CENTERPOINT ENERGY I	COM	15189T10	201,177	15,941,121	SH	DEFINED 1,2,5,6,7,8,
CENTERSTATE BKS FLA	COM	15201P10	1,782	104,889	SH	DEFINED 1,2
CENTEX CORP	COM	15231210	67,864	6,378,155	SH	DEFINED 1,2,5,6,8,10
CENTRAIS ELETRICAS B	SPON ADR P	15234Q10	154	14,470	SH	DEFINED 1,2
CENTRAIS ELETRICAS B	SPONSORED	15234Q20	653	58,421	SH	DEFINED 1,2
CENTRAL EUROPEAN DIS	COM	15343510	9,221	468,094	SH	DEFINED 1,2,5,6,7,10
CENTRAL EUROPEAN MED	CL A NEW	G2004520	5,198	239,341	SH	DEFINED 1,5,7,10
CENTRAL FED CORP	COM	15346Q10	92	30,900	SH	DEFINED 1
CENTRAL GARDEN & PET	COM	15352710	107	18,311	SH	DEFINED 1,2,5
CENTRAL GARDEN & PET	CL A NON-V	15352720	7,420	1,257,577	SH	DEFINED 1,2
CENTRAL PAC FINL COR	COM	15476010	16,053	1,598,884	SH	DEFINED 1,2
CENTRAL VT PUB SVC C	COM	15577110	6,324	265,052	SH	DEFINED 1,2
CENTURY ALUM CO	COM	15643110	4,193	419,307	SH	DEFINED 1,2,5,10
CENTURY CASINOS INC	COM	15649210	34	33,762	SH	DEFINED 1
CENTURYTEL INC	COM	15670010	140,335	5,134,832	SH	DEFINED 1,2,5,6,7,8,
CENVEO INC	COM	15670S10	4,092	919,483	SH	DEFINED 1,2,5,6
CEPHALON INC	NOTE 2.00	156708AP	829	500,000	SH	DEFINED 1
CEPHALON INC	COM	15670810	225,254	2,923,857	SH	DEFINED 1,2,5,6,7,8,
CEPHEID	COM	15670R10	33,037	3,182,765	SH	DEFINED 1,2,5,6
CERADYNE INC	COM	15671010	18,476	909,705	SH	DEFINED 1,2,5,6
CERNER CORP	COM	15678210	46,968	1,221,539	SH	DEFINED 1,2,5,10
CERUS CORP	COM	15708510	25	36,297	SH	DEFINED 1,5
CEVA INC	COM	15721010	2,078	296,871	SH	DEFINED 1,2
CF INDS HLDGS INC	COM	12526910	159,246	3,239,344	SH	DEFINED 1,2,5,6,7,8,

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

CFS BANCORP INC	COM	12525D10	58	14,968	SH	DEFINED	1
CGG VERITAS	SPONSORED	20438610	177	11,830	SH	DEFINED	1,2,5
CH ENERGY GROUP INC	COM	12541M10	16,851	327,897	SH	DEFINED	1,2,5
CHAMPION ENTERPRISES	COM	15849610	788	1,407,979	SH	DEFINED	1,2,5,6
CHARLES & COLVARD LT	COM	15976510	2	10,104	SH	DEFINED	1
CHARLES RIV LABS INT	COM	15986410	37,110	1,416,404	SH	DEFINED	1,2,5,7,8,10
CHARLOTTE RUSSE HLDG	COM	16104810	2,947	454,042	SH	DEFINED	1,2
CHARMING SHOPPES INC	COM	16113310	5,035	2,063,713	SH	DEFINED	1,2,5,6
CHART INDS INC	COM PAR \$0	16115Q30	9,706	913,095	SH	DEFINED	1,2,6,7
CHARTER COMMUNICATIO	CL A	16117M10	557	6,789,845	SH	DEFINED	1,2,5,6
CHATTEM INC	COM	16245610	26,538	371,006	SH	DEFINED	1,2,6,7
CHECK POINT SOFTWARE	ORD	M2246510	19,156	1,008,728	SH	DEFINED	1,2,5,7,8,12
CHECKPOINT SYS INC	COM	16282510	7,698	782,274	SH	DEFINED	1,2
CHEESECAKE FACTORY I	COM	16307210	16,605	1,644,106	SH	DEFINED	1,2,5,6,8
CHELSEA THERAPEUTICS	COM	16342810	42	31,146	SH	DEFINED	1,2
CHEMED CORP NEW	COM	16359R10	22,911	576,093	SH	DEFINED	1,2,6
CHEMICAL FINL CORP	COM	16373110	11,800	423,260	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
CHEMTURA CORP	COM	16389310	7,322	5,230,211	SH	DEFINED	1,2,5,7,8,10
CHENIERE ENERGY INC	COM NEW	16411R20	2,260	792,868	SH	DEFINED	1,2,5
CHEROKEE INC DEL NEW	COM	16444H10	2,226	128,295	SH	DEFINED	1,2,5
CHESAPEAKE ENERGY CO	NOTE 2.50	165167BZ	753	700,000	SH	DEFINED	1
CHESAPEAKE ENERGY CO	COM	16516710	358,733	22,185,088	SH	DEFINED	1,2,5,6,7,8,
CHESAPEAKE UTILS COR	COM	16530310	4,020	127,712	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	7,675,473	103,764,672	SH	DEFINED	1,2,5,6,7,8,
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	412	40,995	SH	DEFINED	1,2,5
CHICOS FAS INC	COM	16861510	22,001	5,263,478	SH	DEFINED	1,2,5,6
CHILDRENS PL RETAIL	COM	16890510	24,058	1,109,685	SH	DEFINED	1,2,5,6
CHILE FD INC	COM	16883410	1,142	116,300	SH	DEFINED	5
CHIMERA INVT CORP	COM	16934Q10	6,809	1,973,592	SH	DEFINED	1,2
CHINA ARCHITECTURAL	COM	16937S10	496	201,690	SH	DEFINED	1
CHINA BAK BATTERY IN	COM	16936Y10	559	345,012	SH	DEFINED	1
CHINA DIRECT INC	COM NEW	16938420	93	64,304	SH	DEFINED	1
CHINA FIRE & SEC GRO	COM	16938R10	1,078	158,368	SH	DEFINED	1
CHINA INFORMATION SE	COM	16944F10	904	251,110	SH	DEFINED	1,6
CHINA MOBILE LIMITED	SPONSORED	16941M10	844	16,591	SH	DEFINED	1,6
CHINA PETE & CHEM CO	SPON ADR H	16941R10	25,987	420,577	SH	DEFINED	1,4,5,6
CHINA PRECISION STEE	COM	16941J10	196	156,820	SH	DEFINED	1
CHINA SEC & SURVE TE	COM	16942J10	1,566	353,441	SH	DEFINED	1,2
CHINA SKY ONE MED IN	COM	16941P10	1,570	98,162	SH	DEFINED	1,2
CHINA UNICOM (HONG K	SPONSORED	16945R10	164	13,460	SH	DEFINED	1,6
CHINA YUCHAI INTL LT	COM	G2108210	85	22,200	SH	DEFINED	1,7
CHINDEX INTERNATIONAL	COM	16946710	1,172	147,403	SH	DEFINED	1,6
CHIPOTLE MEXICAN GRI	CL A	16965610	36,750	592,936	SH	DEFINED	1,2,5,6,10
CHIPOTLE MEXICAN GRI	CL B	16965620	1,824	31,837	SH	DEFINED	1,2,6
CHIQUITA BRANDS INTL	COM	17003280	14,856	1,005,148	SH	DEFINED	1,2
CHOICE HOTELS INTL I	COM	16990510	12,929	430,103	SH	DEFINED	1,2,5,6,10
CHORDIANT SOFTWARE I	COM NEW	17040430	1,305	490,605	SH	DEFINED	1,5,6
CHRISTOPHER & BANKS	COM	17104610	4,626	826,138	SH	DEFINED	1,2,5,8
CHUBB CORP	COM	17123210	811,459	15,910,952	SH	DEFINED	1,2,5,6,7,8,
CHUNGHWA TELECOM CO	SPON ADR N	17133Q30	3,593	230,315	SH	DEFINED	1,4,12

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

CHURCH & DWIGHT INC	COM	17134010	98,169	1,749,262	SH	DEFINED	1,2,5,7,8,10
CHURCHILL DOWNS INC	COM	17148410	6,455	159,698	SH	DEFINED	1,2
CIBER INC	COM	17163B10	7,005	1,456,326	SH	DEFINED	1,2
CIENA CORP	COM NEW	17177930	23,892	3,565,906	SH	DEFINED	1,2,5,6,7,10
CIGNA CORP	COM	12550910	186,550	11,071,231	SH	DEFINED	1,2,5,6,7,8,
CIMAREX ENERGY CO	COM	17179810	70,341	2,626,637	SH	DEFINED	1,2,5,7,8,10
CINCINNATI BELL INC	COM	17187110	15,824	8,198,990	SH	DEFINED	1,2,5
CINCINNATI FINL CORP	COM	17206210	217,577	7,484,597	SH	DEFINED	1,2,5,6,7,8,
CINEMARK HOLDINGS IN	COM	17243V10	3,519	473,627	SH	DEFINED	1,2
CINTAS CORP	COM	17290810	111,320	4,792,080	SH	DEFINED	1,2,5,6,7,8,
CIRCOR INTL INC	COM	17273K10	10,924	397,248	SH	DEFINED	1,2,6
CIRRUS LOGIC INC	COM	17275510	4,348	1,622,254	SH	DEFINED	1,2,5,6
CISCO SYS INC	COM	17275R10	3,485,580	213,839,267	SH	DEFINED	1,2,5,6,7,8,
CIT GROUP INC	COM	12558110	60,756	13,382,450	SH	DEFINED	1,2,5,6,7,8,
CITADEL BROADCASTING	COM	17285T10	474	2,962,944	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
CITI TRENDS INC	COM	17306X10	3,053	207,373	SH	DEFINED	1,2,6
CITIGROUP INC	COM	17296710	1,645,920	245,293,611	SH	DEFINED	1,2,5,6,7,8,
CITIZENS & NORTHN CO	COM	17292210	2,993	151,523	SH	DEFINED	1,2
CITIZENS FIRST BANCO	COM	17461R10	40	19,125	SH	DEFINED	1
CITIZENS INC	CL A	17474010	5,647	582,209	SH	DEFINED	1,2,6
CITIZENS REPUBLIC BA	COM	17442010	14,185	4,759,979	SH	DEFINED	1,2,5
CITRIX SYS INC	COM	17737610	151,609	6,432,304	SH	DEFINED	1,2,5,6,7,8,
CITY BK LYNNWOOD WAS	COM	17770A10	1,234	237,330	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	12,890	370,607	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	58,656	1,204,437	SH	DEFINED	1,2,5,8,10,1
CKE RESTAURANTS INC	COM	12561E10	8,892	1,024,386	SH	DEFINED	1,2,6
CKX INC	COM	12562M10	2,883	785,631	SH	DEFINED	1,2,5,6
CLARCOR INC	COM	17989510	36,310	1,094,343	SH	DEFINED	1,2,5,6
CLEAN ENERGY FUELS C	COM	18449910	2,145	355,172	SH	DEFINED	1,2,6
CLEAN HARBORS INC	COM	18449610	32,696	515,385	SH	DEFINED	1,2,5,6
CLEAR CHANNEL OUTDOO	CL A	18451C10	2,631	427,754	SH	DEFINED	1,2,5,10
CLEARWATER PAPER COR	COM	18538R10	1,755	209,172	SH	DEFINED	1,2,5
CLEARWIRE CORP NEW	CL A	18538Q10	2,810	570,044	SH	DEFINED	1,2,5,10
CLECO CORP NEW	COM	12561W10	29,033	1,271,682	SH	DEFINED	1,2,5
CLIFFS NATURAL RESOU	COM	18683K10	81,218	3,171,335	SH	DEFINED	1,2,5,7,8,10
CLIFTON SVGS BANCORP	COM	18712Q10	2,245	189,272	SH	DEFINED	1,2
CLINICAL DATA INC NE	COM	18725U10	1,268	142,501	SH	DEFINED	1
CLOROX CO DEL	COM	18905410	293,069	5,274,815	SH	DEFINED	1,2,5,6,7,8,
CME GROUP INC	COM	12572Q10	567,753	2,728,138	SH	DEFINED	1,2,5,6,7,8,
CMS ENERGY CORP	COM	12589610	110,651	10,944,692	SH	DEFINED	1,2,5,6,10,1
CNA FINL CORP	COM	12611710	10,372	630,925	SH	DEFINED	1,2,5,7,8,10
CNA SURETY CORP	COM	12612L10	6,253	325,654	SH	DEFINED	1,2
CNH GLOBAL N V	SHS NEW	N2093520	171	10,978	SH	DEFINED	1,5
CNOOC LTD	SPONSORED	12613210	371	3,900	SH	DEFINED	1,6
CNX GAS CORP	COM	12618H30	9,387	343,858	SH	DEFINED	1,2,10
COACH INC	COM	18975410	252,865	12,174,509	SH	DEFINED	1,2,5,6,7,8,
COACHMEN INDS INC	COM	18987310	26	14,335	SH	DEFINED	1
COBIZ FINANCIAL INC	COM	19089710	3,191	327,617	SH	DEFINED	1,2
COBRA ELECTRS CORP	COM	19104210	11	10,846	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	3,563	77,523	SH	DEFINED	1,2,6

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

COCA COLA CO	COM	19121610	3,769,522	83,267,545	SH	DEFINED	1,2,5,6,7,8,
COCA COLA ENTERPRISE	COM	19121910	172,524	14,341,161	SH	DEFINED	1,2,5,6,7,8,
COCA COLA FEMSA S A	SPON ADR R	19124110	4,977	114,387	SH	DEFINED	1,2,7
COEUR D ALENE MINES	COM	19210810	9,310	10,579,494	SH	DEFINED	1,2,5,6
COGDELL SPENCER INC	COM	19238U10	1,841	196,669	SH	DEFINED	1,2,3
COGENT COMM GROUP IN	COM NEW	19239V30	5,193	795,177	SH	DEFINED	1,2,5,6
COGENT INC	COM	19239Y10	9,089	669,813	SH	DEFINED	1,2,5,6
COGNEX CORP	COM	19242210	13,868	937,037	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	181,870	10,070,297	SH	DEFINED	1,2,5,6,7,8,
COGO GROUP INC	COM	19244810	1,570	323,119	SH	DEFINED	1,2,6
COHEN & STEERS INC	COM	19247A10	2,777	252,667	SH	DEFINED	1,2
COHERENT INC	COM	19247910	13,561	631,928	SH	DEFINED	1,2,6
COHU INC	COM	19257610	5,447	448,307	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
COINSTAR INC	COM	19259P30	12,032	616,722	SH	DEFINED 1,2,6
COLDWATER CREEK INC	COM	19306810	3,600	1,263,137	SH	DEFINED 1,2,5,6
COLE KENNETH PRODTNS	CL A	19329410	1,046	147,687	SH	DEFINED 1,2
COLEMAN CABLE INC	COM	19345930	426	94,077	SH	DEFINED 1
COLFAX CORP	COM	19401410	3,021	290,750	SH	DEFINED 1,2
COLGATE PALMOLIVE CO	COM	19416210	1,377,495	20,097,675	SH	DEFINED 1,2,5,6,7,8,
COLLECTIVE BRANDS IN	COM	19421W10	25,098	2,141,460	SH	DEFINED 1,2,5
COLONIAL BANCGROUP I	COM	19549330	15,849	7,656,707	SH	DEFINED 1,2,5,8
COLONIAL PPTYS TR	COM SH BEN	19587210	14,219	1,706,994	SH	DEFINED 1,2,3,5
COLUMBIA BKG SYS INC	COM	19723610	3,720	311,778	SH	DEFINED 1,2
COLUMBIA LABS INC	COM	19777910	798	628,169	SH	DEFINED 1,5
COLUMBIA SPORTSWEAR	COM	19851610	7,609	215,139	SH	DEFINED 1,2,5
COLUMBUS MCKINNON CO	COM	19933310	5,563	407,551	SH	DEFINED 1,2,5,6
COMARCO INC	COM	20008010	11	13,186	SH	DEFINED 1
COMBINATORX INC	COM	20010A10	16	25,300	SH	DEFINED 1,5
COMCAST CORP NEW	CL A	20030N10	1,659,923	98,336,660	SH	DEFINED 1,2,5,6,7,8,
COMCAST CORP NEW	CL A SPL	20030N20	73,577	4,555,842	SH	DEFINED 1,2,5,7,8,10
COMERICA INC	COM	20034010	152,548	7,685,057	SH	DEFINED 1,2,5,6,7,8,
COMFORT SYS USA INC	COM	19990810	11,293	1,059,391	SH	DEFINED 1,2,5,6
COMMERCE BANCSHARES	COM	20052510	69,479	1,580,874	SH	DEFINED 1,2,5,8,10,1
COMMERCIAL METALS CO	COM	20172310	35,404	2,982,639	SH	DEFINED 1,2,5,8,10
COMMERCIAL VEH GROUP	COM	20260810	333	358,581	SH	DEFINED 1,2
COMMSCOPE INC	COM	20337210	22,317	1,436,093	SH	DEFINED 1,2,5,6,7,10
COMMUNITY BANCORP NE	COM	20343T10	47	13,600	SH	DEFINED 1
COMMUNITY BK SYS INC	COM	20360710	18,671	765,515	SH	DEFINED 1,2
COMMUNITY HEALTH SYS	COM	20366810	28,436	1,950,336	SH	DEFINED 1,2,5,8,10,1
COMMUNITY TR BANCORP	COM	20414910	9,306	253,214	SH	DEFINED 1,2
COMMVault SYSTEMS IN	COM	20416610	8,643	644,518	SH	DEFINED 1,2,6
COMPANHIA BRASILEIRA	SPON ADR P	20440T20	17,170	623,004	SH	DEFINED 1,2,7
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	2,589	58,428	SH	DEFINED 1,2
COMPANHIA ENERGETICA	SP ADR N-V	20440960	14,310	1,041,476	SH	DEFINED 1,2,5,7
COMPANHIA PARANAENSE	SPON ADR P	20441B40	17,100	1,622,392	SH	DEFINED 1,2,7
COMPANHIA SIDERURGIC	SPONSORED	20440W10	3,409	266,152	SH	DEFINED 1,2
COMPANHIA VALE DO RI	SPON ADR P	20441210	3,788	355,657	SH	DEFINED 1,2,8
COMPANHIA VALE DO RI	SPONSORED	20441220	128,978	10,650,508	SH	DEFINED 1,2,4,5,7
COMPANIA CERVECERIAS	SPONSORED	20442910	2,169	82,582	SH	DEFINED 1,2,5,7
COMPANIA DE MINAS BU	SPONSORED	20444810	1,507	75,652	SH	DEFINED 1,2

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

COMPASS DIVERSIFIED	SH BEN INT	20451Q10	6,875	611,124	SH	DEFINED	1,2
COMPASS MINERALS INT	COM	20451N10	56,060	955,674	SH	DEFINED	1,2,5,6,8,10
COMPELLENT TECHNOLOG	COM	20452A10	2,116	219,998	SH	DEFINED	1,2,6
COMPLETE PRODUCTION	COM	20453E10	12,371	1,517,869	SH	DEFINED	1,2
COMPUCREDIT CORP	COM	20478N10	1,738	314,329	SH	DEFINED	1,2
COMPUTER PROGRAMS &	COM	20530610	6,004	224,027	SH	DEFINED	1,2
COMPUTER SCIENCES CO	COM	20536310	216,220	6,153,094	SH	DEFINED	1,2,5,6,7,8,
COMPUTER TASK GROUP	COM	20547710	92	28,714	SH	DEFINED	1
COMPUWARE CORP	COM	20563810	68,198	10,103,367	SH	DEFINED	1,2,5,6,7,8,
COMSCORE INC	COM	20564W10	3,254	255,182	SH	DEFINED	1,2,6
COMSTOCK RES INC	COM NEW	20576820	71,985	1,523,489	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
COMSYS IT PARTNERS I	COM	20581E10	750	334,988	SH	DEFINED 1,2
COMTECH TELECOMMUNIC	COM NEW	20582620	21,409	467,235	SH	DEFINED 1,2,5,6
COMVERGE INC	COM	20585910	1,357	276,943	SH	DEFINED 1,2,6
CONAGRA FOODS INC	COM	20588710	393,007	23,818,601	SH	DEFINED 1,2,5,6,7,8,
CONCEPTUS INC	COM	20601610	7,203	473,227	SH	DEFINED 1,2,6
CONCHO RES INC	COM	20605P10	19,761	865,955	SH	DEFINED 1,2,6
CONCUR TECHNOLOGIES	COM	20670810	25,196	767,710	SH	DEFINED 1,2,5,6
CONEXANT SYSTEMS INC	COM NEW	20714230	44	64,189	SH	DEFINED 1,2,5
CONMED CORP	COM	20741010	20,454	854,396	SH	DEFINED 1,2
CONNECTICUT WTR SVC	COM	20779710	2,990	126,660	SH	DEFINED 1,2,5
CONNS INC	COM	20824210	2,004	236,273	SH	DEFINED 1,2
CONOCOPHILLIPS	COM	20825C10	3,110,795	60,053,955	SH	DEFINED 1,2,5,6,7,8,
CONSECO INC	COM NEW	20846488	11,662	2,251,262	SH	DEFINED 1,2,5,7,8,10
CONSOL ENERGY INC	COM	20854P10	221,711	7,757,571	SH	DEFINED 1,2,5,6,7,8,
CONSOLIDATED COMM HL	COM	20903410	4,472	376,420	SH	DEFINED 1,2
CONSOLIDATED EDISON	COM	20911510	428,977	11,019,185	SH	DEFINED 1,2,5,6,7,8,
CONSOLIDATED GRAPHIC	COM	20934110	8,514	376,057	SH	DEFINED 1,2
CONSOLIDATED TOMOKA	COM	21022610	3,356	87,882	SH	DEFINED 1,2,6
CONSOLIDATED WATER C	ORD	G2377310	2,268	181,443	SH	DEFINED 1
CONSTANT CONTACT INC	COM	21031310	3,743	282,528	SH	DEFINED 1,2,6
CONSTAR INTL INC NEW	COM	21036U10	1	13,300	SH	DEFINED 1
CONSTELLATION BRANDS	CL A	21036P10	115,811	7,343,741	SH	DEFINED 1,2,5,6,7,8,
CONSTELLATION ENERGY	COM	21037110	174,167	6,941,673	SH	DEFINED 1,2,5,6,7,8,
CONTANGO OIL & GAS C	COM NEW	21075N20	11,514	204,503	SH	DEFINED 1,2,5,6
CONTINENTAL AIRLS IN	CL B	21079530	25,961	1,437,478	SH	DEFINED 1,2,5,6,7,8,
CONTINENTAL RESOURCE	COM	21201510	8,629	416,636	SH	DEFINED 1,2,5,7,10,1
CONTINUOCARE CORP	COM	21217210	37	17,700	SH	DEFINED 1
CONVERA CORP	CL A	21191910	5	20,138	SH	DEFINED 1
CONVERGYS CORP	COM	21248510	25,748	4,016,883	SH	DEFINED 1,2,5,6,7,8,
CON-WAY INC	COM	20594410	27,987	1,052,141	SH	DEFINED 1,2,5,7,10
COOPER COS INC	COM NEW	21664840	13,058	796,194	SH	DEFINED 1,2,5,10
COOPER INDS LTD	CL A	G2418210	175,325	5,998,132	SH	DEFINED 1,2,5,6,7,8,
COOPER TIRE & RUBR C	COM	21683110	8,039	1,305,023	SH	DEFINED 1,2,5,8
COPA HOLDINGS SA	CL A	P3107610	33,689	1,111,115	SH	DEFINED 1,4,5,10
COPANO ENERGY L L C	COM UNITS	21720210	760	65,141	SH	DEFINED 1,2
COPART INC	COM	21720410	37,428	1,376,523	SH	DEFINED 1,2,5,10
CORE LABORATORIES N	COM	N2271710	2,670	44,606	SH	DEFINED 1,2,5,6
CORE MARK HOLDING CO	COM	21868110	3,328	154,656	SH	DEFINED 1,2,6,8
CORINTHIAN COLLEGES	COM	21886810	38,231	2,335,447	SH	DEFINED 1,2,5,6

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

CORN PRODS INTL INC	COM	21902310	39,550	1,370,887	SH	DEFINED	1,2,5,10
CORNELL COMPANIES IN	COM	21914110	3,319	178,511	SH	DEFINED	1,2,5,6
CORNING INC	COM	21935010	530,167	55,631,414	SH	DEFINED	1,2,5,6,7,8,
CORPBANCA	SP ADR REG	21987A20	358	17,898	SH	DEFINED	1,2,5
CORPORATE EXECUTIVE	COM	21988R10	17,212	780,222	SH	DEFINED	1,2,5,6,10
CORPORATE OFFICE PPT	SH BEN INT	22002T10	53,389	1,739,067	SH	DEFINED	1,2,3,5
CORRECTIONS CORP AME	COM NEW	22025Y40	44,442	2,716,504	SH	DEFINED	1,2,3,5,6,10
CORUS BANKSHARES INC	COM	22087310	732	659,777	SH	DEFINED	1,2
CORUS ENTERTAINMENT	COM CL B N	22087410	147	12,846	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CORVEL CORP	COM	22100610	3,628	165,063	SH	DEFINED 1,2,6
COSI INC	COM	22122P10	11	36,900	SH	DEFINED 1,5
COST PLUS INC CALIF	COM	22148510	29	30,389	SH	DEFINED 1
COSTAR GROUP INC	COM	22160N10	10,189	309,325	SH	DEFINED 1,2,6
COSTCO WHSL CORP NEW	COM	22160K10	821,247	15,642,802	SH	DEFINED 1,2,5,6,7,8,
COUGAR BIOTECHNOLOGY	COM	22208310	6,194	238,240	SH	DEFINED 1,2,6
COURIER CORP	COM	22266010	3,342	186,705	SH	DEFINED 1,2
COUSINS PPTYS INC	COM	22279510	24,705	1,783,750	SH	DEFINED 1,2,3,5
COVANCE INC	COM	22281610	68,664	1,491,723	SH	DEFINED 1,2,5,7,8,10
COVANTA HLDG CORP	COM	22282E10	27,105	1,234,267	SH	DEFINED 1,2,5,10
COVENANT TRANSN GROU	CL A	22284P10	25	12,631	SH	DEFINED 1
COVENTRY HEALTH CARE	COM	22286210	79,635	5,351,804	SH	DEFINED 1,2,5,6,7,8,
COVIDIEN LTD	COM	G2552X10	622,400	17,174,406	SH	DEFINED 1,2,5,6,7,8,
COWEN GROUP INC	COM	22362110	114	17,980	SH	DEFINED 1
COX RADIO INC	CL A	22405110	2,819	469,034	SH	DEFINED 1,2,5
CPFL ENERGIA S A	SPONSORED	12615310	207	5,290	SH	DEFINED 1
CPI INTERNATIONAL IN	COM	12618M10	1,051	121,314	SH	DEFINED 1
CRA INTL INC	COM	12618T10	5,475	203,307	SH	DEFINED 1,2,6
CRACKER BARREL OLD C	COM	22410J10	8,899	432,206	SH	DEFINED 1,2,5
CRANE CO	COM	22439910	15,560	902,581	SH	DEFINED 1,2,5,10
CRAWFORD & CO	CL B	22463310	5,855	402,691	SH	DEFINED 1,2,6
CRAY INC	COM NEW	22522330	895	430,155	SH	DEFINED 1,5
CREDICORP LTD	COM	G2519Y10	77,471	1,550,663	SH	DEFINED 1,2,4,5,7
CREDIT ACCEP CORP MI	COM	22531010	1,360	99,280	SH	DEFINED 1,2,6
CREDIT SUISSE GROUP	SPONSORED	22540110	989	34,997	SH	DEFINED 1,2
CREDO PETE CORP	COM PAR \$0	22543920	91	10,843	SH	DEFINED 1,2
CREE INC	COM	22544710	26,437	1,665,828	SH	DEFINED 1,2,5,6,10
CRESUD S A C I F Y A	SPONSORED	22640610	328	36,622	SH	DEFINED 1,2
CRH PLC	ADR	12626K20	265	10,181	SH	DEFINED 1
CROCS INC	COM	22704610	1,841	1,484,349	SH	DEFINED 1,2,5,6
CROSS CTRY HEALTHCAR	COM	22748310	5,023	571,452	SH	DEFINED 1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	216	7,739	SH	DEFINED 1,2
CROSSTEX ENERGY INC	COM	22765Y10	2,745	703,897	SH	DEFINED 1,2
CROSSTEX ENERGY L P	COM	22765U10	180	41,137	SH	DEFINED 1,2
CROWN CASTLE INTL CO	COM	22822710	66,558	3,786,002	SH	DEFINED 1,2,5,7,8,10
CROWN HOLDINGS INC	COM	22836810	68,490	3,567,206	SH	DEFINED 1,2,5,6,7,8,
CROWN MEDIA HLDGS IN	CL A	22841110	803	281,773	SH	DEFINED 1,2
CRUSADER ENERGY GROU	COM	22883410	24	20,800	SH	DEFINED 1
CRYOLIFE INC	COM	22890310	4,587	472,404	SH	DEFINED 1,2,6
CSG SYS INTL INC	COM	12634910	18,130	1,037,751	SH	DEFINED 1,2,5,6
CSS INDS INC	COM	12590610	2,319	130,731	SH	DEFINED 1,2

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

CSX CORP	COM	12640810	508,987	15,675,615	SH	DEFINED	1,2,5,6,7,8,
CTC MEDIA INC	COM	12642X10	2,412	502,597	SH	DEFINED	1,2,5,10
CTRIIP COM INTL LTD	ADR	22943F10	9,999	420,143	SH	DEFINED	1,4,5
CTS CORP	COM	12650110	4,393	797,262	SH	DEFINED	1,2,6
CUBIC CORP	COM	22966910	10,030	368,760	SH	DEFINED	1,2,6
CUBIST PHARMACEUTICA	COM	22967810	51,877	2,147,221	SH	DEFINED	1,2,5,6
CULLEN FROST BANKERS	COM	22989910	73,153	1,443,427	SH	DEFINED	1,2,5,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
CULP INC	COM	23021510	22	11,213	SH	DEFINED 1
CUMMINS INC	COM	23102110	476,429	17,823,769	SH	DEFINED 1,2,5,6,7,8,
CUMULUS MEDIA INC	CL A	23108210	1,311	526,306	SH	DEFINED 1,2
CURAGEN CORP	COM	23126R10	285	620,451	SH	DEFINED 1
CURIS INC	COM	23126910	25	32,722	SH	DEFINED 1
CURTISS WRIGHT CORP	COM	23156110	30,231	905,389	SH	DEFINED 1,2,5
CUTERA INC	COM	23210910	237	26,696	SH	DEFINED 1
CV THERAPEUTICS INC	COM	12666710	12,202	1,324,826	SH	DEFINED 1,2,5,6
CVB FINL CORP	COM	12660010	29,413	2,471,685	SH	DEFINED 1,2,5
CVR ENERGY INC	COM	12662P10	1,557	389,200	SH	DEFINED 1,2,6
CVS CAREMARK CORPORA	COM	12665010	1,519,059	52,855,203	SH	DEFINED 1,2,5,6,7,8,
CYBERONICS INC	COM	23251P10	6,816	411,362	SH	DEFINED 1,2,6
CYBERSOURCE CORP	COM	23251J10	15,367	1,281,686	SH	DEFINED 1,2,6,8
CYMER INC	COM	23257210	16,409	748,913	SH	DEFINED 1,2,5,6
CYNOSURE INC	CL A	23257720	2,107	230,727	SH	DEFINED 1,2,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	4,672	683,104	SH	DEFINED 1,2,5,6
CYPRESS SEMICONDUCTO	COM	23280610	9,706	2,171,471	SH	DEFINED 1,2,5,10
CYTEC INDS INC	COM	23282010	19,542	920,901	SH	DEFINED 1,2,5,10
CYTOKINETICS INC	COM	23282W10	1,445	507,178	SH	DEFINED 1
CYTORI THERAPEUTICS	COM	23283K10	896	248,130	SH	DEFINED 1
CYTRX CORP	COM NEW	23282830	22	72,369	SH	DEFINED 1
D & E COMMUNICATIONS	COM	23286010	159	23,703	SH	DEFINED 1
D R HORTON INC	COM	23331A10	96,533	13,653,921	SH	DEFINED 1,2,5,6,7,8,
DAIMLER AG	REG SHS	D1668R12	1,678	43,844	SH	DEFINED 1,2
DAKTRONICS INC	COM	23426410	6,611	706,313	SH	DEFINED 1,2,6
DANA HOLDING CORP	COM	23582520	1,262	1,704,798	SH	DEFINED 1,2
DANAHER CORP DEL	NOTE	235851AF	219	250,000	SH	DEFINED 1
DANAHER CORP DEL	COM	23585110	498,224	8,800,984	SH	DEFINED 1,2,5,6,7,8,
DANVERS BANCORP INC	COM	23644210	2,872	214,831	SH	DEFINED 1,2,6
DARDEN RESTAURANTS I	COM	23719410	157,170	5,577,355	SH	DEFINED 1,2,5,6,7,8,
DARLING INTL INC	COM	23726610	15,128	2,755,482	SH	DEFINED 1,2,5,6,7,8
DATA DOMAIN INC	COM	23767P10	9,459	503,162	SH	DEFINED 1,2,6
DATARAM CORP	COM PAR \$1	23810820	19	14,300	SH	DEFINED 1
DATASCOPE CORP	COM	23811310	12,491	239,112	SH	DEFINED 1,2,6
DATATRAK INTL INC	COM	23813410	3	15,197	SH	DEFINED 1
DAVITA INC	COM	23918K10	185,112	3,734,364	SH	DEFINED 1,2,5,6,7,8,
DAWSON GEOPHYSICAL C	COM	23935910	2,397	134,612	SH	DEFINED 1,2,5,6
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	210	22,333	SH	DEFINED 1,2
DCT INDUSTRIAL TRUST	COM	23315310	29,600	5,849,814	SH	DEFINED 1,2,3,5
DEALERTRACK HLDGS IN	COM	24230910	11,308	951,093	SH	DEFINED 1,2,6,8
DEAN FOODS CO NEW	COM	24237010	107,400	5,976,640	SH	DEFINED 1,2,5,6,7,8,
DEARBORN BANCORP INC	COM	24242R10	18	11,040	SH	DEFINED 1
DECKERS OUTDOOR CORP	COM	24353710	18,735	234,568	SH	DEFINED 1,2,5,6

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

DECORATOR INDS INC	COM PAR \$0	24363120	7	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	568,003	14,822,624	SH	DEFINED	1,2,5,6,7,8,
DEL MONTE FOODS CO	COM	24522P10	22,920	3,210,154	SH	DEFINED	1,2,5,10
DELEK US HLDGS INC	COM	24664710	1,298	245,428	SH	DEFINED	1,2
DELIA'S INC NEW	COM	24691110	72	32,909	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
DELL INC	COM	24702R10	725,147	70,815,110	SH	DEFINED	1,2,5,6,7,8,
DELPHI FINL GROUP IN	CL A	24713110	15,316	830,563	SH	DEFINED	1,2,5
DELTA AIR LINES INC	COM NEW	24736170	78,466	6,846,922	SH	DEFINED	1,2,5,7,8,10
DELTA PETE CORP	COM NEW	24790720	5,111	1,073,735	SH	DEFINED	1,2,5,6
DELTEK INC	COM	24784L10	717	154,612	SH	DEFINED	1,2
DELTIC TIMBER CORP	COM	24785010	8,543	186,733	SH	DEFINED	1,2,6
DELUXE CORP	COM	24801910	24,800	1,657,734	SH	DEFINED	1,2,5,7,8
DEMANDTEC INC	COM NEW	24802R50	2,056	254,741	SH	DEFINED	1,2
DENBURY RES INC	COM NEW	24791620	65,373	5,986,574	SH	DEFINED	1,2,5,7,8,10
DENDREON CORP	COM	24823Q10	7,089	1,547,817	SH	DEFINED	1,2,5,6
DENNYS CORP	COM	24869P10	3,182	1,599,091	SH	DEFINED	1,2,5,6
DENTSPLY INTL INC NE	COM	24903010	147,909	5,237,567	SH	DEFINED	1,2,5,6,7,8,
DEPOMED INC	COM	24990810	1,737	1,052,930	SH	DEFINED	1,2
DESARROLLADORA HOMEX	SPONSORED	25030W10	1,233	54,027	SH	DEFINED	1
DESIGN WITHIN REACH	COM	25055710	9	13,900	SH	DEFINED	1
DEUTSCHE BANK AG	NAMEN AKT	D1819089	274	6,737	SH	DEFINED	1,2
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,658	108,357	SH	DEFINED	1,2
DEVELOPERS DIVERSIFI	COM	25159110	33,353	6,834,573	SH	DEFINED	1,2,3,5,6,7,
DEVON ENERGY CORP NE	COM	25179M10	1,146,664	17,450,375	SH	DEFINED	1,2,5,6,7,8,
DEVRY INC DEL	COM	25189310	63,305	1,102,688	SH	DEFINED	1,2,5,10
DEXCOM INC	COM	25213110	889	322,115	SH	DEFINED	1
DG FASTCHANNEL INC	COM	23326R10	3,122	250,150	SH	DEFINED	1,2,5,6
DHT MARITIME INC	COM	Y2065G10	2,912	525,562	SH	DEFINED	1,2
DIAGEO P L C	SPON ADR N	25243Q20	1,074	18,920	SH	DEFINED	1
DIAMOND FOODS INC	COM	25260310	5,657	280,733	SH	DEFINED	1,2,6
DIAMOND HILL INVESTM	COM NEW	25264R20	1,965	30,235	SH	DEFINED	1,2
DIAMOND MGMT & TECHN	COM	25269L10	276	65,594	SH	DEFINED	1,2
DIAMOND OFFSHORE DRI	COM	25271C10	63,698	1,080,725	SH	DEFINED	1,2,5,7,8,10
DIAMONDROCK HOSPITAL	COM	25278430	17,957	3,541,881	SH	DEFINED	1,2,3
DIANA SHIPPING INC	COM	Y2066G10	251	19,705	SH	DEFINED	1,2,5
DICE HLDGS INC	COM	25301710	861	210,945	SH	DEFINED	1,2,6
DICKS SPORTING GOODS	COM	25339310	29,737	2,107,531	SH	DEFINED	1,2,5,6,10
DIEBOLD INC	COM	25365110	41,995	1,495,028	SH	DEFINED	1,2,5,8,10,1
DIGI INTL INC	COM	25379810	5,422	668,513	SH	DEFINED	1,2,5
DIGIMARC CORP NEW	COM	25381B10	737	73,593	SH	DEFINED	1
DIGITAL ANGEL CORP N	COM NEW	25383A20	5	10,008	SH	DEFINED	1,2
DIGITAL RIV INC	COM	25388B10	29,974	1,208,617	SH	DEFINED	1,2,5,6
DIGITAL RLTY TR INC	COM	25386810	73,327	2,232,167	SH	DEFINED	1,2,3,5,6,7,
DILLARDS INC	CL A	25406710	4,238	1,067,406	SH	DEFINED	1,2,5,8
DIME CMNTY BANCSHARE	COM	25392210	8,229	618,723	SH	DEFINED	1,2,5
DINEEQUITY INC	COM	25442310	3,323	287,435	SH	DEFINED	1,2
DIODES INC	COM	25454310	2,882	475,571	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	15,185	338,566	SH	DEFINED	1,2,5,6
DIRECTV GROUP INC	COM	25459L10	697,251	30,434,361	SH	DEFINED	1,2,5,6,7,8,
DISCOVER FINL SVCS	COM	25470910	209,959	22,031,406	SH	DEFINED	1,2,5,6,7,8,

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

DISCOVERY COMMUNICAT	COM SER A	25470F10	29,183	2,060,967	SH	DEFINED	1,2,5,7,8,10
DISCOVERY COMMUNICAT	COM SER C	25470F30	47,344	3,535,747	SH	DEFINED	1,2,5,7,8,10
DISCOVERY LABORATORI	COM	25466810	1,437	1,282,816	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
DISH NETWORK CORP	CL A	25470M10	46,731	4,213,762	SH	DEFINED	1,2,5,7,8,10
DISNEY WALT CO	COM DISNEY	25468710	1,674,076	73,780,326	SH	DEFINED	1,2,5,6,7,8,
DISTRIBUCION Y SERVI	SPONSORED	25475310	1,511	62,473	SH	DEFINED	1,2,5
DITECH NETWORKS INC	COM	25500T10	21	26,085	SH	DEFINED	1
DIVX INC	COM	25541310	1,943	371,452	SH	DEFINED	1,2,6
DIXIE GROUP INC	CL A	25551910	22	14,064	SH	DEFINED	1
DNP SELECT INCOME FD	COM	23325P10	81	13,100	SH	DEFINED	5
DOLAN MEDIA CO	COM	25659P40	2,330	353,582	SH	DEFINED	1,2,6
DOLBY LABORATORIES I	COM	25659T10	24,314	742,198	SH	DEFINED	1,2,5,7,8,10
DOLLAR FINL CORP	COM	25666410	5,699	553,339	SH	DEFINED	1,2,6
DOLLAR THRIFTY AUTOM	COM	25674310	399	365,809	SH	DEFINED	1,2
DOLLAR TREE INC	COM	25674610	108,023	2,591,089	SH	DEFINED	1,2,5,6,7,8,
DOMINION RES INC VA	COM	25746U10	880,649	24,571,668	SH	DEFINED	1,2,5,6,7,8,
DOMINOS PIZZA INC	COM	25754A20	4,338	921,034	SH	DEFINED	1,2,8
DOMTAR CORP	COM	25755910	8,657	5,183,616	SH	DEFINED	1,2,5,10
DONALDSON INC	COM	25765110	48,540	1,442,483	SH	DEFINED	1,2,5,10
DONEGAL GROUP INC	CL A	25770120	3,540	211,074	SH	DEFINED	1,2
DONNELLEY R R & SONS	COM	25786710	128,736	9,479,826	SH	DEFINED	1,2,5,6,7,8,
DORAL FINL CORP	COM NEW	25811P88	576	76,817	SH	DEFINED	1,2
DORCHESTER MINERALS	COM UNIT	25820R10	523	32,962	SH	DEFINED	1,2
DORMAN PRODUCTS INC	COM	25827810	1,730	131,069	SH	DEFINED	1,2
DOT HILL SYS CORP	COM	25848T10	59	73,205	SH	DEFINED	1,5
DOUBLE EAGLE PETE CO	COM PAR \$0	25857020	801	114,074	SH	DEFINED	1,2,5
DOUBLE-TAKE SOFTWARE	COM	25859810	2,005	223,563	SH	DEFINED	1,2
DOUGLAS EMMETT INC	COM	25960P10	39,393	3,016,284	SH	DEFINED	1,2,3,5,7,10
DOVER CORP	COM	26000310	259,267	7,875,654	SH	DEFINED	1,2,5,6,7,8,
DOVER DOWNS GAMING &	COM	26009510	1,748	549,756	SH	DEFINED	1,2,5
DOVER MOTORSPORTS IN	COM	26017410	201	154,720	SH	DEFINED	1
DOW CHEM CO	COM	26054310	563,651	37,352,635	SH	DEFINED	1,2,5,6,7,8,
DPL INC	COM	23329310	53,283	2,332,890	SH	DEFINED	1,2,5,7,8,10
DR PEPPER SNAPPLE GR	COM	26138E10	144,732	8,906,612	SH	DEFINED	1,2,5,6,7,8,
DR REDDYS LABS LTD	ADR	25613520	8,863	904,363	SH	DEFINED	1,2,4,5,6
DRDGOLD LIMITED	SPON ADR N	26152H30	91	16,328	SH	DEFINED	1
DREAMWORKS ANIMATION	CL A	26153C10	42,573	1,685,378	SH	DEFINED	1,2,5,6,7,8,
DRESS BARN INC	COM	26157010	18,194	1,693,998	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	19,477	1,129,117	SH	DEFINED	1,2,5,6,10
DREW INDS INC	COM NEW	26168L20	4,826	402,177	SH	DEFINED	1,2,6
DRI CORPORATION	COM	23330F10	18	16,137	SH	DEFINED	1
DRIL-QUIP INC	COM	26203710	11,474	559,450	SH	DEFINED	1,2,6
DRUGSTORE COM INC	COM	26224110	1,223	986,681	SH	DEFINED	1,2
DSP GROUP INC	COM	23332B10	4,439	553,433	SH	DEFINED	1,2,5
DST SYS INC DEL	COM	23332610	38,537	1,014,672	SH	DEFINED	1,2,5,7,8,10
DSW INC	CL A	23334L10	2,744	220,199	SH	DEFINED	1,2,6
DTE ENERGY CO	COM	23333110	252,728	7,085,163	SH	DEFINED	1,2,5,6,7,8,
DTS INC	COM	23335C10	5,268	287,102	SH	DEFINED	1,2,6
DU PONT E I DE NEMOU	COM	26353410	1,320,389	52,189,280	SH	DEFINED	1,2,5,6,7,8,
DUCOMMUN INC DEL	COM	26414710	3,523	210,971	SH	DEFINED	1,2,5

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

DUFF & PHELPS CORP N CL A 26433B10 2,861 149,642 SH DEFINED 1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
DUKE ENERGY CORP NEW	COM	26441C10	817,426	54,458,787 SH	DEFINED	1,2,5,6,7,8,
DUKE REALTY CORP	COM NEW	26441150	66,409	6,059,186 SH	DEFINED	1,2,3,5,7,8,
DUN & BRADSTREET COR	COM	26483E10	153,720	1,991,195 SH	DEFINED	1,2,5,6,7,8,
DUNCAN ENERGY PARTNE	COM UNITS	26502610	187	13,780 SH	DEFINED	1,2
DUPONT FABROS TECHNO	COM	26613Q10	2,105	1,016,897 SH	DEFINED	1,2,3,6,8
DURECT CORP	COM	26660510	4,517	1,332,557 SH	DEFINED	1,2,5,6
DXP ENTERPRISES INC	COM NEW	23337740	1,531	104,788 SH	DEFINED	1,2,5
DYAX CORP	COM	26746E10	2,541	698,006 SH	DEFINED	1,2,5
DYCOM INDS INC	COM	26747510	8,892	1,081,707 SH	DEFINED	1,2,5,6
DYNAMEX INC	COM	26784F10	2,239	151,771 SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	4,012	207,760 SH	DEFINED	1,2,5,6
DYNAVAX TECHNOLOGIES	COM	26815810	31	36,351 SH	DEFINED	1,2
DYNOCORP INTL INC	CL A	26817C10	6,394	421,468 SH	DEFINED	1,2,6
DYNEGY INC DEL	CL A	26817G10	38,989	19,494,479 SH	DEFINED	1,2,5,6,7,8,
E M C CORP MASS	NOTE 1.75	268648AM	701	750,000 SH	DEFINED	1
E M C CORP MASS	COM	26864810	752,848	71,905,283 SH	DEFINED	1,2,5,6,7,8,
E TRADE FINANCIAL CO	COM	26924610	23,986	20,857,487 SH	DEFINED	1,2,5,6,10,1
EAGLE BANCORP INC MD	COM	26894810	61	10,678 SH	DEFINED	1
EAGLE BULK SHIPPING	COM	Y2187A10	4,343	636,858 SH	DEFINED	1,2,5
EAGLE MATERIALS INC	COM	26969P10	9,586	520,669 SH	DEFINED	1,2,5,6,7,10
EAGLE ROCK ENERGY PA	UNIT	26985R10	149	31,626 SH	DEFINED	1,2
EARTHLINK INC	COM	27032110	20,138	2,978,967 SH	DEFINED	1,2,5,6
EAST WEST BANCORP IN	COM	27579R10	36,551	2,288,726 SH	DEFINED	1,2,5
EASTERN INS HLDGS IN	COM	27653410	87	10,884 SH	DEFINED	1,2
EASTGROUP PPTY INC	COM	27727610	28,837	810,472 SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	94,827	2,990,449 SH	DEFINED	1,2,5,6,7,8,
EASTMAN KODAK CO	NOTE 3.37	277461BE	121	150,000 SH	DEFINED	1
EASTMAN KODAK CO	COM	27746110	69,547	10,569,460 SH	DEFINED	1,2,5,6,7,8,
EATON CORP	COM	27805810	290,554	5,844,979 SH	DEFINED	1,2,5,6,7,8,
EATON VANCE CORP	COM NON VT	27826510	55,952	2,663,106 SH	DEFINED	1,2,5,10
EBAY INC	COM	27864210	579,611	41,519,434 SH	DEFINED	1,2,5,6,7,8,
EBIX INC	COM NEW	27871520	2,274	95,126 SH	DEFINED	1,2
ECHELON CORP	COM	27874N10	3,814	467,939 SH	DEFINED	1,2,6
ECHOSTAR CORP	CL A	27876810	8,222	552,897 SH	DEFINED	1,2,5,6,8,10
ECLIPSYS CORP	COM	27885610	15,014	1,058,078 SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	246,330	7,007,952 SH	DEFINED	1,2,5,6,7,8,
ECOPETROL S A	SPONSORED	27915810	1,460	79,454 SH	DEFINED	1,5,7
EDGE PETE CORP DEL	COM	27986210	5	32,926 SH	DEFINED	1
EDGEWATER TECHNOLOGY	COM	28035810	44	17,022 SH	DEFINED	1
EDISON INTL	COM	28102010	1,199,596	37,347,322 SH	DEFINED	1,2,5,6,7,8,
EDUCATION RLTY TR IN	COM	28140H10	6,135	1,175,203 SH	DEFINED	1,2,3,5
EDWARDS LIFESCIENCES	COM	28176E10	108,148	1,968,110 SH	DEFINED	1,2,5,10
EF JOHNSON TECHNOLOG	COM	26843B10	43	31,750 SH	DEFINED	1
EHEALTH INC	COM	28238P10	4,809	362,141 SH	DEFINED	1,2,6
EINSTEIN NOAH REST G	COM	28257U10	490	85,132 SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	238,592	30,471,478 SH	DEFINED	1,2,5,6,7,8,
EL PASO ELEC CO	COM NEW	28367785	20,562	1,136,672 SH	DEFINED	1,2,5
EL PASO PIPELINE PAR	COM UNIT L	28370210	328	21,037 SH	DEFINED	1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
ELAN PLC	ADR	28413120	409	68,152	SH	DEFINED 1,5
ELECTRO OPTICAL SCIE	COM	28519210	37	10,900	SH	DEFINED 1
ELECTRO RENT CORP	COM	28521810	3,809	341,337	SH	DEFINED 1,2,5
ELECTRO SCIENTIFIC I	COM	28522910	3,176	467,740	SH	DEFINED 1,2,5
ELECTROGLAS INC	COM	28532410	2	11,721	SH	DEFINED 1
ELECTRONIC ARTS INC	COM	28551210	178,655	11,138,084	SH	DEFINED 1,2,5,6,7,8,
ELECTRONICS FOR IMAG	COM	28608210	9,187	961,033	SH	DEFINED 1,2,5
ELIXIR GAMING TECHNO	COM	28661G10	102	785,545	SH	DEFINED 1
ELIZABETH ARDEN INC	COM	28660G10	5,033	399,140	SH	DEFINED 1,2
ELLIS PERRY INTL INC	COM	28885310	1,974	311,336	SH	DEFINED 1
EMAGEON INC	COM	29076V10	45	24,126	SH	DEFINED 1
EMBARQ CORP	COM	29078E10	183,010	5,089,278	SH	DEFINED 1,2,5,6,7,8,
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	113	10,809	SH	DEFINED 1,2
EMBOTELLADORA ANDINA	SPON ADR B	29081P30	1,134	83,998	SH	DEFINED 1,2,5
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	244	15,080	SH	DEFINED 1,2
EMC INS GROUP INC	COM	26866410	2,414	94,101	SH	DEFINED 1,2
EMCOR GROUP INC	COM	29084Q10	68,338	3,046,722	SH	DEFINED 1,2,5,6,8
EMCORE CORP	COM	29084610	1,371	1,054,422	SH	DEFINED 1,2,5,6
EMERGENCY MEDICAL SV	CL A	29100P10	5,883	160,689	SH	DEFINED 1,2,5,6
EMERGENT BIOSOLUTION	COM	29089Q10	11,908	456,086	SH	DEFINED 1,2,6
EMERITUS CORP	COM	29100510	2,999	299,040	SH	DEFINED 1,2,6
EMERSON ELEC CO	COM	29101110	1,010,478	27,601,141	SH	DEFINED 1,2,5,6,7,8,
EMERSON RADIO CORP	COM NEW	29108720	7	10,566	SH	DEFINED 1
EMISPHERE TECHNOLOGI	COM	29134510	17	20,983	SH	DEFINED 1,2
EMMIS COMMUNICATIONS	CL A	29152510	16	45,082	SH	DEFINED 1
EMPIRE DIST ELEC CO	COM	29164110	11,190	635,790	SH	DEFINED 1,2
EMPIRE RESORTS INC	COM	29205210	62	57,146	SH	DEFINED 1,5
EMPLOYERS HOLDINGS I	COM	29221810	15,085	914,236	SH	DEFINED 1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	8,691	259,524	SH	DEFINED 1,2,5,7
EMS TECHNOLOGIES INC	COM	26873N10	6,882	266,007	SH	DEFINED 1,2,6
EMULEX CORP	COM NEW	29247520	14,301	2,048,814	SH	DEFINED 1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	404	16,515	SH	DEFINED 1,2
ENBRIDGE ENERGY PART	COM	29250R10	1,796	70,446	SH	DEFINED 1,2
ENCANA CORP	COM	29250510	2,401	51,663	SH	DEFINED 1,2,5
ENCORE ACQUISITION C	COM	29255W10	32,980	1,292,332	SH	DEFINED 1,2,5,10
ENCORE BANCSHARES IN	COM	29255V20	735	66,820	SH	DEFINED 1
ENCORE CAP GROUP INC	COM	29255410	2,828	392,836	SH	DEFINED 1,2,5
ENCORE ENERGY PARTNE	COM UNIT	29257A10	273	21,053	SH	DEFINED 1,2
ENCORE WIRE CORP	COM	29256210	6,210	327,551	SH	DEFINED 1,2,5,6
ENDEAVOUR INTL CORP	COM	29259G10	854	1,707,572	SH	DEFINED 1
ENDO PHARMACEUTICALS	COM	29264F20	59,869	2,313,326	SH	DEFINED 1,2,5,7,10
ENDOLOGIX INC	COM	29266S10	38	31,475	SH	DEFINED 1
ENDURANCE SPECIALTY	SHS	G3039710	15,735	515,399	SH	DEFINED 1,2,5,7,8,10
ENDWAVE CORP	COM NEW	29264A20	40	16,728	SH	DEFINED 1
ENER1 INC	COM NEW	29267A20	4,405	616,112	SH	DEFINED 1,2,6
ENERGEN CORP	COM	29265N10	56,586	1,929,290	SH	DEFINED 1,2,5,7,8,10
ENERGIZER HLDGS INC	COM	29266R10	81,771	1,510,369	SH	DEFINED 1,2,5,7,8,10
ENERGY CONVERSION DE	COM	29265910	21,704	860,915	SH	DEFINED 1,2,5,6

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
ENERGY PARTNERS LTD	COM	29270U10	846	626,324	SH	DEFINED 1,2,5
ENERGY RECOVERY INC	COM	29270J10	1,279	168,738	SH	DEFINED 1,2,6
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	3,363	207,469	SH	DEFINED 1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	3,090	90,845	SH	DEFINED 1,2
ENERGY XXI (BERMUDA)	COM SHS	G1008210	1,131	1,431,814	SH	DEFINED 1
ENERGYSOLUTIONS INC	DEPOSITARY	29275620	3,191	564,862	SH	DEFINED 1,2
ENERNOC INC	COM	29276410	961	129,171	SH	DEFINED 1,2,6
ENERSIS S A	SPONSORED	29274F10	14,320	1,124,014	SH	DEFINED 1,2,5,7
ENERSYS	COM	29275Y10	7,551	686,461	SH	DEFINED 1,2
ENGLOBAL CORP	COM	29330610	1,244	382,814	SH	DEFINED 1,2,5
ENI S P A	SPONSORED	26874R10	3,190	66,717	SH	DEFINED 1,2
ENNIS INC	COM	29338910	5,351	441,833	SH	DEFINED 1,2
ENPRO INDS INC	COM	29355X10	17,168	797,041	SH	DEFINED 1,2,5
ENSCO INTL INC	COM	26874Q10	225,330	7,936,965	SH	DEFINED 1,2,5,6,7,8,
ENSIGN GROUP INC	COM	29358P10	1,966	117,452	SH	DEFINED 1,2,6
ENSTAR GROUP LIMITED	SHS	G3075P10	4,932	83,387	SH	DEFINED 1,2,6
ENTEGRIS INC	COM	29362U10	4,879	2,227,731	SH	DEFINED 1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	620	503,668	SH	DEFINED 1,2
ENERGY CORP NEW	COM	29364G10	621,164	7,472,203	SH	DEFINED 1,2,5,6,7,8,
ENTERPRISE FINL SVCS	COM	29371210	2,343	153,719	SH	DEFINED 1,2
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	678	38,881	SH	DEFINED 1,2,8
ENTERPRISE PRODS PAR	COM	29379210	6,358	306,714	SH	DEFINED 1,2,8
ENTERTAINMENT PTYS	COM SH BEN	29380T10	24,661	827,547	SH	DEFINED 1,2,3,5
ENTORIAN TECHNOLOGIE	COM	29383P10	4	13,199	SH	DEFINED 1
ENTRAVISION COMMUNIC	CL A	29382R10	1,641	1,051,634	SH	DEFINED 1,2,6
ENTREMED INC	COM	29382F10	4	22,990	SH	DEFINED 1
ENTROPIC COMMUNICATI	COM	29384R10	87	174,739	SH	DEFINED 1
ENTRUST INC	COM	29384810	1,225	775,468	SH	DEFINED 1,5
ENVIRONMENTAL TECTON	COM	29409210	11	13,800	SH	DEFINED 1
ENZO BIOCHEM INC	COM	29410010	2,809	574,528	SH	DEFINED 1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	8,379	1,437,215	SH	DEFINED 1,2,5
EOG RES INC	COM	26875P10	644,982	9,687,321	SH	DEFINED 1,2,5,6,7,8,
EPICOR SOFTWARE CORP	COM	29426L10	5,013	1,044,438	SH	DEFINED 1,2,5,6
EPIQ SYS INC	COM	26882D10	10,270	614,628	SH	DEFINED 1,2,6
EPIX PHARMACEUTICALS	COM NEW	26881Q30	32	31,284	SH	DEFINED 1,5
EPOCH HOLDING CORP	COM	29428R10	1,182	155,761	SH	DEFINED 1,2
EQUIFAX INC	COM	29442910	129,580	4,886,116	SH	DEFINED 1,2,5,6,7,8,
EQUINIX INC	COM NEW	29444U50	23,268	437,454	SH	DEFINED 1,2,5,6,8,10
EQUITABLE RES INC	COM	29454910	186,440	5,557,070	SH	DEFINED 1,2,5,6,7,8,
EQUITY LIFESTYLE PPT	COM	29472R10	26,270	684,820	SH	DEFINED 1,2,3,5,6
EQUITY ONE	COM	29475210	24,386	1,377,755	SH	DEFINED 1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	451,667	15,146,439	SH	DEFINED 1,2,3,5,6,7,
ERESEARCHTECHNOLOGY	COM	29481V10	6,813	1,027,675	SH	DEFINED 1,2,5,6
ERICSSON L M TEL CO	ADR B SEK	29482160	4,098	524,693	SH	DEFINED 1,2
ERIE INDY CO	CL A	29530P10	12,900	342,824	SH	DEFINED 1,2,5,10,12
ESCO TECHNOLOGIES IN	COM	29631510	18,508	451,977	SH	DEFINED 1,2,5,6
ESSA BANCORP INC	COM	29667D10	3,723	263,495	SH	DEFINED 1,2
ESSEX PTY TR INC	COM	29717810	72,991	951,024	SH	DEFINED 1,2,3,5,10

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
ESTERLINE TECHNOLOGI	COM	29742510	20,437	539,368	SH	DEFINED	1,2,6
ETHAN ALLEN INTERIOR	COM	29760210	7,826	544,625	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	17	10,800	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	10,993	946,818	SH	DEFINED	1,2,5,6,8
EV3 INC	COM	26928A20	8,601	1,410,034	SH	DEFINED	1,2,6,8
EVANS & SUTHERLAND C	COM	29909610	10	16,128	SH	DEFINED	1
EVERCORE PARTNERS IN	CLASS A	29977A10	2,163	173,202	SH	DEFINED	1,2
EVEREST RE GROUP LTD	COM	G3223R10	93,842	1,232,495	SH	DEFINED	1,2,5,7,8,10
EVERGREEN ENERGY INC	COM	30024B10	443	1,581,371	SH	DEFINED	1,2,5
EVERGREEN SOLAR INC	COM	30033R10	7,931	2,486,283	SH	DEFINED	1,2,5,6,8
EVOLVING SYS INC	COM	30049R10	22	26,876	SH	DEFINED	1
EVOTEC AG	SPONSORED	30050E10	23	11,062	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	12	20,617	SH	DEFINED	1
EXACTECH INC	COM	30064E10	1,515	89,965	SH	DEFINED	1,2
EXAR CORP	COM	30064510	5,437	815,143	SH	DEFINED	1,2,5,8
EXCEL MARITIME CARRI	COM	V3267N10	254	36,111	SH	DEFINED	1,2,5
EXCO RESOURCES INC	COM	26927940	25,158	2,776,871	SH	DEFINED	1,2,5,6
EXELIXIS INC	COM	30161Q10	8,264	1,646,261	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,454,352	26,152,710	SH	DEFINED	1,2,5,6,7,8,
EXIDE TECHNOLOGIES	COM NEW	30205120	6,678	1,262,369	SH	DEFINED	1,2,8
EXLSERVICE HOLDINGS	COM	30208110	2,126	248,126	SH	DEFINED	1,2,6
EXPEDIA INC DEL	COM	30212P10	67,305	8,168,049	SH	DEFINED	1,2,5,6,7,8,
EXPEDITORS INTL WASH	COM	30213010	250,834	7,539,340	SH	DEFINED	1,2,5,6,7,8,
EXPONENT INC	COM	30214U10	7,519	249,956	SH	DEFINED	1,2,6
EXPRESS SCRIPTS INC	COM	30218210	543,961	9,893,800	SH	DEFINED	1,2,5,6,7,8,
EXTERRAN HLDGS INC	COM	30225X10	34,197	1,605,486	SH	DEFINED	1,2,5,8,10
EXTERRAN PARTNERS LP	COM UNITS	30225N10	124	11,037	SH	DEFINED	1,2
EXTRA SPACE STORAGE	COM	30225T10	28,689	2,779,959	SH	DEFINED	1,2,3
EXTREME NETWORKS INC	COM	30226D10	3,820	1,632,608	SH	DEFINED	1,2,5,6
EXXON MOBIL CORP	COM	30231G10	16,100,216	201,681,273	SH	DEFINED	1,2,5,6,7,8,
EZCORP INC	CL A NON V	30230110	13,650	897,452	SH	DEFINED	1,2,5,6
F M C CORP	COM NEW	30249130	90,236	2,017,358	SH	DEFINED	1,2,5,7,10
F5 NETWORKS INC	COM	31561610	39,192	1,714,416	SH	DEFINED	1,2,5,6,10
FACET BIOTECH CORP	SHS	30303Q10	4,500	469,251	SH	DEFINED	1,2,5,6
FACTSET RESH SYS INC	COM	30307510	35,066	792,633	SH	DEFINED	1,2,5,6,10
FAIR ISAAC CORP	COM	30325010	23,761	1,409,283	SH	DEFINED	1,2,5,6
FAIRCHILD SEMICONDOC	COM	30372610	11,765	2,405,992	SH	DEFINED	1,2,5,10
FAIRPOINT COMMUNICAT	COM	30556010	5,289	1,612,522	SH	DEFINED	1,2,5,13
FALCONSTOR SOFTWARE	COM	30613710	1,593	573,101	SH	DEFINED	1,2,5,6
FAMILY DLR STORES IN	COM	30700010	169,964	6,519,534	SH	DEFINED	1,2,5,6,7,8,
FAMOUS DAVES AMER IN	COM	30706810	41	14,000	SH	DEFINED	1,5
FARMER BROS CO	COM	30767510	2,632	105,553	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	2,277	93,225	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	4,664	276,634	SH	DEFINED	1,2,6
FASTENAL CO	COM	31190010	158,506	4,548,247	SH	DEFINED	1,2,5,6,7,8,
FBL FINL GROUP INC	CL A	30239F10	3,248	210,204	SH	DEFINED	1,2
FBR CAPITAL MARKETS	COM	30247C30	2,107	433,465	SH	DEFINED	1,2,6
FCSTONE GROUP INC	COM	31308T10	1,440	325,145	SH	DEFINED	1,2,6

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
FEDERAL AGRIC MTG CO	CL C	31314830	599	171,011	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	4,481	6,138,774	SH	DEFINED	1,2,5,6,10
FEDERAL MOGUL CORP	COM	31354940	951	224,707	SH	DEFINED	1,2,7,8,10
FEDERAL NATL MTG ASS	COM	31358610	7,649	10,064,079	SH	DEFINED	1,2,5,10
FEDERAL REALTY INVT	SH BEN INT	31374720	134,253	2,162,579	SH	DEFINED	1,2,3,5,7,8,
FEDERAL SIGNAL CORP	COM	31385510	10,231	1,246,196	SH	DEFINED	1,2,5
FEDERATED INVS INC P	CL B	31421110	70,490	4,156,258	SH	DEFINED	1,2,5,6,7,8,
FEDEX CORP	COM	31428X10	701,263	10,931,611	SH	DEFINED	1,2,5,6,7,8,
FEI CO	COM	30241L10	12,531	664,424	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	5,443	2,958,126	SH	DEFINED	1,2,3,5
FERRELLGAS PARTNERS	UNIT LTD P	31529310	745	50,842	SH	DEFINED	1,2
FERRO CORP	COM	31540510	7,988	1,133,035	SH	DEFINED	1,2,5
FGX INTERNATIONAL HL	ORD SHS	G3396L10	2,727	198,502	SH	DEFINED	1,2
FIBERTOWER CORP	COM	31567R10	276	1,727,708	SH	DEFINED	1,2,5,6
FIDELITY NATIONAL FI	CL A	31620R10	87,565	4,933,244	SH	DEFINED	1,2,5,7,8,10
FIDELITY NATL INFORM	COM	31620M10	106,191	6,526,823	SH	DEFINED	1,2,5,6,7,8,
FIFTH STREET FINANCE	COM	31678A10	854	113,129	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	214,134	25,924,169	SH	DEFINED	1,2,5,6,7,8,
FINANCIAL FED CORP	COM	31749210	11,289	485,126	SH	DEFINED	1,2
FINANCIAL INSTNS INC	COM	31758540	2,152	149,998	SH	DEFINED	1,2
FINISAR	COM	31787A10	2,162	5,690,382	SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	5,140	917,793	SH	DEFINED	1,2,5
FIRST ACCEPTANCE COR	COM	31845710	821	283,110	SH	DEFINED	1
FIRST ADVANTAGE CORP	CL A	31845F10	2,320	163,969	SH	DEFINED	1,2
FIRST AMERN CORP CAL	COM	31852230	61,505	2,128,953	SH	DEFINED	1,2,5,7,8,10
FIRST BANCORP INC ME	COM	31866P10	3,267	164,272	SH	DEFINED	1,2
FIRST BANCORP N C	COM	31891010	4,640	252,850	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	21,482	1,928,348	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	7,951	435,915	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	6,622	347,434	SH	DEFINED	1,2,6
FIRST CMNTY BANCSTAR	COM	31983A10	5,766	165,353	SH	DEFINED	1,2
FIRST COMWLTH FINL C	COM	31982910	37,399	3,020,918	SH	DEFINED	1,2,5
FIRST CTZNS BANCSTAR	CL A	31946M10	10,417	68,172	SH	DEFINED	1,2,5,6,7,10
FIRST FINANCIAL NORT	COM	32022K10	5,961	638,216	SH	DEFINED	1,2
FIRST FINL BANCORP O	COM	32020910	9,846	794,706	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	20,014	362,513	SH	DEFINED	1,2,5,6
FIRST FINL CORP IND	COM	32021810	8,281	202,023	SH	DEFINED	1,2,6
FIRST FINL HLDGS INC	COM	32023910	4,217	208,327	SH	DEFINED	1,2
FIRST HORIZON NATL C	COM	32051710	102,520	9,699,133	SH	DEFINED	1,2,5,6,8,10
FIRST INDUSTRIAL REA	COM	32054K10	12,031	1,593,473	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR	COM	32077110	1,363	1,056,956	SH	DEFINED	1,2,5
FIRST MERCHANTS CORP	COM	32081710	8,562	385,494	SH	DEFINED	1,2
FIRST MERCURY FINANC	COM	32084110	2,910	204,075	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	39,321	1,968,990	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	79,304	4,904,375	SH	DEFINED	1,2,5
FIRST PL FINL CORP	COM	33610T10	1,605	419,126	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	9,423	1,013,265	SH	DEFINED	1,2,3
FIRST SEC GROUP INC	COM	33631210	78	16,800	SH	DEFINED	1

TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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

NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL DISCRETION	OTHER M
FIRST SOLAR INC	COM	33643310	88,066	638,348 SH	DEFINED	1,2,5,7,8,10
FIRST SOUTH BANCORP	COM	33646W10	1,665	132,590 SH	DEFINED	1
FIRST ST BANCORPORAT	COM	33645310	19	11,662 SH	DEFINED	1
FIRSTENERGY CORP	COM	33793210	1,062,970	21,880,822 SH	DEFINED	1,2,5,6,7,8,
FIRSTFED FINL CORP	COM	33790710	602	344,262 SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	58,815	2,856,475 SH	DEFINED	1,2,5
FISERV INC	COM	33773810	207,768	5,712,608 SH	DEFINED	1,2,5,6,7,8,
FISHER COMMUNICATION	COM	33775620	2,342	113,487 SH	DEFINED	1,2,6
FIVE STAR QUALITY CA	COM	33832D10	610	398,738 SH	DEFINED	1,2,5
FLAGSTAR BANCORP INC	COM	33793010	659	928,355 SH	DEFINED	1,2,5
FLAGSTONE REINSURANC	SHS	G3529T10	5,524	565,435 SH	DEFINED	1,2
FLANDERS CORP	COM	33849410	833	177,508 SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	104	1,042,276 SH	DEFINED	1,2
FLEXSTEEL INDS INC	COM	33938210	126	18,861 SH	DEFINED	1
FLEXTRONICS INTL LTD	ORD	Y2573F10	19,564	7,642,341 SH	DEFINED	1,2,5,7,8,10
FLIR SYS INC	COM	30244510	160,896	5,244,342 SH	DEFINED	1,2,5,6,7,8,
FLORIDA PUB UTILS CO	COM	34113510	258	24,412 SH	DEFINED	1,2
FLOTEK INDS INC DEL	COM	34338910	796	315,763 SH	DEFINED	1,2,5,6
FLOW INTL CORP	COM	34346810	1,367	564,931 SH	DEFINED	1,2
FLOWERS FOODS INC	COM	34349810	47,854	1,964,459 SH	DEFINED	1,2,5,6
FLOWERVE CORP	COM	34354P10	115,713	2,246,848 SH	DEFINED	1,2,5,6,7,8,
FLUOR CORP NEW	COM	34341210	327,316	7,294,772 SH	DEFINED	1,2,5,6,7,8,
FLUSHING FINL CORP	COM	34387310	4,671	390,536 SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	75,002	3,147,394 SH	DEFINED	1,2,5,7,8,10
FNB CORP PA	COM	30252010	36,844	2,791,241 SH	DEFINED	1,2,5
FOCUS MEDIA HLDG LTD	SPONSORED	34415V10	382	42,028 SH	DEFINED	1,2
FOMENTO ECONOMICO ME	SPON ADR U	34441910	16,401	544,335 SH	DEFINED	1,2,7
FOOT LOCKER INC	COM	34484910	29,158	3,972,508 SH	DEFINED	1,2,5,8,10,1
FORCE PROTECTION INC	COM NEW	34520320	7,481	1,250,921 SH	DEFINED	1,2,5,6
FORD MTR CO CAP TR I	PFD TR CV6	34539520	90	10,000 SH	DEFINED	1
FORD MTR CO DEL	NOTE 4.25	345370CF	258	1,000,000 SH	DEFINED	1
FORD MTR CO DEL	COM PAR \$0	34537086	179,944	78,578,144 SH	DEFINED	1,2,5,6,7,8,
FOREST CITY ENTERPRI	CL A	34555010	7,435	1,109,691 SH	DEFINED	1,2,3,5,7,8,
FOREST LABS INC	COM	34583810	331,806	13,027,343 SH	DEFINED	1,2,5,6,7,8,
FOREST OIL CORP	COM PAR \$0	34609170	40,716	2,469,159 SH	DEFINED	1,2,5,7,8,10
FORESTAR GROUP INC	COM	34623310	6,537	686,686 SH	DEFINED	1,2,5,6
FORGENT NETWORKS INC	COM	34629U10	2	12,271 SH	DEFINED	1
FORMFACTOR INC	COM	34637510	11,839	810,898 SH	DEFINED	1,2,6
FORRESTER RESH INC	COM	34656310	12,380	438,843 SH	DEFINED	1,2,6
FORTRESS INVESTMENT	CL A	34958B10	54	54,384 SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	34963110	212,272	5,142,236 SH	DEFINED	1,2,5,6,7,8,
FORWARD AIR CORP	COM	34985310	13,122	540,676 SH	DEFINED	1,2,6
FORWARD INDS INC N Y	COM NEW	34986230	28	12,523 SH	DEFINED	1
FOSSIL INC	COM	34988210	17,569	1,052,054 SH	DEFINED	1,2,5,6,8
FOSTER L B CO	COM	35006010	5,625	179,819 SH	DEFINED	1,2,5,6
FOSTER WHEELER LTD	SHS NEW	G3653513	69,686	2,980,599 SH	DEFINED	1,2,5,6,7,8,
FOUNDATION COAL HLDG	COM	35039W10	15,936	1,136,666 SH	DEFINED	1,2,5,6,10
FOUNDRY NETWORKS INC	COM	35063R10	2,751	165,100 SH	DEFINED	1,7

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
----------------	----------------	-------	---------------	-------------------	---	---------

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

FOUNTAIN POWERBOAT I	COM NEW	35075530	4	13,400	SH	DEFINED	1
FOX CHASE BANCORP	COM	35137P10	1,983	180,253	SH	DEFINED	1,2
FPIC INS GROUP INC	COM	30256310	8,426	192,455	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	817,059	16,234,033	SH	DEFINED	1,2,5,6,7,8,
FRANCE TELECOM	SPONSORED	35177Q10	1,631	58,096	SH	DEFINED	1,2
FRANKLIN ELEC INC	COM	35351410	9,888	351,778	SH	DEFINED	1,2
FRANKLIN RES INC	COM	35461310	403,705	6,329,646	SH	DEFINED	1,2,5,6,7,8,
FRANKLIN STREET PPTY	COM	35471R10	16,291	1,104,450	SH	DEFINED	1,2,3
FREDS INC	CL A	35610810	8,598	799,089	SH	DEFINED	1,2,5
FREEMPORT-MCMORAN COP	PFD CONV	35671D78	308	6,500	SH	DEFINED	1
FREEMPORT-MCMORAN COP	COM	35671D85	369,841	15,132,612	SH	DEFINED	1,2,5,6,7,8,
FREIGHTCAR AMER INC	COM	35702310	3,521	192,733	SH	DEFINED	1,2,6
FRESENIUS KABI PHARM	RIGHT 06/3	35802M11	69	196,512	SH	DEFINED	1,2
FRESENIUS MED CARE A	SPONSORED	35802910	829	17,577	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	20,014	892,668	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	563	3,311,706	SH	DEFINED	1,2
FRIEDMAN INDS INC	COM	35843510	76	11,440	SH	DEFINED	1
FRONTIER COMMUNICATI	COM	35906A10	87,090	9,964,516	SH	DEFINED	1,2,5,6,8,10
FRONTIER FINL CORP W	COM	35907K10	11,089	2,543,288	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	36,067	2,855,643	SH	DEFINED	1,2,5,10
FRONTLINE LTD	SHS	G3682E12	18,541	626,160	SH	DEFINED	1,2,5,7,8,10
FROZEN FOOD EXPRESS	COM	35936010	58	10,241	SH	DEFINED	1,5
FSI INTL INC	COM	30263310	15	49,179	SH	DEFINED	1
FTI CONSULTING INC	COM	30294110	48,095	1,076,428	SH	DEFINED	1,2,5,7,8,10
FUEL SYS SOLUTIONS I	COM	35952W10	7,434	226,925	SH	DEFINED	1,2,5,6
FUEL TECH INC	COM	35952310	2,859	269,960	SH	DEFINED	1,2,5,6
FUELCELL ENERGY INC	COM	35952H10	5,820	1,499,950	SH	DEFINED	1,2,5,6
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N10	484	21,777	SH	DEFINED	1
FULLER H B CO	COM	35969410	20,236	1,256,108	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	59,298	6,164,055	SH	DEFINED	1,2,5,8,10,1
FUQI INTERNATIONAL I	COM NEW	36102A20	622	99,291	SH	DEFINED	1
FURMANITE CORPORATIO	COM	36108610	2,939	545,270	SH	DEFINED	1,2,5,6
FURNITURE BRANDS INT	COM	36092110	2,432	1,100,495	SH	DEFINED	1,2,5
FUSHI COPPERWELD INC	COM	36113E10	972	184,531	SH	DEFINED	1,6
FX ENERGY INC	COM	30269510	1,563	560,365	SH	DEFINED	1,2,5
FX REAL ESTATE & ENT	COM	30270910	18	123,051	SH	DEFINED	1,2
G & K SVCS INC	CL A	36126810	7,800	385,751	SH	DEFINED	1,2,5
GAIAM INC	CL A	36268Q10	1,405	304,027	SH	DEFINED	1,2,6
GALLAGHER ARTHUR J &	COM	36357610	45,492	1,755,788	SH	DEFINED	1,2,5,8,10,1
GAMCO INVESTORS INC	COM	36143810	3,447	126,187	SH	DEFINED	1,2,6
GAMESTOP CORP NEW	CL A	36467W10	128,199	5,918,675	SH	DEFINED	1,2,5,6,7,8,
GANNETT INC	COM	36473010	78,587	9,823,345	SH	DEFINED	1,2,5,6,7,8,
GAP INC DEL	COM	36476010	307,520	22,966,406	SH	DEFINED	1,2,5,6,7,8,
GARDNER DENVER INC	COM	36555810	25,130	1,076,711	SH	DEFINED	1,2,5,6,7,10
GARMIN LTD	ORD	G3726010	28,238	1,473,048	SH	DEFINED	1,2,5,7,8,10
GARTNER INC	COM	36665110	38,920	2,182,864	SH	DEFINED	1,2,5,6,7,8
GASCO ENERGY INC	COM	36722010	522	1,338,684	SH	DEFINED	1,2,5
GASTAR EXPL LTD	COM	36729910	41	121,688	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
GATEWAY FINL HLDGS I	COM	36814010	43	10,800	SH	DEFINED	1

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

GATX CORP	COM	36144810	31,106	1,004,384	SH	DEFINED	1,2,5,10
GAYLORD ENTMT CO NEW	COM	36790510	10,797	996,001	SH	DEFINED	1,2,6,8
GENAERA CORP	COM NEW	36867G20	4	10,523	SH	DEFINED	1
GENCO SHIPPING & TRA	SHS	Y2685T10	5,144	347,598	SH	DEFINED	1,2,6
GENCORP INC	COM	36868210	3,449	937,263	SH	DEFINED	1,2,6
GENELABS TECHNOLOGIE	COM NEW	36870620	21	16,560	SH	DEFINED	1
GENENTECH INC	COM NEW	36871040	599,431	7,229,900	SH	DEFINED	1,2,5,7,8,10
GENERAL CABLE CORP D	COM	36930010	13,599	768,733	SH	DEFINED	1,2,5,6,10
GENERAL COMMUNICATIO	CL A	36938510	9,991	1,234,940	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	860,194	14,936,523	SH	DEFINED	1,2,5,6,7,8,
GENERAL ELECTRIC CO	COM	36960410	6,199,089	382,659,825	SH	DEFINED	1,2,5,6,7,8,
GENERAL GROWTH PTYS	COM	37002110	3,017	2,338,402	SH	DEFINED	1,2,3,5,10
GENERAL MARITIME COR	SHS	Y2692M10	411	27,300	SH	DEFINED	1
GENERAL MLS INC	COM	37033410	1,281,806	21,099,689	SH	DEFINED	1,2,5,6,7,8,
GENERAL MOLY INC	COM	37037310	1,072	908,596	SH	DEFINED	1,2,6
GENERAL MTRS CORP	COM	37044210	331,250	103,515,638	SH	DEFINED	1,2,5,6,7,8,
GENERAL STEEL HOLDIN	COM	37085310	483	122,682	SH	DEFINED	1
GENESCO INC	COM	37153210	9,252	546,810	SH	DEFINED	1,2
GENESE & WYO INC	CL A	37155910	16,776	550,040	SH	DEFINED	1,2,6
GENESIS ENERGY L P	UNIT LTD P	37192710	224	25,832	SH	DEFINED	1,2
GENOMIC HEALTH INC	COM	37244C10	4,757	244,187	SH	DEFINED	1,2,5,6
GENOPTIX INC	COM	37243V10	6,145	180,297	SH	DEFINED	1,2,6
GENPACT LIMITED	SHS	G3922B10	3,638	442,520	SH	DEFINED	1,2,6,10
GEN-PROBE INC NEW	COM	36866T10	43,367	1,012,306	SH	DEFINED	1,2,5,6,10
GENTEK INC	COM NEW	37245X20	2,091	138,961	SH	DEFINED	1,2
GENTEX CORP	COM	37190110	22,906	2,594,080	SH	DEFINED	1,2,5,6,10,1
GENTIVA HEALTH SERVI	COM	37247A10	14,311	489,092	SH	DEFINED	1,2,5,6
GENUINE PARTS CO	COM	37246010	224,705	5,935,147	SH	DEFINED	1,2,5,6,7,8,
GENVEC INC	COM	37246C10	37	85,955	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	57,389	20,278,623	SH	DEFINED	1,2,5,6,7,8,
GENZYME CORP	COM	37291710	661,041	9,959,939	SH	DEFINED	1,2,5,6,7,8,
GEO GROUP INC	COM	36159R10	18,089	1,003,250	SH	DEFINED	1,2,5,6
GEOEYE INC	COM	37250W10	6,157	320,176	SH	DEFINED	1,2,6
GEOGLOBAL RESOURCES	COM	37249T10	726	453,739	SH	DEFINED	1,5,6
GEOKINETICS INC	COM PAR \$0	37291030	189	76,695	SH	DEFINED	1
GEOMET INC DEL	COM	37250U20	485	281,947	SH	DEFINED	1,2,5
GEORESOURCES INC	COM	37247610	862	99,168	SH	DEFINED	1,2
GEORGIA GULF CORP	COM PAR \$0	37320020	108	101,305	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	1,937	379,066	SH	DEFINED	1,2
GERDAU AMERISTEEL CO	COM	37373P10	102	16,761	SH	DEFINED	5
GERDAU S A	SPONSORED	37373710	4,896	741,883	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	129	11,366	SH	DEFINED	1
GERON CORP	COM	37416310	5,740	1,229,218	SH	DEFINED	1,2,6
GETTY RLTY CORP NEW	COM	37429710	8,555	406,242	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	638	422,626	SH	DEFINED	1
GFI GROUP INC	COM	36165220	4,861	1,373,226	SH	DEFINED	1,2
GIBALTAR INDS INC	COM	37468910	7,755	649,482	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
G-III APPAREL GROUP	COM	36237H10	1,283	200,782	SH	DEFINED	1,2
GILEAD SCIENCES INC	NOTE 0.62	375558AH	476	350,000	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	1,714,523	33,526,075	SH	DEFINED	1,2,5,6,7,8,

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

GLACIER BANCORP INC	COM	37637Q10	43,732	2,299,275	SH	DEFINED	1,2,6
GLADSTONE CAPITAL CO	COM	37653510	2,468	305,068	SH	DEFINED	1,2
GLADSTONE COML CORP	COM	37653610	137	16,164	SH	DEFINED	1,3,5
GLADSTONE INVT CORP	COM	37654610	1,320	268,778	SH	DEFINED	1,2
GLATFELTER	COM	37731610	9,331	1,003,347	SH	DEFINED	1,2
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	570,798	15,315,218	SH	DEFINED	1,2,6
GLG PARTNERS INC	COM	37929X10	6,907	3,042,671	SH	DEFINED	1,2,7,10
GLIMCHER RLTY TR	SH BEN INT	37930210	4,363	1,552,842	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	1,667	750,759	SH	DEFINED	1,2,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	3,508	441,843	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	4,119	1,180,111	SH	DEFINED	1,2,5,6,10
GLOBAL PMTS INC	COM	37940X10	52,009	1,586,119	SH	DEFINED	1,2,5,7,10
GLOBAL SOURCES LTD	ORD	G3930010	929	170,399	SH	DEFINED	1
GLOBAL TRAFFIC NETWO	COM	37947B10	774	132,550	SH	DEFINED	1
GLOBALSTAR INC	COM	37897340	120	601,374	SH	DEFINED	1,2
GLOBECOMM SYSTEMS IN	COM	37956X10	1,402	255,377	SH	DEFINED	1,2
GMX RES INC	COM	38011M10	7,511	296,631	SH	DEFINED	1,2,5,6
GOL LINHAS AEREAS IN	SP ADR REP	38045R10	98	23,200	SH	DEFINED	1
GOLAR LNG LTD BERMUD	SHS	G9456A10	3,121	461,653	SH	DEFINED	1
GOLD FIELDS LTD NEW	SPONSORED	38059T10	165	16,641	SH	DEFINED	1
GOLDCORP INC NEW	COM	38095640	410	12,991	SH	DEFINED	1,5
GOLDMAN SACHS GROUP	COM	38141G10	1,577,168	18,689,042	SH	DEFINED	1,2,5,6,7,8,
GOODRICH CORP	COM	38238810	168,925	4,563,063	SH	DEFINED	1,2,5,6,7,8,
GOODRICH PETE CORP	COM NEW	38241040	12,276	409,887	SH	DEFINED	1,2,6
GOODYEAR TIRE & RUBR	COM	38255010	53,622	8,981,888	SH	DEFINED	1,2,5,6,7,8,
GOOGLE INC	CL A	38259P50	2,600,319	8,452,199	SH	DEFINED	1,2,5,6,7,8,
GORMAN RUPP CO	COM	38308210	6,810	218,824	SH	DEFINED	1,2,6
GP STRATEGIES CORP	COM	36225V10	67	14,857	SH	DEFINED	1
GRACE W R & CO DEL N	COM	38388F10	8,915	1,493,274	SH	DEFINED	1,2,5,6
GRACO INC	COM	38410910	33,132	1,396,199	SH	DEFINED	1,2,5,6,10
GRAFTECH INTL LTD	COM	38431310	19,390	2,330,556	SH	DEFINED	1,2,5,6
GRAHAM CORP	COM	38455610	1,879	173,680	SH	DEFINED	1,2
GRAINGER W W INC	COM	38480210	190,024	2,410,247	SH	DEFINED	1,2,5,6,7,8,
GRAMERCY CAP CORP	COM	38487110	824	643,889	SH	DEFINED	1,2,3,5
GRAN TIERRA ENERGY I	COM	38500T10	8,772	3,132,820	SH	DEFINED	1,2
GRAND CANYON ED INC	COM	38526M10	2,155	114,769	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	48,259	1,098,535	SH	DEFINED	1,2,5,6,8
GRAPHIC PACKAGING HL	COM	38868910	2,305	2,022,074	SH	DEFINED	1,2,6
GRAY TELEVISION INC	COM	38937510	269	671,538	SH	DEFINED	1
GREAT ATLANTIC & PAC	COM	39006410	4,071	649,307	SH	DEFINED	1,2,5,6
GREAT LAKES DREDGE &	COM	39060710	2,401	578,451	SH	DEFINED	1,2
GREAT PLAINS ENERGY	COM	39116410	43,265	2,238,218	SH	DEFINED	1,2,5,8,10
GREAT WOLF RESORTS I	COM	39152310	714	463,766	SH	DEFINED	1,2
GREATBATCH INC	COM	39153L10	13,858	523,731	SH	DEFINED	1,2,5
GREEN BANKSHARES INC	COM NEW	39436120	3,127	230,959	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
GREEN MTN COFFEE ROA	COM	39312210	10,910	281,902	SH	DEFINED	1,2,6
GREENBRIER COS INC	COM	39365710	1,770	257,573	SH	DEFINED	1,2
GREENHILL & CO INC	COM	39525910	21,747	311,702	SH	DEFINED	1,2,6
GREENHUNTER ENERGY I	COM	39530A10	200	40,641	SH	DEFINED	1,2
GREENLIGHT CAPITAL R	CLASS A	G4095J10	8,197	631,021	SH	DEFINED	1,2,6

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

GREIF INC	CL A	39762410	19,399	580,279	SH	DEFINED	1,2,5,6,10
GRIFFIN LD & NURSERI	CL A	39823110	1,468	39,826	SH	DEFINED	1,2
GRIFFON CORP	COM	39843310	8,186	877,433	SH	DEFINED	1,2,6
GROUP 1 AUTOMOTIVE I	COM	39890510	4,809	446,478	SH	DEFINED	1,2
GROUPE CGI INC	CL A SUB V	39945C10	111	14,270	SH	DEFINED	1
GRUBB & ELLIS CO	COM PAR \$0	40009520	684	551,779	SH	DEFINED	1,5
GRUPO AEROPORTUARIO	SPON ADR S	40051E20	215	5,754	SH	DEFINED	1
GRUPO FINANCIERO GAL	SP ADR 10	39990910	33	14,809	SH	DEFINED	1,2
GRUPO TELEVISIA SA DE	SP ADR REP	40049J20	11,602	776,580	SH	DEFINED	1,2,7
GSI COMMERCE INC	COM	36238G10	3,910	371,686	SH	DEFINED	1,2,5,6
GT SOLAR INTL INC	COM	3623E020	896	309,874	SH	DEFINED	1,2
GTX INC DEL	COM	40052B10	4,823	286,428	SH	DEFINED	1,2,6
GUARANTY BANCORP DEL	COM	40075T10	2,258	1,128,931	SH	DEFINED	1,2
GUARANTY FINL GROUP	COM	40108N10	3,599	1,378,763	SH	DEFINED	1,2,5,13
GUESS INC	COM	40161710	22,169	1,444,244	SH	DEFINED	1,2,5,10
GUIDANCE SOFTWARE IN	COM	40169210	380	93,075	SH	DEFINED	1
GULF ISLAND FABRICAT	COM	40230710	3,111	215,910	SH	DEFINED	1,2,6
GULFMARK OFFSHORE IN	COM	40262910	10,393	436,883	SH	DEFINED	1,2,5,6
GULFPORT ENERGY CORP	COM NEW	40263530	1,662	420,833	SH	DEFINED	1,2,6
GYMBOREE CORP	COM	40377710	21,385	819,662	SH	DEFINED	1,2,6
H & E EQUIPMENT SERV	COM	40403010	2,419	313,781	SH	DEFINED	1,2
HACKETT GROUP INC	COM	40460910	1,794	614,527	SH	DEFINED	1,2,5
HAEMONETICS CORP	COM	40502410	27,444	485,732	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	13,672	716,192	SH	DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	769,623	42,333,505	SH	DEFINED	1,2,5,6,7,8,
HALLMARK FINL SVCS I	COM NEW	40624Q20	610	69,523	SH	DEFINED	1
HALOZYME THERAPEUTIC	COM	40637H10	5,500	982,148	SH	DEFINED	1,2,5,6
HANA BIOSCIENCES INC	COM	40963P10	5	22,892	SH	DEFINED	1
HANCOCK HLDG CO	COM	41012010	41,740	918,174	SH	DEFINED	1,2,6
HANESBRANDS INC	COM	41034510	23,761	1,863,621	SH	DEFINED	1,2,5,6,8,10
HANGER ORTHOPEDIC GR	COM NEW	41043F20	7,365	507,568	SH	DEFINED	1,2,5,6
HANMI FINL CORP	COM	41049510	1,697	823,745	SH	DEFINED	1,2
HANOVER INS GROUP IN	COM	41086710	41,661	969,533	SH	DEFINED	1,2,5,7,10
HANSEN MEDICAL INC	COM	41130710	1,478	204,728	SH	DEFINED	1,2,6
HANSEN NAT CORP	COM	41131010	54,633	1,629,362	SH	DEFINED	1,2,5,7,8,10
HARBIN ELECTRIC INC	COM	41145W10	486	60,797	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	41282210	139,600	8,226,272	SH	DEFINED	1,2,5,6,7,8,
HARLEYSVILLE GROUP I	COM	41282410	10,646	306,549	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	10,187	705,491	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	33,103	1,978,687	SH	DEFINED	1,2,5,6,8,10
HARMONIC INC	COM	41316010	11,532	2,055,615	SH	DEFINED	1,2,5,6
HARRIS & HARRIS GROU	COM	41383310	1,383	350,107	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	206,456	5,425,918	SH	DEFINED	1,2,5,6,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
HARRIS INTERACTIVE I	COM	41454910	17	25,764	SH	DEFINED 1
HARRIS STRATEX NTWRK	CL A	41457P10	2,622	508,067	SH	DEFINED 1,2,5
HARSCO CORP	COM	41586410	69,248	2,501,751	SH	DEFINED 1,2,5,7,8,10
HARTE-HANKS INC	COM	41619610	6,261	1,003,320	SH	DEFINED 1,2,5
HARTFORD FINL SVCS G	COM	41651510	353,318	21,517,566	SH	DEFINED 1,2,5,6,7,8,
HARVARD BIOSCIENCE I	COM	41690610	44	16,645	SH	DEFINED 1
HARVEST NATURAL RESO	COM	41754V10	2,479	576,563	SH	DEFINED 1,2,5

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

HASBRO INC	COM	41805610	169,272	5,802,948	SH	DEFINED	1,2,5,6,7,8,
HATTERAS FINL CORP	COM	41902R10	6,441	242,127	SH	DEFINED	1,2
HAVERTY FURNITURE IN	COM	41959610	2,918	312,720	SH	DEFINED	1,2
HAWAIIAN ELEC INDUST	COM	41987010	37,753	1,705,184	SH	DEFINED	1,2,5,10
HAWAIIAN HOLDINGS IN	COM	41987910	7,840	1,228,870	SH	DEFINED	1,2,6
HAYES LEMMERZ INTL I	COM NEW	42078130	1,008	2,238,970	SH	DEFINED	1,2,5
HAYNES INTERNATIONAL	COM NEW	42087720	4,730	192,112	SH	DEFINED	1,2,6
HCC INS HLDGS INC	COM	40413210	65,714	2,456,588	SH	DEFINED	1,2,5,7,8,10
HCP INC	COM	40414L10	438,313	15,783,670	SH	DEFINED	1,2,3,5,6,7,
HDFC BANK LTD	ADR REPS 3	40415F10	14,807	207,446	SH	DEFINED	1,2,4,5,6,8
HEADWATERS INC	COM	42210P10	5,506	815,674	SH	DEFINED	1,2
HEALTH CARE REIT INC	COM	42217K10	168,833	4,000,773	SH	DEFINED	1,2,3,5,6,7,
HEALTH GRADES INC	COM	42218Q10	91	44,295	SH	DEFINED	1,5
HEALTH MGMT ASSOC IN	CL A	42193310	8,044	4,493,662	SH	DEFINED	1,2,5,10
HEALTH NET INC	COM	42222G10	27,185	2,496,301	SH	DEFINED	1,2,5,7,8,10
HEALTHCARE RLTY TR	COM	42194610	44,442	1,892,740	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	11,932	749,015	SH	DEFINED	1,2,6
HEALTHSOUTH CORP	COM NEW	42192430	25,055	2,286,007	SH	DEFINED	1,2,5,6,7,8
HEALTHSPRING INC	COM	42224N10	28,233	1,413,795	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	93	41,393	SH	DEFINED	1,5
HEALTHWAYS INC	COM	42224510	8,280	721,235	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	1,564	258,008	SH	DEFINED	1,2,5,10
HEARTLAND EXPRESS IN	COM	42234710	18,639	1,182,656	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	4,027	195,588	SH	DEFINED	1,2,6
HEARTLAND PMT SYS IN	COM	42235N10	6,941	396,639	SH	DEFINED	1,2,6
HECLA MNG CO	COM	42270410	7,468	2,667,047	SH	DEFINED	1,2,5,6
HEELYS INC	COM	42279M10	57	25,080	SH	DEFINED	1
HEICO CORP NEW	COM	42280610	14,888	383,410	SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	850	29,344	SH	DEFINED	1,2,6
HEIDRICK & STRUGGLES	COM	42281910	8,200	380,666	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	474,958	12,631,867	SH	DEFINED	1,2,5,6,7,8,
HELEN OF TROY CORP L	COM	G4388N10	7,792	448,834	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	14,382	1,986,512	SH	DEFINED	1,2,5,7,10
HELLENIC TELECOM ORG	SPONSORED	42332530	787	94,687	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	61,775	2,715,378	SH	DEFINED	1,2,5,7,8,10
HEMISPHERX BIOPHARMA	COM	42366C10	11	31,823	SH	DEFINED	1
HENRY JACK & ASSOC I	COM	42628110	45,342	2,336,038	SH	DEFINED	1,2,5,6
HERBALIFE LTD	COM USD SH	G4412G10	14,515	669,511	SH	DEFINED	1,2,5,6,7,10
HERCULES OFFSHORE IN	COM	42709310	5,796	1,220,209	SH	DEFINED	1,2,5,10
HERCULES TECH GROWTH	COM	42709650	4,834	610,398	SH	DEFINED	1,2
HERITAGE COMMERCE CO	COM	42692710	2,014	179,177	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
HERLEY INDS INC DEL	COM	42739810	2,494	203,107	SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	5,299	1,766,263	SH	DEFINED	1,2,3,5
HERSHEY CO	COM	42786610	213,835	6,155,283	SH	DEFINED	1,2,5,6,7,8,
HERTZ GLOBAL HOLDING	COM	42805T10	19,050	3,757,462	SH	DEFINED	1,2,5,7,8,10
HESS CORP	COM	42809H10	634,769	11,833,873	SH	DEFINED	1,2,5,6,7,8,
HEWITT ASSOCS INC	COM	42822Q10	40,875	1,440,269	SH	DEFINED	1,2,5,7,8,10
HEWLETT PACKARD CO	COM	42823610	4,614,074	127,144,496	SH	DEFINED	1,2,5,6,7,8,
HEXCEL CORP NEW	COM	42829110	15,998	2,164,823	SH	DEFINED	1,2,5,6
HFF INC	CL A	40418F10	30	12,310	SH	DEFINED	1

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

HHGREGG INC	COM	42833L10	2,216	255,306	SH	DEFINED	1,2,6
HI / FN INC	COM	42835810	53	22,412	SH	DEFINED	1
HIBBETT SPORTS INC	COM	42856710	7,543	480,112	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	76	14,057	SH	DEFINED	1
HIGHWOODS PPTYS INC	COM	43128410	74,354	2,717,635	SH	DEFINED	1,2,3,5
HILL INTERNATIONAL I	COM	43146610	2,460	349,434	SH	DEFINED	1,2,6
HILL ROM HLDGS INC	COM	43147510	42,130	2,559,566	SH	DEFINED	1,2,5,8,10,1
HILLENBRAND INC	COM	43157110	13,471	807,637	SH	DEFINED	1,2,5,6,7,10
HILLTOP HOLDINGS INC	COM	43274810	7,543	774,413	SH	DEFINED	1,2,3,5,6
HIMAX TECHNOLOGIES I	SPONSORED	43289P10	23	14,337	SH	DEFINED	2
HITACHI LIMITED	ADR 10 COM	43357850	417	10,661	SH	DEFINED	1
HITTITE MICROWAVE CO	COM	43365Y10	9,177	311,491	SH	DEFINED	1,2,6
HKN INC	COM	40420K10	31	10,470	SH	DEFINED	1,5
HLTH CORPORATION	COM	40422Y10	12,006	1,147,826	SH	DEFINED	1,2,5,6,8,10
HMS HLDGS CORP	COM	40425J10	13,134	416,678	SH	DEFINED	1,2,6
HNI CORP	COM	40425110	19,000	1,199,468	SH	DEFINED	1,2,5
HOKU SCIENTIFIC INC	COM	43471210	44	16,600	SH	DEFINED	1
HOLLIS-EDEN PHARMACE	COM	43590210	16	23,507	SH	DEFINED	1
HOLLY CORP	COM PAR \$0	43575830	16,839	923,694	SH	DEFINED	1,2,5,6,10
HOLLYWOOD MEDIA CORP	COM	43623310	12	11,519	SH	DEFINED	1
HOLOGIC INC	FRNT 2.00	436440AA	436	750,000	SH	DEFINED	1
HOLOGIC INC	COM	43644010	72,374	5,537,383	SH	DEFINED	1,2,5,7,8,10
HOME BANCSHARES INC	COM	43689320	6,028	223,668	SH	DEFINED	1,2,6
HOME DEPOT INC	COM	43707610	1,582,440	68,741,945	SH	DEFINED	1,2,5,6,7,8,
HOME DIAGNOSTICS INC	COM	43708010	50	10,040	SH	DEFINED	1
HOME FED BANCORP INC	COM	43710G10	761	70,954	SH	DEFINED	1
HOME PROPERTIES INC	COM	43730610	46,511	1,145,584	SH	DEFINED	1,2,3,5
HONDA MOTOR LTD	AMERN SHS	43812830	1,354	63,426	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	2,670,580	81,345,714	SH	DEFINED	1,2,5,6,7,8,
HOOKER FURNITURE COR	COM	43903810	1,459	190,429	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	17	68,456	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	9,362	1,018,710	SH	DEFINED	1,2,5
HORIZON FINL CORP WA	COM	44041F10	61	12,972	SH	DEFINED	1,2,5
HORIZON LINES INC	COM	44044K10	1,714	491,148	SH	DEFINED	1,2,5
HORMEL FOODS CORP	COM	44045210	53,655	1,726,367	SH	DEFINED	1,2,5,7,8,10
HORNBECK OFFSHORE SV	COM	44054310	9,143	559,546	SH	DEFINED	1,2,5,6
HORSEHEAD HLDG CORP	COM	44069430	2,557	544,047	SH	DEFINED	1,2
HOSPIRA INC	COM	44106010	156,449	5,833,278	SH	DEFINED	1,2,5,6,7,8,
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	51,408	3,457,141	SH	DEFINED	1,2,3,5,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
HOST HOTELS & RESORT	COM	44107P10	225,883	29,839,217	SH	DEFINED 1,2,3,5,6,7,
HOT TOPIC INC	COM	44133910	9,095	981,118	SH	DEFINED 1,2,5
HOUSTON AMERN ENERGY	COM	44183U10	643	190,296	SH	DEFINED 1,2
HOUSTON WIRE & CABLE	COM	44244K10	4,241	455,551	SH	DEFINED 1,2,6
HOVNANIAN ENTERPRISE	CL A	44248720	2,960	1,720,800	SH	DEFINED 1,2,5
HQ SUSTAINABLE MARIT	COM NEW	40426A20	480	61,315	SH	DEFINED 1
HRPT PPTYS TR	COM SH BEN	40426W10	25,454	7,553,103	SH	DEFINED 1,2,3,5,7,10
HSBC HLDGS PLC	SPON ADR N	40428040	6,006	123,407	SH	DEFINED 1,2
HSN INC	COM	40430310	7,459	1,026,034	SH	DEFINED 1,2,5,7,8,10
HSW INTERNATIONAL IN	COM	40431N10	116	304,345	SH	DEFINED 1
HUANENG PWR INTL INC	SPON ADR H	44330410	267	9,151	SH	DEFINED 1,6

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

HUB GROUP INC	CL A	44332010	22,987	866,450	SH	DEFINED	1,2,5,6
HUBBELL INC	CL B	44351020	32,118	982,788	SH	DEFINED	1,2,5,7,10
HUDSON CITY BANCORP	COM	44368310	420,425	26,342,411	SH	DEFINED	1,2,5,6,7,8,
HUDSON HIGHLAND GROU	COM	44379210	3,344	998,333	SH	DEFINED	1,2,5,6
HUGHES COMMUNICATION	COM	44439810	1,758	110,260	SH	DEFINED	1,2,6
HUGOTON RTY TR TEX	UNIT BEN I	44471710	788	49,083	SH	DEFINED	1,2,5
HUMAN GENOME SCIENCE	COM	44490310	5,851	2,760,030	SH	DEFINED	1,2,5,6
HUMANA INC	COM	44485910	261,797	7,022,464	SH	DEFINED	1,2,5,6,7,8,
HUNGARIAN TEL & CABL	COM	44554210	778	90,506	SH	DEFINED	1,2
HUNT J B TRANS SVCS	COM	44565810	51,214	1,949,534	SH	DEFINED	1,2,5,7,8,10
HUNTINGTON BANCSHARE	COM	44615010	149,857	19,563,606	SH	DEFINED	1,2,5,6,7,8,
HUNTSMAN CORP	COM	44701110	6,622	1,925,091	SH	DEFINED	1,2,5,7,8,10
HURCO COMPANIES INC	COM	44732410	1,196	99,689	SH	DEFINED	1,2,5
HURON CONSULTING GRO	COM	44746210	19,492	340,355	SH	DEFINED	1,2,5,6,8
HUTCHINSON TECHNOLOG	COM	44840710	2,156	619,430	SH	DEFINED	1,2,5
HYPERCOM CORP	COM	44913M10	870	805,216	SH	DEFINED	1,2
HYTHIAM INC	COM	44919F10	10	26,772	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	1,547	242,152	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM PAR \$.	44919P50	42,409	2,696,070	SH	DEFINED	1,2,5,7,8,10
IBASIS INC	COM NEW	45073220	596	422,626	SH	DEFINED	1
IBERIABANK CORP	COM	45082810	27,772	578,578	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	46	41,048	SH	DEFINED	1,2
ICAHN ENTERPRISES LP	DEPOSITRY	45110010	334	12,624	SH	DEFINED	1,2
ICF INTL INC	COM	44925C10	1,944	79,111	SH	DEFINED	1,2,6
ICICI BK LTD	ADR	45104G10	12,771	663,446	SH	DEFINED	1,2,5,6,7,8
ICO GLOBAL COMM HLDG	CL A	44930K10	1,683	1,489,198	SH	DEFINED	1,2,6
ICO INC NEW	COM	44929310	1,244	393,787	SH	DEFINED	1,2
ICON PUB LTD CO	SPONSORED	45103T10	1,298	65,921	SH	DEFINED	1,5
ICONIX BRAND GROUP I	COM	45105510	10,337	1,056,948	SH	DEFINED	1,2,5,6
ICT GROUP INC	COM	44929Y10	579	126,339	SH	DEFINED	1,2
ICU MED INC	COM	44930G10	9,127	275,413	SH	DEFINED	1,2,6
ICX TECHNOLOGIES INC	COM	44934T10	1,422	179,786	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	45,425	1,542,432	SH	DEFINED	1,2,5
IDENIX PHARMACEUTICA	COM	45166R20	2,817	486,558	SH	DEFINED	1,2,6
IDERA PHARMACEUTICAL	COM NEW	45168K30	2,051	267,052	SH	DEFINED	1,2
IDEX CORP	COM	45167R10	36,519	1,512,173	SH	DEFINED	1,2,5,6,10
IDEXX LABS INC	COM	45168D10	46,829	1,297,912	SH	DEFINED	1,2,5,6,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
IDT CORP	CL B	44894730	343	857,591	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	1,559	324,843	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	2,631	404,166	SH	DEFINED	1,2,6
IGO INC	COM	44959310	19	26,437	SH	DEFINED	1
IHS INC	CL A	45173410	21,021	561,755	SH	DEFINED	1,2,5,10
II VI INC	COM	90210410	8,978	470,295	SH	DEFINED	1,2,6
IKANOS COMMUNICATION	COM	45173E10	15	12,200	SH	DEFINED	1
ILLINOIS TOOL WKS IN	COM	45230810	514,485	14,678,592	SH	DEFINED	1,2,5,6,7,8,
ILLUMINA INC	COM	45232710	43,653	1,675,735	SH	DEFINED	1,2,5,7,8,10
I-MANY INC	COM	44973Q10	6	25,061	SH	DEFINED	1
IMATION CORP	COM	45245A10	13,963	1,028,971	SH	DEFINED	1,2,5
IMERGENT INC	COM	45247Q10	61	14,746	SH	DEFINED	1,5
IMMERSION CORP	COM	45252110	2,596	440,795	SH	DEFINED	1,2,5

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

IMMTECH PHARMACEUTIC	COM	45251910	2	12,014	SH	DEFINED	1
IMMUCOR INC	COM	45252610	33,970	1,278,020	SH	DEFINED	1,2,5,6
IMMUNOGEN INC	COM	45253H10	2,968	691,726	SH	DEFINED	1,2,5
IMMUNOMEDICS INC	COM	45290710	1,492	877,549	SH	DEFINED	1,2,5
IMPERIAL OIL LTD	COM NEW	45303840	1,150	34,116	SH	DEFINED	1,5
IMPERIAL SUGAR CO NE	COM NEW	45309620	2,588	180,474	SH	DEFINED	1,2
IMS HEALTH INC	COM	44993410	107,623	7,099,168	SH	DEFINED	1,2,5,6,7,8,
INCYTE CORP	COM	45337C10	6,173	1,628,763	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG CO	COM NEW	45344030	303	83,857	SH	DEFINED	1
INDEPENDENT BANK COR	COM	45383610	7,954	304,063	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	165	76,332	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	3,668	1,168,229	SH	DEFINED	1,2,5,6
INERGY HLDGS L P	COM	45661Q10	278	12,820	SH	DEFINED	1,2
INERGY L P	UNIT LTD P	45661510	987	57,929	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	27	19,585	SH	DEFINED	1
INFINERA CORPORATION	COM	45667G10	13,401	1,495,639	SH	DEFINED	1,2,6
INFINITY PPTY & CAS	COM	45665Q10	13,536	289,658	SH	DEFINED	1,2,5
INFOCUS CORP	COM	45665B10	30	37,478	SH	DEFINED	1
INFOGROUP INC	COM	45670G10	5,261	1,109,963	SH	DEFINED	1,2
INFORMATICA CORP	COM	45666Q10	24,620	1,793,139	SH	DEFINED	1,2,5,6
INFOSPACE INC	COM NEW	45678T20	5,723	758,042	SH	DEFINED	1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	27,213	1,107,585	SH	DEFINED	1,2,4,5,6,8
ING GROEP N V	SPONSORED	45683710	770	69,327	SH	DEFINED	1
INGERSOLL-RAND COMPA	CL A	G4776G10	186,972	10,776,508	SH	DEFINED	1,2,5,6,7,8,
INGLES MKTS INC	CL A	45703010	3,965	225,420	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	58,404	4,361,766	SH	DEFINED	1,2,5,7,8,10
INLAND REAL ESTATE C	COM NEW	45746120	26,206	2,018,989	SH	DEFINED	1,2,3
INNERWORKINGS INC	COM	45773Y10	2,972	453,749	SH	DEFINED	1,2,6
INNODATA ISOGEN INC	COM NEW	45764220	34	13,422	SH	DEFINED	1
INNOPHOS HOLDINGS IN	COM	45774N10	6,044	305,093	SH	DEFINED	1,2
INNOSPEC INC	COM	45768S10	2,802	475,660	SH	DEFINED	1,2,5
INNOTRAC CORP	COM	45767M10	17	10,328	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	89	22,545	SH	DEFINED	1
INSIGHT ENTERPRISES	COM	45765U10	6,691	969,656	SH	DEFINED	1,2,5
INSITE VISION INC	COM	45766010	7	34,008	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
INSITUFORM TECHNOLOG	CL A	45766710	10,594	538,056	SH	DEFINED	1,2
INSMED INC	COM NEW	45766920	55	117,674	SH	DEFINED	1,5
INSPIRE PHARMACEUTIC	COM	45773310	2,114	587,129	SH	DEFINED	1,2,5
INSTEEL INDUSTRIES I	COM	45774W10	6,058	536,564	SH	DEFINED	1,2,5
INSULET CORP	COM	45784P10	1,838	238,131	SH	DEFINED	1,2,6
INTEGRA BK CORP	COM	45814P10	702	512,391	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	14,362	403,774	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	3,707	307,643	SH	DEFINED	1,2,6
INTEGRATED DEVICE TE	COM	45811810	20,766	3,701,604	SH	DEFINED	1,2,5,10
INTEGRATED ELECTRICA	COM	45811E30	1,317	150,371	SH	DEFINED	1,2,5
INTEGRATED SILICON S	COM	45812P10	43	26,149	SH	DEFINED	1,5
INTEGRYS ENERGY GROU	COM	45822P10	142,565	3,317,010	SH	DEFINED	1,2,5,6,7,8,
INTEL CORP	SDCV 2.95	458140AD	433	500,000	SH	DEFINED	1
INTEL CORP	COM	45814010	3,183,477	217,153,983	SH	DEFINED	1,2,5,6,7,8,
INTER PARFUMS INC	COM	45833410	2,996	390,088	SH	DEFINED	1,2,6

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

INTERACTIVE BROKERS	COM	45841N10	17,803	995,157	SH	DEFINED	1,2,6
INTERACTIVE DATA COR	COM	45840J10	14,442	585,663	SH	DEFINED	1,2,5
INTERACTIVE INTELLIG	COM	45839M10	1,167	182,077	SH	DEFINED	1,5
INTERCONTINENTAL HTL	SPONS ADR	45857P30	196	23,436	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	238,658	2,894,926	SH	DEFINED	1,2,5,6,7,8,
INTERDIGITAL INC	COM	45867G10	36,096	1,312,584	SH	DEFINED	1,2,5,6
INTERFACE INC	CL A	45866510	4,718	1,016,786	SH	DEFINED	1,2,5,6
INTERLEUKIN GENETICS	COM	45873810	2	12,342	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	5,417	509,557	SH	DEFINED	1,2
INTERMEC INC	COM	45878610	13,270	999,261	SH	DEFINED	1,2,5,6
INTERMUNE INC	COM	45884X10	5,779	546,212	SH	DEFINED	1,2,5,6
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	2,579	1,031,647	SH	DEFINED	1,2,5
INTERNATIONAL ASSETS	COM	45902810	1,165	135,795	SH	DEFINED	1,2
INTERNATIONAL BANCSH	COM	45904410	31,322	1,434,810	SH	DEFINED	1,2,5,6,13
INTERNATIONAL BUSINE	COM	45920010	6,262,270	74,409,105	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL COAL G	COM	45928H10	5,269	2,290,863	SH	DEFINED	1,2,6
INTERNATIONAL FLAVOR	COM	45950610	88,553	2,979,573	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL GAME T	DBCV 2.60	459902AP	236	250,000	SH	DEFINED	1
INTERNATIONAL GAME T	COM	45990210	122,930	10,338,900	SH	DEFINED	1,2,5,6,7,8,
INTERNATIONAL RECTIF	COM	46025410	21,093	1,562,470	SH	DEFINED	1,2,5,6,10
INTERNATIONAL SHIPHO	COM NEW	46032120	1,759	69,454	SH	DEFINED	1,2
INTERNATIONAL SPEEDW	CL A	46033520	20,918	728,084	SH	DEFINED	1,2,5,7,10
INTERNET BRANDS INC	COM CLASS	46060810	1,702	292,516	SH	DEFINED	1,2,6
INTERNET CAP GROUP I	COM NEW	46059C20	3,299	605,407	SH	DEFINED	1,2,6
INTERPUBLIC GROUP CO	COM	46069010	71,858	18,145,852	SH	DEFINED	1,2,5,6,7,8,
INTERSIL CORP	CL A	46069S10	20,915	2,275,819	SH	DEFINED	1,2,5,7,10
INTERSTATE HOTELS &	COM	46088S10	28	40,079	SH	DEFINED	1,5
INTERVAL LEISURE GRO	COM	46113M10	3,334	618,515	SH	DEFINED	1,2,5,7,10
INTERWOVEN INC	COM NEW	46114T50	13,776	1,093,296	SH	DEFINED	1,2,5,6
INTEVAC INC	COM	46114810	1,807	356,484	SH	DEFINED	1,2,5
INTL PAPER CO	COM	46014610	380,347	32,232,782	SH	DEFINED	1,2,5,6,7,8,
INTREPID POTASH INC	COM	46121Y10	7,698	370,611	SH	DEFINED	1,2,5,6,10
INTRICON CORP	COM	46121H10	85	23,724	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
INTUIT	COM	46120210	277,208	11,652,301	SH	DEFINED	1,2,5,6,7,8,
INTUITIVE SURGICAL I	COM NEW	46120E60	173,315	1,364,793	SH	DEFINED	1,2,5,6,7,8,
INVACARE CORP	COM	46120310	14,764	951,287	SH	DEFINED	1,2,5
INVENTIV HEALTH INC	COM	46122E10	6,315	547,201	SH	DEFINED	1,2,6
INVERNESS MED INNOVA	COM	46126P10	16,184	855,844	SH	DEFINED	1,2,5,6,8,10
INVERNESS MED INNOVA	PFD CONV S	46126P30	245	1,998	SH	DEFINED	1
INVESCO LTD	SHS	G491BT10	244,119	16,905,773	SH	DEFINED	1,2,5,6,7,8,
INVESTMENT TECHNOLOG	COM	46145F10	14,953	658,154	SH	DEFINED	1,2,5,6,7,10
INVESTORS BANCORP IN	COM	46146P10	9,958	741,510	SH	DEFINED	1,2,6
INVESTORS REAL ESTAT	SH BEN INT	46173010	10,604	990,099	SH	DEFINED	1,2,3,5
ION GEOPHYSICAL CORP	COM	46204410	5,693	1,659,681	SH	DEFINED	1,2,5,6
IOWA TELECOMM SERVIC	COM	46259420	7,386	517,216	SH	DEFINED	1,2
IPASS INC	COM	46261V10	63	51,808	SH	DEFINED	1
IPC HLDGS LTD	ORD	G4933P10	33,248	1,111,971	SH	DEFINED	1,2,5,8
IPC THE HOSPITALIST	COM	44984A10	1,512	89,861	SH	DEFINED	1,2,6
IPCS INC	COM NEW	44980Y30	2,217	323,215	SH	DEFINED	1,2,6
IPG PHOTONICS CORP	COM	44980X10	3,838	291,231	SH	DEFINED	1,2,6

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

IRELAND BK	SPONSORED	46267Q10	274	57,395	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	3,810	273,337	SH	DEFINED	1,2,6
IROBOT CORP	COM	46272610	2,359	261,226	SH	DEFINED	1,2,6
IRON MTN INC	COM	46284610	70,261	2,841,125	SH	DEFINED	1,2,5,7,8,10
IRSA INVERSIONES Y R	GLOBL DEP	45004720	150	34,600	SH	DEFINED	1,2
IRWIN FINL CORP	COM	46411910	45	34,984	SH	DEFINED	1
ISHARES INC	MSCI BRAZI	46428640	2,477	70,799	SH	DEFINED	7
ISHARES INC	MSCI CDA I	46428650	4,438	254,600	SH	DEFINED	2
ISHARES INC	MSCI TAIWA	46428673	3,077	405,368	SH	DEFINED	1,6
ISHARES INC	MSCI S KOR	46428677	15,539	555,545	SH	DEFINED	1,5,6
ISHARES INC	MSCI MALAY	46428683	276	37,875	SH	DEFINED	6
ISHARES TR	BARCLYS TI	46428717	15,792	159,125	SH	DEFINED	1,2
ISHARES TR	S&P 500 IN	46428720	64,997	719,706	SH	DEFINED	1,2,6
ISHARES TR	MSCI EMERG	46428723	10,767	431,207	SH	DEFINED	1
ISHARES TR	IBOXX INV	46428724	3,578	35,200	SH	DEFINED	1,2
ISHARES TR	S&P/TOPIX	46428738	411	9,900	SH	DEFINED	1
ISHARES TR	BARCLYS 1-	46428745	1,730	20,430	SH	DEFINED	1
ISHARES TR	MSCI EAFE	46428746	49,498	1,103,386	SH	DEFINED	1,2,6
ISHARES TR	S&P MIDCAP	46428750	4,233	79,380	SH	DEFINED	1,2
ISHARES TR	RUSSELL100	46428759	10,888	219,868	SH	DEFINED	1,2
ISHARES TR	RUSSELL 10	46428762	225	4,594	SH	DEFINED	1
ISHARES TR	RUSSELL 20	46428765	786	15,963	SH	DEFINED	1
ISHARES TR	RUSSELL 30	46428768	3,211	61,755	SH	DEFINED	1
ISHARES TR	S&P SMLCAP	46428780	23,172	527,000	SH	DEFINED	1,2
ISHARES TR	BARCLYS 1-	46428864	3,197	31,700	SH	DEFINED	2
ISILON SYS INC	COM	46432L10	1,097	333,493	SH	DEFINED	1,2,6
ISIS PHARMACEUTICALS	COM	46433010	50,606	3,568,845	SH	DEFINED	1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	777	242,745	SH	DEFINED	1,2,5,6
ISOLAGEN INC	COM	46488N10	6	34,200	SH	DEFINED	1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	17	23,832	SH	DEFINED	1
ISTAR FINL INC	COM	45031U10	3,585	1,607,626	SH	DEFINED	1,2,5,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
ITC HLDGS CORP	COM	46568510	36,809	842,686	SH	DEFINED	1,2,5,6,8
ITRON INC	COM	46574110	28,245	443,136	SH	DEFINED	1,2,5,6,8,10
ITT CORP NEW	COM	45091110	287,030	6,241,139	SH	DEFINED	1,2,5,6,7,8,
ITT EDUCATIONAL SERV	COM	45068B10	73,915	778,213	SH	DEFINED	1,2,5,6,7,8,
ITURAN LOCATION AND	SHS	M6158M10	122	16,667	SH	DEFINED	1
IXIA	COM	45071R10	3,796	656,736	SH	DEFINED	1,2,6
IXYS CORP	COM	46600W10	3,691	446,834	SH	DEFINED	1,2,5
J & J SNACK FOODS CO	COM	46603210	10,812	301,347	SH	DEFINED	1,2
J CREW GROUP INC	COM	46612H40	22,503	1,844,527	SH	DEFINED	1,2,5,6
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	17,804	888,418	SH	DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	70,144	10,391,764	SH	DEFINED	1,2,5,6,7,8,
JACK IN THE BOX INC	COM	46636710	29,513	1,336,022	SH	DEFINED	1,2,5,6
JACKSON HEWITT TAX S	COM	46820210	10,490	668,608	SH	DEFINED	1,2
JACO ELECTRS INC	COM	46978310	15	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	207,938	4,323,038	SH	DEFINED	1,2,5,6,7,8,
JAKKS PAC INC	COM	47012E10	15,108	732,322	SH	DEFINED	1,2
JAMBA INC	COM	47023A10	5	11,201	SH	DEFINED	1
JAMES RIVER COAL CO	COM NEW	47035520	6,413	418,361	SH	DEFINED	1,2,6
JANUS CAP GROUP INC	COM	47102X10	55,335	6,891,023	SH	DEFINED	1,2,5,6,7,8,

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

JARDEN CORP	COM	47110910	8,358	726,769	SH	DEFINED	1,2,5,10
JAVELIN PHARMACEUTIC	COM	47189410	740	592,020	SH	DEFINED	1
JAZZ PHARMACEUTICALS	COM	47214710	171	88,700	SH	DEFINED	1,2
JDA SOFTWARE GROUP I	COM	46612K10	9,986	760,516	SH	DEFINED	1,2
JDS UNIPHASE CORP	COM PAR \$0	46612J50	26,664	7,305,196	SH	DEFINED	1,2,5,6,7,8,
JEFFERIES GROUP INC	COM	47231910	33,629	2,391,812	SH	DEFINED	1,2,5,10
JER INVT TR INC	COM	46614H30	352	378,100	SH	DEFINED	1,2
JETBLUE AIRWAYS CORP	COM	47714310	33,976	4,785,287	SH	DEFINED	1,2,5,6
JMP GROUP INC	COM	46629U10	80	14,500	SH	DEFINED	1
JO-ANN STORES INC	COM	47758P30	13,117	846,813	SH	DEFINED	1,2
JOES JEANS INC	COM	47777N10	18	51,239	SH	DEFINED	1
JOHN BEAN TECHNOLOGI	COM	47783910	7,415	907,603	SH	DEFINED	1,2,5,7,10
JOHNSON & JOHNSON	COM	47816010	8,703,032	145,462,672	SH	DEFINED	1,2,5,6,7,8,
JOHNSON CTLS INC	COM	47836610	375,978	20,703,652	SH	DEFINED	1,2,5,6,7,8,
JONES APPAREL GROUP	COM	48007410	17,680	3,017,011	SH	DEFINED	1,2,5,6,8,10
JONES LANG LASALLE I	COM	48020Q10	18,420	664,972	SH	DEFINED	1,2,5,10
JONES SODA CO	COM	48023P10	9	27,800	SH	DEFINED	1
JOS A BANK CLOTHIERS	COM	48083810	8,646	330,639	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	2,389	975,139	SH	DEFINED	1,2
JOY GLOBAL INC	COM	48116510	83,571	3,650,967	SH	DEFINED	1,2,5,7,8,10
JPMORGAN & CHASE & C	COM	46625H10	5,343,598	169,476,617	SH	DEFINED	1,2,5,6,7,8,
JUNIPER NETWORKS INC	COM	48203R10	329,392	18,811,636	SH	DEFINED	1,2,5,6,7,8,
JUPITERMEDIA CORP	COM	48207D10	11	28,172	SH	DEFINED	1
K FED BANCORP	COM	48246S10	81	12,500	SH	DEFINED	1
K SEA TRANSN PARTNER	COM	48268Y10	142	11,037	SH	DEFINED	1,2
K TRON INTL INC	COM	48273010	2,958	37,025	SH	DEFINED	1,2,5
K V PHARMACEUTICAL C	CL A	48274020	1,585	550,224	SH	DEFINED	1,2,5,6
K12 INC	COM	48273U10	1,479	78,858	SH	DEFINED	1,2,6
KADANT INC	COM	48282T10	4,007	297,280	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
KAISER ALUMINUM CORP	COM PAR \$0	48300770	5,786	256,911	SH	DEFINED 1,2
KAMAN CORP	COM	48354810	9,277	511,707	SH	DEFINED 1,2
KANSAS CITY LIFE INS	COM	48483610	4,444	102,523	SH	DEFINED 1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	32,904	1,727,224	SH	DEFINED 1,2,5,7,10
KAPSTONE PAPER & PAC	COM	48562P10	561	235,526	SH	DEFINED 1
KAYDON CORP	COM	48658710	21,982	639,940	SH	DEFINED 1,2,5
KAYNE ANDERSON ENERG	COM	48660Q10	1,260	167,711	SH	DEFINED 1,2
KB FINANCIAL GROUP I	SPONSORED	48241A10	3,159	120,561	SH	DEFINED 1,2,4,6
KB HOME	COM	48666K10	60,499	4,441,890	SH	DEFINED 1,2,5,6,7,10
KBR INC	COM	48242W10	57,054	3,753,553	SH	DEFINED 1,2,5,7,8,10
KBW INC	COM	48242310	10,101	439,164	SH	DEFINED 1,2,6
KEARNY FINL CORP	COM	48716910	4,969	388,240	SH	DEFINED 1,2
KEITHLEY INSTRS INC	COM	48758410	114	31,186	SH	DEFINED 1
KELLOGG CO	COM	48783610	404,102	9,215,545	SH	DEFINED 1,2,5,6,7,8,
KELLY SVCS INC	CL A	48815220	11,803	907,225	SH	DEFINED 1,2,5
KEMET CORP	COM	48836010	361	1,335,754	SH	DEFINED 1,2,5
KENDLE INTERNATIONAL	COM	48880L10	6,344	246,646	SH	DEFINED 1,2,6
KENEXA CORP	COM	48887910	3,559	446,020	SH	DEFINED 1,2,5,6
KENNAMETAL INC	COM	48917010	30,620	1,379,891	SH	DEFINED 1,2,5,10
KENSEY NASH CORP	COM	49005710	3,174	163,501	SH	DEFINED 1,2,6
KERYX BIOPHARMACEUTI	COM	49251510	10	46,674	SH	DEFINED 1

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

KEY ENERGY SVCS INC	COM	49291410	5,438	1,232,999	SH	DEFINED	1,2,5,6,10
KEY TECHNOLOGY INC	COM	49314310	1,220	64,566	SH	DEFINED	1
KEYCORP NEW	COM	49326710	208,329	24,451,707	SH	DEFINED	1,2,5,6,7,8,
KEYNOTE SYS INC	COM	49330810	1,534	199,017	SH	DEFINED	1,2
KFORCE INC	COM	49373210	5,324	693,236	SH	DEFINED	1,2,5,6
KILROY RLTY CORP	COM	49427F10	30,197	902,475	SH	DEFINED	1,2,3,5,10
KIMBALL INTL INC	CL B	49427410	5,564	646,210	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	839,159	15,911,243	SH	DEFINED	1,2,5,6,7,8,
KIMCO REALTY CORP	COM	49446R10	238,871	13,067,339	SH	DEFINED	1,2,3,5,6,7,
KINDER MORGAN ENERGY	UT LTD PAR	49455010	8,499	185,774	SH	DEFINED	1,2,8
KINDER MORGAN MANAGE	SHS	49455U10	12,061	301,686	SH	DEFINED	1,2,5,7,8,10
KINDRED HEALTHCARE I	COM	49458010	15,742	1,209,074	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	26,437	1,378,360	SH	DEFINED	1,2,5,7,10,1
KING PHARMACEUTICALS	COM	49558210	125,784	11,844,062	SH	DEFINED	1,2,5,6,7,8,
KINROSS GOLD CORP	COM NO PAR	49690240	1,129	61,270	SH	DEFINED	1,5,13
KIRBY CORP	COM	49726610	18,450	674,330	SH	DEFINED	1,2,5,6,10
KIRKLANDS INC	COM	49749810	60	22,809	SH	DEFINED	1
KITE RLTY GROUP TR	COM	49803T10	6,068	1,091,448	SH	DEFINED	1,2,3,5
KKR FINANCIAL HLDGS	COM	48248A30	298	188,738	SH	DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	134,750	6,184,047	SH	DEFINED	1,2,5,6,7,8,
KNIGHT CAPITAL GROUP	CL A	49900510	81,705	5,059,161	SH	DEFINED	1,2,5,7,8,13
KNIGHT TRANSN INC	COM	49906410	19,586	1,215,002	SH	DEFINED	1,2,5,6
KNIGHTSBRIDGE TANKER	ORD	G5299G10	3,894	265,836	SH	DEFINED	1,2,5
KNOLL INC	COM NEW	49890420	8,446	936,326	SH	DEFINED	1,2
KNOLOGY INC	COM	49918380	3,447	668,065	SH	DEFINED	1,2,5,6
KNOT INC	COM	49918410	3,714	446,401	SH	DEFINED	1,2,5,6
KODIAK OIL & GAS COR	COM	50015Q10	18	56,500	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
KOHLBERG CAPITAL COR	COM	50023310	945	259,609	SH	DEFINED 1,2
KOHL'S CORP	COM	50025510	403,153	11,136,821	SH	DEFINED 1,2,5,6,7,8,
KONINKLIJKE PHILIPS	NY REG SH	50047230	1,456	73,254	SH	DEFINED 1,2
KOPIN CORP	COM	50060010	2,122	1,040,147	SH	DEFINED 1,2,5
KOPPERS HOLDINGS INC	COM	50060P10	7,518	347,730	SH	DEFINED 1,2,6
KOREA ELECTRIC PWR	SPONSORED	50063110	2,712	233,549	SH	DEFINED 1
KORN FERRY INTL	COM NEW	50064320	14,967	1,310,617	SH	DEFINED 1,2,5,6
KOWABUNGA INC	COM	50074710	4	65,900	SH	DEFINED 1
KRAFT FOODS INC	CL A	50075N10	2,068,207	77,028,187	SH	DEFINED 1,2,5,6,7,8,
KRATOS DEFENSE & SEC	COM	50077B10	75	53,592	SH	DEFINED 1
KRISPY KREME DOUGHNU	COM	50101410	1,502	893,798	SH	DEFINED 1,2,5,6
KROGER CO	COM	50104410	699,670	26,492,621	SH	DEFINED 1,2,5,6,7,8,
KRONOS WORLDWIDE INC	COM	50105F10	171	14,700	SH	DEFINED 1,2
K-SWISS INC	CL A	48268610	5,469	479,771	SH	DEFINED 1,2
KT CORP	SPONSORED	48268K10	685	46,714	SH	DEFINED 1,2,5
KUBOTA CORP	ADR	50117320	876	24,278	SH	DEFINED 1
KULICKE & SOFFA INDS	COM	50124210	1,808	1,063,298	SH	DEFINED 1,2,5,6
KVH INDS INC	COM	48273810	80	15,405	SH	DEFINED 1
KYOCERA CORP	ADR	50155620	681	9,404	SH	DEFINED 1,2
L-1 IDENTITY SOLUTIO	COM	50212A10	8,315	1,233,667	SH	DEFINED 1,2,6
L-3 COMMUNICATIONS C	DEBT 3.00	502413AW	199	200,000	SH	DEFINED 1
L-3 COMMUNICATIONS H	COM	50242410	305,708	4,143,507	SH	DEFINED 1,2,5,6,7,8,
LA BARGE INC	COM	50247010	2,048	142,751	SH	DEFINED 1,2

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

LA JOLLA PHARMACEUTI	COM NEW	50345930	28	47,641	SH	DEFINED	1
LA Z BOY INC	COM	50533610	2,143	987,470	SH	DEFINED	1,2,5
LABORATORY CORP AMER	COM NEW	50540R40	255,357	3,964,560	SH	DEFINED	1,2,5,6,7,8,
LABRANCHE & CO INC	COM	50544710	6,548	1,366,978	SH	DEFINED	1,2,5,6
LACLEDE GROUP INC	COM	50559710	23,119	493,565	SH	DEFINED	1,2,5
LADENBURG THALMAN FI	COM	50575Q10	943	1,309,289	SH	DEFINED	1,2
LADISH INC	COM NEW	50575420	3,528	254,746	SH	DEFINED	1,2
LAKELAND BANCORP INC	COM	51163710	4,172	370,526	SH	DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	5,585	234,487	SH	DEFINED	1,2
LAKES ENTMNT INC	COM	51206P10	239	59,397	SH	DEFINED	1,5
LAM RESEARCH CORP	COM	51280710	69,436	3,262,985	SH	DEFINED	1,2,5,7,8,10
LAMAR ADVERTISING CO	CL A	51281510	21,519	1,713,295	SH	DEFINED	1,2,5,7,8,10
LAN AIRLINES S A	SPONSORED	50172310	11,149	1,384,940	SH	DEFINED	1,2,5,7
LANCASTER COLONY COR	COM	51384710	16,411	478,454	SH	DEFINED	1,2,5
LANCE INC	COM	51460610	11,859	516,945	SH	DEFINED	1,2,6
LANDAUER INC	COM	51476K10	14,217	193,955	SH	DEFINED	1,2,6
LANDEC CORP	COM	51476610	2,168	329,520	SH	DEFINED	1,2
LANDRYS RESTAURANTS	COM	51508L10	2,421	208,668	SH	DEFINED	1,2
LANDSTAR SYS INC	COM	51509810	30,980	806,154	SH	DEFINED	1,2,5,6,10
LAS VEGAS SANDS CORP	COM	51783410	17,413	2,936,347	SH	DEFINED	1,2,5,7,8,10
LASALLE HOTEL PPTYS	COM SH BEN	51794210	15,050	1,361,966	SH	DEFINED	1,2,3,5
LASERCARD CORP	COM	51807U10	39	10,671	SH	DEFINED	1
LATTICE SEMICONDUCTO	COM	51841510	2,918	1,932,421	SH	DEFINED	1,2,5,6
LAUDER ESTEE COS INC	CL A	51843910	128,741	4,158,292	SH	DEFINED	1,2,5,6,7,8,
LAWSON PRODS INC	COM	52077610	1,948	85,232	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
LAWSON SOFTWARE INC	COM	52078P10	9,185	1,937,855	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	10,132	422,005	SH	DEFINED	1,2,6
LAZARD LTD	SHS A	G5405010	21,444	721,053	SH	DEFINED	1,2,5,10
LCA-VISION INC	COM PAR \$.	50180330	156	37,923	SH	DEFINED	1,2
LEAP WIRELESS INTL I	COM NEW	52186330	14,024	521,538	SH	DEFINED	1,2,5,10
LEAPFROG ENTERPRISES	CL A	52186N10	1,728	493,794	SH	DEFINED	1,2,5,6
LEAR CORP	COM	52186510	1,798	1,275,133	SH	DEFINED	1,2,5,8
LEARNING TREE INTL I	COM	52201510	808	94,884	SH	DEFINED	1
LECG CORP	COM	52323410	2,604	388,005	SH	DEFINED	1,2
LECROY CORP	COM	52324W10	61	19,918	SH	DEFINED	1
LEE ENTERPRISES INC	COM	52376810	302	737,522	SH	DEFINED	1,2
LEGACY RESERVES LP	UNIT LP IN	52470730	137	14,674	SH	DEFINED	1,2
LEGG MASON INC	COM	52490110	147,683	6,740,457	SH	DEFINED	1,2,5,6,7,8,
LEGGETT & PLATT INC	COM	52466010	143,950	9,476,630	SH	DEFINED	1,2,5,6,7,8,
LENDER PROCESSING SV	COM	52602E10	58,781	1,995,963	SH	DEFINED	1,2,5,7,8,10
LENNAR CORP	CL A	52605710	62,111	7,163,948	SH	DEFINED	1,2,5,6,8,10
LENNOX INTL INC	COM	52610710	50,364	1,559,734	SH	DEFINED	1,2,5,10
LEUCADIA NATL CORP	COM	52728810	141,432	7,143,050	SH	DEFINED	1,2,5,6,7,8,
LEVEL 3 COMMUNICATIO	COM	52729N10	14,431	20,615,498	SH	DEFINED	1,2,5,7,8,10
LEXICON PHARMACEUTIC	COM	52887210	1,493	1,066,416	SH	DEFINED	1,2,5,6
LEXINGTON REALTY TRU	COM	52904310	10,483	2,096,629	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	132,051	4,908,956	SH	DEFINED	1,2,5,6,7,8,
LG DISPLAY CO LTD	SPONS ADR	50186V10	299	36,157	SH	DEFINED	1,2,6
LHC GROUP INC	COM	50187A10	8,563	237,867	SH	DEFINED	1,2,6
LIBBEY INC	COM	52989810	242	193,333	SH	DEFINED	1

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

LIBERTY GLOBAL INC	COM SER A	53055510	54,029	3,393,774	SH	DEFINED	1,2,5,7,8,10
LIBERTY GLOBAL INC	COM SER C	53055530	14,306	942,403	SH	DEFINED	1,2,5,7,8,10
LIBERTY MEDIA CORP	N INT COM SE	53071M10	28,284	9,065,279	SH	DEFINED	1,2,5,7,8,10
LIBERTY MEDIA CORP	N CAP COM SE	53071M30	6,028	1,279,836	SH	DEFINED	1,2,5,6,7,8,
LIBERTY MEDIA CORP	N ENT COM SE	53071M50	131,306	7,511,792	SH	DEFINED	1,2,5,7,8,10
LIBERTY MEDIA CORP	N DEB 3.12	530718AF	538	750,000	SH	DEFINED	1
LIBERTY PPTY TR	SH BEN INT	53117210	82,333	3,606,351	SH	DEFINED	1,2,3,5,7,8,
LIFE PARTNERS HOLDIN	COM	53215T10	3,804	87,179	SH	DEFINED	1,2,6
LIFE SCIENCES RESH I	COM	53216910	1,203	128,610	SH	DEFINED	1,2
LIFE TECHNOLOGIES CO	COM	53217V10	175,107	7,512,087	SH	DEFINED	1,2,5,6,7,8,
LIFE TIME FITNESS IN	COM	53217R20	10,742	829,477	SH	DEFINED	1,2,6
LIFEPOINT HOSPITALS	COM	53219L10	32,603	1,427,454	SH	DEFINED	1,2,5,7,10
LIFEWAY FOODS INC	COM	53191410	450	50,143	SH	DEFINED	1
LIGAND PHARMACEUTICA	CL B	53220K20	3,898	1,422,538	SH	DEFINED	1,2,6
LILLY ELI & CO	COM	53245710	1,591,778	39,527,647	SH	DEFINED	1,2,5,6,7,8,
LIME ENERGY CO	COM NEW	53261U20	87	18,800	SH	DEFINED	1
LIMELIGHT NETWORKS I	COM	53261M10	1,025	418,205	SH	DEFINED	1,2,6
LIMITED BRANDS INC	COM	53271610	114,660	11,420,284	SH	DEFINED	1,2,5,6,7,8,
LIN TV CORP	CL A	53277410	756	693,678	SH	DEFINED	1,2
LINCARE HLDGS INC	COM	53279110	55,529	2,061,965	SH	DEFINED	1,2,5,7,8,10
LINCOLN EDL SVCS COR	COM	53353510	727	54,871	SH	DEFINED	1,2
LINCOLN ELEC HLDGS I	COM	53390010	46,685	916,655	SH	DEFINED	1,2,5,10
LINCOLN NATL CORP IN	COM	53418710	217,598	11,549,774	SH	DEFINED	1,2,5,6,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
LINDSAY CORP	COM	53555510	6,272	197,291	SH	DEFINED 1,2,5,6
LINEAR TECHNOLOGY CO	NOTE 3.00	535678AC	217	300,000	SH	DEFINED 1
LINEAR TECHNOLOGY CO	COM	53567810	173,104	7,825,678	SH	DEFINED 1,2,5,6,7,8,
LINN ENERGY LLC	UNIT LTD L	53602010	2,248	150,196	SH	DEFINED 1,2
LIONBRIDGE TECHNOLOG	COM	53625210	61	48,648	SH	DEFINED 1,2
LIONS GATE ENTMNT CO	COM NEW	53591920	183	33,266	SH	DEFINED 1,2,6
LIQUIDITY SERVICES I	COM	53635B10	1,817	218,170	SH	DEFINED 1,2,6
LITHIA MTRS INC	CL A	53679710	314	96,394	SH	DEFINED 1,5
LITTELFUSE INC	COM	53700810	8,948	539,017	SH	DEFINED 1,2,6
LIVE NATION INC	COM	53803410	8,605	1,499,153	SH	DEFINED 1,2,5,6
LIVEPERSON INC	COM	53814610	39	21,628	SH	DEFINED 1
LIVEWIRE MOBILE INC	COM	53837P10	5	51,117	SH	DEFINED 1
LIZ CLAIBORNE INC	COM	53932010	3,767	1,448,946	SH	DEFINED 1,2,5,10
LKQ CORP	COM	50188920	29,160	2,500,837	SH	DEFINED 1,2,5,6,10
LLOYDS TSB GROUP PLC	SPONSORED	53943910	845	109,726	SH	DEFINED 1,2
LMI AEROSPACE INC	COM	50207910	1,324	116,472	SH	DEFINED 1,2,5
LOCKHEED MARTIN CORP	COM	53983010	6,385,580	75,946,484	SH	DEFINED 1,2,5,6,7,8,
LODGENET INTERACTIVE	COM	54021110	16	23,335	SH	DEFINED 1,2
LODGIAN INC	COM PAR \$.	54021P40	604	283,749	SH	DEFINED 1
LOEWS CORP	COM	54042410	430,345	15,233,446	SH	DEFINED 1,2,5,6,7,8,
LOGITECH INTL S A	SHS	H5043023	238	15,284	SH	DEFINED 1
LO-JACK CORP	COM	53945110	114	27,671	SH	DEFINED 1
LOOPNET INC	COM	54352430	3,249	476,424	SH	DEFINED 1,2,6
LORAL SPACE & COMMUN	COM	54388110	2,738	188,467	SH	DEFINED 1,2
LORILLARD INC	COM	54414710	344,830	6,119,437	SH	DEFINED 1,2,5,6,7,8,
LOUISIANA PAC CORP	COM	54634710	3,990	2,557,648	SH	DEFINED 1,2,5
LOWES COS INC	COM	54866110	2,475,803	115,046,595	SH	DEFINED 1,2,5,6,7,8,

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

LSB INDS INC	COM	50216010	2,225	267,456	SH	DEFINED	1,2
LSI CORPORATION	COM	50216110	80,599	24,498,302	SH	DEFINED	1,2,5,6,7,8,
LSI INDS INC	COM	50216C10	2,235	325,258	SH	DEFINED	1,2
LTC PPTYS INC	COM	50217510	10,336	509,644	SH	DEFINED	1,2,3,5
LTX-CREDENCE CORP	COM	50240310	455	1,686,130	SH	DEFINED	1,2,5
LUBRIZOL CORP	COM	54927110	123,136	3,383,787	SH	DEFINED	1,2,5,7,10
LUBYS INC	COM	54928210	1,136	271,135	SH	DEFINED	1,2
LUCENT TECHNOLOGIES	DBCV 2.87	549463AH	233	500,000	SH	DEFINED	1
LUFKIN INDS INC	COM	54976410	11,025	319,553	SH	DEFINED	1,2,6
LULULEMON ATHLETICA	COM	55002110	2,816	355,069	SH	DEFINED	1,2,6
LUMBER LIQUIDATORS I	COM	55003Q10	1,116	105,716	SH	DEFINED	1,6
LUMINEX CORP DEL	COM	55027E10	14,053	657,908	SH	DEFINED	1,2,5,6
LUXOTTICA GROUP S P	SPONSORED	55068R20	584	32,243	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	4,168	724,788	SH	DEFINED	1,2
M & F WORLDWIDE CORP	COM	55254110	4,663	301,822	SH	DEFINED	1,2,5,6
M & T BK CORP	COM	55261F10	225,847	3,933,923	SH	DEFINED	1,2,5,6,7,8,
M D C HLDGS INC	COM	55267610	48,985	1,616,657	SH	DEFINED	1,2,5,6,7,10
M/I HOMES INC	COM	55305B10	3,427	325,177	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	88	25,503	SH	DEFINED	1
MACERICH CO	COM	55438210	52,051	2,866,247	SH	DEFINED	1,2,3,5,7,8,
MAC-GRAY CORP	COM	55415310	73	11,600	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
MACK CALI RLTY CORP	COM	55448910	64,724	2,641,810	SH	DEFINED	1,2,3,5,7,10
MACQUARIE INFRASTR C	MEMBERSHIP	55608B10	242	64,262	SH	DEFINED	1,2
MACROVISION SOLUTION	COM	55611C10	30,792	2,434,115	SH	DEFINED	1,2,5,6,7
MACYS INC	COM	55616P10	163,662	15,812,746	SH	DEFINED	1,2,5,6,7,8,
MADDEN STEVEN LTD	COM	55626910	8,592	403,004	SH	DEFINED	1,2,5
MADECO SA	SPONS ADR	55630420	78	11,992	SH	DEFINED	1
MAGELLAN HEALTH SVCS	COM NEW	55907920	36,340	927,984	SH	DEFINED	1,2,5,6,8
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	277	19,946	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	2,656	87,916	SH	DEFINED	1,2
MAGMA DESIGN AUTOMAT	COM	55918110	720	705,471	SH	DEFINED	1,2
MAGNETEK INC	COM	55942410	191	79,650	SH	DEFINED	1,5
MAGUIRE PPTYS INC	COM	55977510	1,764	1,208,330	SH	DEFINED	1,2,3,5
MAGYAR TELEKOM TELEC	SPONSORED	55977610	236	16,695	SH	DEFINED	1
MAHANAGAR TEL NIGAM	SPONS ADR	55977840	75	21,800	SH	DEFINED	5,8
MAIDEN HOLDINGS LTD	SHS	G5753U11	2,047	653,996	SH	DEFINED	1,2
MAIDENFORM BRANDS IN	COM	56030510	5,569	548,711	SH	DEFINED	1,2
MAINSOURCE FINANCIAL	COM	56062Y10	6,314	407,366	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	11	18,100	SH	DEFINED	1
MANHATTAN ASSOCS INC	COM	56275010	9,161	579,440	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	36,351	4,197,573	SH	DEFINED	1,2,5,6,7,10
MANNATECH INC	COM	56377110	607	247,556	SH	DEFINED	1
MANNKIND CORP	COM	56400P20	2,511	732,029	SH	DEFINED	1,2,6
MANPOWER INC	COM	56418H10	65,234	1,919,206	SH	DEFINED	1,2,5,7,8,10
MANTECH INTL CORP	CL A	56456310	27,882	514,521	SH	DEFINED	1,2,6
MANULIFE FINL CORP	COM	56501R10	3,031	177,965	SH	DEFINED	1,5,13
MAP PHARMACEUTICALS	COM	56509R10	843	120,818	SH	DEFINED	1,2
MARATHON OIL CORP	COM	56584910	779,675	28,496,895	SH	DEFINED	1,2,5,6,7,8,
MARCHEX INC	CL B	56624R10	2,292	393,070	SH	DEFINED	1,2,6
MARCUS CORP	COM	56633010	6,801	419,059	SH	DEFINED	1,2

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

MARINE PRODS CORP	COM	56842710	1,041	185,290	SH	DEFINED	1,2
MARINEMAX INC	COM	56790810	972	286,599	SH	DEFINED	1
MARINER ENERGY INC	COM	56845T30	16,540	1,621,612	SH	DEFINED	1,2,5,10
MARKEL CORP	COM	57053510	34,414	115,096	SH	DEFINED	1,2,5,8,10,1
MARKET LEADER INC	COM	57056R10	24	14,200	SH	DEFINED	1
MARKETAXESS HLDGS IN	COM	57060D10	4,075	499,368	SH	DEFINED	1,2,6
MARKWEST ENERGY PART	UNIT LTD P	57075910	470	58,922	SH	DEFINED	1,2
MARRIOTT INTL INC NE	CL A	57190320	226,957	11,668,739	SH	DEFINED	1,2,5,6,7,8,
MARSH & MCLENNAN COS	COM	57174810	506,042	20,850,533	SH	DEFINED	1,2,5,6,7,8,
MARSHALL & ILSLEY CO	COM	57183710	169,623	12,435,703	SH	DEFINED	1,2,5,6,7,8,
MARSHALL EDWARDS INC	COM	57232230	98	140,358	SH	DEFINED	1
MARTEK BIOSCIENCES C	COM	57290110	73,656	2,430,082	SH	DEFINED	1,2,5,6,7,8
MARTEN TRANS LTD	COM	57307510	5,416	285,665	SH	DEFINED	1,2,6
MARTHA STEWART LIVIN	CL A	57308310	1,000	384,593	SH	DEFINED	1,2,6
MARTIN MARIETTA MATL	COM	57328410	86,365	889,625	SH	DEFINED	1,2,5,7,8,10
MARVEL ENTERTAINMENT	COM	57383T10	48,520	1,577,890	SH	DEFINED	1,2,5,6,7,8
MARVELL TECHNOLOGY G	ORD	G5876H10	41,411	6,208,578	SH	DEFINED	1,2,5,7,8,10
MASCO CORP	COM	57459910	168,854	15,171,077	SH	DEFINED	1,2,5,6,7,8,
MASIMO CORP	COM	57479510	33,578	1,125,643	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
MASSEY ENERGY CORP	COM	57620610	74,566	5,407,227	SH	DEFINED 1,2,5,6,7,8,
MASTEC INC	COM	57632310	7,931	684,869	SH	DEFINED 1,2,5
MASTECH HOLDINGS INC	COM	57633B10	38	15,797	SH	DEFINED 1,6
MASTERCARD INC	CL A	57636Q10	378,588	2,648,763	SH	DEFINED 1,2,5,6,7,8,
MATERIAL SCIENCES CO	COM	57667410	25	16,618	SH	DEFINED 1
MATRIX SVC CO	COM	57685310	3,726	485,828	SH	DEFINED 1,2,5,6
MATRIX INITIATIVES	COM	57685L10	227	13,792	SH	DEFINED 1
MATTEL INC	COM	57708110	196,905	12,306,570	SH	DEFINED 1,2,5,6,7,8,
MATTHEWS INTL CORP	CL A	57712810	31,050	846,500	SH	DEFINED 1,2,5,6
MATTSON TECHNOLOGY I	COM	57722310	1,244	882,129	SH	DEFINED 1,2,6
MAUI LD & PINEAPPLE	COM	57734510	905	67,364	SH	DEFINED 1
MAX CAPITAL GROUP LT	SHS	G6052F10	15,557	878,952	SH	DEFINED 1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	5,606	490,888	SH	DEFINED 1,2,5
MAXIMUS INC	COM	57793310	14,233	405,379	SH	DEFINED 1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	1,146	226,030	SH	DEFINED 1,2
MAXYGEN INC	COM	57777610	4,178	468,387	SH	DEFINED 1,2
MB FINANCIAL INC NEW	COM	55264U10	20,974	750,408	SH	DEFINED 1,2
MBIA INC	COM	55262C10	38,434	9,443,204	SH	DEFINED 1,2,5,6,8,10
MBT FINL CORP	COM	57887710	51	16,687	SH	DEFINED 1
MCAFEE INC	COM	57906410	180,642	5,225,411	SH	DEFINED 1,2,5,6,7,8,
MCCLATCHY CO	CL A	57948910	806	1,007,121	SH	DEFINED 1,2,5,13
MCCORMICK & CO INC	COM NON VT	57978020	144,792	4,544,643	SH	DEFINED 1,2,5,6,7,8,
MCCORMICK & SCHMICKS	COM	57979310	57	14,300	SH	DEFINED 1
MCDERMOTT INTL INC	COM	58003710	35,823	3,625,853	SH	DEFINED 1,2,5,7,8,10
MCDONALDS CORP	COM	58013510	3,078,315	49,498,545	SH	DEFINED 1,2,5,6,7,8,
MCG CAPITAL CORP	COM	58047P10	970	1,366,137	SH	DEFINED 1,2
MCGRATH RENTCORP	COM	58058910	9,473	443,488	SH	DEFINED 1,2,6
MCGRAW HILL COS INC	COM	58064510	274,269	11,827,020	SH	DEFINED 1,2,5,6,7,8,
MCKESSON CORP	COM	58155Q10	401,194	10,358,749	SH	DEFINED 1,2,5,6,7,8,
MCMORAN EXPLORATION	COM	58241110	17,256	1,760,781	SH	DEFINED 1,2,6
MDRNA INC	COM	55276N10	8	24,173	SH	DEFINED 1

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

MDU RES GROUP INC	COM	55269010	92,048	4,265,431	SH	DEFINED	1,2,5,7,8,10
MEADOWBROOK INS GROU	COM	58319P10	5,423	842,038	SH	DEFINED	1,2
MEADWESTVACO CORP	COM	58333410	98,782	8,827,730	SH	DEFINED	1,2,5,6,7,8,
MEASUREMENT SPECIALT	COM	58342110	1,721	247,685	SH	DEFINED	1,2
MECHEL OAO	SPONSORED	58384010	7,764	1,941,065	SH	DEFINED	1,2,4,5,7
MEDALLION FINL CORP	COM	58392810	1,507	197,536	SH	DEFINED	1,2
MEDAREX INC	COM	58391610	14,099	2,526,634	SH	DEFINED	1,2,5,6,8
MEDASSETS INC	COM	58404510	4,248	290,951	SH	DEFINED	1,2,6
MEDCATH CORP	COM	58404W10	3,672	351,699	SH	DEFINED	1,2,6
MEDCO HEALTH SOLUTIO	COM	58405U10	748,079	17,849,645	SH	DEFINED	1,2,5,6,7,8,
MEDIA GEN INC	CL A	58440410	644	367,756	SH	DEFINED	1,2
MEDIACOM COMMUNICATI	CL A	58446K10	5,749	1,337,000	SH	DEFINED	1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	2,027	202,656	SH	DEFINED	1,2
MEDICAL PPTYS TRUST	COM	58463J30	10,863	1,721,584	SH	DEFINED	1,2,3
MEDICINES CO	COM	58468810	15,136	1,027,545	SH	DEFINED	1,2,5,6
MEDICIS PHARMACEUTIC	CL A NEW	58469030	23,300	1,676,258	SH	DEFINED	1,2,5,6
MEDIS TECHNOLOGIES L	COM	58500P10	170	378,722	SH	DEFINED	1,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
MEDIVATION INC	COM	58501N10	5,669	389,055	SH	DEFINED	1,2,6
MEDTRONIC INC	NOTE	1.62 585055AM	662	750,000	SH	DEFINED	1
MEDTRONIC INC	COM	58505510	1,276,440	40,625,070	SH	DEFINED	1,2,5,6,7,8,
MELCO CROWN ENTMT LT	ADR	58546410	208	65,562	SH	DEFINED	1,5
MEMC ELECTR MATLS IN	COM	55271510	117,895	8,255,971	SH	DEFINED	1,2,5,6,7,8,
MEMORY PHARMACEUTICA	COM	58606R40	54	89,900	SH	DEFINED	1
MENS WEARHOUSE INC	COM	58711810	19,213	1,418,952	SH	DEFINED	1,2,5,6
MENTOR CORP MINN	COM	58718810	19,197	620,644	SH	DEFINED	1,2,5,6
MENTOR GRAPHICS CORP	COM	58720010	12,194	2,358,589	SH	DEFINED	1,2,5
MERCADOLIBRE INC	COM	58733R10	7,079	431,364	SH	DEFINED	1,2,6,8
MERCANTILE BANK CORP	COM	58737610	46	10,623	SH	DEFINED	1,5
MERCER INTL INC	COM	58805610	852	443,503	SH	DEFINED	1
MERCK & CO INC	COM	58933110	2,687,846	88,415,989	SH	DEFINED	1,2,5,6,7,8,
MERCURY COMPUTER SYS	COM	58937810	2,403	380,810	SH	DEFINED	1,2,5
MERCURY GENL CORP NE	COM	58940010	45,701	993,722	SH	DEFINED	1,2,5,8,10,1
MEREDITH CORP	COM	58943310	19,917	1,163,381	SH	DEFINED	1,2,5,6,10,1
MERGE HEALTHCARE INC	COM	58949910	50	39,357	SH	DEFINED	1
MERIDIAN BIOSCIENCE	COM	58958410	19,502	765,696	SH	DEFINED	1,2,6
MERIDIAN INTERSTAT B	COM	58964Q10	1,042	112,621	SH	DEFINED	1,6
MERIDIAN RESOURCE CO	COM	58977Q10	841	1,476,229	SH	DEFINED	1,2,5
MERIT MED SYS INC	COM	58988910	9,180	512,015	SH	DEFINED	1,2,6
MERITAGE HOMES CORP	COM	59001A10	30,274	2,487,558	SH	DEFINED	1,2,5,6
MERIX CORP	COM	59004910	9	32,009	SH	DEFINED	1
MERRILL LYNCH & CO I	NOTE	590188W4	43,200	400,000	SH	DEFINED	1,5
MERRILL LYNCH & CO I	COM	59018810	1,412,809	121,374,550	SH	DEFINED	1,2,5,6,7,8,
MERUELO MADDUX PROPE	COM	59047310	842	679,259	SH	DEFINED	1,2
MESA AIR GROUP INC	COM	59047910	7	25,218	SH	DEFINED	1
MET PRO CORP	COM	59087630	2,303	172,904	SH	DEFINED	1,2
METABOLIX INC	COM	59101880	3,419	268,805	SH	DEFINED	1,2
METALICO INC	COM	59117610	513	330,756	SH	DEFINED	1,2,6
METALLINE MINING INC	COM	59125710	4	17,699	SH	DEFINED	1,2
METAVANTE TECHNOLOGI	COM	59140710	29,884	1,855,011	SH	DEFINED	1,2,5,6,10,1
METHANEX CORP	COM	59151K10	311	27,631	SH	DEFINED	1,5

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

METHODE ELECTRS INC	COM	59152020	10,423	1,546,448	SH	DEFINED	1,2
METLIFE INC	COM	59156R10	1,094,350	31,392,724	SH	DEFINED	1,2,5,6,7,8,
METROCORP BANCSHARES	COM	59165010	76	10,154	SH	DEFINED	1
METROPCS COMMUNICATI	COM	59170810	46,577	3,136,513	SH	DEFINED	1,2,5,7,8,10
METROPOLITAN HEALTH	COM	59214210	63	39,654	SH	DEFINED	1,5
METTLER TOLEDO INTER	COM	59268810	47,288	701,606	SH	DEFINED	1,2,5,10
MF GLOBAL LTD	SHS	G6064210	2,041	1,000,415	SH	DEFINED	1,2,5,7,10
MFA MTG INVTS INC	COM	55272X10	25,409	4,313,985	SH	DEFINED	1,2
MGE ENERGY INC	COM	55277P10	12,938	392,068	SH	DEFINED	1,2
MGIC INVT CORP WIS	COM	55284810	7,952	2,285,118	SH	DEFINED	1,2,5,10
MGM MIRAGE	COM	55295310	23,513	1,708,787	SH	DEFINED	1,2,5,7,8,10
MICREL INC	COM	59479310	11,417	1,561,878	SH	DEFINED	1,2,5,6
MICROCHIP TECHNOLOGY	COM	59501710	125,420	6,421,931	SH	DEFINED	1,2,5,6,7,8,
MICROMET INC	COM	59509C10	93	21,246	SH	DEFINED	1
MICRON TECHNOLOGY IN	COM	59511210	88,027	33,343,388	SH	DEFINED	1,2,5,6,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PUT/ CALL DISCRETION	OTHER M
MICRONETICS INC DEL	COM	59512510	34	10,033	SH	DEFINED	1
MICROS SYS INC	COM	59490110	25,740	1,577,189	SH	DEFINED	1,2,5,6
MICROSEMI CORP	COM	59513710	21,185	1,676,052	SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	5,727,397	294,619,195	SH	DEFINED	1,2,5,6,7,8,
MICROSTRATEGY INC	CL A NEW	59497240	8,883	239,245	SH	DEFINED	1,2,5,6
MICROTUNE INC DEL	COM	59514P10	1,689	827,893	SH	DEFINED	1,2,5
MICROVISION INC DEL	COM	59496010	1,408	838,301	SH	DEFINED	1,2
MICRUS ENDOVASCULAR	COM	59518V10	2,363	203,491	SH	DEFINED	1,2,5
MID-AMER APT CMNTYS	COM	59522J10	38,843	1,045,296	SH	DEFINED	1,2,3,5
MIDAS GROUP INC	COM	59562610	3,288	313,471	SH	DEFINED	1,2
MIDCAP SPDR TR	UNIT SER 1	59563510	719	7,400	SH	DEFINED	2
MIDDLEBROOK PHARMACE	COM	59608710	649	432,982	SH	DEFINED	1,2
MIDDLEBY CORP	COM	59627810	7,432	272,525	SH	DEFINED	1,2,6
MIDDLESEX WATER CO	COM	59668010	3,700	214,736	SH	DEFINED	1,2,5
MIDWAY GAMES INC	COM	59814810	59	310,680	SH	DEFINED	1,2
MIDWEST BANC HOLDING	COM	59825110	509	363,430	SH	DEFINED	1,2
MILLER HERMAN INC	COM	60054410	22,560	1,731,366	SH	DEFINED	1,2,5,6,8
MILLICOM INTL CELLUL	SHS NEW	L6388F11	5,792	128,974	SH	DEFINED	1,2,5,8,12
MILLIPORE CORP	COM	60107310	101,824	1,976,407	SH	DEFINED	1,2,5,6,7,8,
MINDSPEED TECHNOLOGI	COM NEW	60268220	19	22,328	SH	DEFINED	1,5
MINE SAFETY APPLIANC	COM	60272010	21,286	890,257	SH	DEFINED	1,2,5,6
MINERALS TECHNOLOGIE	COM	60315810	26,240	641,564	SH	DEFINED	1,2,5
MIPS TECHNOLOGIES IN	COM	60456710	764	688,011	SH	DEFINED	1
MIRANT CORP NEW	COM	60467R10	50,183	2,659,386	SH	DEFINED	1,2,5,7,8,10
MISSION WEST PPTYS I	COM	60520310	2,630	343,787	SH	DEFINED	1,2,3,5
MITCHAM INDS INC	COM	60650110	419	105,487	SH	DEFINED	1
MITSUBISHI UFJ FINL	SPONSORED	60682210	2,591	417,226	SH	DEFINED	1,2
MITSUI & CO LTD	ADR	60682720	987	4,816	SH	DEFINED	1,2
MIVA INC	COM	55311R10	5	29,129	SH	DEFINED	1
MIZUHO FINL GROUP IN	SPONSORED	60687Y10	260	45,020	SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	21,290	1,439,490	SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	8,733	605,632	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	39,758	1,490,179	SH	DEFINED	1,2,4,5,7,8
MODINE MFG CO	COM	60782810	4,010	823,414	SH	DEFINED	1,2,5
MODUSLINK GLOBAL SOL	COM	60786L10	2,499	864,738	SH	DEFINED	1,2,5

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

MOHAWK INDS INC	COM	60819010	80,584	1,875,346	SH	DEFINED	1,2,5,7,8,10
MOLECULAR INSIGHT PH	COM	60852M10	874	203,252	SH	DEFINED	1
MOLEX INC	COM	60855410	64,425	4,446,196	SH	DEFINED	1,2,5,6,8,10
MOLEX INC	CL A	60855420	1,512	116,722	SH	DEFINED	1,2,5,12
MOLINA HEALTHCARE IN	COM	60855R10	5,555	315,443	SH	DEFINED	1,2
MOLSON COORS BREWING	CL B	60871R20	262,182	5,359,395	SH	DEFINED	1,2,5,6,7,8,
MOMENTA PHARMACEUTIC	COM	60877T10	7,212	621,760	SH	DEFINED	1,2,5,6
MONACO COACH CORP	COM	60886R10	8	16,479	SH	DEFINED	1
MONARCH CASINO & RES	COM	60902710	2,218	190,354	SH	DEFINED	1,2,6
MONEYGRAM INTL INC	COM	60935Y10	172	168,475	SH	DEFINED	1,2,5
MONMOUTH REAL ESTATE	CL A	60972010	2,155	307,800	SH	DEFINED	1,2,3
MONOGRAM BIOSCIENCES	COM NEW	60975U20	81	31,261	SH	DEFINED	1
MONOLITHIC PWR SYS I	COM	60983910	5,020	398,109	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
MONOTYPE IMAGING HOL	COM	61022P10	2,770	477,657	SH	DEFINED 1,2,6
MONRO MUFFLER BRAKE	COM	61023610	7,212	282,813	SH	DEFINED 1,2,5
MONSANTO CO NEW	COM	61166W10	1,471,673	20,919,310	SH	DEFINED 1,2,5,6,7,8,
MONSTER WORLDWIDE IN	COM	61174210	52,593	4,350,101	SH	DEFINED 1,2,5,6,8,10
MONTPELIER RE HOLDIN	SHS	G6218510	30,623	1,823,891	SH	DEFINED 1,2,5
MOODYS CORP	COM	61536910	164,059	8,166,224	SH	DEFINED 1,2,5,6,7,8,
MOOG INC	CL A	61539420	28,861	789,198	SH	DEFINED 1,2,5
MORGAN STANLEY	COM NEW	61744644	2,316,649	144,429,478	SH	DEFINED 1,2,5,6,7,8,
MORGANS HOTEL GROUP	COM	61748W10	1,898	407,391	SH	DEFINED 1,2,6
MORNINGSTAR INC	COM	61770010	5,075	142,970	SH	DEFINED 1,2,6,10
MORTONS RESTAURANT G	COM	61943010	34	12,014	SH	DEFINED 1
MOSAIC CO	COM	61945A10	80,444	2,324,982	SH	DEFINED 1,2,5,7,8,10
MOSYS INC	COM	61971810	66	31,222	SH	DEFINED 1
MOTOROLA INC	COM	62007610	348,306	78,624,452	SH	DEFINED 1,2,5,6,7,8,
MOVADO GROUP INC	COM	62458010	3,834	408,338	SH	DEFINED 1,2
MOVE INC COM	COM	62458M10	3,677	2,298,266	SH	DEFINED 1,2,5,6
MPS GROUP INC	COM	55340910	20,330	2,699,901	SH	DEFINED 1,2,5
MRV COMMUNICATIONS I	COM	55347710	1,737	2,255,732	SH	DEFINED 1,2,5
MSC INDL DIRECT INC	CL A	55353010	31,389	852,275	SH	DEFINED 1,2,5,6,10
MSC SOFTWARE CORP	COM	55353110	4,709	704,953	SH	DEFINED 1,2,6
MSCI INC	CL A	55354G10	8,809	496,019	SH	DEFINED 1,2,5,6,8,10
MTR GAMING GROUP INC	COM	55376910	35	20,668	SH	DEFINED 1,5,6
MTS SYS CORP	COM	55377710	9,670	362,971	SH	DEFINED 1,2,6
MUELLER INDS INC	COM	62475610	18,769	748,383	SH	DEFINED 1,2,5
MUELLER WTR PRODS IN	COM SER A	62475810	16,986	2,022,124	SH	DEFINED 1,2
MUELLER WTR PRODS IN	COM SER B	62475820	2,342	277,431	SH	DEFINED 1,2
MULTI COLOR CORP	COM	62538310	2,368	149,674	SH	DEFINED 1,2
MULTI FINELINE ELECT	COM	62541B10	2,340	200,184	SH	DEFINED 1,2,6
MULTIMEDIA GAMES INC	COM	62545310	475	199,571	SH	DEFINED 1,5
MURPHY OIL CORP	COM	62671710	334,093	7,533,106	SH	DEFINED 1,2,5,6,7,8,
MVC CAPITAL INC	COM	55382910	3,778	344,359	SH	DEFINED 1,2
MWI VETERINARY SUPPL	COM	55402X10	4,881	181,030	SH	DEFINED 1,2,6
MYERS INDS INC	COM	62846410	4,051	506,422	SH	DEFINED 1,2,6
MYLAN INC	NOTE 1.25	628530AG	163	250,000	SH	DEFINED 1
MYLAN INC	COM	62853010	98,085	9,917,639	SH	DEFINED 1,2,5,6,8,10
MYLAN INC	PFD CONV	62853020	264	400	SH	DEFINED 1
MYR GROUP INC DEL	COM	55405W10	144	14,400	SH	DEFINED 1

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

MYRIAD GENETICS INC	COM		62855J10	104,139	1,571,671	SH	DEFINED	1,2,5,7	
NABI BIOPHARMACEUTIC	COM		62951910	3,440	1,026,892	SH	DEFINED	1,2,5	
NABORS INDS INC	NOTE	0.94	629568AP		824	1,000,000	SH	DEFINED	1
NABORS INDUSTRIES LT	SHS		G6359F10	153,519	12,825,335	SH	DEFINED	1,2,5,6,7,8,	
NACCO INDS INC	CL A		62957910	3,647	97,475	SH	DEFINED	1,2	
NALCO HOLDING COMPAN	COM		62985Q10	19,097	1,654,896	SH	DEFINED	1,2,5,8,10	
NAM TAI ELECTRS INC	COM	PAR \$0	62986520	215	39,036	SH	DEFINED	1,5	
NANOGEN INC	COM		63007510	6	45,403	SH	DEFINED	1	
NANOPHASE TCHNOLOGIE	COM		63007910	16	15,558	SH	DEFINED	1	
NANOSPHERE INC	COM		63009F10	771	162,040	SH	DEFINED	1	
NAPCO SEC SYS INC	COM		63040210	18	14,409	SH	DEFINED	1	

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
NARA BANCORP INC	COM	63080P10	4,185	425,788	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	1,683	62,315	SH	DEFINED	1
NASDAQ OMX GROUP INC	COM	63110310	145,957	5,906,807	SH	DEFINED	1,2,5,6,7,8,
NASH FINCH CO	COM	63115810	25,679	572,049	SH	DEFINED	1,2,7,8
NATCO GROUP INC	CL A	63227W20	4,983	328,236	SH	DEFINED	1,2,5,6
NATIONAL BEVERAGE CO	COM	63501710	1,616	179,552	SH	DEFINED	1,2
NATIONAL BK GREECE S	SPONSORED	63364340	1,280	335,983	SH	DEFINED	1,2
NATIONAL CINEMEDIA I	COM	63530910	7,335	723,408	SH	DEFINED	1,2,6
NATIONAL CITY CORP	NOTE	4.00 635405AW	223	250,000	SH	DEFINED	1
NATIONAL CITY CORP	COM	63540510	135,292	74,747,061	SH	DEFINED	1,2,5,6,7,8,
NATIONAL COAL CORP	COM NEW	63238120	424	333,788	SH	DEFINED	1
NATIONAL FINL PARTNE	COM	63607P20	3,199	1,052,241	SH	DEFINED	1,2
NATIONAL FUEL GAS CO	COM	63618010	51,361	1,639,365	SH	DEFINED	1,2,5,10
NATIONAL GRID PLC	SPON ADR N	63627430	948	18,796	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	10,953	399,302	SH	DEFINED	1,2,3
NATIONAL HEALTHCARE	COM	63590610	6,961	137,465	SH	DEFINED	1,2,3,5,6
NATIONAL INSTRS CORP	COM	63651810	33,995	1,395,516	SH	DEFINED	1,2,5,6,10
NATIONAL INTERSTATE	COM	63654U10	1,947	108,952	SH	DEFINED	1,2
NATIONAL OILWELL VAR	COM	63707110	437,936	17,918,837	SH	DEFINED	1,2,5,6,7,8,
NATIONAL PENN BANCSH	COM	63713810	51,545	3,552,359	SH	DEFINED	1,2,5,7,8
NATIONAL PRESTO INDS	COM	63721510	9,192	119,375	SH	DEFINED	1,2,5
NATIONAL RESEARCH CO	COM	63737210	490	16,917	SH	DEFINED	1
NATIONAL RETAIL PROP	COM	63741710	28,409	1,652,618	SH	DEFINED	1,2,3,5
NATIONAL SEMICONDUCT	COM	63764010	85,928	8,533,039	SH	DEFINED	1,2,5,6,7,8,
NATIONAL WESTN LIFE	CL A	63852210	6,702	39,619	SH	DEFINED	1,2
NATIONWIDE FINL SVCS	CL A	63861210	36,468	698,489	SH	DEFINED	1,2,5,7,8,10
NATIONWIDE HEALTH PP	COM	63862010	109,261	3,804,347	SH	DEFINED	1,2,3,5,7,10
NATURAL GAS SERVICES	COM	63886Q10	1,756	173,387	SH	DEFINED	1,2
NATURAL RESOURCE PAR	COM UNIT L	63900P10	854	48,935	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	6,013	464,329	SH	DEFINED	1,2,6
NAUTILUS INC	COM	63910B10	1,082	489,400	SH	DEFINED	1,5
NAVARRÉ CORP	COM	63920810	12	31,137	SH	DEFINED	1
NAVIGANT CONSULTING	COM	63935N10	25,511	1,607,529	SH	DEFINED	1,2,6
NAVIGATORS GROUP INC	COM	63890410	12,951	235,859	SH	DEFINED	1,2,6
NAVIOS MARITIME PART	UNIT LPI	Y6226710	72	10,100	SH	DEFINED	1
NAVISITE INC	COM NEW	63935M20	26	64,483	SH	DEFINED	1,2
NAVISTAR INTL CORP N	COM	63934E10	3,842	179,698	SH	DEFINED	1,2,5,8
NBT BANCORP INC	COM	62877810	18,778	671,585	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	25,858	1,652,272	SH	DEFINED	1,2,5,6,7,10

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

NCI BUILDING SYS INC	COM	62885210	7,858	482,103	SH	DEFINED	1,2
NCI INC	CL A	62886K10	2,866	95,124	SH	DEFINED	1,2,6
NCR CORP NEW	COM	62886E10	52,227	3,693,565	SH	DEFINED	1,2,5,8,10,1
NEENAH PAPER INC	COM	64007910	3,118	352,666	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS	COM	64026810	9,381	1,687,277	SH	DEFINED	1,2,5,6
NELNET INC	CL A	64031N10	5,428	378,777	SH	DEFINED	1,2
NEOGEN CORP	COM	64049110	5,532	221,454	SH	DEFINED	1,2,6
NEOPHARM INC	COM	64091910	4	24,147	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	8	23,626	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
NESS TECHNOLOGIES IN	COM	64104X10	2,346	548,099	SH	DEFINED	1,2,6
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	9,789	714,539	SH	DEFINED	1,2,6
NET SERVICOS DE COMU	SPONSD ADR	64109T20	237	40,650	SH	DEFINED	1
NETAPP INC	COM	64110D10	164,036	11,742,032	SH	DEFINED	1,2,5,6,7,8,
NETEASE COM INC	SPONSORED	64110W10	553	25,000	SH	DEFINED	1,2
NETEZZA CORP	COM	64111N10	5,183	811,068	SH	DEFINED	1,2,6
NETFLIX INC	COM	64110L10	49,931	1,670,491	SH	DEFINED	1,2,5,6
NETGEAR INC	COM	64111Q10	11,293	989,713	SH	DEFINED	1,2,6
NETLOGIC MICROSYSTEM	COM	64118B10	6,054	275,078	SH	DEFINED	1,2,5,6
NETSCOUT SYS INC	COM	64115T10	4,201	487,356	SH	DEFINED	1,2,6
NETSUITE INC	COM	64118Q10	1,175	139,217	SH	DEFINED	1,2,6
NETWORK ENGINES INC	COM	64121A10	7	17,657	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	161	55,996	SH	DEFINED	1,5
NEUROCRINE BIOSCIENC	COM	64125C10	2,158	674,296	SH	DEFINED	1,2,5,6
NEUROGEN CORP	COM	64124E10	3	20,334	SH	DEFINED	1
NEUSTAR INC	CL A	64126X20	28,793	1,505,138	SH	DEFINED	1,2,5,6,8,10
NEUTRAL TANDEM INC	COM	64128B10	4,131	254,690	SH	DEFINED	1,2,6
NEVADA GOLD & CASINO	COM NEW	64126Q20	28	34,000	SH	DEFINED	1
NEW FRONTIER MEDIA I	COM	64439810	43	25,324	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	33,575	853,243	SH	DEFINED	1,2,5
NEW MOTION INC	COM	64754V10	12	10,587	SH	DEFINED	1
NEW ORIENTAL ED & TE	SPON ADR	64758110	8,978	163,507	SH	DEFINED	1,2,7
NEW YORK & CO INC	COM	64929510	2,003	863,365	SH	DEFINED	1,2
NEW YORK CMNTY BANCO	COM	64944510	105,295	8,803,954	SH	DEFINED	1,2,5,7,8,10
NEW YORK TIMES CO	CL A	65011110	29,142	3,975,745	SH	DEFINED	1,2,5,6,8,10
NEWALLIANCE BANCSTAR	COM	65020310	30,798	2,338,519	SH	DEFINED	1,2,5,6
NEWBRIDGE BANCORP	COM	65080T10	49	20,558	SH	DEFINED	1
NEWCASTLE INVT CORP	COM	65105M10	796	947,532	SH	DEFINED	1,2
NEWELL RUBBERMAID IN	COM	65122910	99,085	10,131,350	SH	DEFINED	1,2,5,6,7,8,
NEWFIELD EXPL CO	COM	65129010	63,481	3,214,217	SH	DEFINED	1,2,5,7,8,10
NEWMARKET CORP	COM	65158710	7,840	224,574	SH	DEFINED	1,2,5,6
NEWMONT MINING CORP	COM	65163910	691,374	16,987,086	SH	DEFINED	1,2,5,6,7,8,
NEWPARK RES INC	COM PAR \$.	65171850	6,889	1,861,875	SH	DEFINED	1,2,6
NEWPORT CORP	COM	65182410	4,668	688,494	SH	DEFINED	1,2,5,6
NEWS CORP	CL A	65248E10	711,003	78,218,154	SH	DEFINED	1,2,5,6,7,8,
NEWS CORP	CL B	65248E20	20,672	2,157,875	SH	DEFINED	1,2,5,7,8,10
NEWSTAR FINANCIAL IN	COM	65251F10	1,678	420,434	SH	DEFINED	1,2
NEXCEN BRANDS INC	COM	65335110	4	35,855	SH	DEFINED	1
NEXSTAR BROADCASTING	CL A	65336K10	5	10,746	SH	DEFINED	1
NEXTEL COMMUNICATION	NOTE 5.25	65332VAY	433	500,000	SH	DEFINED	1
NEXTWAVE WIRELESS IN	COM	65337Y10	48	531,361	SH	DEFINED	1

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

NGAS RESOURCES INC	COM	62912T10	70	42,460	SH	DEFINED	1,5
NGP CAP RES CO	COM	62912R10	2,723	325,315	SH	DEFINED	1,2
NIC INC	COM	62914B10	3,234	703,069	SH	DEFINED	1,2,6
NICOR INC	COM	65408610	72,144	2,076,694	SH	DEFINED	1,2,5,6,10,1
NIGHTHAWK RADIOLOGY	COM	65411N10	1,920	395,086	SH	DEFINED	1,2
NII HLDGS INC	NOTE 3.12	62913FAJ	121	200,000	SH	DEFINED	1
NII HLDGS INC	CL B NEW	62913F20	46,009	2,530,728	SH	DEFINED	1,2,5,7,8,10

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
NIKE INC	CL B	65410610	696,293	13,652,805	SH	DEFINED 1,2,5,6,7,8,
NIPPON TELEG & TEL C	SPONSORED	65462410	667	24,523	SH	DEFINED 1
NISOURCE INC	COM	65473P10	130,021	11,852,389	SH	DEFINED 1,2,5,6,7,8,
NISSAN MOTORS	SPONSORED	65474440	625	85,902	SH	DEFINED 1
NITROMED INC	COM	65479850	7	17,419	SH	DEFINED 1
NL INDS INC	COM NEW	62915640	1,649	123,028	SH	DEFINED 1,2
NMT MED INC	COM	62929410	14	15,242	SH	DEFINED 1
NN INC	COM	62933710	1,281	559,207	SH	DEFINED 1,2
NOBLE CORPORATION	SHS	G6542210	240,626	10,892,965	SH	DEFINED 1,2,5,6,7,8,
NOBLE ENERGY INC	COM	65504410	359,613	7,306,242	SH	DEFINED 1,2,5,6,7,8,
NOKIA CORP	SPONSORED	65490220	5,903	378,390	SH	DEFINED 1,2
NOMURA HLDGS INC	SPONSORED	65535H20	810	97,019	SH	DEFINED 1,2
NORDIC AMERICAN TANK	COM	G6577310	15,504	459,387	SH	DEFINED 1,5
NORDSON CORP	COM	65566310	29,436	911,624	SH	DEFINED 1,2,5,6
NORDSTROM INC	COM	65566410	80,971	6,083,451	SH	DEFINED 1,2,5,6,7,8,
NORFOLK SOUTHERN COR	COM	65584410	633,419	13,462,674	SH	DEFINED 1,2,5,6,7,8,
NORTEL NETWORKS CORP	COM NEW	65656850	5	20,893	SH	DEFINED 1,6
NORTHEAST UTILS	COM	66439710	71,690	2,979,644	SH	DEFINED 1,2,5,8,10,1
NORTHERN OIL & GAS I	COM	66553110	664	255,194	SH	DEFINED 1
NORTHERN TR CORP	COM	66585910	522,701	10,024,961	SH	DEFINED 1,2,5,6,7,8,
NORTHFIELD BANCORP I	COM	66611L10	3,283	291,787	SH	DEFINED 1,2
NORTHFIELD LABS INC	COM	66613510	31	30,870	SH	DEFINED 1
NORTHROP GRUMMAN COR	COM	66680710	1,548,529	34,381,204	SH	DEFINED 1,2,5,6,7,8,
NORTHSTAR NEUROSCIEN	COM	66704V10	42	34,913	SH	DEFINED 1
NORTHSTAR RLTY FIN C	COM	66704R10	4,520	1,156,063	SH	DEFINED 1,2
NORTHWEST BANCORP IN	COM	66732810	5,925	277,148	SH	DEFINED 1,2
NORTHWEST NAT GAS CO	COM	66765510	33,710	762,151	SH	DEFINED 1,2,5
NORTHWEST PIPE CO	COM	66774610	6,593	154,727	SH	DEFINED 1,2,5,6
NORTHWESTERN CORP	COM NEW	66807430	16,643	709,117	SH	DEFINED 1,2
NOVAMED INC DEL	COM	66986W10	65	18,903	SH	DEFINED 1
NOVARTIS A G	SPONSORED	66987V10	7,060	141,876	SH	DEFINED 1,2,5
NOVATEL WIRELESS INC	COM NEW	66987M60	4,182	901,387	SH	DEFINED 1,2,5,6
NOVAVAX INC	COM	67000210	1,430	756,361	SH	DEFINED 1,2,5
NOVELL INC	COM	67000610	41,270	10,609,358	SH	DEFINED 1,2,5,6,10,1
NOVELLUS SYS INC	COM	67000810	43,726	3,543,421	SH	DEFINED 1,2,5,6,8,10
NOVEN PHARMACEUTICAL	COM	67000910	4,892	444,771	SH	DEFINED 1,2,6
NOVO-NORDISK A S	ADR	67010020	804	15,653	SH	DEFINED 1
NPS PHARMACEUTICALS	COM	62936P10	7,386	1,189,359	SH	DEFINED 1,2,5,6
NRG ENERGY INC	COM NEW	62937750	79,502	3,407,702	SH	DEFINED 1,2,5,7,8,10
NSTAR	COM	67019E10	72,635	1,990,532	SH	DEFINED 1,2,5,8,10,1
NTELOS HLDGS CORP	COM	67020Q10	13,617	552,195	SH	DEFINED 1,2
NTT DOCOMO INC	SPONS ADR	62942M20	2,068	105,389	SH	DEFINED 1,2
NU HORIZONS ELECTRS	COM	66990810	44	25,768	SH	DEFINED 1,5

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

NU SKIN ENTERPRISES	CL A	67018T10	10,133	971,494	SH	DEFINED	1,2
NUANCE COMMUNICATION	COM	67020Y10	19,770	1,908,339	SH	DEFINED	1,2,5,10
NUCOR CORP	COM	67034610	575,853	12,464,354	SH	DEFINED	1,2,5,6,7,8,
NUSTAR ENERGY LP	UNIT COM	67058H10	2,024	49,303	SH	DEFINED	1,2
NUSTAR GP HOLDINGS L	UNIT RESTG	67059L10	522	29,530	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
NUTRACEUTICAL INTL C	COM	67060Y10	104	13,535	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	12,528	858,698	SH	DEFINED	1,2,5,6
NUVASIVE INC	COM	67070410	22,231	641,587	SH	DEFINED	1,2,5,6
NUVELO INC	COM NEW	67072M30	15	50,692	SH	DEFINED	1
NV ENERGY INC	COM	67073Y10	47,045	4,756,801	SH	DEFINED	1,2,5,7,8,10
NVE CORP	COM NEW	62944520	1,684	64,455	SH	DEFINED	1,2
NVIDIA CORP	COM	67066G10	159,547	19,770,352	SH	DEFINED	1,2,5,6,7,8,
NVR INC	COM	62944T10	134,597	295,007	SH	DEFINED	1,2,5,7,8,10
NXSTAGE MEDICAL INC	COM	67072V10	1,232	461,464	SH	DEFINED	1,2
NYFIX INC	COM	67071210	12	14,472	SH	DEFINED	1
NYMAGIC INC	COM	62948410	1,827	95,890	SH	DEFINED	1,2
NYSE EURONEXT	COM	62949110	281,244	10,271,867	SH	DEFINED	1,2,5,6,7,8,
O CHARLEYS INC	COM	67082310	1,023	511,516	SH	DEFINED	1,2
O REILLY AUTOMOTIVE	COM	68609110	81,368	2,646,971	SH	DEFINED	1,2,5,10
OBAGI MEDICAL PRODUC	COM	67423R10	2,005	268,745	SH	DEFINED	1,2
OCCAM NETWORKS INC	COM NEW	67457P30	41	17,124	SH	DEFINED	1,2
OCCIDENTAL PETE CORP	COM	67459910	1,990,418	33,179,169	SH	DEFINED	1,2,5,6,7,8,
OCEAN SHORE HLDG CO	COM	67501P10	86	12,500	SH	DEFINED	1
OCEANEERING INTL INC	COM	67523210	33,580	1,152,369	SH	DEFINED	1,2,5,6,10
OCEANFIRST FINL CORP	COM	67523410	3,037	182,940	SH	DEFINED	1,2
OCEANFREIGHT INC	SHS	Y6420210	33	10,951	SH	DEFINED	1
OCH ZIFF CAP MGMT GR	CL A	67551U10	186	36,168	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	5,672	617,829	SH	DEFINED	1,2
ODYSSEY HEALTHCARE I	COM	67611V10	7,323	791,706	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	2,172	674,549	SH	DEFINED	1,2,5
ODYSSEY RE HLDGS COR	COM	67612W10	26,790	517,076	SH	DEFINED	1,2,6,8
OFFICE DEPOT INC	COM	67622010	31,450	10,553,718	SH	DEFINED	1,2,5,6,8,10
OFFICEMAX INC DEL	COM	67622P10	11,435	1,496,782	SH	DEFINED	1,2,5,8,10
OGE ENERGY CORP	COM	67083710	58,935	2,286,059	SH	DEFINED	1,2,5,7,8,10
OIL STS INTL INC	COM	67802610	14,534	777,639	SH	DEFINED	1,2,5,7,10
OILSANDS QUEST INC	COM	67804610	1,872	2,564,290	SH	DEFINED	1,2
OLD DOMINION FGHT LI	COM	67958010	17,332	608,999	SH	DEFINED	1,2,6
OLD NATL BANCORP IND	COM	68003310	44,075	2,427,017	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	60,376	5,065,066	SH	DEFINED	1,2,5,7,8,10
OLD SECOND BANCORP I	COM	68027710	2,669	230,079	SH	DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	115,439	6,384,878	SH	DEFINED	1,2,5
OLYMPIC STEEL INC	COM	68162K10	4,025	197,590	SH	DEFINED	1,2,5
OM GROUP INC	COM	67087210	12,737	603,346	SH	DEFINED	1,2,5
OMEGA FLEX INC	COM	68209510	656	31,347	SH	DEFINED	1
OMEGA HEALTHCARE INV	COM	68193610	31,447	1,969,107	SH	DEFINED	1,2,3
OMEGA PROTEIN CORP	COM	68210P10	1,033	257,708	SH	DEFINED	1,2,5
OMNI ENERGY SERVICES	COM NEW	68210T20	46	38,717	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	99,954	3,600,645	SH	DEFINED	1,2,5,6,7,8,
OMNICELL INC	COM	68213N10	6,461	529,152	SH	DEFINED	1,2,6
OMNICOM GROUP INC	NOTE	681919AK	296	300,000	SH	DEFINED	1

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

OMNICOM GROUP INC	COM	68191910	299,385	11,121,273	SH	DEFINED	1,2,5,6,7,8,
OMNITURE INC	COM	68212810	12,231	1,149,490	SH	DEFINED	1,2,6,8
OMNIVISION TECHNOLOG	COM	68212810	6,577	1,252,704	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
OMNOVA SOLUTIONS INC	COM	68212910	28	41,172	SH	DEFINED	1
ON ASSIGNMENT INC	COM	68215910	4,359	768,695	SH	DEFINED	1,2
ON SEMICONDUCTOR COR	COM	68218910	13,582	3,994,739	SH	DEFINED	1,2,5,6,10
ON2 TECHNOLOGIES INC	COM	68338A10	23	114,945	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	1,115	126,653	SH	DEFINED	1,2,3,5
ONEBEACON INSURANCE	CL A	G6774210	1,902	182,139	SH	DEFINED	1,2,8,10
ONEOK INC NEW	COM	68268010	62,026	2,130,005	SH	DEFINED	1,2,5,7,8,10
ONEOK PARTNERS LP	UNIT LTD P	68268N10	2,777	60,958	SH	DEFINED	1,2
ONLINE RES CORP	COM	68273G10	1,801	380,049	SH	DEFINED	1,2
ONYX PHARMACEUTICALS	COM	68339910	59,519	1,742,350	SH	DEFINED	1,2,5,6
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	13,429	1,875,506	SH	DEFINED	1,2,5,7
OPEN TEXT CORP	COM	68371510	273	9,064	SH	DEFINED	5
OPENTV CORP	CL A	G6754310	1,349	1,097,038	SH	DEFINED	1,2
OPENWAVE SYS INC	COM NEW	68371830	131	201,176	SH	DEFINED	1,2,5
OPKO HEALTH INC	COM	68375N10	887	547,619	SH	DEFINED	1,2,6
OPLINK COMMUNICATION	COM NEW	68375Q40	2,678	311,444	SH	DEFINED	1,2
OPNET TECHNOLOGIES I	COM	68375710	1,703	172,738	SH	DEFINED	1,2,5
OPNEXT INC	COM	68375V10	581	331,942	SH	DEFINED	1,2,6
OPTIMER PHARMACEUTIC	COM	68401H10	4,705	388,524	SH	DEFINED	1,2
OPTIONSXPRESS HLDGS	COM	68401010	15,418	1,154,018	SH	DEFINED	1,2,6
ORACLE CORP	COM	68389X10	2,583,297	145,702,034	SH	DEFINED	1,2,5,6,7,8,
ORASURE TECHNOLOGIES	COM	68554V10	3,317	901,321	SH	DEFINED	1,2,5,6
ORBCOMM INC	COM	68555P10	783	362,494	SH	DEFINED	1,6
ORBITAL SCIENCES COR	COM	68556410	20,658	1,057,757	SH	DEFINED	1,2,5,6
ORBITZ WORLDWIDE INC	COM	68557K10	1,983	511,180	SH	DEFINED	1,2
ORBOTECH LTD	ORD	M7525310	158	39,358	SH	DEFINED	1,2,7
ORCHID CELLMARK INC	COM	68573C10	13	18,796	SH	DEFINED	1
OREXIGEN THERAPEUTIC	COM	68616410	1,453	260,394	SH	DEFINED	1,2,6
ORIENTAL FINL GROUP	COM	68618W10	4,223	697,959	SH	DEFINED	1,2
ORIENT-EXPRESS HOTEL	CL A	G6774310	3,579	467,252	SH	DEFINED	1,2,3,5,10
ORIGEN FINL INC	COM	68619E20	12	20,900	SH	DEFINED	1
ORION ENERGY SYSTEMS	COM	68627510	736	136,121	SH	DEFINED	1,2,6
ORION MARINE GROUP I	COM	68628V30	2,670	276,379	SH	DEFINED	1,2
ORITANI FINL CORP	COM	68632310	3,040	180,427	SH	DEFINED	1,2,6
ORIX CORP	SPONSORED	68633010	396	13,922	SH	DEFINED	1,2
ORMAT TECHNOLOGIES I	COM	68668810	9,117	286,078	SH	DEFINED	1,2,6
ORTHOFIX INTL N V	COM	N6748L10	4,004	261,210	SH	DEFINED	1,2
ORHOLOGIC CORP	COM	68750J10	18	43,076	SH	DEFINED	1
ORTHOVITA INC	COM	68750U10	3,125	921,894	SH	DEFINED	1,2
OSHKOSH CORP	COM	68823920	12,841	1,444,480	SH	DEFINED	1,2,5,10
OSI PHARMACEUTICALS	COM	67104010	73,985	1,894,635	SH	DEFINED	1,2,5,6,7,8
OSI SYSTEMS INC	COM	67104410	3,270	236,114	SH	DEFINED	1,2,6
OSIRIS THERAPEUTICS	COM	68827R10	5,919	308,937	SH	DEFINED	1,2,6
OSTEOTECH INC	COM	68858210	92	54,629	SH	DEFINED	1
OTTER TAIL CORP	COM	68964810	13,534	580,129	SH	DEFINED	1,2,5
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,345	179,611	SH	DEFINED	1,2
OVERHILL FARMS INC	COM	69021210	48	11,400	SH	DEFINED	1

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

OVERLAND STORAGE INC COM 69031010 5 17,450 SH DEFINED 1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
OVERSEAS SHIPHOLDING	COM	69036810	23,270	552,589 SH	DEFINED	1,2,5,7,10
OVERSTOCK COM INC DE	COM	69037010	2,693	249,803 SH	DEFINED	1,2,5,6
OWENS & MINOR INC NE	COM	69073210	38,299	1,017,230 SH	DEFINED	1,2,5
OWENS CORNING NEW	COM	69074210	39,738	2,297,012 SH	DEFINED	1,2,5,8,10
OWENS ILL INC	COM NEW	69076840	190,902	6,985,084 SH	DEFINED	1,2,5,6,7,8,
OXFORD INDS INC	COM	69149730	2,190	249,679 SH	DEFINED	1,2
OXIGENE INC	COM	69182810	15	23,149 SH	DEFINED	1
OYO GEOSPACE CORP	COM	67107410	1,136	65,042 SH	DEFINED	1,6
P C CONNECTION	COM	69318J10	567	110,682 SH	DEFINED	1
P F CHANGS CHINA BIS	COM	69333Y10	15,972	762,728 SH	DEFINED	1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,067	42,681 SH	DEFINED	1,2,6
PACCAR INC	COM	69371810	369,551	12,921,373 SH	DEFINED	1,2,5,6,7,8,
PACER INTL INC TENN	COM	69373H10	11,075	1,061,818 SH	DEFINED	1,2
PACIFIC CAP BANCORP	COM	69404P10	33,402	1,978,775 SH	DEFINED	1,2,5
PACIFIC CONTINENTAL	COM	69412V10	1,821	121,646 SH	DEFINED	1,2
PACIFIC ETHANOL INC	COM	69423U10	257	583,899 SH	DEFINED	1,2
PACIFIC MERCANTILE B	COM	69455210	66	13,518 SH	DEFINED	1
PACIFIC PREMIER BANC	COM	69478X10	40	10,000 SH	DEFINED	1
PACIFIC SUNWEAR CALI	COM	69487310	2,677	1,683,462 SH	DEFINED	1,2,5
PACKAGING CORP AMER	COM	69515610	25,754	1,913,344 SH	DEFINED	1,2,5,7,10
PACTIV CORP	COM	69525710	128,647	5,170,717 SH	DEFINED	1,2,5,6,7,8,
PACWEST BANCORP DEL	COM	69526310	39,111	1,453,937 SH	DEFINED	1,2
PAETEC HOLDING CORP	COM	69545910	2,584	1,794,457 SH	DEFINED	1,2,6
PAIN THERAPEUTICS IN	COM	69562K10	4,873	823,069 SH	DEFINED	1,2,6
PALATIN TECHNOLOGIES	COM NEW	69607730	4	42,006 SH	DEFINED	1
PALL CORP	COM	69642930	119,886	4,216,896 SH	DEFINED	1,2,5,6,7,8,
PALM HARBOR HOMES	COM	69663910	839	168,442 SH	DEFINED	1,2
PALM INC NEW	COM	69664310	7,798	2,540,063 SH	DEFINED	1,2,5,6
PALOMAR MED TECHNOLO	COM NEW	69752930	3,941	341,831 SH	DEFINED	1,2,6
PANACOS PHARMACEUTIC	COM	69811Q10	7	49,643 SH	DEFINED	1
PANASONIC CORP	ADR	69832A20	2,317	186,250 SH	DEFINED	1,2
PANERA BREAD CO	CL A	69840W10	21,326	408,228 SH	DEFINED	1,2,5,6,7,10
PANHANDLE OIL AND GA	CL A	69847710	1,719	95,517 SH	DEFINED	1,2
PANTRY INC	COM	69865710	9,075	423,070 SH	DEFINED	1,2
PAPA JOHNS INTL INC	COM	69881310	9,178	497,973 SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C	COM	69888P10	8,955	667,753 SH	DEFINED	1,2,5
PARALLEL PETE CORP D	COM	69915710	1,239	616,212 SH	DEFINED	1,2
PARAMETRIC TECHNOLOG	COM NEW	69917320	38,953	3,079,328 SH	DEFINED	1,2,5,6
PAREXEL INTL CORP	COM	69946210	11,101	1,143,279 SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL	COM	70041620	6,865	362,086 SH	DEFINED	1,2,6
PARK NATL CORP	COM	70065810	16,318	227,429 SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP	COM	70066610	742	120,191 SH	DEFINED	1,5
PARKER DRILLING CO	COM	70108110	6,300	2,172,311 SH	DEFINED	1,2,5
PARKER HANNIFIN CORP	COM	70109410	281,295	6,612,475 SH	DEFINED	1,2,5,6,7,8,
PARKERVISION INC	COM	70135410	752	304,536 SH	DEFINED	1,2,5
PARKWAY PPTYS INC	COM	70159Q10	10,741	596,706 SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN	COM	70164510	40	13,631 SH	DEFINED	1
PARTNERRE LTD	COM	G6852T10	64,277	901,884 SH	DEFINED	1,2,5,7,8,10

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
PATRIOT CAPITAL FUND	COM	70335Y10	1,074	295,002	SH	DEFINED 1
PATRIOT COAL CORP	COM	70336T10	17,460	2,793,609	SH	DEFINED 1,2,5,6,10,1
PATRIOT TRANSN HLDG	COM	70337B10	1,759	25,102	SH	DEFINED 1,2
PATTERSON COMPANIES	COM	70339510	69,477	3,705,414	SH	DEFINED 1,2,5,6,7,8,
PATTERSON UTI ENERGY	COM	70348110	66,636	5,789,402	SH	DEFINED 1,2,5,7,8,10
PAYCHEX INC	COM	70432610	292,846	11,143,295	SH	DEFINED 1,2,5,6,7,8,
PC MALL INC	COM	69323K10	507	126,370	SH	DEFINED 1
PC-TEL INC	COM	69325Q10	2,727	415,028	SH	DEFINED 1,2
PDF SOLUTIONS INC	COM	69328210	44	30,583	SH	DEFINED 1,5
PDL BIOPHARMA INC	COM	69329Y10	33,758	5,462,508	SH	DEFINED 1,2,5,6
PEABODY ENERGY CORP	SDCV 4.75	704549AG	90	150,000	SH	DEFINED 1
PEABODY ENERGY CORP	COM	70454910	258,048	11,342,751	SH	DEFINED 1,2,5,6,7,8,
PEAPACK-GLADSTONE FI	COM	70469910	3,397	127,508	SH	DEFINED 1,2
PEARSON PLC	SPONSORED	70501510	601	62,964	SH	DEFINED 1
PEDIATRIX MED GROUP	COM	70532410	5,924	186,879	SH	DEFINED 1,2,5,6,10
PEETS COFFEE & TEA I	COM	70556010	5,283	227,220	SH	DEFINED 1,2,6
PEGASYSTEMS INC	COM	70557310	5,124	414,572	SH	DEFINED 1,2,6
PENFORD CORP	COM	70705110	1,528	150,998	SH	DEFINED 1,2
PENN NATL GAMING INC	COM	70756910	17,227	805,746	SH	DEFINED 1,2,5,10
PENN VA CORP	COM	70788210	25,486	980,979	SH	DEFINED 1,2,5,6
PENN VA GP HLDGS L P	COM UNIT R	70788P10	168	16,926	SH	DEFINED 1,2
PENN VA RESOURCES PA	COM	70788410	354	31,147	SH	DEFINED 1,2
PENN WEST ENERGY TR	TR UNIT	70788510	449	40,358	SH	DEFINED 1,2,7
PENNANTPARK INVT COR	COM	70806210	1,212	335,846	SH	DEFINED 1,2
PENNEY J C INC	COM	70816010	515,463	26,165,615	SH	DEFINED 1,2,5,6,7,8,
PENNSYLVANIA COMM BA	COM	70867710	1,766	66,240	SH	DEFINED 1,2
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	10,767	1,445,187	SH	DEFINED 1,2,3,5
PENSKE AUTOMOTIVE GR	COM	70959W10	5,782	752,897	SH	DEFINED 1,2,8,10
PENSON WORLDWIDE INC	COM	70960010	2,568	336,992	SH	DEFINED 1,2
PENTAIR INC	COM	70963110	51,842	2,190,210	SH	DEFINED 1,2,5,7,8,10
PENWEST PHARMACEUTIC	COM	70975410	49	30,991	SH	DEFINED 1,2
PEOPLES BANCORP INC	COM	70978910	4,605	240,704	SH	DEFINED 1,2
PEOPLES UNITED FINAN	COM	71270410	283,870	15,920,893	SH	DEFINED 1,2,5,6,7,8,
PEP BOYS MANNY MOE &	COM	71327810	3,514	850,802	SH	DEFINED 1,2,5
PEPCO HOLDINGS INC	COM	71329110	160,815	9,054,907	SH	DEFINED 1,2,5,6,7,8,
PEPSI BOTTLING GROUP	COM	71340910	147,608	6,557,443	SH	DEFINED 1,2,5,6,7,8,
PEPSIAMERICAS INC	COM	71343P20	27,396	1,345,604	SH	DEFINED 1,2,5,8,10,1
PEPSICO INC	COM	71344810	3,058,213	55,837,366	SH	DEFINED 1,2,5,6,7,8,
PERDIGAO S A	SPONSORED	71361V30	13,255	502,474	SH	DEFINED 1,2,7
PEREGRINE PHARMACEUT	COM	71366110	95	326,215	SH	DEFINED 1,5
PERFICIENT INC	COM	71375U10	2,466	515,797	SH	DEFINED 1,2,5,6
PERFORMANCE TECHNOLO	COM	71376K10	55	16,379	SH	DEFINED 1
PERICOM SEMICONDUCTO	COM	71383110	3,003	548,062	SH	DEFINED 1,2
PERINI CORP	COM	71383910	23,535	1,006,638	SH	DEFINED 1,2,5,7,8
PERKINELMER INC	COM	71404610	51,472	3,700,355	SH	DEFINED 1,2,5,6,10,1
PERMA-FIX ENVIRONMEN	COM	71415710	35	27,749	SH	DEFINED 1
PEROT SYS CORP	CL A	71426510	24,062	1,760,211	SH	DEFINED 1,2,5,6
PERRIGO CO	COM	71429010	62,574	1,936,670	SH	DEFINED 1,2,5,7,8,10

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
PERVASIVE SOFTWARE I	COM	71571010	44	10,400	SH	DEFINED 1
PETMED EXPRESS INC	COM	71638210	8,347	473,442	SH	DEFINED 1,2,5,6
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	5,417	889,423	SH	DEFINED 1,2,5,7,8
PETRO-CDA	COM	71644E10	579	26,436	SH	DEFINED 1,5
PETROCHINA CO LTD	SPONSORED	71646E10	299	3,358	SH	DEFINED 1,6
PETROHAWK ENERGY COR	COM	71649510	57,415	3,673,391	SH	DEFINED 1,2,5,7,8,10
PETROLEO BRASILEIRO	SP ADR NON	71654V10	65,217	3,195,354	SH	DEFINED 1,2,4,5,7,8
PETROLEO BRASILEIRO	SPONSORED	71654V40	103,187	4,213,432	SH	DEFINED 1,2,4,5,7
PETROLEUM DEV CORP	COM	71657810	6,358	264,134	SH	DEFINED 1,2,5
PETROQUEST ENERGY IN	COM	71674810	10,033	1,484,227	SH	DEFINED 1,2,5,6
PETSMART INC	COM	71676810	56,124	3,041,927	SH	DEFINED 1,2,5,7,8,10
PFIZER INC	COM	71708110	4,609,476	260,275,341	SH	DEFINED 1,2,5,6,7,8,
PG&E CORP	COM	69331C10	558,463	14,426,846	SH	DEFINED 1,2,5,6,7,8,
PGT INC	COM	69336V10	17	15,157	SH	DEFINED 1
PHARMACEUTICAL PROD	COM	71712410	69,845	2,407,612	SH	DEFINED 1,2,5,7,8,10
PHARMACYCLICS INC	COM	71693310	15	18,770	SH	DEFINED 1
PHARMANET DEV GROUP	COM	71714810	346	380,069	SH	DEFINED 1,2
PHARMASSET INC	COM	71715N10	3,288	250,801	SH	DEFINED 1,2,6
PHARMERICA CORP	COM	71714F10	11,235	717,006	SH	DEFINED 1,2,5,6
PHARMOS CORP	COM PAR \$.	71713930	1	18,616	SH	DEFINED 1
PHASE FORWARD INC	COM	71721R40	8,774	700,835	SH	DEFINED 1,2,6
PHH CORP	COM NEW	69332020	13,307	1,045,355	SH	DEFINED 1,2,5,8
PHI INC	COM NON VT	69336T20	3,035	216,653	SH	DEFINED 1,2,6
PHILIP MORRIS INTL I	COM	71817210	3,910,154	89,867,931	SH	DEFINED 1,2,5,6,7,8,
PHILIPPINE LONG DIST	SPONSORED	71825260	47,201	1,005,339	SH	DEFINED 1,4,5,6,7
PHILLIPS VAN HEUSEN	COM	71859210	21,634	1,074,692	SH	DEFINED 1,2,5,6,8,10
PHOENIX COS INC NEW	COM	71902E10	7,789	2,381,945	SH	DEFINED 1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	1,367	390,524	SH	DEFINED 1,2
PHOTOMEDEX INC	COM	71935810	5	19,600	SH	DEFINED 1
PHOTRONICS INC	COM	71940510	1,280	656,246	SH	DEFINED 1,2,5
PICO HLDGS INC	COM NEW	69336620	9,604	361,342	SH	DEFINED 1,2,6
PIEDMONT NAT GAS INC	COM	72018610	52,470	1,656,776	SH	DEFINED 1,2,5
PIER 1 IMPORTS INC	COM	72027910	510	1,379,720	SH	DEFINED 1,2,5
PIKE ELEC CORP	COM	72128310	5,969	485,290	SH	DEFINED 1,2,6
PINNACLE AIRL CORP	COM	72344310	32	18,941	SH	DEFINED 1,2
PINNACLE ENTMT INC	COM	72345610	10,487	1,365,469	SH	DEFINED 1,2,5,6,8
PINNACLE FINL PARTNE	COM	72346Q10	10,672	357,986	SH	DEFINED 1,2,6
PINNACLE WEST CAP CO	COM	72348410	229,320	7,137,241	SH	DEFINED 1,2,5,6,7,8,
PIONEER DRILLING CO	COM	72365510	7,055	1,266,559	SH	DEFINED 1,2,5
PIONEER NAT RES CO	COM	72378710	102,174	6,314,836	SH	DEFINED 1,2,5,6,7,8,
PIPER JAFFRAY COS	COM	72407810	14,335	360,549	SH	DEFINED 1,2,5
PITNEY BOWES INC	COM	72447910	200,494	7,868,668	SH	DEFINED 1,2,5,6,7,8,
PITTSBURGH & W VA RR	SH BEN INT	72481910	294	20,453	SH	DEFINED 1,2
PIXELWORKS INC	COM NEW	72581M30	14	18,943	SH	DEFINED 1
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	4,008	115,532	SH	DEFINED 1,2,8
PLAINS EXPL& PRODTN	COM	72650510	73,171	3,148,487	SH	DEFINED 1,2,5,7,8,10
PLANAR SYS INC	COM	72690010	11	18,135	SH	DEFINED 1
PLANTRONICS INC NEW	COM	72749310	36,053	2,731,274	SH	DEFINED 1,2,5,7

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
PLATINUM UNDERWRITER	COM	G7127P10	49,468	1,371,052	SH	DEFINED	1,2,5,7,8,13
PLATO LEARNING INC	COM	72764Y10	28	23,061	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	681	315,245	SH	DEFINED	1
PLEXUS CORP	COM	72913210	13,621	803,582	SH	DEFINED	1,2,5,6
PLUG POWER INC	COM	72919P10	1,069	1,048,514	SH	DEFINED	1,2,5
PLUM CREEK TIMBER CO	COM	72925110	235,884	6,789,992	SH	DEFINED	1,2,5,6,7,8,
PLX TECHNOLOGY INC	COM	69341710	680	395,484	SH	DEFINED	1,5
PMA CAP CORP	CL A	69341920	4,899	691,928	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	102	13,735	SH	DEFINED	1
PMC-SIERRA INC	COM	69344F10	20,303	4,177,555	SH	DEFINED	1,2,5,6
PMFG INC	COM	69345P10	1,806	188,873	SH	DEFINED	1,2
PMI GROUP INC	COM	69344M10	3,824	1,960,809	SH	DEFINED	1,2,5
PNC FINL SVCS GROUP	COM	69347510	748,585	15,277,237	SH	DEFINED	1,2,5,6,7,8,
PNM RES INC	COM	69349H10	25,638	2,543,495	SH	DEFINED	1,2,5
POLARIS INDS INC	COM	73106810	36,569	1,276,391	SH	DEFINED	1,2,5,6,7,8,
POLO RALPH LAUREN CO	CL A	73157210	95,320	2,099,106	SH	DEFINED	1,2,5,6,7,8,
POLYCOM INC	COM	73172K10	31,381	2,322,769	SH	DEFINED	1,2,5,6
POLYONE CORP	COM	73179P10	5,676	1,801,773	SH	DEFINED	1,2,5
POLYPORE INTL INC	COM	73179V10	1,868	247,150	SH	DEFINED	1,2,6
POMEROY IT SOLUTIONS	COM	73182210	49	15,587	SH	DEFINED	1
PONIARD PHARMACEUTIC	COM NEW	73244930	39	20,171	SH	DEFINED	1
POOL CORPORATION	COM	73278L10	16,190	900,934	SH	DEFINED	1,2,5,6
POPULAR INC	COM	73317410	16,191	3,137,757	SH	DEFINED	1,2,5,8,10,1
PORTFOLIO RECOVERY A	COM	73640Q10	9,977	294,822	SH	DEFINED	1,2,6
PORTLAND GEN ELEC CO	COM NEW	73650884	26,625	1,367,503	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	497	57,948	SH	DEFINED	1
POSCO	SPONSORED	69348310	7,542	100,225	SH	DEFINED	1,2,6
POST PPTYS INC	COM	73746410	26,640	1,614,544	SH	DEFINED	1,2,3,5
POTASH CORP SASK INC	COM	73755L10	281	3,838	SH	DEFINED	1,5
POTLATCH CORP NEW	COM	73763010	26,904	1,034,363	SH	DEFINED	1,2,5
POWELL INDS INC	COM	73912810	3,848	132,603	SH	DEFINED	1,2,6
POWER INTEGRATIONS I	COM	73927610	9,271	466,362	SH	DEFINED	1,2
POWER-ONE INC	COM	73930810	1,411	1,186,019	SH	DEFINED	1,2,5,6
POWERSECURE INTL INC	COM	73936N10	675	205,186	SH	DEFINED	1,2,5
POWERSHARES DB CMDTY	UNIT BEN I	73935S10	419	19,770	SH	DEFINED	1
POWERWAVE TECHNOLOGI	COM	73936310	1,155	2,309,180	SH	DEFINED	1,2,5
POZEN INC	COM	73941U10	2,451	486,254	SH	DEFINED	1,2,5,6
PPG INDS INC	COM	69350610	294,331	6,936,852	SH	DEFINED	1,2,5,6,7,8,
PPL CORP	COM	69351T10	445,014	14,500,309	SH	DEFINED	1,2,5,6,7,8,
PRAXAIR INC	COM	74005P10	686,100	11,558,283	SH	DEFINED	1,2,5,6,7,8,
PRE PAID LEGAL SVCS	COM	74006510	10,396	278,784	SH	DEFINED	1,2,6
PRECISION CASTPARTS	COM	74018910	282,884	4,755,959	SH	DEFINED	1,2,5,6,7,8,
PRECISION DRILLING T	TR UNIT	74021510	4,527	539,582	SH	DEFINED	1,2,5
PREFORMED LINE PRODS	COM	74044410	1,690	36,701	SH	DEFINED	1,2
PREMIER EXHIBITIONS I	COM	74051E10	27	23,770	SH	DEFINED	1,5
PREMIERE GLOBAL SVCS	COM	74058510	13,293	1,543,886	SH	DEFINED	1,2,6
PREMIERWEST BANCORP	COM	74092110	1,472	219,962	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	4,033	407,795	SH	DEFINED	1,2

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
PRESSTEK INC	COM	74111310	1,059	329,875	SH	DEFINED	1,5
PRESTIGE BRANDS HLDG	COM	74112D10	8,642	819,148	SH	DEFINED	1,2
PRG-SCHULTZ INTERNAT	COM NEW	69357C50	1,025	251,137	SH	DEFINED	1,2
PRICE T ROWE GROUP I	COM	74144T10	371,759	10,489,807	SH	DEFINED	1,2,5,6,7,8,
PRICELINE COM INC	COM NEW	74150340	68,048	923,934	SH	DEFINED	1,2,5,7,8,10
PRICESMART INC	COM	74151110	4,634	224,322	SH	DEFINED	1,2,6
PRIDE INTL INC DEL	COM	74153Q10	71,462	4,471,963	SH	DEFINED	1,2,5,7,8,10
PRIMEDIA INC	COM NEW	74157K84	942	433,971	SH	DEFINED	1,2
PRIMEENERGY CORP	COM	74158E10	490	9,427	SH	DEFINED	1,2
PRIMUS GUARANTY LTD	SHS	G7245710	488	427,995	SH	DEFINED	1
PRINCETON REVIEW INC	COM	74235210	742	150,424	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	255,822	11,334,591	SH	DEFINED	1,2,5,6,7,8,
PRIVATEBANCORP INC	COM	74296210	28,938	891,492	SH	DEFINED	1,2,5,6
PROASSURANCE CORP	COM	74267C10	35,064	664,352	SH	DEFINED	1,2,5
PROCERA NETWORKS INC	COM	74269U10	27	29,700	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	74271810	7,393,424	119,595,988	SH	DEFINED	1,2,5,6,7,8,
PROGENICS PHARMACEUT	COM	74318710	4,038	391,702	SH	DEFINED	1,2,6
PROGRESS ENERGY INC	COM	74326310	976,375	24,501,247	SH	DEFINED	1,2,5,6,7,8,
PROGRESS SOFTWARE CO	COM	74331210	20,074	1,042,254	SH	DEFINED	1,2,5,6
PROGRESSIVE CORP OHI	COM	74331510	403,130	27,220,115	SH	DEFINED	1,2,5,6,7,8,
PROLIANCE INTL INC	COM	74340R10	10	27,647	SH	DEFINED	1,2
PROLOGIS	SH BEN INT	74341010	203,295	14,636,060	SH	DEFINED	1,2,3,5,6,7,
PROS HOLDINGS INC	COM	74346Y10	1,319	229,428	SH	DEFINED	1
PROSPECT CAPITAL COR	COM	74348T10	6,339	529,594	SH	DEFINED	1,2
PROSPERITY BANCSHARE	COM	74360610	42,075	1,421,935	SH	DEFINED	1,2
PROTALIX BIOTHERAPEU	COM	74365A10	259	140,615	SH	DEFINED	1
PROTECTION ONE INC	COM NEW	74366340	389	81,354	SH	DEFINED	1
PROTECTIVE LIFE CORP	COM	74367410	22,161	1,544,287	SH	DEFINED	1,2,5,8,10,1
PROVIDENCE SVC CORP	COM	74381510	259	178,890	SH	DEFINED	1
PROVIDENT BANKSHARES	COM	74385910	9,414	974,546	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	55	12,204	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	36,692	2,398,169	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	8,319	670,916	SH	DEFINED	1,2
PROXIM WIRELESS CORP	COM	74428510	3	14,369	SH	DEFINED	1,2
PRUDENTIAL FINL INC	FRNT	744320AJ	947	1,000,000	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	74432010	542,365	17,923,505	SH	DEFINED	1,2,5,6,7,8,
PRUDENTIAL PLC	ADR	74435K20	414	32,702	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	27,587	617,713	SH	DEFINED	1,2,3,5,6
PSS WORLD MED INC	COM	69366A10	21,689	1,152,444	SH	DEFINED	1,2,5,6
PSYCHIATRIC SOLUTION	COM	74439H10	38,345	1,376,836	SH	DEFINED	1,2,5,6
PUBLIC STORAGE	COM	74460D10	568,931	7,156,361	SH	DEFINED	1,2,3,5,6,7,
PUBLIC SVC ENTERPRIS	COM	74457310	645,233	22,119,762	SH	DEFINED	1,2,5,6,7,8,
PUGET ENERGY INC NEW	COM	74531010	65,818	2,413,574	SH	DEFINED	1,2,5,8,10,1
PULTE HOMES INC	COM	74586710	125,946	11,522,984	SH	DEFINED	1,2,5,6,7,8,
PURE BIOSCIENCE	COM	74621810	112	36,300	SH	DEFINED	1,2
PVF CAPITAL CORP	COM	69365410	18	10,112	SH	DEFINED	1
PZENA INVESTMENT MGM	CLASS A	74731Q10	360	85,194	SH	DEFINED	1,2
QAD INC	COM	74727D10	894	213,325	SH	DEFINED	1,2

TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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

NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL DISCRETION	OTHER M
QIAGEN N V	ORD	N7248210	297	16,934	SH	DEFINED 1,5
QLOGIC CORP	COM	74727710	89,666	6,671,566	SH	DEFINED 1,2,5,6,7,8,
QUAKER CHEM CORP	COM	74731610	3,420	207,914	SH	DEFINED 1,2,5
QUALCOMM INC	COM	74752510	2,086,394	58,230,353	SH	DEFINED 1,2,5,6,7,8,
QUALITY SYS INC	COM	74758210	12,736	291,977	SH	DEFINED 1,2,6
QUANEX BUILDING PROD	COM	74761910	6,116	652,676	SH	DEFINED 1,2
QUANTA SVCS INC	COM	74762E10	79,127	3,996,293	SH	DEFINED 1,2,5,7,8,10
QUANTUM CORP	COM DSSG	74790620	1,316	3,654,910	SH	DEFINED 1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	833	980,171	SH	DEFINED 1,5
QUEST CAP CORP NEW	COM	74835U10	31	45,100	SH	DEFINED 1
QUEST DIAGNOSTICS IN	COM	74834L10	296,352	5,708,961	SH	DEFINED 1,2,5,6,7,8,
QUEST RESOURCE CORP	COM NEW	74834930	127	289,116	SH	DEFINED 1
QUEST SOFTWARE INC	COM	74834T10	21,124	1,677,822	SH	DEFINED 1,2,5,6
QUESTAR CORP	COM	74835610	235,276	7,197,172	SH	DEFINED 1,2,5,6,7,8,
QUESTCOR PHARMACEUTI	COM	74835Y10	9,973	1,071,214	SH	DEFINED 1,2,6
QUICKLOGIC CORP	COM	74837P10	9	14,273	SH	DEFINED 1
QUICKSILVER RESOURCE	COM	74837R10	12,807	2,299,217	SH	DEFINED 1,2,5,8,10
QUIDEL CORP	COM	74838J10	7,320	560,082	SH	DEFINED 1,2,5,6
QUIKSILVER INC	COM	74838C10	4,344	2,361,089	SH	DEFINED 1,2,5
QWEST COMMUNICATIONS	NOTE 3.50	749121BY	210	250,000	SH	DEFINED 1
QWEST COMMUNICATIONS	COM	74912110	368,097	101,125,550	SH	DEFINED 1,2,5,6,7,8,
R H DONNELLEY CORP	COM NEW	74955W30	438	1,184,861	SH	DEFINED 1,2
RACKABLE SYS INC	COM	75007710	3,284	833,588	SH	DEFINED 1,2,5,6
RACKSPACE HOSTING IN	COM	75008610	1,000	185,785	SH	DEFINED 1,2
RADIAN GROUP INC	COM	75023610	5,601	1,521,899	SH	DEFINED 1,2,5
RADIANT SYSTEMS INC	COM	75025N10	1,601	475,036	SH	DEFINED 1,2,6
RADIO ONE INC	CL A	75040P10	6	13,476	SH	DEFINED 1
RADIO ONE INC	CL D NON V	75040P40	22	98,563	SH	DEFINED 1
RADIO SHACK CORP	COM	75043810	97,738	8,185,795	SH	DEFINED 1,2,5,6,7,8,
RADISYS CORP	COM	75045910	2,188	395,691	SH	DEFINED 1,2,5
RADNET INC	COM	75049110	857	255,731	SH	DEFINED 1
RAE SYS INC	COM	75061P10	7	12,171	SH	DEFINED 1,2
RAIT FINANCIAL TRUST	COM	74922710	5,167	1,987,185	SH	DEFINED 1,2
RALCORP HLDGS INC NE	COM	75102810	107,802	1,845,926	SH	DEFINED 1,2,5,7,8,10
RAM ENERGY RESOURCES	COM	75130P10	444	504,659	SH	DEFINED 1
RAM HOLDINGS LTD	SHS	G7368R10	6	15,550	SH	DEFINED 1
RAMBUS INC DEL	COM	75091710	16,225	1,019,184	SH	DEFINED 1,2,5,6,10
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	3,341	540,627	SH	DEFINED 1,2,3
RAMTRON INTL CORP	COM NEW	75190730	39	21,213	SH	DEFINED 1
RANGE RES CORP	COM	75281A10	221,909	6,452,706	SH	DEFINED 1,2,5,6,7,8,
RASER TECHNOLOGIES I	COM	75405510	2,383	638,804	SH	DEFINED 1,2,6
RAVEN INDS INC	COM	75421210	5,984	248,316	SH	DEFINED 1,2,6
RAYMOND JAMES FINANC	COM	75473010	41,628	2,430,126	SH	DEFINED 1,2,5,7,10
RAYONIER INC	COM	75490710	44,752	1,427,488	SH	DEFINED 1,2,5,10
RAYTHEON CO	COM NEW	75511150	716,697	14,041,865	SH	DEFINED 1,2,5,6,7,8,
RBC BEARINGS INC	COM	75524B10	6,926	341,519	SH	DEFINED 1,2,6
RC2 CORP	COM	74938810	3,690	345,823	SH	DEFINED 1,2
RCN CORP	COM NEW	74936120	5,492	930,821	SH	DEFINED 1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
----------------	----------------	-------	---------------	-------------------	---	---------

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

READING INTERNATIONAL	CL A	75540810	73	18,600	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	5,825	1,650,117	SH	DEFINED	1,2,5,6
REALTY INCOME CORP	COM	75610910	66,959	2,892,390	SH	DEFINED	1,2,3,5
RED HAT INC	COM	75657710	25,445	1,924,766	SH	DEFINED	1,2,5,10
RED LION HOTELS CORP	COM	75676410	43	18,056	SH	DEFINED	1
RED ROBIN GOURMET BU	COM	75689M10	7,315	434,648	SH	DEFINED	1,2,6
REDDY ICE HLDGS INC	COM	75734R10	418	290,537	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	8,624	578,431	SH	DEFINED	1,2
REED ELSEVIER N V	SPONS ADR	75820420	757	31,392	SH	DEFINED	1
REED ELSEVIER P L C	SPONS ADR	75820520	473	15,853	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	28,720	755,981	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	9,199	900,941	SH	DEFINED	1,2,5,8,10
REGENCY CTRS CORP	COM	75884910	121,781	2,607,729	SH	DEFINED	1,2,3,5,7,8,
REGENCY ENERGY PARTN	COM UNITS	75885Y10	252	31,321	SH	DEFINED	1,2
REGENERON PHARMACEUT	COM	75886F10	44,853	2,442,948	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	4	40,485	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	266,685	33,503,102	SH	DEFINED	1,2,5,6,7,8,
REGIS CORP MINN	COM	75893210	18,042	1,241,682	SH	DEFINED	1,2,5
REHABCARE GROUP INC	COM	75914810	7,673	506,158	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	COM NEW	75935160	54,339	1,269,010	SH	DEFINED	1,2,5,10,13
RELIANCE STEEL & ALU	COM	75950910	39,336	1,972,716	SH	DEFINED	1,2,5,7,10
RELIANT ENERGY INC	COM	75952B10	38,302	6,626,675	SH	DEFINED	1,2,5,7,8,10
RENAISSANCE LEARNING	COM	75968L10	1,266	140,868	SH	DEFINED	1,2
RENAISSANCERE HOLDIN	COM	G7496G10	45,558	883,599	SH	DEFINED	1,2,5,7,8,10
RENASANT CORP	COM	75970E10	5,714	335,540	SH	DEFINED	1,2
RENT A CTR INC NEW	COM	76009N10	67,245	3,809,902	SH	DEFINED	1,2,5,8
RENTECH INC	COM	76011210	1,615	2,374,807	SH	DEFINED	1,2,5,6
RENTRAK CORP	COM	76017410	214	18,177	SH	DEFINED	1,5
REPLIGEN CORP	COM	75991610	1,603	424,077	SH	DEFINED	1,2,5
REPROS THERAPEUTICS	COM	76028H10	137	13,024	SH	DEFINED	1,2
REPSOL YPF S A	SPONSORED	76026T20	980	45,539	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	7,632	715,310	SH	DEFINED	1,2
REPUBLIC BANCORP KY	CL A	76028120	7,565	278,133	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	94	10,649	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	279,290	11,266,223	SH	DEFINED	1,2,5,6,7,8,
RES-CARE INC	COM	76094310	8,660	576,585	SH	DEFINED	1,2
RESEARCH FRONTIERS I	COM	76091110	35	16,343	SH	DEFINED	1
RESEARCH IN MOTION L	COM	76097510	7,398	182,305	SH	DEFINED	1,2,5
RESMED INC	COM	76115210	51,794	1,381,898	SH	DEFINED	1,2,5,10
RESOURCE AMERICA INC	CL A	76119520	778	194,540	SH	DEFINED	1,2,5
RESOURCE CAP CORP	COM	76120W30	2,163	564,812	SH	DEFINED	1,2
RESOURCES CONNECTION	COM	76122Q10	13,873	846,938	SH	DEFINED	1,2,6
RETAIL VENTURES INC	COM	76128Y10	1,655	477,039	SH	DEFINED	1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	17	20,339	SH	DEFINED	1
REVLON INC	CL A NEW	76152560	181	27,069	SH	DEFINED	1,2,6
REWARDS NETWORK INC	COM	76155710	644	248,515	SH	DEFINED	1
REX ENERGY CORPORATI	COM	76156510	721	245,197	SH	DEFINED	1,2,6
REX STORES CORP	COM	76162410	1,015	125,797	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
REXAHN PHARMACEUTICA	COM	76164010	258	289,572	SH	DEFINED	1

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

REYNOLDS AMERICAN IN COM	76171310	242,455	6,014,753 SH	DEFINED	1,2,5,6,7,8,
RF MICRODEVICES INC COM	74994110	6,000	7,692,150 SH	DEFINED	1,2,5,8
RHI ENTMT INC DEL COM	74957T10	1,522	187,408 SH	DEFINED	1,2,6
RICHARDSON ELECTRS L COM	76316510	35	11,844 SH	DEFINED	1
RICKS CABARET INTL I COM NEW	76564130	243	60,822 SH	DEFINED	1
RIGEL PHARMACEUTICAL COM NEW	76655960	4,913	614,090 SH	DEFINED	1,2,5,6
RIGHTNOW TECHNOLOGIE COM	76657R10	3,115	403,013 SH	DEFINED	1,2,6
RIMAGE CORP COM	76672110	1,847	137,741 SH	DEFINED	1,2
RIO TINTO PLC SPONSORED	76720410	1,316	14,798 SH	DEFINED	1,2,5
RISKMETRICS GROUP IN COM	76773510	5,066	340,213 SH	DEFINED	1,2,6
RITCHIE BROS AUCTION COM	76774410	332	15,522 SH	DEFINED	1
RITE AID CORP COM	76775410	1,937	6,246,834 SH	DEFINED	1,2,5,10
RIVERBED TECHNOLOGY COM	76857310	12,546	1,101,536 SH	DEFINED	1,2,6
RIVERVIEW BANCORP IN COM	76939710	31	13,992 SH	DEFINED	1
RIVIERA HLDGS CORP COM	76962710	450	149,872 SH	DEFINED	1,5
RLI CORP COM	74960710	117,838	1,926,722 SH	DEFINED	1,2,6
ROBBINS & MYERS INC COM	77019610	11,080	685,212 SH	DEFINED	1,2,6
ROBERT HALF INTL INC COM	77032310	114,848	5,516,245 SH	DEFINED	1,2,5,6,7,8,
ROCK OF AGES CORP CL A	77263210	23	11,698 SH	DEFINED	1
ROCK-TENN CO CL A	77273920	40,008	1,170,497 SH	DEFINED	1,2
ROCKVILLE FINL INC COM	77418610	2,119	151,697 SH	DEFINED	1,2
ROCKWELL AUTOMATION COM	77390310	159,491	4,946,999 SH	DEFINED	1,2,5,6,7,8,
ROCKWELL COLLINS INC COM	77434110	230,783	5,903,897 SH	DEFINED	1,2,5,6,7,8,
ROCKWOOD HLDGS INC COM	77441510	9,861	913,028 SH	DEFINED	1,2
ROFIN SINAR TECHNOLO COM	77504310	15,559	756,047 SH	DEFINED	1,2,5,6
ROGERS COMMUNICATION CL B	77510920	1,107	36,804 SH	DEFINED	1,2
ROGERS CORP COM	77513310	13,730	494,427 SH	DEFINED	1,2,6
ROHM & HAAS CO COM	77537110	290,917	4,708,157 SH	DEFINED	1,2,5,6,7,8,
ROLLINS INC COM	77571110	24,061	1,330,816 SH	DEFINED	1,2,6
ROMA FINANCIAL CORP COM	77581P10	1,600	127,069 SH	DEFINED	1,2,6
ROPER INDS INC NEW COM	77669610	87,478	2,015,159 SH	DEFINED	1,2,5,7,8,10
ROSETTA RESOURCES IN COM	77777930	9,786	1,382,236 SH	DEFINED	1,2
ROSS STORES INC COM	77829610	122,186	4,109,854 SH	DEFINED	1,2,5,7,8,10
ROSTELECOM OPEN JT S SPONSORED	77852910	6,424	115,796 SH	DEFINED	1,2,5,7
ROWAN COS INC COM	77938210	98,366	6,186,523 SH	DEFINED	1,2,5,6,7,8,
ROYAL BK CDA MONTREA COM	78008710	1,650	55,622 SH	DEFINED	1,5
ROYAL BK SCOTLAND GR SPONS ADR	78009768	193	12,694 SH	DEFINED	1,2
ROYAL CARIBBEAN CRUI COM	V7780T10	24,742	1,799,400 SH	DEFINED	1,2,5,7,8,10
ROYAL DUTCH SHELL PL SPON ADR B	78025910	3,361	65,358 SH	DEFINED	1
ROYAL DUTCH SHELL PL SPONS ADR	78025920	3,696	69,824 SH	DEFINED	1,2,5
ROYAL GOLD INC COM	78028710	36,377	739,226 SH	DEFINED	1,2,5,6
RPC INC COM	74966010	5,635	577,371 SH	DEFINED	1,2,5,6
RPM INTL INC COM	74968510	44,561	3,352,941 SH	DEFINED	1,2,5,10
RSC HOLDINGS INC COM	74972L10	6,798	797,854 SH	DEFINED	1,2,6
RTI BIOLOGICS INC COM	74975N10	2,052	743,574 SH	DEFINED	1,2,6
RTI INTL METALS INC COM	74973W10	9,708	678,417 SH	DEFINED	1,2,5
RUBICON TECHNOLOGY I COM	78112T10	2,244	526,763 SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
RUBY TUESDAY INC	COM	78118210	1,843	1,181,250 SH	DEFINED	1,2,5
RUDDICK CORP	COM	78125810	32,780	1,185,536 SH	DEFINED	1,2,5
RUDOLPH TECHNOLOGIES	COM	78127010	1,783	505,221 SH	DEFINED	1,2,5

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

RURAL / METRO CORP	COM	78174810	48	26,539	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	4,652	542,846	SH	DEFINED	1,2
RUSS BERRIE & CO	COM	78223310	955	321,633	SH	DEFINED	1,2
RUTHS HOSPITALITY GR	COM	78333210	411	297,495	SH	DEFINED	1
RYANAIR HLDGS PLC	SPONSORED	78351310	4,983	171,370	SH	DEFINED	1,2,5
RYDER SYS INC	COM	78354910	93,135	2,401,636	SH	DEFINED	1,2,5,6,7,8,
RYLAND GROUP INC	COM	78376410	49,128	2,780,315	SH	DEFINED	1,2,5,6
S & T BANCORP INC	COM	78385910	15,545	437,885	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	6,223	226,293	SH	DEFINED	1,2,6
S1 CORPORATION	COM	78463B10	7,748	982,032	SH	DEFINED	1,2,5,6
SABA SOFTWARE INC	COM NEW	78493260	59	37,758	SH	DEFINED	1
SAFEGUARD SCIENTIFIC	COM	78644910	1,225	1,775,586	SH	DEFINED	1,5
SAFETY INS GROUP INC	COM	78648T10	14,344	376,873	SH	DEFINED	1,2
SAFEWAY INC	COM NEW	78651420	395,756	16,649,379	SH	DEFINED	1,2,5,6,7,8,
SAGA COMMUNICATIONS	CL A	78659810	37	22,549	SH	DEFINED	1
SAIA INC	COM	78709Y10	3,769	347,046	SH	DEFINED	1,2,5
SAIC INC	COM	78390X10	96,188	4,937,790	SH	DEFINED	1,2,5,6,7,8,
SAKS INC	COM	79377W10	11,959	2,730,379	SH	DEFINED	1,2,5,10
SALARY COM INC	COM	79400610	22	10,171	SH	DEFINED	1
SALESFORCE COM INC	COM	79466L30	118,968	3,716,574	SH	DEFINED	1,2,5,6,7,8,
SALIX PHARMACEUTICAL	COM	79543510	9,093	1,029,751	SH	DEFINED	1,2,5,6
SALLY BEAUTY HLDGS I	COM	79546E10	9,008	1,583,164	SH	DEFINED	1,2,5,6
SANDERS MORRIS HARRI	COM	80000Q10	1,825	304,698	SH	DEFINED	1,2
SANDERSON FARMS INC	COM	80001310	11,759	340,253	SH	DEFINED	1,2
SANDISK CORP	NOTE 1.00	80004CAC	120	300,000	SH	DEFINED	1
SANDISK CORP	COM	80004C10	74,519	7,762,422	SH	DEFINED	1,2,5,6,7,8,
SANDRIDGE ENERGY INC	COM	80007P30	7,547	1,227,235	SH	DEFINED	1,2,5,7,8,10
SANDY SPRING BANCORP	COM	80036310	5,940	272,106	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	61	11,261	SH	DEFINED	1
SANGAMO BIOSCIENCES	COM	80067710	1,841	528,996	SH	DEFINED	1,2,5,6
SANMINA SCI CORP	COM	80090710	4,922	10,472,920	SH	DEFINED	1,2,5,7,8
SANOFI AVENTIS	SPONSORED	80105N10	958	29,804	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	2,494	199,717	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	72	45,935	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	645	14,577	SH	DEFINED	1
SAP AKTIENGESELLSCHA	SPONSORED	80305420	4,464	123,234	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	6,709	1,511,078	SH	DEFINED	1,2,5,6
SARA LEE CORP	COM	80311110	262,335	26,796,243	SH	DEFINED	1,2,5,6,7,8,
SASOL LTD	SPONSORED	80386630	531	17,505	SH	DEFINED	1
SATCON TECHNOLOGY CO	COM	80389310	55	35,370	SH	DEFINED	1
SATYAM COMPUTER SERV	ADR	80409810	2,141	236,887	SH	DEFINED	1,2,5,6
SAUER-DANFOSS INC	COM	80413710	3,003	343,148	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	15,548	393,630	SH	DEFINED	1,2,3,5,6
SAVIENT PHARMACEUTIC	COM	80517Q10	5,598	966,822	SH	DEFINED	1,2,5,6
SAVVIS INC	COM NEW	80542330	4,191	608,202	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
SBA COMMUNICATIONS C	COM	78388J10	18,192	1,114,683	SH	DEFINED	1,2,5,6,10
SCANA CORP NEW	COM	80589M10	189,850	5,332,857	SH	DEFINED	1,2,5,6,7,8,
SCANSOURCE INC	COM	80603710	8,906	462,163	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	6,340	183,772	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	2,575	224,673	SH	DEFINED	1,2

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

SCHEIN HENRY INC	COM	80640710	75,545	2,059,008	SH	DEFINED	1,2,5,7,8,10
SCHERING PLOUGH CORP	COM	80660510	1,029,362	60,444,012	SH	DEFINED	1,2,5,6,7,8,
SCHERING PLOUGH CORP	PFD CONV M	80660570	348	2,000	SH	DEFINED	1
SCHIFF NUTRITION INT	COM	80669310	661	110,655	SH	DEFINED	1
SCHLUMBERGER LTD	COM	80685710	1,897,229	44,819,968	SH	DEFINED	1,2,5,6,7,8,
SCHNITZER STL INDS	CL A	80688210	7,680	203,976	SH	DEFINED	1,2,5,6,10
SCHOLASTIC CORP	COM	80706610	11,577	852,500	SH	DEFINED	1,2,5,7,8
SCHOOL SPECIALTY INC	COM	80786310	6,665	348,571	SH	DEFINED	1,2,5
SCHULMAN A INC	COM	80819410	10,205	600,280	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	658,785	40,741,212	SH	DEFINED	1,2,5,6,7,8,
SCHWEITZER-MAUDUIT I	COM	80854110	5,365	268,001	SH	DEFINED	1,2
SCICLONE PHARMACEUTI	COM	80862K10	27	36,610	SH	DEFINED	1
SCIENTIFIC GAMES COR	CL A	80874P10	23,566	1,343,584	SH	DEFINED	1,2,5,6,10
SCM MICROSYSTEMS INC	COM	78401810	32	14,231	SH	DEFINED	1
SCOLLR PHARMA INC	COM	78402X10	12	18,140	SH	DEFINED	1
SCOTTS MIRACLE GRO C	CL A	81018610	23,108	777,523	SH	DEFINED	1,2,5,6,7,10
SCRIPPS E W CO OHIO	CL A NEW	81105440	844	382,123	SH	DEFINED	1,2,5,8,10
SCRIPPS NETWORKS INT	CL A COM	81106510	67,577	3,071,702	SH	DEFINED	1,2,5,6,7,8,
SEABOARD CORP	COM	81154310	9,011	7,547	SH	DEFINED	1,2,6
SEABRIGHT INSURANCE	COM	81165610	5,848	498,119	SH	DEFINED	1,2
SEACHANGE INTL INC	COM	81169910	3,434	476,246	SH	DEFINED	1,2,5
SEACOAST BKG CORP FL	COM	81170730	1,832	277,630	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	33,103	496,672	SH	DEFINED	1,2,5,6,7,10
SEAGATE TECHNOLOGY	SHS	G7945J10	26,573	5,998,393	SH	DEFINED	1,2,5,7,8,10
SEALED AIR CORP NEW	COM	81211K10	93,224	6,239,924	SH	DEFINED	1,2,5,6,7,8,
SEALY CORP	COM	81213930	1,695	675,192	SH	DEFINED	1,2
SEARS HLDGS CORP	COM	81235010	176,166	4,532,192	SH	DEFINED	1,2,5,6,7,8,
SEASPAN CORP	SHS	Y7563810	94	10,525	SH	DEFINED	1,5
SEATTLE GENETICS INC	COM	81257810	10,340	1,156,619	SH	DEFINED	1,2,6
SECURITY BANK CORP	COM	81404710	50	47,855	SH	DEFINED	1
SEI INVESTMENTS CO	COM	78411710	50,129	3,190,868	SH	DEFINED	1,2,5,7,8,10
SELECT COMFORT CORP	COM	81616X10	23	91,661	SH	DEFINED	1,2,5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	338	7,072	SH	DEFINED	1
SELECT SECTOR SPDR T	SBI INT-FI	81369Y60	3,847	307,255	SH	DEFINED	1,10
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	2,373	81,753	SH	DEFINED	1
SELECTICA INC	COM	81628810	56	66,920	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	26,014	1,134,503	SH	DEFINED	1,2,5
SEMGROUP ENERGY PART	COM UNIT L	81662W10	50	19,928	SH	DEFINED	1,2
SEMITOOL INC	COM	81690910	1,123	368,129	SH	DEFINED	1,5
SEMPRA ENERGY	COM	81685110	420,602	9,866,347	SH	DEFINED	1,2,5,6,7,8,
SEMTECH CORP	COM	81685010	25,334	2,247,936	SH	DEFINED	1,2,5,6,7,8
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	71,013	3,962,770	SH	DEFINED	1,2,3,5
SENOMYX INC	COM	81724Q10	104	37,368	SH	DEFINED	1,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
SENSIENT TECHNOLOGIE	COM	81725T10	33,636	1,408,555	SH	DEFINED 1,2,5
SEPRACOR INC	COM	81731510	26,690	2,430,799	SH	DEFINED 1,2,5,8,10,1
SEQUENOM INC	COM NEW	81733740	29,258	1,474,676	SH	DEFINED 1,2,6
SERVICE CORP INTL	COM	81756510	23,533	4,735,051	SH	DEFINED 1,2,5,10
SEVERN BANCORP ANNA	COM	81811M10	58	13,689	SH	DEFINED 1
SHAW COMMUNICATIONS	CL B CONV	82028K20	627	35,486	SH	DEFINED 1
SHAW GROUP INC	COM	82028010	42,935	2,097,453	SH	DEFINED 1,2,5,7,8,10

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

SHENANDOAH TELECOMMU	COM	82312B10	10,732	382,588	SH	DEFINED	1,2,6
SHENGDA TECH INC	COM	82321310	1,372	389,819	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	260,382	4,357,855	SH	DEFINED	1,2,5,6,7,8,
SHINHAN FINANCIAL GR	SPN ADR RE	82459610	1,952	41,381	SH	DEFINED	1,6
SHIP FINANCE INTERNA	SHS	G8107510	6,269	567,329	SH	DEFINED	1,2,5,7
SHIRE PLC	SPONSORED	82481R10	446	9,950	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	1,856	194,319	SH	DEFINED	1,2,5
SHORE BANCSHARES INC	COM	82510710	2,686	111,984	SH	DEFINED	1,2,5
SHORETEL INC	COM	82521110	2,481	552,495	SH	DEFINED	1,2
SHUFFLE MASTER INC	COM	82554910	4,372	881,548	SH	DEFINED	1,2,6
SHUTTERFLY INC	COM	82568P30	1,975	282,551	SH	DEFINED	1,2,6
SIEMENS A G	SPONSORED	82619750	2,260	29,829	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	2,252	107,254	SH	DEFINED	1,2
SIGA TECHNOLOGIES IN	COM	82691710	143	43,716	SH	DEFINED	1,2
SIGMA ALDRICH CORP	COM	82655210	198,682	4,703,652	SH	DEFINED	1,2,5,6,7,8,
SIGMA DESIGNS INC	COM	82656510	5,606	590,090	SH	DEFINED	1,2,5,6
SIGMATRON INTL INC	COM	82661L10	30	12,713	SH	DEFINED	1
SIGNATURE BK NEW YOR	COM	82669G10	38,750	1,350,646	SH	DEFINED	1,2,6
SIGNET JEWELERS LIM	SHS	G8127610	5,850	674,733	SH	DEFINED	1,2,10
SILGAN HOLDINGS INC	COM	82704810	25,579	535,019	SH	DEFINED	1,2,6
SILICON IMAGE INC	COM	82705T10	8,837	2,104,079	SH	DEFINED	1,2,5,6
SILICON LABORATORIES	COM	82691910	22,908	924,437	SH	DEFINED	1,2,5,6,10
SILICON STORAGE TECH	COM	82705710	6,160	2,690,150	SH	DEFINED	1,2,5,6
SILICONWARE PRECISIO	SPONSD ADR	82708486	533	119,516	SH	DEFINED	1,2,6
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	8,504	288,579	SH	DEFINED	1,2
SIMON PPTY GROUP INC	COM	82880610	699,878	13,172,925	SH	DEFINED	1,2,3,5,6,7,
SIMPSON MANUFACTURIN	COM	82907310	19,848	714,969	SH	DEFINED	1,2,5,6
SIMS METAL MANAGEMEN	SPONS ADR	82916010	342	27,496	SH	DEFINED	1
SINA CORP	ORD	G8147710	529	22,841	SH	DEFINED	1,2,6
SINCLAIR BROADCAST G	CL A	82922610	3,994	1,288,512	SH	DEFINED	1,2
SIRF TECHNOLOGY HLDG	COM	82967H10	1,135	886,959	SH	DEFINED	1,2
SIRIUS XM RADIO INC	COM	82967N10	3,610	30,084,307	SH	DEFINED	1,2,5,7,10,1
SIRONA DENTAL SYSTEM	COM	82966C10	3,118	296,905	SH	DEFINED	1,2,6
SIX FLAGS INC	COM	83001P10	357	1,150,575	SH	DEFINED	1,2,5
SJW CORP	COM	78430510	6,269	209,369	SH	DEFINED	1,2
SK TELECOM LTD	SPONSORED	78440P10	4,020	221,096	SH	DEFINED	1,2,12
SKECHERS U S A INC	CL A	83056610	10,454	815,469	SH	DEFINED	1,2,6
SKILLED HEALTHCARE G	CL A	83066R10	2,574	304,986	SH	DEFINED	1,2
SKILLSOFT PLC	SPONSORED	83092810	396	55,530	SH	DEFINED	1,5
SKYLINE CORP	COM	83083010	2,536	126,839	SH	DEFINED	1,2
SKYWEST INC	COM	83087910	25,718	1,382,715	SH	DEFINED	1,2,5,8

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
SKYWORKS SOLUTIONS I	COM	83088M10	21,403	3,863,401	SH	DEFINED	1,2,5
SL GREEN RLTY CORP	COM	78440X10	62,348	2,407,253	SH	DEFINED	1,2,3,5,7,8,
SLM CORP	COM	78442P10	184,411	20,720,308	SH	DEFINED	1,2,5,6,7,8,
SMART BALANCE INC	COM	83169Y10	6,466	950,820	SH	DEFINED	1,2,6
SMART MODULAR TECHNO	ORD SHS	G8224510	1,022	663,714	SH	DEFINED	1,2
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	281	8,695	SH	DEFINED	1
SMITH & WESSON HLDG	COM	83175610	1,186	522,410	SH	DEFINED	1,2,5,6
SMITH A O	COM	83186520	14,734	499,124	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	207,122	9,048,562	SH	DEFINED	1,2,5,6,7,8,

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

SMITH MICRO SOFTWARE COM	83215410	2,601	467,841	SH	DEFINED	1,2,5
SMITHFIELD FOODS INC COM	83224810	32,779	2,329,710	SH	DEFINED	1,2,5,8,10,11
SMITHTOWN BANCORP IN COM	83244910	1,882	117,392	SH	DEFINED	1,2
SMUCKER J M CO COM NEW	83269640	193,941	4,472,815	SH	DEFINED	1,2,5,6,7,8,9
SMURFIT-STONE CONTAI COM	83272710	732	2,870,120	SH	DEFINED	1,2,5,8,10
SNAP ON INC COM	83303410	86,099	2,186,372	SH	DEFINED	1,2,5,6,10,11
SOAPSTONE NETWORKS I COM	83357010	42	16,120	SH	DEFINED	1,2
SOCIEDAD QUIMICA MIN SPON ADR S	83363510	16,773	687,718	SH	DEFINED	1,2,5,7
SOHU COM INC COM	83408W10	18,476	390,293	SH	DEFINED	1,2,5,6,7,8,9
SOLERA HOLDINGS INC COM	83421A10	27,682	1,148,630	SH	DEFINED	1,2,6,7,8
SOLUTIA INC COM NEW	83437650	6,704	1,489,816	SH	DEFINED	1,2,6
SOMANETICS CORP COM NEW	83444540	4,675	283,171	SH	DEFINED	1,2,5
SONIC AUTOMOTIVE INC CL A	83545G10	2,281	573,140	SH	DEFINED	1,2,5
SONIC CORP COM	83545110	12,889	1,059,097	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN COM	83545M10	22	22,338	SH	DEFINED	1
SONIC SOLUTIONS COM	83546010	618	350,937	SH	DEFINED	1,5
SONICWALL INC COM	83547010	5,970	1,499,906	SH	DEFINED	1,2,5,6
SONOCO PRODS CO COM	83549510	107,338	4,634,623	SH	DEFINED	1,2,5,7,10
SONOSITE INC COM	83568G10	5,672	297,294	SH	DEFINED	1,2,6
SONUS NETWORKS INC COM	83591610	7,366	4,662,339	SH	DEFINED	1,2,5,6,8
SONY CORP ADR NEW	83569930	1,086	49,650	SH	DEFINED	1
SOTHEBYS COM	83589810	17,741	1,995,658	SH	DEFINED	1,2,5
SOURCE INTERLINK COS COM NEW	83615120	5	35,786	SH	DEFINED	1
SOURCEFIRE INC COM	83616T10	1,407	251,178	SH	DEFINED	1,2
SOURCEFORGE INC COM	83616W10	62	68,413	SH	DEFINED	1,5
SOUTH FINL GROUP INC COM	83784110	13,656	3,161,182	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN COM	83851810	22,989	576,891	SH	DEFINED	1,2
SOUTHERN CMNTY FINL COM	84263210	126	35,900	SH	DEFINED	1
SOUTHERN CO COM	84258710	1,114,423	30,119,553	SH	DEFINED	1,2,5,6,7,8,9
SOUTHERN COPPER CORP COM	84265V10	60,741	3,782,101	SH	DEFINED	1,2,5,7,8,10
SOUTHERN UN CO NEW COM	84403010	32,360	2,481,616	SH	DEFINED	1,2,5,7,10
SOUTHSIDE BANCSHARES COM	84470P10	6,118	260,345	SH	DEFINED	1,2
SOUTHWEST AIRLS CO COM	84474110	240,649	27,917,494	SH	DEFINED	1,2,5,6,7,8,9
SOUTHWEST BANCORP IN COM	84476710	3,763	290,322	SH	DEFINED	1,2
SOUTHWEST GAS CORP COM	84489510	29,154	1,156,007	SH	DEFINED	1,2,5,8
SOUTHWEST WTR CO COM	84533110	1,192	370,248	SH	DEFINED	1,2
SOUTHWESTERN ENERGY COM	84546710	399,683	13,796,432	SH	DEFINED	1,2,5,6,7,8,9
SOVEREIGN BANCORP IN COM	84590510	65,263	21,900,201	SH	DEFINED	1,2,5,6,7,8,9
SOVRAN SELF STORAGE COM	84610H10	28,000	777,765	SH	DEFINED	1,2,3,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER M
SPANISH BROADCASTING CL A	84642588	3	28,508	SH	DEFINED	1	
SPANSION INC COM CL A	84649R10	527	2,786,339	SH	DEFINED	1,2	
SPARTAN MTRS INC COM	84681910	3,613	763,787	SH	DEFINED	1,2,5	
SPARTAN STORES INC COM	84682210	11,984	515,461	SH	DEFINED	1,2,6	
SPARTECH CORP COM NEW	84722020	3,821	610,400	SH	DEFINED	1,2	
SPDR INDEX SHS FDS DJWS INTL	78463X86	2,724	100,600	SH	DEFINED	2	
SPDR INDEX SHS FDS S&P INTL S	78463X87	7,852	421,700	SH	DEFINED	2	
SPDR SERIES TRUST LEHMAN YLD	78464A41	32,521	1,004,035	SH	DEFINED	1,2,5	
SPDR SERIES TRUST DJWS LGCAP	78464A50	1,146	22,647	SH	DEFINED	1	
SPDR SERIES TRUST DJ WLSH RE	78464A60	936	23,106	SH	DEFINED	1,8	
SPDR SERIES TRUST LEH AGGR B	78464A64	13,636	245,099	SH	DEFINED	2	

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

SPDR SERIES TRUST	BARCL CAP	78464A65	405	8,570	SH	DEFINED	2
SPDR TR	UNIT SER 1	78462F10	128,581	1,424,876	SH	DEFINED	1,2,5
SPECTRA ENERGY CORP	COM	84756010	382,672	24,312,097	SH	DEFINED	1,2,5,6,7,8,
SPECTRA ENERGY PARTN	COM	84756N10	254	12,846	SH	DEFINED	1,2
SPECTRANETICS CORP	COM	84760C10	1,126	431,395	SH	DEFINED	1,2
SPECTRUM BRANDS INC	COM	84762L10	7	79,130	SH	DEFINED	1
SPECTRUM CTL INC	COM	84761510	73	11,899	SH	DEFINED	1
SPECTRUM PHARMACEUTI	COM	84763A10	54	36,395	SH	DEFINED	1,2
SPEEDWAY MOTORSPORTS	COM	84778810	9,453	586,806	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	4,211	1,905,378	SH	DEFINED	1,2,5
SPHERIX INC	COM	84842R10	8	16,667	SH	DEFINED	1
SPIRIT AEROSYSTEMS H	COM CL A	84857410	10,936	1,075,310	SH	DEFINED	1,2,5,8,10
SPORT CHALET INC	CL A	84916320	6	13,343	SH	DEFINED	1
SPRINT NEXTEL CORP	COM SER 1	85206110	188,988	103,272,357	SH	DEFINED	1,2,5,6,7,8,
SPSS INC	COM	78462K10	13,820	512,607	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	53,669	1,323,534	SH	DEFINED	1,2,5,7,8,10
SRA INTL INC	CL A	78464R10	17,539	1,016,745	SH	DEFINED	1,2,6
SRS LABS INC	COM	78464M10	67	14,061	SH	DEFINED	1
ST JOE CO	COM	79014810	25,315	1,040,932	SH	DEFINED	1,2,5,8,10,1
ST JUDE MED INC	COM	79084910	410,390	12,451,163	SH	DEFINED	1,2,5,6,7,8,
ST MARY LD & EXPL CO	COM	79222810	25,302	1,245,793	SH	DEFINED	1,2,5,6,7,10
STAAR SURGICAL CO	COM PAR \$0	85231230	59	24,655	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	6,358	770,682	SH	DEFINED	1,2,5
STAMPS COM INC	COM NEW	85285720	4,315	438,981	SH	DEFINED	1,2,6
STANCORP FINL GROUP	COM	85289110	48,517	1,161,523	SH	DEFINED	1,2,5,7,10
STANDARD MICROSYSTEM	COM	85362610	6,629	405,678	SH	DEFINED	1,2,6
STANDARD MTR PRODS I	COM	85366610	101	29,175	SH	DEFINED	1,5
STANDARD PAC CORP NE	COM	85375C10	3,845	2,160,009	SH	DEFINED	1,2,5
STANDARD PARKING COR	COM	85379010	5,364	277,338	SH	DEFINED	1,2,6
STANDARD REGISTER CO	COM	85388710	3,524	394,579	SH	DEFINED	1,2
STANDEX INTL CORP	COM	85423110	5,002	252,129	SH	DEFINED	1,2,5
STANLEY INC	COM	85453210	4,793	132,318	SH	DEFINED	1,2,6
STANLEY WKS	COM	85461610	110,600	3,243,413	SH	DEFINED	1,2,5,6,7,8,
STAPLES INC	COM	85503010	447,682	24,982,270	SH	DEFINED	1,2,5,6,7,8,
STAR GAS PARTNERS L	UNIT LTD P	85512C10	78	32,490	SH	DEFINED	1
STAR SCIENTIFIC INC	COM	85517P10	3,168	827,054	SH	DEFINED	1,2
STARBUCKS CORP	COM	85524410	237,849	25,142,651	SH	DEFINED	1,2,5,6,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
STARENT NETWORKS COR	COM	85528P10	5,332	446,928	SH	DEFINED	1,2,6
STARTEK INC	COM	85569C10	121	27,103	SH	DEFINED	1
STARWOOD HOTELS&RESO	COM	85590A40	142,834	7,979,538	SH	DEFINED	1,2,5,6,7,8,
STATE AUTO FINL CORP	COM	85570710	7,108	236,475	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	2,078	213,366	SH	DEFINED	1,2
STATE STR CORP	COM	85747710	906,536	23,049,487	SH	DEFINED	1,2,5,6,7,8,
STATOILHYDRO ASA	SPONSORED	85771P10	622	37,323	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	2,971	499,410	SH	DEFINED	1,2
STEC INC	COM	78477410	1,762	413,706	SH	DEFINED	1,2,6
STEEL DYNAMICS INC	COM	85811910	49,296	4,409,332	SH	DEFINED	1,2,5,8,10
STEELCASE INC	CL A	85815520	4,129	734,680	SH	DEFINED	1,2,5,10
STEIN MART INC	COM	85837510	510	451,600	SH	DEFINED	1,2,5
STEINER LEISURE LTD	ORD	P8744Y10	7,479	253,338	SH	DEFINED	1,2,5,6

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

STEINWAY MUSICAL INS	COM	85849510	2,353	134,399	SH	DEFINED	1,2
STELLARONE CORP	COM	85856G10	6,127	362,550	SH	DEFINED	1,2
STEMCELLS INC	COM	85857R10	122	89,907	SH	DEFINED	1,2,5
STEPAN CO	COM	85858610	10,590	225,360	SH	DEFINED	1,2,5,6
STEREOTAXIS INC	COM	85916J10	2,532	575,517	SH	DEFINED	1,2,6
STERICYCLE INC	COM	85891210	152,989	2,937,571	SH	DEFINED	1,2,5,6,7,8,
STERIS CORP	COM	85915210	42,727	1,788,503	SH	DEFINED	1,2,5,6
STERLING BANCORP	COM	85915810	5,298	377,630	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	22,144	3,642,087	SH	DEFINED	1,2
STERLING CONSTRUCTIO	COM	85924110	2,879	155,388	SH	DEFINED	1,2,5
STERLING FINL CORP W	COM	85931910	20,789	2,362,434	SH	DEFINED	1,2
STERLITE INDS INDIA	ADS	85973720	501	90,752	SH	DEFINED	1,6
STEWART ENTERPRISES	CL A	86037010	6,054	2,011,287	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	7,106	302,491	SH	DEFINED	1,2
STIFEL FINL CORP	COM	86063010	24,208	527,990	SH	DEFINED	1,2,6
STILLWATER MNG CO	COM	86074Q10	4,698	950,926	SH	DEFINED	1,2,5,6
STMICROELECTRONICS N	NY REGISTR	86101210	131	19,720	SH	DEFINED	1
STONE ENERGY CORP	COM	86164210	16,275	1,476,878	SH	DEFINED	1,2,5,7,8
STONERIDGE INC	COM	86183P10	2,032	445,700	SH	DEFINED	1,2
STRATASYS INC	COM	86268510	3,833	356,563	SH	DEFINED	1,2,5,6
STRATEGIC HOTELS & R	COM	86272T10	4,777	2,843,300	SH	DEFINED	1,2,3
STRATUS PPTYS INC	COM NEW	86316720	1,092	87,637	SH	DEFINED	1,2
STRAYER ED INC	COM	86323610	56,821	265,010	SH	DEFINED	1,2,5,6,10
STRYKER CORP	COM	86366710	368,928	9,234,750	SH	DEFINED	1,2,5,6,7,8,
STUDENT LN CORP	COM	86390210	2,521	61,483	SH	DEFINED	1,2,5,10,12
STURM RUGER & CO INC	COM	86415910	372	62,359	SH	DEFINED	1
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	1,611	45,445	SH	DEFINED	1,2
SUCAMPO PHARMACEUTIC	CL A	86490910	695	120,791	SH	DEFINED	1,2
SUCCESSFACTORS INC	COM	86459610	3,446	600,338	SH	DEFINED	1,2,6
SUFFOLK BANCORP	COM	86473910	8,164	227,216	SH	DEFINED	1,2,6
SULPHCO INC	COM	86537810	613	652,301	SH	DEFINED	1,6
SUMTOTAL SYS INC	COM	86661510	102	35,805	SH	DEFINED	1,5
SUN BANCORP INC	COM	86663B10	2,083	278,154	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	10,098	721,300	SH	DEFINED	1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	6,456	729,519	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M	
SUN HYDRAULICS CORP	COM	86694210	3,632	192,783	SH	DEFINED	1,2,6
SUN LIFE FINL INC	COM	86679610	5,329	230,283	SH	DEFINED	1,2
SUN MICROSYSTEMS INC	COM NEW	86681020	105,273	27,558,443	SH	DEFINED	1,2,5,6,7,8,
SUNAIR SERVICES CORP	COM	86701710	19	11,100	SH	DEFINED	1
SUNLINK HEALTH SYSTE	COM	86737U10	12	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	396,143	9,115,123	SH	DEFINED	1,2,5,6,7,8,
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	1,023	22,667	SH	DEFINED	1,2,8
SUNPOWER CORP	COM CL A	86765210	29,881	807,591	SH	DEFINED	1,2,5,7,8,10
SUNPOWER CORP	COM CL B	86765230	12,457	409,226	SH	DEFINED	1,2,5,7,8,10
SUNRISE SENIOR LIVIN	COM	86768K10	1,154	686,904	SH	DEFINED	1,2,6
SUNSTONE HOTEL INVS	COM	86789210	12,082	1,951,862	SH	DEFINED	1,2,3
SUNTECH PWR HLDGS CO	ADR	86800C10	379	32,413	SH	DEFINED	1,7
SUNTRUST BKS INC	COM	86791410	464,460	15,723,088	SH	DEFINED	1,2,5,6,7,8,
SUPER MICRO COMPUTER	COM	86800U10	1,937	306,009	SH	DEFINED	1,2
SUPERGEN INC	COM	86805910	88	46,129	SH	DEFINED	1,5

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

SUPERIOR ENERGY SVCS	COM	86815710	32,020	2,010,030	SH	DEFINED	1,2,5,6,7,10
SUPERIOR INDS INTL I	COM	86816810	4,526	430,245	SH	DEFINED	1,2,5
SUPERIOR UNIFORM GP	COM	86835810	180	23,702	SH	DEFINED	1
SUPERIOR WELL SVCS I	COM	86837X10	2,715	271,506	SH	DEFINED	1,2,6
SUPERTEL HOSPITALITY	COM	86852610	46	26,977	SH	DEFINED	1,3
SUPERTEX INC	COM	86853210	4,728	196,929	SH	DEFINED	1,2,6
SUPERVALU INC	COM	86853610	198,458	13,593,033	SH	DEFINED	1,2,5,6,7,8,
SUPPORTSOFT INC	COM	86858710	1,412	633,370	SH	DEFINED	1,5
SUPREME INDS INC	CL A	86860710	19	20,930	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	237	20,758	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	6,656	263,389	SH	DEFINED	1,2,6
SUSQUEHANNA BANCSHAR	COM	86909910	52,516	3,300,831	SH	DEFINED	1,2,5,7
SUSSER HLDGS CORP	COM	86923310	1,403	105,563	SH	DEFINED	1,2
SUTOR TECH GROUP LTD	COM	86936210	147	63,646	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q10	32,310	1,231,798	SH	DEFINED	1,2,5,6
SWIFT ENERGY CO	COM	87073810	12,092	719,330	SH	DEFINED	1,2,5
SWITCH & DATA FACILI	COM	87104310	2,607	352,840	SH	DEFINED	1,2,6
SWS GROUP INC	COM	78503N10	10,041	529,859	SH	DEFINED	1,2,6
SYBASE INC	COM	87113010	72,131	2,912,039	SH	DEFINED	1,2,5,6,7,8
SYCAMORE NETWORKS IN	COM	87120610	10,037	3,731,161	SH	DEFINED	1,2,5,6,8
SYKES ENTERPRISES IN	COM	87123710	14,375	751,819	SH	DEFINED	1,2,6
SYMANTEC CORP	NOTE 0.75	871503AD	473	500,000	SH	DEFINED	1
SYMANTEC CORP	COM	87150310	446,456	33,021,910	SH	DEFINED	1,2,5,6,7,8,
SYMMETRICOM INC	COM	87154310	3,903	988,119	SH	DEFINED	1,2,5
SYMMETRY MED INC	COM	87154620	4,958	622,087	SH	DEFINED	1,2,6
SYMS CORP	COM	87155110	635	71,563	SH	DEFINED	1
SYMYX TECHNOLOGIES	COM	87155S10	3,064	515,814	SH	DEFINED	1,2,5,6
SYNAPTICS INC	COM	87157D10	14,588	880,918	SH	DEFINED	1,2,5,6
SYNCHRONOSS TECHNOLO	COM	87157B10	4,302	403,557	SH	DEFINED	1,2,6
SYNCORA HOLDINGS LTD	SHS	G8649T10	5	29,504	SH	DEFINED	1
SYNERON MEDICAL LTD	ORD SHS	M8724510	142	17,063	SH	DEFINED	1,2
SYNGENTA AG	SPONSORED	87160A10	2,326	59,419	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	16,184	1,355,473	SH	DEFINED	1,2,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
SYNNEX CORP	COM	87162W10	3,287	290,092	SH	DEFINED 1,2
SYNOPSIS INC	COM	87160710	101,696	5,491,160	SH	DEFINED 1,2,5,7,8,10
SYNOVIS LIFE TECHNOL	COM	87162G10	3,161	168,678	SH	DEFINED 1,2
SYNOVUS FINL CORP	COM	87161C10	64,621	7,785,678	SH	DEFINED 1,2,5,7,8,10
SYNTA PHARMACEUTICAL	COM	87162T20	1,280	209,151	SH	DEFINED 1,2
SYNTEL INC	COM	87162H10	4,485	193,982	SH	DEFINED 1,2,6
SYNTHESIS ENERGY SYS	COM	87162810	186	273,638	SH	DEFINED 1,2,6
SYNTROLEUM CORP	COM	87163010	46	85,664	SH	DEFINED 1,5
SYNUTRA INTL INC	COM	87164C10	1,400	126,999	SH	DEFINED 1,2
SYSO CORP	COM	87182910	512,050	22,321,274	SH	DEFINED 1,2,5,6,7,8,
SYSTEMAX INC	COM	87185110	2,448	227,333	SH	DEFINED 1,2,6
T-3 ENERGY SRVCS INC	COM	87306E10	1,788	189,457	SH	DEFINED 1,2,6
TAIWAN GREATER CHINA	SH BEN INT	87403710	106	30,000	SH	DEFINED 7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	95,024	12,028,340	SH	DEFINED 1,4,5,6,7,8
TAKE-TWO INTERACTIVE	COM	87405410	18,327	2,424,257	SH	DEFINED 1,2,5
TAL INTL GROUP INC	COM	87408310	4,146	294,022	SH	DEFINED 1,2
TALBOTS INC	COM	87416110	981	410,534	SH	DEFINED 1,2,5

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

TALEO CORP	CL A	87424N10	3,156	403,085	SH	DEFINED	1,2,6
TAM SA	SP ADR REP	87484D10	670	81,270	SH	DEFINED	1
TANGER FACTORY OUTLE	COM	87546510	41,886	1,113,410	SH	DEFINED	1,2,3,5,6
TARGA RESOURCES PART	COM UNIT	87611X10	247	31,875	SH	DEFINED	1,2
TARGACEPT INC	COM	87611R30	684	192,094	SH	DEFINED	1
TARGET CORP	COM	87612E10	2,318,629	67,148,248	SH	DEFINED	1,2,5,6,7,8,
TARRAGON CORP	COM	87628710	2	28,419	SH	DEFINED	1
TASER INTL INC	COM	87651B10	5,178	980,737	SH	DEFINED	1,2,5,6
TATA COMMUNICATIONS	SPONS ADR	87656410	1,692	79,191	SH	DEFINED	1,2,5,6,7
TATA MTRS LTD	SPONSORED	87656850	779	175,163	SH	DEFINED	1,2,5,6,8
TAUBMAN CTRS INC	COM	87666410	38,015	1,493,107	SH	DEFINED	1,2,3,5,6,10
TBS INTERNATIONAL LI	COM CL A	G8697515	1,452	144,738	SH	DEFINED	1,2
TC PIPELINES LP	UT COM LTD	87233Q10	354	15,226	SH	DEFINED	1,2
TCF FINL CORP	COM	87227510	49,374	3,614,524	SH	DEFINED	1,2,5,8,10,1
TD AMERITRADE HLDG C	COM	87236Y10	89,300	6,266,689	SH	DEFINED	1,2,5,7,8,10
TDK CORP	AMERN DEP	87235140	252	6,767	SH	DEFINED	1
TEAM INC	COM	87815510	7,844	283,173	SH	DEFINED	1,2,6
TECH DATA CORP	COM	87823710	18,004	1,009,166	SH	DEFINED	1,2,5,8,10
TECH OPS SEVCON INC	COM	87829310	33	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	51,678	800,959	SH	DEFINED	1,2,5,10
TECHNITROL INC	COM	87855510	2,681	770,259	SH	DEFINED	1,2,5
TECHNOLOGY RESH CORP	COM NEW	87872730	21	12,137	SH	DEFINED	1
TECHTARGET INC	COM	87874R10	669	154,763	SH	DEFINED	1,2
TECHWELL INC	COM	87874D10	2,779	427,517	SH	DEFINED	1,2
TECK COMINCO LTD	CL B	87874220	188	38,230	SH	DEFINED	1,5,7
TECO ENERGY INC	COM	87237510	111,492	9,027,732	SH	DEFINED	1,2,5,6,8,10
TECUMSEH PRODS CO	CL A	87889520	4,221	440,555	SH	DEFINED	1,2,5
TEEKAY CORPORATION	COM	Y8564W10	9,273	471,930	SH	DEFINED	1,2,5,8,10,1
TEEKAY LNG PARTNERS	PRTNRSP UN	Y8564M10	196	13,037	SH	DEFINED	1,2
TEEKAY OFFSHORE PART	PARTNERSHI	Y8565J10	156	14,292	SH	DEFINED	1,2
TEEKAY TANKERS LTD	CL A	Y8565N10	2,001	157,566	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER M
TEJON RANCH CO DEL	COM	87908010	4,459	180,215	SH	DEFINED	1,2,6
TEKELEC	COM	87910110	24,862	1,863,696	SH	DEFINED	1,2,5,6,7,8
TELE NORTE LESTE PAR	SPON ADR P	87924610	12,916	927,873	SH	DEFINED	1,2,7
TELECOM ARGENTINA S	SPON ADR R	87927320	5,007	658,787	SH	DEFINED	1,2,5,8
TELECOM CORP NEW ZEA	SPONSORED	87927820	88	13,197	SH	DEFINED	1
TELECOM ITALIA S P A	SPON ADR O	87927Y10	302	18,595	SH	DEFINED	1
TELECOMMUNICATION SY	CL A	87929J10	4,976	579,294	SH	DEFINED	1,2,6
TELEDYNE TECHNOLOGIE	COM	87936010	28,875	648,139	SH	DEFINED	1,2,5,6
TELEFLEX INC	COM	87936910	45,407	906,334	SH	DEFINED	1,2,5,10
TELEFONICA S A	SPONSORED	87938220	4,644	68,908	SH	DEFINED	1,2,8
TELEFONOS DE MEXICO	SPON ADR O	87940378	14,747	704,268	SH	DEFINED	1,2,7,8
TELEPHONE & DATA SYS	COM	87943310	86,695	2,730,547	SH	DEFINED	1,2,5,7,8,10
TELEPHONE & DATA SYS	SPL COM	87943386	1,966	69,969	SH	DEFINED	1,2,5
TELETECH HOLDINGS IN	COM	87993910	5,868	702,753	SH	DEFINED	1,2,6
TELIK INC	COM	87959M10	21	54,557	SH	DEFINED	1
TELKONET INC	COM	87960410	3	24,759	SH	DEFINED	1
TELLABS INC	COM	87966410	53,444	12,971,829	SH	DEFINED	1,2,5,6,7,8,
TELMEX INTERNACIONAL	SPONS ADR	87969010	909	80,017	SH	DEFINED	1,8
TELULAR CORP	COM NEW	87970T20	28	21,573	SH	DEFINED	1

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

TEMPLE INLAND INC	COM	87986810	9,499	1,978,973	SH	DEFINED	1,2,5,10
TEMPUR PEDIC INTL IN	COM	88023U10	10,194	1,437,783	SH	DEFINED	1,2
TENARIS S A	SPONSORED	88031M10	38,836	1,851,084	SH	DEFINED	1,2,4,5
TENET HEALTHCARE COR	COM	88033G10	18,512	16,097,654	SH	DEFINED	1,2,5,6,7,8,
TENNANT CO	COM	88034510	3,877	251,726	SH	DEFINED	1,2
TENNECO INC	COM	88034910	2,315	784,768	SH	DEFINED	1,2,5
TEPPCO PARTNERS L P	UT LTD PAR	87238410	2,051	104,813	SH	DEFINED	1,2,8
TERADATA CORP DEL	COM	88076W10	105,875	7,139,234	SH	DEFINED	1,2,5,6,7,8,
TERADYNE INC	COM	88077010	27,716	6,567,773	SH	DEFINED	1,2,5,6,10,1
TEREX CORP NEW	COM	88077910	53,125	3,067,274	SH	DEFINED	1,2,5,7,8,10
TERRA INDS INC	COM	88091510	56,096	3,365,106	SH	DEFINED	1,2,5,6,7,10
TERRA NITROGEN CO L	COM UNIT	88100520	888	9,419	SH	DEFINED	1,2
TERREMARK WORLDWIDE	COM NEW	88144820	3,225	829,027	SH	DEFINED	1,2,5,6
TERRESTAR CORP	COM	88145110	318	795,197	SH	DEFINED	1,2,6
TESCO CORP	COM	88157K10	189	26,402	SH	DEFINED	1,2,5,6
TESORO CORP	COM	88160910	108,898	8,268,644	SH	DEFINED	1,2,5,6,8,10
TESSERA TECHNOLOGIES	COM	88164L10	9,589	807,140	SH	DEFINED	1,2,6
TETRA TECH INC NEW	COM	88162G10	29,873	1,236,985	SH	DEFINED	1,2,5,6
TETRA TECHNOLOGIES I	COM	88162F10	4,196	863,410	SH	DEFINED	1,2,5,6,10
TEVA PHARMACEUTICAL	ADR	88162420	243,557	5,721,331	SH	DEFINED	1,2,5,6,7,8,
TEVA PHARMACEUTICAL	NOTE 1.75	88165FAA	549	500,000	SH	DEFINED	1
TEXAS CAPITAL BANCSH	COM	88224Q10	5,940	444,593	SH	DEFINED	1,2,6
TEXAS INDS INC	COM	88249110	19,986	579,313	SH	DEFINED	1,2,5,6,8
TEXAS INSTRS INC	COM	88250810	747,241	48,146,971	SH	DEFINED	1,2,5,6,7,8,
TEXAS ROADHOUSE INC	CL A	88268110	6,809	878,553	SH	DEFINED	1,2,6
TEXTAINER GROUP HOLD	SHS	G8766E10	1,201	113,313	SH	DEFINED	1,2
TEXTRON INC	COM	88320310	119,601	8,622,975	SH	DEFINED	1,2,5,6,7,8,
TFS FINL CORP	COM	87240R10	14,683	1,138,182	SH	DEFINED	1,2,5,7,8,10
TGC INDS INC	COM NEW	87241730	52	25,675	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
THERAGENICS CORP	COM	88337510	125	107,199	SH	DEFINED 1
THERAVANCE INC	COM	88338T10	10,932	882,322	SH	DEFINED 1,2,6
THERMADYNE HLDGS COR	COM PAR \$0	88343530	1,369	199,203	SH	DEFINED 1,2
THERMO FISHER SCIENT	COM	88355610	509,678	14,959,717	SH	DEFINED 1,2,5,6,7,8,
THERMOGENESIS CORP	COM NEW	88362320	30	70,298	SH	DEFINED 1,5
THESTREET COM	COM	88368Q10	812	280,114	SH	DEFINED 1
THINKORSWIM GROUP IN	COM	88409C10	5,841	1,039,361	SH	DEFINED 1,2,5,6
THOMAS & BETTS CORP	COM	88431510	32,057	1,334,616	SH	DEFINED 1,2,5,6,10
THOMAS PPTYS GROUP I	COM	88445310	843	325,577	SH	DEFINED 1,2
THOMAS WEISEL PARTNE	COM	88448110	1,473	312,092	SH	DEFINED 1,2
THOMPSON CREEK METAL	COM	88476810	163	40,900	SH	DEFINED 1
THOMSON	SPONSORED	88511810	88	65,325	SH	DEFINED 1
THOMSON REUTERS PLC	SPONSORED	88514110	505	3,718	SH	DEFINED 1,2
THOR INDS INC	COM	88516010	9,501	720,850	SH	DEFINED 1,2,5,6,10
THORATEC CORP	COM NEW	88517530	44,940	1,383,202	SH	DEFINED 1,2,5,6
THQ INC	COM NEW	87244340	5,287	1,261,884	SH	DEFINED 1,2,5,6
TIBCO SOFTWARE INC	COM	88632Q10	21,671	4,175,512	SH	DEFINED 1,2,5,6
TICKETMASTER ENTMT I	COM	88633P30	5,247	817,257	SH	DEFINED 1,2,5,6,7,10
TIDEWATER INC	COM	88642310	54,109	1,343,663	SH	DEFINED 1,2,5,7,10
TIER TECHNOLOGIES IN	CL B	88650Q10	99	18,400	SH	DEFINED 1
TIERONE CORP	COM	88650R10	55	14,534	SH	DEFINED 1

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

TIFFANY & CO NEW	COM	88654710	116,443	4,927,756	SH	DEFINED	1,2,5,6,7,8,
TIM HORTONS INC	COM	88706M10	60,105	2,084,076	SH	DEFINED	1,2,5,7,8,10
TIM PARTICIPACOES S	SPONS ADR	88706P10	292	23,404	SH	DEFINED	1,4
TIMBERLAND BANCORP I	COM	88709810	77	10,283	SH	DEFINED	1
TIMBERLAND CO	CL A	88710010	18,190	1,574,877	SH	DEFINED	1,2,5
TIME WARNER CABLE IN	CL A	88732J10	71,359	3,326,771	SH	DEFINED	1,2,5,7,8,10
TIME WARNER INC	COM	88731710	1,335,838	132,787,044	SH	DEFINED	1,2,5,6,7,8,
TIMKEN CO	COM	88738910	40,942	2,085,695	SH	DEFINED	1,2,5,7,8,10
TITAN INTL INC ILL	COM	88830M10	5,086	616,544	SH	DEFINED	1,2,6
TITAN MACHY INC	COM	88830R10	2,445	173,878	SH	DEFINED	1,2,6
TITAN PHARMACEUTICAL	COM	88831410	1	28,203	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	35,911	4,076,135	SH	DEFINED	1,2,5,6,10,1
TIVO INC	COM	88870610	11,473	1,602,324	SH	DEFINED	1,2,6
TJX COS INC NEW	COM	87254010	345,582	16,800,301	SH	DEFINED	1,2,5,6,7,8,
TNS INC	COM	87296010	3,968	422,626	SH	DEFINED	1,2,6
TOLL BROTHERS INC	COM	88947810	110,165	5,140,698	SH	DEFINED	1,2,5,7,8,10
TOLLGRADE COMMUNICAT	COM	88954210	240	50,309	SH	DEFINED	1
TOMKINS PLC	SPONSORED	89003020	227	31,015	SH	DEFINED	1
TOMOTHERAPY INC	COM	89008810	1,388	582,987	SH	DEFINED	1,2,6
TOMPKINS FINANCIAL C	COM	89011010	6,884	118,793	SH	DEFINED	1,2,5
TOOTSIE ROLL INDS IN	COM	89051610	16,213	633,068	SH	DEFINED	1,2,5,6
TORCHMARK CORP	COM	89102710	162,285	3,630,546	SH	DEFINED	1,2,5,6,7,8,
TOREADOR RES CORP	COM	89105010	1,456	265,272	SH	DEFINED	1,2
TORO CO	COM	89109210	19,531	591,853	SH	DEFINED	1,2,5,6,7,10
TORONTO DOMINION BK	COM NEW	89116050	4,763	132,798	SH	DEFINED	1,5,7,10,13
TOTAL S A	SPONSORED	89151E10	4,990	90,229	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	101,483	7,248,813	SH	DEFINED	1,2,5,6,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
TOWER GROUP INC	COM	89177710	9,604	340,438	SH	DEFINED 1,2,6
TOWN SPORTS INTL HLD	COM	89214A10	1,127	353,326	SH	DEFINED 1,2,6
TOWNEBANK PORTSMOUTH	COM	89214P10	9,621	388,110	SH	DEFINED 1,2
TOYOTA MOTOR CORP	SP ADR REP	89233130	3,583	54,757	SH	DEFINED 1,2
TRACTOR SUPPLY CO	COM	89235610	37,575	1,039,705	SH	DEFINED 1,2,5,6
TRADESTATION GROUP I	COM	89267P10	3,327	515,766	SH	DEFINED 1,2,5,6
TRANS WORLD ENTMT CO	COM	89336Q10	49	37,348	SH	DEFINED 1
TRANS1 INC	COM	89385X10	1,136	157,621	SH	DEFINED 1,2
TRANSACT TECHNOLOGIE	COM	89291810	53	11,469	SH	DEFINED 1
TRANSATLANTIC HLDGS	COM	89352110	16,125	402,522	SH	DEFINED 1,2,5,7,8,10
TRANSCANADA CORP	COM	89353D10	213	7,840	SH	DEFINED 1,5
TRANSDIGM GROUP INC	COM	89364110	17,721	527,894	SH	DEFINED 1,2,6
TRANSMETA CORP DEL	COM	89376R20	2,921	160,494	SH	DEFINED 1,2,5
TRANSMONTAIGNE PARTN	COM UNIT L	89376V10	180	13,512	SH	DEFINED 1,2
TRANSOCEAN INC NEW	SHS	G9007310	2,780	58,844	SH	DEFINED 1,7,8
TRANSPORTADORA DE GA	SPON ADR B	89387020	45	22,144	SH	DEFINED 1,2
TRNSWITCH CORP	COM	89406510	41	145,560	SH	DEFINED 1,5
TRAVELCENTERS OF AME	COM	89417410	50	20,835	SH	DEFINED 1,2
TRAVELERS COMPANIES	COM	89417E10	1,159,746	25,658,104	SH	DEFINED 1,2,5,6,7,8,
TRC COS INC	COM	87262510	28	14,676	SH	DEFINED 1
TREDEGAR CORP	COM	89465010	12,553	690,507	SH	DEFINED 1,2
TREE COM INC	COM	89467510	152	58,536	SH	DEFINED 1,2,8,10
TREEHOUSE FOODS INC	COM	89469A10	16,770	615,647	SH	DEFINED 1,2,5,6

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

TREX INC	COM	89531P10	3,869	235,051	SH	DEFINED	1,2
TRI CONTL CORP	COM	89543610	1,031	104,602	SH	DEFINED	1,5
TRI VY CORP	COM	89573510	526	292,065	SH	DEFINED	1,5
TRIAD GTY INC	COM	89592510	6	14,889	SH	DEFINED	1
TRICO BANCSHARES	COM	89609510	5,619	225,049	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	900	201,324	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	1,825	965,787	SH	DEFINED	1,2,5,6
TRIMAS CORP	COM NEW	89621520	331	239,642	SH	DEFINED	1,2
TRIMBLE NAVIGATION L	COM	89623910	46,767	2,164,118	SH	DEFINED	1,2,5,10
TRIMERIS INC	COM	89626310	32	23,528	SH	DEFINED	1
TRINITY INDS INC	COM	89652210	30,822	1,955,688	SH	DEFINED	1,2,5,7,8,10
TRIPLE-S MGMT CORP	CL B	89674910	2,528	219,842	SH	DEFINED	1,2
TRIQUINT SEMICONDUCT	COM	89674K10	11,650	3,386,546	SH	DEFINED	1,2,5,6
TRIUMPH GROUP INC NE	COM	89681810	13,877	326,822	SH	DEFINED	1,2
TRUE RELIGION APPARE	COM	89784N10	3,525	283,365	SH	DEFINED	1,2,5,6
TRUEBLUE INC	COM	89785X10	10,800	1,128,522	SH	DEFINED	1,2,5,6
TRUMP ENTMT RESORTS	COM	89816T10	5	32,093	SH	DEFINED	1
TRUSTCO BK CORP N Y	COM	89834910	15,686	1,649,449	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	41,476	1,921,063	SH	DEFINED	1,2,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	2,324	645,681	SH	DEFINED	1,2,5,8,10
TTM TECHNOLOGIES IN	COM	87305R10	6,650	1,276,364	SH	DEFINED	1,2,6
TUESDAY MORNING CORP	COM NEW	89903550	946	580,277	SH	DEFINED	1,2,5
TUPPERWARE BRANDS CO	COM	89989610	40,403	1,779,889	SH	DEFINED	1,2,5
TURBOCHEF TECHNOLOGI	COM NEW	90000620	1,563	318,239	SH	DEFINED	1,2,5,6
TW TELECOM INC	COM	87311L10	24,551	2,898,527	SH	DEFINED	1,2,5,6

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
TWEEN BRANDS INC	COM	90116610	1,901	440,069	SH	DEFINED	1,2,5
TWIN DISC INC	COM	90147610	1,746	253,377	SH	DEFINED	1,2
TXCO RES INC	COM	87311M10	1,107	743,099	SH	DEFINED	1,2,5
TYCO ELECTRONICS LTD	COM NEW	G9144P10	243,027	14,992,416	SH	DEFINED	1,2,5,6,7,8,
TYCO INTL LTD BERMUD	SHS	G9143X20	364,210	16,861,593	SH	DEFINED	1,2,5,6,7,8,
TYLER TECHNOLOGIES I	COM	90225210	7,527	628,292	SH	DEFINED	1,2,5,6
TYSON FOODS INC	CL A	90249410	98,216	11,211,827	SH	DEFINED	1,2,5,6,7,8,
U M H PROPERTIES INC	COM	90300210	122	20,583	SH	DEFINED	1
U S AIRWAYS GROUP IN	COM	90341W10	15,803	2,044,317	SH	DEFINED	1,2,6,8
U S CONCRETE INC	COM	90333L10	2,001	595,572	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	8,025	998,079	SH	DEFINED	1,2,5,8,10
U S GEOTHERMAL INC	COM	90338S10	636	766,721	SH	DEFINED	1
U S GLOBAL INVS INC	CL A	90295210	770	157,413	SH	DEFINED	1
U S PHYSICAL THERAPY	COM	90337L10	2,396	179,772	SH	DEFINED	1,2,5
U STORE IT TR	COM	91274F10	7,500	1,685,397	SH	DEFINED	1,2,3
UAL CORP	NOTE 4.50	902549AH	46	100,000	SH	DEFINED	1
UAL CORP	COM NEW	90254980	27,022	2,452,061	SH	DEFINED	1,2,6,8
UBS AG	SHS NEW	H8923133	43,058	3,011,037	SH	DEFINED	1
UCBH HOLDINGS INC	COM	90262T30	31,260	4,543,667	SH	DEFINED	1,2,5
UDR INC	COM	90265310	66,083	4,792,097	SH	DEFINED	1,2,3,5,7,8,
UGI CORP NEW	COM	90268110	50,375	2,062,853	SH	DEFINED	1,2,5,8,10
UIL HLDG CORP	COM	90274810	14,713	489,936	SH	DEFINED	1,2,5
ULTA SALON COSMETCS	COM	90384S30	2,474	298,827	SH	DEFINED	1,2,6
ULTIMATE SOFTWARE GR	COM	90385D10	6,591	451,423	SH	DEFINED	1,2,6,8
ULTRA CLEAN HLDGS IN	COM	90385V10	500	248,728	SH	DEFINED	1,5

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

ULTRA PETROLEUM CORP	COM	90391410	37,744	1,093,709	SH	DEFINED	1,2,5,7,8,10
ULTRALIFE CORP	COM	90389910	2,262	168,676	SH	DEFINED	1,2
ULTRAPETROL BAHAMAS	COM	P9439810	917	287,308	SH	DEFINED	1
ULTRATECH INC	COM	90403410	4,933	412,433	SH	DEFINED	1,2,6
ULURU INC	COM	90403T10	7	24,385	SH	DEFINED	1
UMB FINL CORP	COM	90278810	60,050	1,222,028	SH	DEFINED	1,2,5,6
UMPQUA HLDGS CORP	COM	90421410	38,520	2,662,090	SH	DEFINED	1,2,5
UNDER ARMOUR INC	CL A	90431110	21,378	896,711	SH	DEFINED	1,2,6
UNIBANCO-UNIAO DE BA	ADR	90458E10	45,956	711,180	SH	DEFINED	1,2,4,5,7
UNICA CORP	COM	90458310	828	151,051	SH	DEFINED	1
UNICO AMERN CORP	COM	90460710	103	12,515	SH	DEFINED	1,2
UNIFI INC	COM	90467710	2,433	862,822	SH	DEFINED	1,2,5,6
UNIFIRST CORP MASS	COM	90470810	10,721	361,112	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,180	48,057	SH	DEFINED	1
UNILEVER PLC	SPON ADR N	90476770	1,025	44,513	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	5,802	233,947	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	1,581	304,549	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	882,977	18,472,323	SH	DEFINED	1,2,5,6,7,8,
UNISOURCE ENERGY COR	COM	90920510	26,954	918,036	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	3,675	4,323,531	SH	DEFINED	1,2,5,10
UNIT CORP	COM	90921810	25,736	963,186	SH	DEFINED	1,2,5,6,7,10
UNITED AMER INDEMNIT	CL A	90933T10	4,019	313,730	SH	DEFINED	1,2
UNITED BANKSHARES IN	COM	90990710	44,713	1,345,954	SH	DEFINED	1,2,5

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
UNITED CAPITAL CORP	COM	90991210	340	18,745	SH	DEFINED 1
UNITED CMNTY BKS BLA	CAP STK	90984P10	11,495	846,452	SH	DEFINED 1,2
UNITED CMNTY FINL CO	COM	90983910	660	733,449	SH	DEFINED 1,2,5
UNITED FINANCIAL BAN	COM	91030T10	4,039	266,805	SH	DEFINED 1,2
UNITED FIRE & CAS CO	COM	91033110	12,342	397,237	SH	DEFINED 1,2
UNITED MICROELECTRON	SPON ADR N	91087340	1,459	744,571	SH	DEFINED 1,6
UNITED NAT FOODS INC	COM	91116310	14,389	807,479	SH	DEFINED 1,2,6
UNITED ONLINE INC	COM	91126810	12,638	2,081,976	SH	DEFINED 1,2,5
UNITED PANAM FINANCI	COM	91130110	21	13,475	SH	DEFINED 1
UNITED PARCEL SERVIC	CL B	91131210	1,741,735	31,576,054	SH	DEFINED 1,2,5,6,7,8,
UNITED RENTALS INC	COM	91136310	17,046	1,869,045	SH	DEFINED 1,2,5,8,10
UNITED SECURITY BANC	COM	91146010	1,289	111,334	SH	DEFINED 1
UNITED STATES CELLUL	COM	91168410	8,221	190,131	SH	DEFINED 1,2,5,8,10
UNITED STATES LIME &	COM	91192210	635	26,524	SH	DEFINED 1,2
UNITED STATES STL CO	COM	91290910	187,001	5,026,905	SH	DEFINED 1,2,5,6,7,8,
UNITED STATIONERS IN	COM	91300410	19,482	581,714	SH	DEFINED 1,2,5,8
UNITED TECHNOLOGIES	COM	91301710	5,650,349	105,416,965	SH	DEFINED 1,2,5,6,7,8,
UNITED THERAPEUTICS	COM	91307C10	79,081	1,264,292	SH	DEFINED 1,2,5,6,7
UNITEDHEALTH GROUP I	COM	91324P10	1,189,346	44,712,268	SH	DEFINED 1,2,5,6,7,8,
UNITRIN INC	COM	91327510	14,611	916,630	SH	DEFINED 1,2,5,10
UNIVERSAL AMERICAN C	COM	91337710	5,895	668,352	SH	DEFINED 1,2
UNIVERSAL CORP VA	COM	91345610	18,040	603,963	SH	DEFINED 1,2,5,8
UNIVERSAL DISPLAY CO	COM	91347P10	4,248	449,485	SH	DEFINED 1,2,6
UNIVERSAL ELECTRS IN	COM	91348310	4,182	257,850	SH	DEFINED 1,2,5,6
UNIVERSAL FST PRODS	COM	91354310	8,375	311,222	SH	DEFINED 1,2
UNIVERSAL HEALTH RLT	SH BEN INT	91359E10	11,779	357,918	SH	DEFINED 1,2,3
UNIVERSAL HLTH SVCS	CL B	91390310	38,141	1,015,204	SH	DEFINED 1,2,5,8,10,1

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

UNIVERSAL STAINLESS	COM	91383710	1,732	119,563	SH	DEFINED	1,2,5
UNIVERSAL TECHNICAL	COM	91391510	6,333	368,835	SH	DEFINED	1,2,6
UNIVERSAL TRUCKLOAD	COM	91388P10	1,421	100,354	SH	DEFINED	1,6
UNIVEST CORP PA	COM	91527110	6,896	214,549	SH	DEFINED	1,2
UNUM GROUP	COM	91529Y10	300,226	16,141,168	SH	DEFINED	1,2,5,6,7,8,
UQM TECHNOLOGIES INC	COM	90321310	20	15,719	SH	DEFINED	1
URANIUM RES INC	COM PAR \$0	91690150	560	727,015	SH	DEFINED	1
URBAN OUTFITTERS INC	COM	91704710	45,299	3,023,977	SH	DEFINED	1,2,5,7,8,10
UROLOGIX INC	COM	91727310	8	14,851	SH	DEFINED	1
URS CORP NEW	COM	90323610	69,201	1,697,342	SH	DEFINED	1,2,5,10
URSTADT BIDDLE PPTYS	CL A	91728620	6,247	392,124	SH	DEFINED	1,2,3
US BANCORP DEL	COM NEW	90297330	1,912,192	76,457,110	SH	DEFINED	1,2,5,6,7,8,
US GOLD CORPORATION	COM PAR \$0	91202320	36	39,421	SH	DEFINED	1
USA MOBILITY INC	COM	90341G10	6,369	550,463	SH	DEFINED	1,2,5
USANA HEALTH SCIENCE	COM	90328M10	4,902	143,171	SH	DEFINED	1,2,6
USEC INC	COM	90333E10	8,366	1,863,350	SH	DEFINED	1,2,5
UST INC	COM	90291110	351,841	5,071,212	SH	DEFINED	1,2,5,6,7,8,
UTI WORLDWIDE INC	ORD	G8721010	10,748	749,523	SH	DEFINED	1,2,5,6,7,10
UTSTARCOM INC	COM	91807610	3,654	1,974,943	SH	DEFINED	1,2,5
V F CORP	COM	91820410	178,795	3,264,466	SH	DEFINED	1,2,5,6,7,8,
VAALCO ENERGY INC	COM NEW	91851C20	11,709	1,573,732	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
VAIL RESORTS INC	COM	91879Q10	15,524	583,613	SH	DEFINED	1,2,6
VALASSIS COMMUNICATI	COM	91886610	1,116	845,192	SH	DEFINED	1,2,5
VALEANT PHARMACEUTIC	COM	91911X10	51,503	2,249,053	SH	DEFINED	1,2,5,6
VALENCE TECHNOLOGY I	COM	91891410	1,247	685,347	SH	DEFINED	1,2
VALERO ENERGY CORP N	COM	91913Y10	480,810	22,218,582	SH	DEFINED	1,2,5,6,7,8,
VALHI INC NEW	COM	91890510	586	54,800	SH	DEFINED	1,2,10
VALIDUS HOLDINGS LTD	COM SHS	G9319H10	23,427	895,515	SH	DEFINED	1,2
VALLEY NATL BANCORP	COM	91979410	65,748	3,246,820	SH	DEFINED	1,2,5,8,10,1
VALMONT INDS INC	COM	92025310	16,932	275,945	SH	DEFINED	1,2,5,6,10
VALSPAR CORP	COM	92035510	33,251	1,838,112	SH	DEFINED	1,2,5,10
VALUE LINE INC	COM	92043710	580	16,806	SH	DEFINED	1
VALUECLICK INC	COM	92046N10	18,024	2,635,079	SH	DEFINED	1,2,5,6,8
VALUEVISION MEDIA IN	CL A	92047K10	19	57,282	SH	DEFINED	1
VANDA PHARMACEUTICAL	COM	92165910	8	15,825	SH	DEFINED	1,2
VANGUARD BD INDEX FD	TOTAL BND	92193783	45,629	577,800	SH	DEFINED	2
VANGUARD INDEX FDS	REIT ETF	92290855	3,364	92,300	SH	DEFINED	2
VANGUARD INDEX FDS	STK MRK ET	92290876	225	5,030	SH	DEFINED	1
VANGUARD INTL EQUITY	EMR MKT ET	92204285	20,456	867,904	SH	DEFINED	1,2
VARIAN INC	COM	92220610	28,424	848,236	SH	DEFINED	1,2,5,6
VARIAN MED SYS INC	COM	92220P10	182,265	5,201,615	SH	DEFINED	1,2,5,6,7,8,
VARIAN SEMICONDUCTOR	COM	92220710	16,911	933,305	SH	DEFINED	1,2,5,6,10
VASCO DATA SEC INTL	COM	92230Y10	4,552	440,681	SH	DEFINED	1,2,5,6
VASCULAR SOLUTIONS I	COM	92231M10	170	18,808	SH	DEFINED	1,2
VCA ANTECH INC	COM	91819410	33,025	1,661,200	SH	DEFINED	1,2,5,6,10
VECTOR GROUP LTD	COM	92240M10	6,125	449,678	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	50,725	2,028,190	SH	DEFINED	1,2,5,7,10
VEECO INSTRS INC DEL	COM	92241710	3,460	545,682	SH	DEFINED	1,2,5,6
VENOCO INC	COM	92275P30	828	305,672	SH	DEFINED	1,2,6
VENTAS INC	COM	92276F10	143,355	4,270,321	SH	DEFINED	1,2,3,5,7,8,

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

VERENIUM CORPORATION	COM	92340P10	41	46,063	SH	DEFINED	1
VERIFONE HLDGS INC	COM	92342Y10	6,054	1,235,411	SH	DEFINED	1,2,6
VERIGY LTD	SHS	Y9369110	411	42,674	SH	DEFINED	1,2,5,6
VERISIGN INC	COM	92343E10	130,999	6,865,792	SH	DEFINED	1,2,5,6,7,8,
VERIZON COMMUNICATIO	COM	92343V10	3,802,712	112,174,390	SH	DEFINED	1,2,5,6,7,8,
VERSO PAPER CORP	COM	92531L10	154	149,201	SH	DEFINED	1,2
VERTEX PHARMACEUTICA	COM	92532F10	137,470	4,525,020	SH	DEFINED	1,2,5,7,8,10
VIACOM INC NEW	CL A	92553P10	266	13,232	SH	DEFINED	1,2,5
VIACOM INC NEW	CL B	92553P20	397,830	20,872,532	SH	DEFINED	1,2,5,6,7,8,
VIAD CORP	COM NEW	92552R40	13,493	545,404	SH	DEFINED	1,2,5
VIASAT INC	COM	92552V10	13,152	546,185	SH	DEFINED	1,2,5,6
VICAL INC	COM	92560210	29	20,410	SH	DEFINED	1
VICOR CORP	COM	92581510	2,135	323,017	SH	DEFINED	1,2,6
VIEWPOINT FINL GROUP	COM	92672710	2,319	144,461	SH	DEFINED	1,2,6
VIGNETTE CORP	COM NEW	92673440	5,650	600,378	SH	DEFINED	1,2,5,6
VILLAGE SUPER MKT IN	CL A NEW	92710740	3,389	59,050	SH	DEFINED	1,2
VINA CONCHA Y TORO S	SPONSORED	92719110	294	9,642	SH	DEFINED	1,2
VIRAGE LOGIC CORP	COM	92763R10	36	11,999	SH	DEFINED	1
VIRCO MFG CO	COM	92765110	25	12,730	SH	DEFINED	1

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
VIRGIN MEDIA INC	COM	92769L10	39,760	7,967,951	SH	DEFINED 1,2,5,7,8,10
VIRGIN MOBILE USA IN	CL A	92769R10	264	314,632	SH	DEFINED 1
VIRGINIA COMM BANCOR	COM	92778Q10	114	22,085	SH	DEFINED 1
VIOPHARMA INC	COM	92824110	33,329	2,559,853	SH	DEFINED 1,2,5,6
VIRTUAL RADIOLOGIC C	COM	92826B10	751	88,606	SH	DEFINED 1,2
VIRTUSA CORP	COM	92827P10	616	109,223	SH	DEFINED 1
VISA INC	COM CL A	92826C83	322,420	6,147,180	SH	DEFINED 1,2,5,7,8,10
VISHAY INTERTECHNOLO	COM	92829810	20,367	5,955,409	SH	DEFINED 1,2,5,7,8,10
VISION-SCIENCES INC	COM	92791210	209	136,477	SH	DEFINED 1
VISTA GOLD CORP	COM NEW	92792630	18	16,100	SH	DEFINED 1
VISTAPRINT LIMITED	SHS	G9376220	12,494	671,360	SH	DEFINED 1,2,5,6,8
VISTEON CORP	COM	92839U10	1,370	3,915,060	SH	DEFINED 1,2,5,6
VITAL IMAGES INC	COM	92846N10	3,565	256,266	SH	DEFINED 1,2,5,6
VIVUS INC	COM	92855110	8,701	1,635,475	SH	DEFINED 1,2,5,6
VMWARE INC	CL A COM	92856340	15,486	653,703	SH	DEFINED 1,2,5,7,8,10
VNUS MED TECHNOLOGIE	COM	92856610	3,295	203,168	SH	DEFINED 1,2,6
VOCUS INC	COM	92858J10	4,537	249,158	SH	DEFINED 1,2,6
VODAFONE GROUP PLC N	SPONS ADR	92857W20	7,472	365,538	SH	DEFINED 1,2
VOLCANO CORPORATION	COM	92864510	11,813	787,559	SH	DEFINED 1,2,6
VOLCOM INC	COM	92864N10	3,308	303,477	SH	DEFINED 1,2,6
VOLT INFORMATION SCI	COM	92870310	1,940	268,317	SH	DEFINED 1,2,5
VOLTERRA SEMICONDUCT	COM	92870810	2,963	414,397	SH	DEFINED 1,2
VONAGE HLDGS CORP	COM	92886T20	518	785,251	SH	DEFINED 1,2,6
VORNADO RLTY TR	DBC 2.85	929042AC	738	1,000,000	SH	DEFINED 1
VORNADO RLTY TR	SH BEN INT	92904210	481,664	7,981,175	SH	DEFINED 1,2,3,5,6,7,
VOTORANTIM CELULOSE	SPONSORED	92906P10	464	58,530	SH	DEFINED 1,2,7
VSE CORP	COM	91828410	1,944	49,566	SH	DEFINED 1,2
VULCAN MATLS CO	COM	92916010	286,606	4,119,081	SH	DEFINED 1,2,5,6,7,8,
W & T OFFSHORE INC	COM	92922P10	7,289	509,011	SH	DEFINED 1,2,5,6,7,8,
W HLDG CO INC	COM NEW	92925187	344	33,443	SH	DEFINED 1,2,5
W P CAREY & CO LLC	COM	92930Y10	667	28,453	SH	DEFINED 1,2

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

WABASH NATL CORP	COM	92956610	3,151	700,195	SH	DEFINED	1,2
WABCO HLDGS INC	COM	92927K10	13,534	857,155	SH	DEFINED	1,2,5,8,10,1
WABTEC CORP	COM	92974010	57,962	1,458,161	SH	DEFINED	1,2,5,6
WACHOVIA CORP NEW	COM	92990310	491,483	88,715,426	SH	DEFINED	1,2,5,6,7,8,
WACOAL HOLDINGS CORP	ADR	93000420	475	7,205	SH	DEFINED	1
WADDELL & REED FINL	CL A	93005910	23,718	1,534,155	SH	DEFINED	1,2,5,10
WAL MART STORES INC	COM	93114210	5,273,620	94,070,992	SH	DEFINED	1,2,5,6,7,8,
WALGREEN CO	COM	93142210	868,755	35,215,026	SH	DEFINED	1,2,5,6,7,8,
WALTER INDS INC	COM	93317Q10	13,129	749,801	SH	DEFINED	1,2,5,7,8,10
WARNACO GROUP INC	COM NEW	93439040	27,242	1,387,756	SH	DEFINED	1,2,5,6
WARNER CHILCOTT LIM	COM CL A	G9435N10	21,927	1,512,192	SH	DEFINED	1,2,5,7,8,10
WARNER MUSIC GROUP C	COM	93455010	3,907	1,293,652	SH	DEFINED	1,2,7,10
WARREN RES INC	COM	93564A10	1,767	887,726	SH	DEFINED	1,2,6
WASHINGTON FED INC	COM	93882410	27,738	1,854,168	SH	DEFINED	1,2,5,10
WASHINGTON POST CO	CL B	93964010	80,864	207,212	SH	DEFINED	1,2,5,6,7,8,
WASHINGTON REAL ESTA	SH BEN INT	93965310	46,902	1,657,319	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	4,438	224,720	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER M
WASTE CONNECTIONS IN	COM	94105310	66,820	2,116,579	SH	DEFINED 1,2,5,6
WASTE MGMT INC DEL	COM	94106L10	736,953	22,237,576	SH	DEFINED 1,2,5,6,7,8,
WASTE SERVICES INC D	COM NEW	94107520	3,517	534,556	SH	DEFINED 1,2,6
WATERS CORP	COM	94184810	142,508	3,888,344	SH	DEFINED 1,2,5,6,7,8,
WATERSTONE FINANCIAL	COM	94188810	379	113,059	SH	DEFINED 1,2,6
WATSCO INC	COM	94262220	17,053	444,101	SH	DEFINED 1,2
WATSON PHARMACEUTICA	COM	94268310	101,535	3,821,415	SH	DEFINED 1,2,5,6,7,8,
WATSON WYATT WORLDWI	CL A	94271210	58,502	1,223,383	SH	DEFINED 1,2,5,6,7
WATTS WATER TECHNOLO	CL A	94274910	13,841	554,288	SH	DEFINED 1,2
WAUSAU PAPER CORP	COM	94331510	11,411	997,433	SH	DEFINED 1,2
WAVE SYSTEMS CORP	COM NEW	94352630	5	12,338	SH	DEFINED 1
WCA WASTE CORP	COM	92926K10	32	12,600	SH	DEFINED 1
WD-40 CO	COM	92923610	8,294	293,164	SH	DEFINED 1,2
WEATHERFORD INTERNAT	COM	G9508910	284,096	26,256,547	SH	DEFINED 1,2,5,6,7,8,
WEB COM GROUP INC	COM	94733A10	1,342	366,547	SH	DEFINED 1
WEBMD HEALTH CORP	CL A	94770V10	1,474	62,479	SH	DEFINED 1,2,6,10
WEBSense INC	COM	94768410	12,899	861,643	SH	DEFINED 1,2,5,6,8
WEBSTER FINL CORP CO	COM	94789010	24,196	1,755,902	SH	DEFINED 1,2,5,7,10
WEIGHT WATCHERS INTL	COM	94862610	11,324	384,921	SH	DEFINED 1,2,5,10,12
WEINGARTEN RLTY INVS	SH BEN INT	94874110	52,938	2,558,649	SH	DEFINED 1,2,3,5,8,10
WEIS MKTS INC	COM	94884910	6,248	185,788	SH	DEFINED 1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	9,539	741,721	SH	DEFINED 1,2,5,7,8,10
WELLPOINT INC	COM	94973V10	802,688	19,052,645	SH	DEFINED 1,2,5,6,7,8,
WELLS FARGO & CO NEW	COM	94974610	4,752,230	161,201,843	SH	DEFINED 1,2,5,6,7,8,
WENDYS ARBYS GROUP I	COM	95058710	51,130	10,350,210	SH	DEFINED 1,2,5,6,8,12
WERNER ENTERPRISES I	COM	95075510	31,539	1,818,853	SH	DEFINED 1,2,5,6,7,8
WESBANCO INC	COM	95081010	15,813	581,150	SH	DEFINED 1,2
WESCO FINL CORP	COM	95081710	4,481	15,563	SH	DEFINED 1,2,5,10,12
WESCO INTL INC	COM	95082P10	11,850	616,249	SH	DEFINED 1,2,5,8,10
WEST BANCORPORATION	CAP STK	95123P10	3,264	266,420	SH	DEFINED 1,2
WEST COAST BANCORP O	COM	95214510	1,847	280,301	SH	DEFINED 1,2
WEST MARINE INC	COM	95423510	60	14,137	SH	DEFINED 1
WEST PHARMACEUTICAL	COM	95530610	23,919	633,270	SH	DEFINED 1,2,5,6

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

WESTAMERICA BANCORPO	COM	95709010	52,513	1,026,653	SH	DEFINED	1,2,5,6
WESTAR ENERGY INC	COM	95709T10	58,023	2,828,999	SH	DEFINED	1,2,5
WESTELL TECHNOLOGIES	CL A	95754110	14	51,412	SH	DEFINED	1
WESTERN ALLIANCE BAN	COM	95763810	3,596	356,423	SH	DEFINED	1,2
WESTERN DIGITAL CORP	COM	95810210	68,895	6,017,005	SH	DEFINED	1,2,5,7,8,10
WESTERN GAS PARTNERS	COM UNIT L	95825410	218	16,973	SH	DEFINED	1,2
WESTERN REFNG INC	COM	95931910	4,144	534,013	SH	DEFINED	1,2,5
WESTERN UN CO	COM	95980210	375,602	26,192,583	SH	DEFINED	1,2,5,6,7,8,
WESTFIELD FINANCIAL	COM	96008P10	4,962	480,814	SH	DEFINED	1,2
WESTLAKE CHEM CORP	COM	96041310	5,258	322,760	SH	DEFINED	1,2
WESTMORELAND COAL CO	COM	96087810	1,950	175,699	SH	DEFINED	1,2,5
WESTPAC BKG CORP	SPONSORED	96121430	2,796	46,408	SH	DEFINED	1
WESTWOOD HLDGS GROUP	COM	96176510	3,160	111,220	SH	DEFINED	1,2,6
WET SEAL INC	CL A	96184010	4,871	1,639,960	SH	DEFINED	1,2,6
WEYCO GROUP INC	COM	96214910	3,702	112,003	SH	DEFINED	1,2

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER M
WEYERHAEUSER CO	COM	96216610	243,306	7,948,569	SH	DEFINED	1,2,5,6,7,8,
WGL HLDGS INC	COM	92924F10	83,192	2,544,866	SH	DEFINED	1,2,5
WHIRLPOOL CORP	COM	96332010	119,479	2,889,461	SH	DEFINED	1,2,5,6,7,8,
WHITE ELECTR DESIGNS	COM	96380110	106	29,060	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	27,065	101,327	SH	DEFINED	1,2,5,7,8,10
WHITING PETE CORP NE	COM	96638710	21,222	634,238	SH	DEFINED	1,2,5,7,10
WHITNEY HLDG CORP	COM	96661210	28,668	1,792,893	SH	DEFINED	1,2,5,10
WHOLE FOODS MKT INC	COM	96683710	50,668	5,367,381	SH	DEFINED	1,2,5,6,7,8,
WILEY JOHN & SONS IN	CL A	96822320	30,036	844,196	SH	DEFINED	1,2,5,6,10
WILLBROS GROUP INC	COM	96919910	5,106	602,874	SH	DEFINED	1,2,5
WILLIAMS CLAYTON ENE	COM	96949010	7,277	160,152	SH	DEFINED	1,2
WILLIAMS COS INC DEL	COM	96945710	361,087	24,936,944	SH	DEFINED	1,2,5,6,7,8,
WILLIAMS PARTNERS L	COM UNIT L	96950F10	574	48,099	SH	DEFINED	1,2
WILLIAMS PIPELINE PA	COM UNIT L	96950K10	191	13,499	SH	DEFINED	1,2
WILLIAMS SONOMA INC	COM	96990410	16,019	2,038,003	SH	DEFINED	1,2,5,10
WILLIS GROUP HOLDING	SHS	G9665510	21,340	857,704	SH	DEFINED	1,2,5,7,8,10
WILLIS LEASE FINANCE	COM	97064610	101	10,856	SH	DEFINED	1,2
WILMINGTON TRUST COR	COM	97180710	59,294	2,666,116	SH	DEFINED	1,2,5,7,10
WILSHIRE BANCORP INC	COM	97186T10	4,598	506,345	SH	DEFINED	1,2
WILSHIRE ENTERPRISES	COM	97188910	18	17,686	SH	DEFINED	1
WIMM BILL DANN FOODS	SPONSORED	97263M10	474	18,010	SH	DEFINED	1,2,5,7
WIND RIVER SYSTEMS I	COM	97314910	17,051	1,888,280	SH	DEFINED	1,2,5,6
WINDSTREAM CORP	COM	97381W10	145,369	15,800,958	SH	DEFINED	1,2,5,6,7,8,
WINN DIXIE STORES IN	COM NEW	97428030	15,405	956,839	SH	DEFINED	1,2,6,8
WINNEBAGO INDS INC	COM	97463710	3,104	514,711	SH	DEFINED	1,2
WINTHROP RLTY TR	SH BEN INT	97639130	1,990	183,606	SH	DEFINED	1,2,3,5
WINTRUST FINANCIAL C	COM	97650W10	22,170	1,077,769	SH	DEFINED	1,2
WIPRO LTD	SPON ADR 1	97651M10	2,983	366,881	SH	DEFINED	1,2,5,6
WIRELESS TELECOM GRO	COM	97652410	3	10,100	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	190,490	4,537,626	SH	DEFINED	1,2,5,6,7,8,
WMS INDS INC	COM	92929710	24,893	925,391	SH	DEFINED	1,2,6
WOLVERINE WORLD WIDE	COM	97809710	21,157	1,005,545	SH	DEFINED	1,2,5
WONDER AUTO TECHNOLO	COM	97816610	496	126,567	SH	DEFINED	1
WOODWARD GOVERNOR CO	COM	98074510	37,791	1,641,668	SH	DEFINED	1,2,5,6
WOORI FIN HLDGS CO L	ADR	98106310	206	14,430	SH	DEFINED	1,6

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

WORLD ACCEP CORP DEL	COM	98141910	6,774	342,831	SH	DEFINED	1,2,6
WORLD FUEL SVCS CORP	COM	98147510	32,921	889,751	SH	DEFINED	1,2,6,8
WORLD WRESTLING ENTM	CL A	98156Q10	3,653	329,725	SH	DEFINED	1,2
WORTHINGTON INDS INC	COM	98181110	33,402	3,031,064	SH	DEFINED	1,2,5
WPP PLC	ADR	92933H10	378	12,785	SH	DEFINED	1
WPT ENTERPRISES INC	COM	98211W10	11	25,391	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	8,148	646,646	SH	DEFINED	1,2,6
WRIGHT MED GROUP INC	COM	98235T10	11,694	572,373	SH	DEFINED	1,2,6
WSFS FINL CORP	COM	92932810	6,628	138,118	SH	DEFINED	1,2,5
WYETH	DBCV	983024AD	248	250,000	SH	DEFINED	1
WYETH	COM	98302410	1,843,372	49,143,490	SH	DEFINED	1,2,5,6,7,8,
WYNDHAM WORLDWIDE CO	COM	98310W10	37,813	5,772,952	SH	DEFINED	1,2,5,6,8,10
WYNN RESORTS LTD	COM	98313410	85,019	2,011,805	SH	DEFINED	1,2,5,6,7,8,

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER M
XCEL ENERGY INC	COM	98389B10	336,872	18,160,236	SH	DEFINED 1,2,5,6,7,8,
XENOPORT INC	COM	98411C10	13,033	519,644	SH	DEFINED 1,2,5,6
XERIUM TECHNOLOGIES	COM	98416J10	309	468,333	SH	DEFINED 1,2
XEROX CORP	COM	98412110	504,864	63,345,605	SH	DEFINED 1,2,5,6,7,8,
XILINX INC	DBCV 3.12	983919AD	170	250,000	SH	DEFINED 1
XILINX INC	COM	98391910	172,051	9,654,913	SH	DEFINED 1,2,5,6,7,8,
XL CAP LTD	CL A	G9825510	48,841	13,200,209	SH	DEFINED 1,2,5,6,7,8,
XOMA LTD	ORD	G9825R10	1,082	1,745,337	SH	DEFINED 1,2,5,6
X-RITE INC	COM	98385710	50	33,880	SH	DEFINED 1
XTO ENERGY INC	COM	98385X10	792,709	22,475,460	SH	DEFINED 1,2,5,6,7,8,
YADKIN VALLEY FINANC	COM	98431410	1,940	136,168	SH	DEFINED 1,2
YAHOO INC	COM	98433210	591,379	48,473,666	SH	DEFINED 1,2,5,6,7,8,
YORK WTR CO	COM	98718410	258	21,309	SH	DEFINED 1,2
YOUBET COM INC	COM	98741310	24	27,710	SH	DEFINED 1
YOUNG BROADCASTING I	CL A	98743410	1	18,340	SH	DEFINED 1
YRC WORLDWIDE INC	COM	98424910	5,534	1,928,098	SH	DEFINED 1,2,5,8
YUM BRANDS INC	COM	98849810	732,236	23,245,601	SH	DEFINED 1,2,5,6,7,8,
ZALE CORP NEW	COM	98885810	2,260	678,637	SH	DEFINED 1,2,5,6
ZAPATA CORP	COM PAR \$	98907060	109	18,078	SH	DEFINED 1
ZAREBA SYSTEMS INC	COM	98913110	25	16,900	SH	DEFINED 1
ZEBRA TECHNOLOGIES C	CL A	98920710	24,707	1,219,511	SH	DEFINED 1,2,5,6,8,10
ZENITH NATL INS CORP	COM	98939010	26,958	853,924	SH	DEFINED 1,2,8
ZEP INC	COM	98944B10	7,174	371,524	SH	DEFINED 1,2,5,6
ZHONE TECHNOLOGIES I	COM	98950P10	8	99,984	SH	DEFINED 1
ZHONGPIN INC	COM	98952K10	2,716	226,334	SH	DEFINED 1,2
ZIMMER HLDGS INC	COM	98956P10	323,971	8,015,117	SH	DEFINED 1,2,5,6,7,8,
ZIONS BANCORPORATION	COM	98970110	143,407	5,850,967	SH	DEFINED 1,2,5,6,7,8,
ZIX CORP	COM	98974P10	47	39,163	SH	DEFINED 1
ZOLL MED CORP	COM	98992210	7,678	406,432	SH	DEFINED 1,2,6
ZOLTEK COS INC	COM	98975W10	3,852	428,478	SH	DEFINED 1,2,5,6
ZORAN CORP	COM	98975F10	8,046	1,178,068	SH	DEFINED 1,2,5
ZUMIEZ INC	COM	98981710	2,471	331,634	SH	DEFINED 1,2,6
ZYGO CORP	COM	98985510	1,712	247,775	SH	DEFINED 1,2
ZYMOGENETICS INC	COM	98985T10	1,771	590,438	SH	DEFINED 1,2,6
TOTAL MARKET						

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

VALUE

387,495,943