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STATE STREET CORP
Form 13F-HR
May 15, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: MARCH 31, 2007

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 SENIOR VICE PRESIDENT AND CORPORATE CONTROLLER
Telephone: 617-664-8697

Signature, Place, and Date of Signing:

| | | |
|----------------------|-----------------------|--------------|
| /s/ JAMES J. MALERBA | Boston, Massachusetts | May 10, 2007 |
| ----- | ----- | ----- |
| [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).)

FORM 13F SUMMARY PAGE

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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: 12
 Form 13F Information Table Entry Total: 3,989
 Form 13F Information Table Value Total: 521,334,081 (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 |
| 14 | 28-11333 | State Street Trust & Banking Co., Ltd. |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|---------------|
| 1 800 FLOWERS COM | CL A | 68243Q10 | 4,147 | 533,037 | SH | DEFINED 1,2,6 |
| 1-800 CONTACTS INC | COM | 68197710 | 239 | 14,235 | SH | DEFINED 1 |
| 1ST SOURCE CORP | COM | 33690110 | 11,676 | 446,168 | SH | DEFINED 1,2 |
| 21ST CENTY HLDG CO | COM | 90136Q10 | 181 | 10,100 | SH | DEFINED 1,2 |
| 21ST CENTY INS GROUP | COM | 90130N10 | 16,787 | 791,833 | SH | DEFINED 1,2,5 |
| 24/7 REAL MEDIA | | | | | | |

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| | | | | | | | |
|--------------------------|-------------|----------|-----------|------------|----|---------|----------------|
| INC | COM NEW | 90131420 | 5,875 | 731,660 | SH | DEFINED | 1,5 |
| 3COM CORP | COM | 88553510 | 36,096 | 9,231,638 | SH | DEFINED | 1,2,5,6 |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 5,582 | 254,771 | SH | DEFINED | 1 |
| 3M CO | COM | 88579Y10 | 4,153,154 | 54,339,323 | SH | DEFINED | 1,2,5,6,7,8,10 |
| 4 KIDS ENTMT INC | COM | 35086510 | 341 | 17,999 | SH | DEFINED | 1 |
| 8X8 INC NEW | COM | 28291410 | 37 | 25,500 | SH | DEFINED | 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 19,420 | 1,318,422 | SH | DEFINED | 1,2,5,6 |
| A C MOORE ARTS & CRA | COM | 00086T10 | 5,422 | 254,098 | SH | DEFINED | 1,2,5,6 |
| A D C | | | | | | | |
| TELECOMMUNICAT | COM NEW | 00088630 | 49,370 | 2,949,203 | SH | DEFINED | 1,2,5,6,7,8,10 |
| A S V INC | COM | 00196310 | 9,167 | 600,737 | SH | DEFINED | 1,2,6 |
| AAON INC | COM PAR \$0 | 00036020 | 3,990 | 152,689 | SH | DEFINED | 1 |
| AAR CORP | COM | 00036110 | 17,379 | 630,579 | SH | DEFINED | 1,2,5,6 |
| AARON RENTS INC | COM | 00253520 | 18,648 | 705,287 | SH | DEFINED | 1,2,6 |
| AASTROM | | | | | | | |
| BIOSCIENCES | COM | 00253U10 | 277 | 200,800 | SH | DEFINED | 1,5 |
| ABAXIS INC | COM | 00256710 | 7,942 | 325,893 | SH | DEFINED | 1,2 |
| ABB LTD | SPONSORED | 00037520 | 27,988 | 1,629,086 | SH | DEFINED | 1,2 |
| ABBOTT LABS | COM | 00282410 | 2,399,372 | 42,999,501 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ABERCROMBIE & FITCH | CL A | 00289620 | 177,896 | 2,350,638 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ABINGTON CMNTY | | | | | | | |
| BANCO | COM | 00350R10 | 1,548 | 77,968 | SH | DEFINED | 1 |
| ABIOMED INC | COM | 00365410 | 4,513 | 330,410 | SH | DEFINED | 1 |
| ABITIBI- CONSOLIDATED | COM | 00392410 | 39 | 13,683 | SH | DEFINED | 13 |
| ABM INDS INC | COM | 00095710 | 36,837 | 1,395,886 | SH | DEFINED | 1,2,5 |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 4,067 | 94,532 | SH | DEFINED | 1 |
| ABRAXAS PETE CORP | COM | 00383010 | 286 | 88,029 | SH | DEFINED | 1,2,5 |
| ABRAXIS | | | | | | | |
| BIOSCIENCE I | COM | 00383E10 | 15,692 | 587,478 | SH | DEFINED | 1,2,5,12 |
| ABX AIR INC | COM | 00080S10 | 6,251 | 912,538 | SH | DEFINED | 1,2 |
| ACA CAPITAL HOLDINGS | COM | 00083310 | 902 | 64,314 | SH | DEFINED | 1,2 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 7,763 | 490,731 | SH | DEFINED | 1,2,5 |
| ACADIA PHARMACEUTICA | COM | 00422510 | 5,215 | 347,236 | SH | DEFINED | 1,5 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 26,811 | 1,028,441 | SH | DEFINED | 1,2,3,5 |
| ACCELRYIS INC | COM | 00430U10 | 413 | 64,764 | SH | DEFINED | 1,2,5 |
| ACCENTURE LTD | | | | | | | |
| BERMUD | CL A | G1150G11 | 170,871 | 4,433,593 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ACCESS INTEGRATED TE | CL A | 00432910 | 1,409 | 259,480 | SH | DEFINED | 1 |
| ACCO BRANDS CORP | COM | 00081T10 | 20,389 | 846,362 | SH | DEFINED | 1,2,5,6 |
| ACCREDITED HOME LEND | COM | 00437P10 | 3,608 | 389,254 | SH | DEFINED | 1,2,5 |
| ACCURAY INC | COM | 00439710 | 446 | 20,065 | SH | DEFINED | 1,2 |
| ACCURIDE CORP | COM | 00439810 | 4,753 | 325,578 | SH | DEFINED | 1,2,6 |
| ACE LTD | ORD | G0070K10 | 507,770 | 8,898,881 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ACETO CORP | COM | 00444610 | 199 | 25,237 | SH | DEFINED | 1 |
| ACME COMMUNICATION I | COM | 00463110 | 262 | 45,878 | SH | DEFINED | 1,2 |
| ACME PACKET INC | COM | 00476410 | 2,525 | 170,849 | SH | DEFINED | 1,2 |
| ACORDA THERAPEUTICS | COM | 00484M10 | 761 | 39,200 | SH | DEFINED | 1,2 |
| ACTEL CORP | COM | 00493410 | 10,284 | 622,524 | SH | DEFINED | 1,2 |
| ACTIVE POWER INC | COM | 00504W10 | 160 | 82,564 | SH | DEFINED | 1,5 |
| ACTIVIDENTITY CORP | COM | 00506P10 | 266 | 52,628 | SH | DEFINED | 1 |
| ACTIVISION INC NEW | COM NEW | 00493020 | 99,902 | 5,274,643 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ACTUANT CORP | CL A NEW | 00508X20 | 23,582 | 464,120 | SH | DEFINED | 1,2,6 |

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|-------------------------|------------|----------|-----------|------------|----|---------|----------------|
| ACTUATE CORP | COM | 00508B10 | 4,106 | 786,516 | SH | DEFINED | 1,5 |
| ACUITY BRANDS INC | COM | 00508Y10 | 51,148 | 939,536 | SH | DEFINED | 1,2,5,12 |
| ACXIOM CORP | COM | 00512510 | 50,330 | 2,352,966 | SH | DEFINED | 1,2,5,6,10,12 |
| ADAMS RESPIRATORY TH | COM | 00635P10 | 16,583 | 493,090 | SH | DEFINED | 1,2,6 |
| ADAPTEC INC | COM | 00651F10 | 8,214 | 2,122,552 | SH | DEFINED | 1,2,5,6 |
| ADECCO SA | SPONSORED | 00675410 | 348 | 21,821 | SH | DEFINED | 1 |
| ADESA INC | COM | 00686U10 | 39,649 | 1,435,001 | SH | DEFINED | 1,2,5,12 |
| ADEZA BIOMEDICAL COR | COM | 00686410 | 492 | 20,600 | SH | DEFINED | 1 |
| ADMINISTAFF INC | COM | 00709410 | 17,541 | 498,329 | SH | DEFINED | 1,2,5,6 |
| ADOBE SYS INC | COM | 00724F10 | 641,047 | 15,372,818 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ADOLOR CORP | COM | 00724X10 | 6,285 | 718,246 | SH | DEFINED | 1,2,5,6 |
| ADTRAN INC | COM | 00738A10 | 42,327 | 1,738,289 | SH | DEFINED | 1,2,5,6,12 |
| ADVANCE AMER CASH AD | COM | 00739W10 | 19,622 | 1,274,963 | SH | DEFINED | 1,2,6 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 78,565 | 2,037,995 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ADVANCED ANALOGIC TE | COM | 00752J10 | 3,833 | 582,504 | SH | DEFINED | 1,2,6 |
| ADVANCED ENERGY INDS | COM | 00797310 | 21,901 | 1,040,932 | SH | DEFINED | 1,2,6 |
| ADVANCED MAGNETICS I | COM | 00753P10 | 9,958 | 165,224 | SH | DEFINED | 1,2,5 |
| ADVANCED MEDICAL OPT | COM | 00763M10 | 33,186 | 892,098 | SH | DEFINED | 1,2,5,6,12 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 195,792 | 14,991,756 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 12,013 | 2,015,654 | SH | DEFINED | 1,4 |
| ADVANTA CORP | CL B | 00794220 | 22,757 | 519,082 | SH | DEFINED | 1,2 |
| ADVENT SOFTWARE INC | COM | 00797410 | 20,776 | 595,810 | SH | DEFINED | 1,2,5,6 |
| ADVENTRX PHARMACEUTI | COM | 00764X10 | 2,020 | 807,942 | SH | DEFINED | 1,5 |
| ADVISORY BRD CO | COM | 00762W10 | 16,350 | 322,994 | SH | DEFINED | 1,2,6 |
| AEGON N V | ORD AMER R | 00792410 | 1,347 | 67,532 | SH | DEFINED | 1,2 |
| AEP INDS INC | COM | 00103110 | 6,528 | 151,815 | SH | DEFINED | 1,2 |
| AEROFLEX INC | COM | 00776810 | 17,886 | 1,360,170 | SH | DEFINED | 1,2,5,6 |
| AEROPOSTALE | COM | 00786510 | 131,841 | 3,277,193 | SH | DEFINED | 1,2,5,6,12 |
| AES CORP | COM | 00130H10 | 464,867 | 21,601,643 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AETNA INC NEW | COM | 00817Y10 | 1,229,584 | 28,079,109 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AFC ENTERPRISES INC | COM | 00104Q10 | 11,252 | 561,214 | SH | DEFINED | 1,2,6 |
| AFFILIATED COMPUTER | CL A | 00819010 | 150,319 | 2,552,969 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AFFILIATED MANAGERS | COM | 00825210 | 71,298 | 658,030 | SH | DEFINED | 1,2,5,6,10 |
| AFFIRMATIVE INS HLDG | COM | 00827210 | 2,548 | 147,284 | SH | DEFINED | 1,2 |
| AFFORDABLE RESIDENTI | COM | 00827310 | 9,678 | 797,880 | SH | DEFINED | 1,2,5,6 |
| AFFYMETRIX INC | COM | 00826T10 | 46,982 | 1,562,419 | SH | DEFINED | 1,2,5,6,12 |
| AFLAC INC | COM | 00105510 | 586,666 | 12,466,340 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AFTERMARKET TECHNOLO | COM | 00831810 | 14,896 | 613,501 | SH | DEFINED | 1,2,5 |
| AGCO CORP | COM | 00108410 | 165,259 | 4,470,096 | SH | DEFINED | 1,2,5,10 |
| AGERE SYS INC | COM | 00845V30 | 40,712 | 1,799,803 | SH | DEFINED | 1,2,5,6,12 |
| AGILE SOFTWARE CORP | COM | 00846X10 | 6,871 | 988,588 | SH | DEFINED | 1,2,6 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 398,945 | 11,841,649 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|-------------------------|-------------|----------|---------|-----------|----|---------|----------------|
| AGILYSYS INC | COM | 00847J10 | 23,325 | 1,038,034 | SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 56,329 | 1,318,556 | SH | DEFINED | 1,2,5,6 |
| AGREE REALTY CORP | COM | 00849210 | 5,440 | 159,339 | SH | DEFINED | 1,2,3 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 4,274 | 177,916 | SH | DEFINED | 1 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 480,629 | 6,498,494 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AIRCASTLE LTD | COM | G0129K10 | 913 | 25,817 | SH | DEFINED | 1,2 |
| AIRGAS INC | COM | 00936310 | 47,477 | 1,126,388 | SH | DEFINED | 1,2,5,6,12 |
| AIRSPAN NETWORKS INC | COM | 00950H10 | 85 | 22,468 | SH | DEFINED | 1 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 25,674 | 2,499,900 | SH | DEFINED | 1,2,6 |
| AK STL HLDG CORP | COM | 00154710 | 55,470 | 2,371,538 | SH | DEFINED | 1,2,5,6 |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 107,196 | 2,147,356 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AKORN INC | COM | 00972810 | 4,738 | 701,878 | SH | DEFINED | 1 |
| AKZO NOBEL NV | SPONSORED | 01019930 | 549 | 7,226 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|-------------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|----------------|
| ALABAMA NATL BANCORP | COM | 01031710 | 20,123 | 284,179 | SH | DEFINED | 1,2 |
| ALAMO GROUP INC | COM | 01131110 | 240 | 10,344 | SH | DEFINED | 1 |
| ALASKA AIR GROUP INC | COM | 01165910 | 43,378 | 1,138,529 | SH | DEFINED | 1,2,6,7 |
| ALASKA COMMUNICATION | COM | 01167P10 | 12,152 | 823,897 | SH | DEFINED | 1,2,6 |
| ALBANY INTL CORP | CL A | 01234810 | 15,993 | 444,999 | SH | DEFINED | 1,2 |
| ALBANY MOLECULAR RES | COM | 01242310 | 8,695 | 882,713 | SH | DEFINED | 1,2,5 |
| ALBEMARLE CORP | COM | 01265310 | 94,245 | 2,279,754 | SH | DEFINED | 1,2,5,12 |
| ALBERTO CULVER CO NE | COM | 01307810 | 30,742 | 1,343,621 | SH | DEFINED | 1,2,5,6,12 |
| ALCATEL-LUCENT | SPONSORED | 01390430 | 13,519 | 1,143,751 | SH | DEFINED | 1,2,5,7,8,12,1 |
| ALCOA INC | COM | 01381710 | 991,961 | 29,261,379 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ALCON INC | COM SHS | H0130110 | 13,346 | 101,241 | SH | DEFINED | 1,2,5,12 |
| ALESCO FINL INC | COM | 01448510 | 713 | 81,900 | SH | DEFINED | 1 |
| ALEXANDER & BALDWIN | COM | 01448210 | 31,950 | 633,425 | SH | DEFINED | 1,2,5,12 |
| ALEXANDERS INC | COM | 01475210 | 34,027 | 82,650 | SH | DEFINED | 1,2,3,5 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 79,577 | 792,838 | SH | DEFINED | 1,2,3,5 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 27,034 | 625,209 | SH | DEFINED | 1,2,5,6,12 |
| ALEXZA PHARMACEUTICA | COM | 01538410 | 511 | 39,700 | SH | DEFINED | 1 |
| ALFA CORP | COM | 01538510 | 13,470 | 728,886 | SH | DEFINED | 1,2 |
| ALFACELL CORP | COM | 01540410 | 37 | 26,635 | SH | DEFINED | 1,2 |
| ALICO INC | COM | 01623010 | 3,677 | 64,138 | SH | DEFINED | 1,2 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 15,209 | 958,983 | SH | DEFINED | 1,2,6 |
| ALKERMES INC | COM | 01642T10 | 26,687 | 1,728,426 | SH | DEFINED | 1,2,5,6,12 |
| ALLEGHANY CORP DEL | COM | 01717510 | 26,099 | 69,859 | SH | DEFINED | 1,2,5 |

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|----------------------|-------------|----------|-----------|------------|----|---------|----------------|
| ALLEGHENY ENERGY INC | COM | 01736110 | 235,524 | 4,792,915 | SH | DEFINED | 1,2,5,6,10,13, |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 297,547 | 2,788,896 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ALLEGIANT TRAVEL CO | COM | 01748X10 | 479 | 15,204 | SH | DEFINED | 1,2 |
| ALLERGAN INC | COM | 01849010 | 397,330 | 3,585,367 | SH | DEFINED | 1,2,5,6,10,12, |
| ALLETE INC | COM NEW | 01852230 | 23,663 | 507,576 | SH | DEFINED | 1,2,5 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 73,737 | 1,196,637 | SH | DEFINED | 1,2,5,12 |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 21 | 10,841 | SH | DEFINED | 1 |
| ALLIANCE HOLDINGS GP | COM UNITS | 01861G10 | 266 | 11,312 | SH | DEFINED | 1,2 |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 5,973 | 684,169 | SH | DEFINED | 1,2,6 |
| ALLIANCE ONE INTL IN | COM | 01877210 | 26,129 | 2,830,906 | SH | DEFINED | 1,2,5,6 |
| ALLIANCE RES PARTNER | UT LTD PAR | 01877R10 | 1,118 | 29,495 | SH | DEFINED | 1,2 |
| ALLIANCEBERNSTEIN HO | UNIT LTD P | 01881G10 | 18,230 | 205,984 | SH | DEFINED | 1,2,5 |
| ALLIANT ENERGY CORP | COM | 01880210 | 97,221 | 2,169,135 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 53,493 | 608,433 | SH | DEFINED | 1,2,5,12 |
| ALLIANZ SE | SP ADR 1/1 | 01880510 | 25,220 | 1,227,255 | SH | DEFINED | 1,2 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 47,382 | 1,644,622 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 82 | 26,800 | SH | DEFINED | 1 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 607 | 10,142 | SH | DEFINED | 1 |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 71,996 | 5,718,511 | SH | DEFINED | 1,2,5,6,10,13, |
| ALLIED WRLD ASSUR CO | SHS | G0219G20 | 1,975 | 46,208 | SH | DEFINED | 1,2 |
| ALLION HEALTHCARE IN | COM | 01961510 | 110 | 26,847 | SH | DEFINED | 1 |
| ALLIS CHALMERS ENERG | COM PAR \$. | 01964550 | 6,410 | 406,993 | SH | DEFINED | 1,5 |
| ALLOS THERAPEUTICS I | COM | 01977710 | 1,492 | 249,929 | SH | DEFINED | 1,2,5 |
| ALLOY INC | NEW COM | 01985530 | 201 | 16,936 | SH | DEFINED | 1 |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 19,990 | 745,634 | SH | DEFINED | 1,2,6 |
| ALLSTATE CORP | COM | 02000210 | 1,267,980 | 21,111,895 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ALLTEL CORP | COM | 02003910 | 626,671 | 10,107,597 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ALNYLAM PHARMACEUTIC | COM | 02043Q10 | 10,411 | 578,416 | SH | DEFINED | 1,2,5,6 |
| ALON USA ENERGY INC | COM | 02052010 | 7,074 | 195,427 | SH | DEFINED | 1,2,6 |
| ALPHA NATURAL RESOUR | COM | 02076X10 | 18,173 | 1,162,716 | SH | DEFINED | 1,2,6 |
| ALPHARMA INC | CL A | 02081310 | 21,721 | 902,054 | SH | DEFINED | 1,2,5 |
| ALTAIR NANOTECHNOLOG | COM | 02137310 | 259 | 83,800 | SH | DEFINED | 1,5 |
| ALTEON INC | COM | 02144G10 | 1 | 10,500 | SH | DEFINED | 1 |
| ALTERA CORP | COM | 02144110 | 196,751 | 9,842,474 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ALTIRIS INC | COM | 02148M10 | 19,176 | 582,685 | SH | DEFINED | 1,2,6 |
| ALTRA HOLDINGS INC | COM | 02208R10 | 211 | 15,361 | SH | DEFINED | 1 |
| ALTRIA GROUP INC | COM | 02209S10 | 7,322,606 | 83,391,484 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|-------------------|------------|----------|-----------|------------|----|---------|----------------|
| ALTUS | | | | | | | |
| PHARMACEUTICAL | COM | 02216N10 | 1,926 | 126,535 | SH | DEFINED | 1,2 |
| ALUMINA LTD | SPONSORED | 02220510 | 269 | 11,413 | SH | DEFINED | 1 |
| ALVARION LTD | SHS | M0861T10 | 299 | 37,184 | SH | DEFINED | 1,2,5 |
| AMAZON COM INC | COM | 02313510 | 311,101 | 7,818,584 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMB PROPERTY CORP | COM | 00163T10 | 172,206 | 2,929,166 | SH | DEFINED | 1,2,3,5,6,7,8, |
| AMBAC FINL GROUP | | | | | | | |
| INC | COM | 02313910 | 261,064 | 3,021,924 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMBASSADORS GROUP | | | | | | | |
| IN | COM | 02317710 | 11,840 | 356,206 | SH | DEFINED | 1,2,6 |
| AMBASSADORS INTL | | | | | | | |
| INC | COM | 02317810 | 6,147 | 133,217 | SH | DEFINED | 1 |
| AMCOL INTL CORP | COM | 02341W10 | 10,402 | 350,814 | SH | DEFINED | 1,2 |
| AMCOMP INC | COM | 02342J10 | 174 | 18,000 | SH | DEFINED | 1 |
| AMCORE FINL INC | COM | 02391210 | 13,521 | 425,853 | SH | DEFINED | 1,2,5 |
| AMDOCS LTD | ORD | G0260210 | 8,213 | 225,131 | SH | DEFINED | 1,5,12 |
| AMEDISYS INC | COM | 02343610 | 16,741 | 516,232 | SH | DEFINED | 1,2,6 |
| AMERCO | COM | 02358610 | 12,922 | 184,621 | SH | DEFINED | 1,2,6 |
| AMEREN CORP | COM | 02360810 | 322,326 | 6,408,062 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERICA MOVIL SAB | | | | | | | |
| DE | SPON ADR L | 02364W10 | 63,918 | 1,337,476 | SH | DEFINED | 1,2,7 |
| AMERICA SVC GROUP | | | | | | | |
| IN | COM | 02364L10 | 249 | 14,939 | SH | DEFINED | 1 |
| AMERICAN AXLE & | | | | | | | |
| MFG | COM | 02406110 | 29,275 | 1,070,382 | SH | DEFINED | 1,2,5 |
| AMERICAN CAMPUS | | | | | | | |
| CMNT | COM | 02483510 | 18,654 | 615,862 | SH | DEFINED | 1,2,3 |
| AMERICAN CAPITAL | | | | | | | |
| STR | COM | 02493710 | 80,216 | 1,810,347 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERICAN | | | | | | | |
| COMMERCIAL | COM NEW | 02519520 | 29,923 | 951,459 | SH | DEFINED | 1,2,6,12 |
| AMERICAN EAGLE | | | | | | | |
| OUTFI | COM | 02553E10 | 349,612 | 11,657,631 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERICAN ECOLOGY | | | | | | | |
| COR | COM NEW | 02553340 | 4,339 | 225,870 | SH | DEFINED | 1 |
| AMERICAN ELEC PWR | | | | | | | |
| IN | COM | 02553710 | 828,012 | 16,984,861 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERICAN EQTY | | | | | | | |
| INVT L | COM | 02567620 | 14,125 | 1,075,813 | SH | DEFINED | 1,2 |
| AMERICAN EXPRESS | | | | | | | |
| CO | COM | 02581610 | 2,005,765 | 35,563,212 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERICAN FINL | | | | | | | |
| GROUP | COM | 02593210 | 97,020 | 2,850,183 | SH | DEFINED | 1,2,5,7 |
| AMERICAN FINL | | | | | | | |
| RLTY T | COM | 02607P30 | 38,145 | 3,784,215 | SH | DEFINED | 1,2,3,5 |
| AMERICAN | | | | | | | |
| GREETINGS C | CL A | 02637510 | 44,185 | 1,903,695 | SH | DEFINED | 1,2,5,6,7 |
| AMERICAN HOME MTG | | | | | | | |
| IN | COM | 02660R10 | 38,113 | 1,412,104 | SH | DEFINED | 1,2 |
| AMERICAN INTL | | | | | | | |
| GROUP | COM | 02687410 | 5,128,662 | 76,296,665 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERICAN LD LEASE | | | | | | | |
| IN | COM | 02711810 | 488 | 19,510 | SH | DEFINED | 1,2,3 |
| AMERICAN MED SYS | | | | | | | |
| HLD | COM | 02744M10 | 30,354 | 1,433,834 | SH | DEFINED | 1,2,6,12 |
| AMERICAN NATL INS | | | | | | | |
| CO | COM | 02859110 | 19,095 | 149,261 | SH | DEFINED | 1,2,5 |
| AMERICAN OIL & | | | | | | | |
| GAS I | COM | 02872310 | 70 | 12,830 | SH | DEFINED | 1 |
| AMERICAN ORIENTAL | | | | | | | |
| BI | COM | 02873110 | 6,137 | 653,567 | SH | DEFINED | 1,2 |
| AMERICAN PAC CORP | COM | 02874010 | 122 | 10,500 | SH | DEFINED | 1 |

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|-----------------------|-----------|----------|---------|-----------|----|---------|----------------|
| AMERICAN PHYSICIANS | COM | 02888410 | 12,470 | 311,122 | SH | DEFINED | 1,2 |
| AMERICAN RAILCAR IND | COM | 02916P10 | 4,243 | 142,324 | SH | DEFINED | 1,2,6 |
| AMERICAN REAL ESTATE | DEPOSITRY | 02916910 | 1,587 | 13,329 | SH | DEFINED | 1,2 |
| AMERICAN REPROGRAPHI | COM | 02926310 | 12,802 | 415,776 | SH | DEFINED | 1,2,6 |
| AMERICAN SCIENCE & E | COM | 02942910 | 7,539 | 143,140 | SH | DEFINED | 1,2,6 |
| AMERICAN SOFTWARE IN | CL A | 02968310 | 96 | 11,915 | SH | DEFINED | 1 |
| AMERICAN STD COS INC | COM | 02971210 | 259,395 | 4,892,392 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERICAN STS WTR CO | COM | 02989910 | 14,294 | 387,696 | SH | DEFINED | 1,2 |
| AMERICAN SUPERCONDUCT | COM | 03011110 | 7,220 | 535,997 | SH | DEFINED | 1,2,5 |
| AMERICAN TECHNICAL | COM | 03013710 | 242 | 17,400 | SH | DEFINED | 1 |
| AMERICAN TECHNOLOGY | COM NEW | 03014520 | 109 | 27,289 | SH | DEFINED | 1,2 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|---------------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| AMERICAN TOWER CORP | CL A | 02991220 | 233,705 | 6,000,139 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERICAN VANGUARD CO | COM | 03037110 | 4,705 | 275,292 | SH | DEFINED | 1,2,6 |
| AMERICAN WOODMARK CO | COM | 03050610 | 15,944 | 433,728 | SH | DEFINED | 1,2,6 |
| AMERICANWEST BANCORP | COM | 03058P10 | 4,067 | 188,833 | SH | DEFINED | 1 |
| AMERICAS CAR MART IN | COM | 03062T10 | 2,098 | 157,055 | SH | DEFINED | 1,5 |
| AMERICREDIT CORP AMERIGAS | COM | 03060R10 | 91,134 | 3,986,619 | SH | DEFINED | 1,2,5,7,10,12 |
| PARTNERS L | UNIT L P I | 03097510 | 1,271 | 38,918 | SH | DEFINED | 1,2 |
| AMERIGON INC | COM | 03070L30 | 657 | 52,800 | SH | DEFINED | 1,5 |
| AMERIGROUP CORP | COM | 03073T10 | 49,253 | 1,620,169 | SH | DEFINED | 1,2,5,12 |
| AMERIPRISE FINL INC | COM | 03076C10 | 430,046 | 7,526,184 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERIS BANCORP | COM | 03076K10 | 6,769 | 276,528 | SH | DEFINED | 1,2 |
| AMERISAFE INC | COM | 03071H10 | 420 | 22,260 | SH | DEFINED | 1 |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 603,543 | 11,441,569 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 14,455 | 450,182 | SH | DEFINED | 1,2,5 |
| AMERITYRE CORP | COM | 03073V10 | 71 | 15,978 | SH | DEFINED | 1 |
| AMERON INTL INC | COM | 03071010 | 10,653 | 161,757 | SH | DEFINED | 1,2 |
| AMES NATL CORP | COM | 03100110 | 209 | 9,860 | SH | DEFINED | 1 |
| AMETEK INC NEW | COM | 03110010 | 74,926 | 2,169,247 | SH | DEFINED | 1,2,5,6,12 |

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|-------------------------|-------------|----------|-----------|------------|----|---------|----------------|
| AMGEN INC | COM | 03116210 | 2,047,406 | 36,639,333 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMICAS INC | COM | 00171210 | 152 | 53,600 | SH | DEFINED | 1 |
| AMIS HLDGS INC | COM | 03153810 | 14,305 | 1,306,379 | SH | DEFINED | 1,2,6 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 32,589 | 2,611,300 | SH | DEFINED | 1,2,5,6 |
| AMN HEALTHCARE SERVI | COM | 00174410 | 23,028 | 1,018,027 | SH | DEFINED | 1,2,6 |
| AMPCO-PITTSBURGH COR | COM | 03203710 | 3,453 | 119,506 | SH | DEFINED | 1,2 |
| AMPEX CORP DEL | CL A NEW | 03209230 | 3,380 | 172,347 | SH | DEFINED | 1 |
| AMPHENOL CORP NEW | CL A | 03209510 | 114,878 | 1,779,120 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMR CORP | COM | 00176510 | 154,301 | 5,067,348 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AMREP CORP NEW | COM | 03215910 | 5,071 | 65,643 | SH | DEFINED | 1,2 |
| AMSURG CORP | COM | 03232P40 | 17,267 | 705,074 | SH | DEFINED | 1,2,6 |
| AMTRUST FINANCIAL SE | COM | 03235930 | 3,901 | 369,445 | SH | DEFINED | 1,2 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 54,907 | 1,469,684 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ANADARKO PETE CORP | COM | 03251110 | 598,976 | 13,936,159 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ANADIGICS INC | COM | 03251510 | 9,153 | 774,362 | SH | DEFINED | 1,2,5 |
| ANADYS PHARMACEUTICA | COM | 03252Q40 | 1,518 | 382,482 | SH | DEFINED | 1,5 |
| ANALOG DEVICES INC | COM | 03265410 | 319,992 | 9,277,817 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 14,547 | 231,350 | SH | DEFINED | 1,2 |
| ANALYSTS INTL CORP | COM | 03268110 | 22 | 11,201 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 6,938 | 393,999 | SH | DEFINED | 1,2 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 11,247 | 396,728 | SH | DEFINED | 1,2 |
| ANDERSONS INC | COM | 03416410 | 10,141 | 228,399 | SH | DEFINED | 1,2,6 |
| ANDREW CORP | COM | 03442510 | 40,101 | 3,786,727 | SH | DEFINED | 1,2,5 |
| ANESIVA INC COM | COM | 03460L10 | 302 | 43,750 | SH | DEFINED | 1,2 |
| ANGELICA CORP | COM | 03466310 | 317 | 11,517 | SH | DEFINED | 1 |
| ANGIODYNAMICS INC | COM | 03475V10 | 6,678 | 395,398 | SH | DEFINED | 1 |
| ANGLO AMERN PLC | ADR | 03485P10 | 9,946 | 376,449 | SH | DEFINED | 1,2,7 |
| ANHEUSER BUSCH COS I | COM | 03522910 | 1,195,527 | 23,692,568 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ANIKA THERAPEUTICS I | COM | 03525510 | 130 | 10,472 | SH | DEFINED | 1 |
| ANIXTER INTL INC | COM | 03529010 | 40,539 | 614,780 | SH | DEFINED | 1,2,5 |
| ANNALY CAP MGMT INC | COM | 03571040 | 92,147 | 5,952,642 | SH | DEFINED | 1,2,5,10 |
| ANNTAYLOR STORES COR | COM | 03611510 | 66,753 | 1,721,331 | SH | DEFINED | 1,2,5,12 |
| ANSOFT CORP | COM | 03638410 | 17,232 | 544,618 | SH | DEFINED | 1,2,6 |
| ANSWERTHINK INC | COM | 03691610 | 183 | 56,011 | SH | DEFINED | 1,5 |
| ANSYS INC | COM | 03662Q10 | 32,604 | 642,193 | SH | DEFINED | 1,2,6,12 |
| ANTHRACITE CAP INC | COM | 03702310 | 22,992 | 1,916,020 | SH | DEFINED | 1,2 |
| ANTIGENICS INC DEL | COM | 03703210 | 62 | 27,732 | SH | DEFINED | 1 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 8,566 | 876,788 | SH | DEFINED | 1,2 |
| AON CORP | COM | 03738910 | 592,706 | 15,613,973 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AP PHARMA INC | COM | 00202J10 | 11 | 10,700 | SH | DEFINED | 1 |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 87 | 18,498 | SH | DEFINED | 1 |
| APACHE CORP | COM | 03741110 | 703,939 | 9,956,700 | SH | DEFINED | 1,2,5,6,7,8,10 |
| APARTMENT INVT & MGM | CL A | 03748R10 | 225,431 | 3,907,624 | SH | DEFINED | 1,2,3,5,6,7,8, |
| APEX SILVER MINES LT | ORD | G0407410 | 193 | 14,938 | SH | DEFINED | 1,2,5,6 |
| APEX SILVER MINES LT | NOTE 4.00 | 03760XAD | 833 | 1,000,000 | SH | DEFINED | 1 |
| APOGEE | | | | | | | |

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|--------------------------------|------------|----------|-----------|------------|----|---------|----------------|
| ENTERPRISES I | COM | 03759810 | 23,431 | 1,169,215 | SH | DEFINED | 1,2 |
| APOLLO GROUP INC | CL A | 03760410 | 191,021 | 4,351,287 | SH | DEFINED | 1,2,5,6,7,8,10 |
| APOLLO INVT CORP | COM | 03761U10 | 36,117 | 1,687,724 | SH | DEFINED | 1,2 |
| APPLE INC | COM | 03783310 | 2,177,098 | 23,432,333 | SH | DEFINED | 1,2,5,6,7,8,10 |
| APPLEBEES INTL INC | COM | 03789910 | 45,748 | 1,846,165 | SH | DEFINED | 1,2,5,6 |
| APPLERA CORP | COM AP BIO | 03802010 | 234,782 | 7,939,867 | SH | DEFINED | 1,2,5,6,7,8,10 |
| APPLERA CORP | COM CELERA | 03802020 | 21,148 | 1,489,321 | SH | DEFINED | 1,2,5,6 |
| APPLIED DIGITAL SOLU | COM NEW | 03818830 | 162 | 103,050 | SH | DEFINED | 1,5 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 23,409 | 953,921 | SH | DEFINED | 1,2 |
| APPLIED MATLS INC | COM | 03822210 | 753,848 | 41,148,930 | SH | DEFINED | 1,2,5,6,7,8,10 |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 19,329 | 5,295,558 | SH | DEFINED | 1,2,5 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 312 | 17,380 | SH | DEFINED | 1 |
| APPLIX INC | COM | 03831610 | 221 | 16,500 | SH | DEFINED | 1 |
| APRIA HEALTHCARE GRO | COM | 03793310 | 49,503 | 1,534,972 | SH | DEFINED | 1,2,5,6 |
| APTARGROUP INC | COM | 03833610 | 52,050 | 777,674 | SH | DEFINED | 1,2,5,12 |
| AQUA AMERICA INC | COM | 03836W10 | 56,579 | 2,520,233 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AQUANTIVE INC | COM | 03839G10 | 36,828 | 1,319,541 | SH | DEFINED | 1,2,6 |
| AQUILA INC | COM | 03840P10 | 36,647 | 8,767,138 | SH | DEFINED | 1,2,5 |
| ARACRUZ | | | | | | | |
| CELULOSE S A | SPON ADR P | 03849620 | 796 | 15,164 | SH | DEFINED | 1,2 |
| ARBITRON INC | COM | 03875Q10 | 24,199 | 515,418 | SH | DEFINED | 1,2,5,6 |
| ARBOR RLTY TR INC | COM | 03892310 | 11,003 | 361,457 | SH | DEFINED | 1,2 |
| ARCADIA RES INC | COM | 03920910 | 32 | 16,000 | SH | DEFINED | 1 |
| ARCELOR MITTAL | NY REG SH | 03937E10 | 554 | 10,474 | SH | DEFINED | 1 |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 4,840 | 70,958 | SH | DEFINED | 1,2,5 |
| ARCH CHEMICALS INC | COM | 03937R10 | 12,989 | 416,049 | SH | DEFINED | 1,2 |
| ARCH COAL INC | COM | 03938010 | 90,840 | 2,959,922 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 625,691 | 17,048,801 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ARCHSTONE SMITH TR | COM | 03958310 | 428,555 | 7,895,271 | SH | DEFINED | 1,2,3,5,6,7,8, |
| ARCTIC CAT INC | COM | 03967010 | 4,985 | 255,750 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 5,144 | 38,529 | SH | DEFINED | 1,2 |
| ARENA | | | | | | | |
| PHARMACEUTICAL ARENA RESOURCES | COM | 04004710 | 14,042 | 1,293,010 | SH | DEFINED | 1,2,5,6 |
| INC | COM | 04004910 | 9,428 | 188,109 | SH | DEFINED | 1,2,5,6 |
| ARES CAP CORP | COM | 04010L10 | 14,371 | 790,923 | SH | DEFINED | 1,2 |
| ARGON ST INC | COM | 04014910 | 4,984 | 188,369 | SH | DEFINED | 1,2,6 |
| ARGONAUT GROUP INC | COM | 04015710 | 19,559 | 604,409 | SH | DEFINED | 1,2,5 |
| ARIAD | | | | | | | |
| PHARMACEUTICAL | COM | 04033A10 | 4,711 | 1,049,253 | SH | DEFINED | 1,2,5,6 |
| ARIBA INC | COM NEW | 04033V20 | 12,198 | 1,297,693 | SH | DEFINED | 1,2,5 |
| ARISTOTLE CORP | COM NEW | 04044820 | 106 | 10,427 | SH | DEFINED | 1 |
| ARKANSAS BEST CORP D | COM | 04079010 | 15,795 | 444,307 | SH | DEFINED | 1,2 |
| ARLINGTON TANKERS LT | COM | G0489910 | 324 | 13,600 | SH | DEFINED | 1 |
| ARM HLDGS PLC | SPONSORED | 04206810 | 131 | 16,734 | SH | DEFINED | 1 |
| ARMOR HOLDINGS INC | COM | 04226010 | 32,173 | 477,834 | SH | DEFINED | 1,2,5,6 |
| ARMSTRONG WORLD INDS | COM | 04247X10 | 1,077 | 21,181 | SH | DEFINED | 1,2 |
| ARQULE INC | COM | 04269E10 | 210 | 28,086 | SH | DEFINED | 1 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 7,484 | 589,299 | SH | DEFINED | 1,2,5 |

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|--------------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|----------------|
| ARRIS GROUP INC | COM | 04269Q10 | 33,298 | 2,364,891 | SH | | DEFINED | 1,2,12 |
| ARROW ELECTRS INC | COM | 04273510 | 91,454 | 2,422,621 | SH | | DEFINED | 1,2,5,6,7,8,10 |
| ARROW FINL CORP | COM | 04274410 | 4,218 | 188,303 | SH | | DEFINED | 1,2,5 |
| ARROW INTL INC | COM | 04276410 | 14,756 | 458,828 | SH | | DEFINED | 1,2,6 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 4,092 | 1,763,746 | SH | | DEFINED | 1,2,5 |
| ARTHROCARE CORP | COM | 04313610 | 18,013 | 499,810 | SH | | DEFINED | 1,2,6 |
| ARVINMERITOR INC | COM | 04335310 | 41,581 | 2,278,427 | SH | | DEFINED | 1,2,5 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 8,008 | 283,462 | SH | | DEFINED | 1,2,5 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 22,413 | 1,877,146 | SH | | DEFINED | 1,2,3 |
| ASHLAND INC NEW | COM | 04420910 | 256,357 | 3,907,881 | SH | | DEFINED | 1,2,5,6,10,12, |
| ASHWORTH INC | COM | 04516H10 | 318 | 42,013 | SH | | DEFINED | 1,5 |
| ASML HLDG NV | N Y SHS | N0705911 | 389 | 15,699 | SH | | DEFINED | 1 |
| ASPECT MED SYS INC | COM | 04523510 | 4,557 | 292,283 | SH | | DEFINED | 1,2,6 |
| ASPEN INSURANCE HOLD | SHS | G0538410 | 3,206 | 122,307 | SH | | DEFINED | 1,2 |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 18,196 | 1,399,656 | SH | | DEFINED | 1,2,5 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 4,849 | 313,431 | SH | | DEFINED | 1,2,6 |
| ASSISTED LIVING CONC | CL A | 04544X10 | 863 | 73,102 | SH | | DEFINED | 1,2,5 |
| ASSOCIATED BANC CORP | COM | 04548710 | 93,474 | 2,781,965 | SH | | DEFINED | 1,2,5,6,7,8,10 |
| ASSOCIATED ESTATES R | COM | 04560410 | 2,816 | 199,865 | SH | | DEFINED | 1,2,3,5 |
| ASSURANT INC | COM | 04621X10 | 82,612 | 1,540,403 | SH | | DEFINED | 1,2,5,10,12 |
| ASSURED GUARANTY LTD | COM | G0585R10 | 2,353 | 86,135 | SH | | DEFINED | 1,2 |
| ASTA FDG INC | COM | 04622010 | 12,058 | 279,255 | SH | | DEFINED | 1,2 |
| ASTEC INDS INC | COM | 04622410 | 11,172 | 277,564 | SH | | DEFINED | 1,2,5,6 |
| ASTORIA FINL CORP | COM | 04626510 | 40,296 | 1,515,441 | SH | | DEFINED | 1,2,5,12 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 8,710 | 162,357 | SH | | DEFINED | 1,2 |
| ASTRO-MED INC NEW | COM | 04638F10 | 163 | 14,712 | SH | | DEFINED | 1 |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 8,304 | 1,181,271 | SH | | DEFINED | 1,2,5,6 |
| AT&T INC | COM | 00206R10 | 9,832,288 | 249,360,577 | SH | | DEFINED | 1,2,5,6,7,8,10 |
| ATHEROGENICS INC | COM | 04743910 | 1,794 | 638,457 | SH | | DEFINED | 1,2,5,6 |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 21,182 | 885,146 | SH | | DEFINED | 1,2,5,6 |
| ATLANTIC AMERN CORP | COM | 04820910 | 42 | 10,600 | SH | | DEFINED | 1 |
| ATLANTIC TELE NETWORK | COM NEW | 04907920 | 2,720 | 104,076 | SH | | DEFINED | 1 |
| ATLANTIS PLASTICS IN | COM | 04915610 | 22 | 11,000 | SH | | DEFINED | 1 |
| ATLAS AIR WORLDWIDE | COM NEW | 04916420 | 17,790 | 337,383 | SH | | DEFINED | 1,2,6 |
| ATLAS AMER INC | COM | 04916710 | 25,370 | 449,103 | SH | | DEFINED | 1,2,5,6 |
| ATLAS PIPELINE | | | | | | | | |

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|-------------------------|------------|----------|---------|------------|----|---------|----------------|
| PARTN | UNIT L P I | 04939210 | 793 | 16,563 | SH | DEFINED | 1,2 |
| ATMEL CORP | COM | 04951310 | 46,348 | 9,214,349 | SH | DEFINED | 1,2,5,6,7,8,12 |
| ATMI INC | COM | 00207R10 | 20,155 | 659,315 | SH | DEFINED | 1,2,5,6 |
| ATMOS ENERGY CORP | COM | 04956010 | 62,414 | 1,995,323 | SH | DEFINED | 1,2,5 |
| ATP OIL & GAS CORP | COM | 00208J10 | 20,037 | 532,910 | SH | DEFINED | 1,2,6 |
| ATS MED INC | COM | 00208310 | 51 | 24,829 | SH | DEFINED | 1 |
| ATWOOD OCEANICS INC | COM | 05009510 | 25,817 | 439,882 | SH | DEFINED | 1,2,6,12 |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 1,381 | 96,606 | SH | DEFINED | 1 |
| AUDIBLE INC | COM NEW | 05069A30 | 4,472 | 430,397 | SH | DEFINED | 1,2,5 |
| AUDIOCODES LTD | ORD | M1534210 | 144 | 21,368 | SH | DEFINED | 1,2,5 |
| AUDIOVOX CORP | CL A | 05075710 | 6,700 | 454,846 | SH | DEFINED | 1,2,5 |
| AURORA OIL & GAS COR | COM | 05203610 | 3,066 | 1,174,758 | SH | DEFINED | 1,5 |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 1,336 | 11,110 | SH | DEFINED | 1 |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 84 | 58,177 | SH | DEFINED | 1,2,5 |
| AUTOBYTEL INC | COM | 05275N10 | 283 | 80,054 | SH | DEFINED | 1,5 |
| AUTODESK INC | COM | 05276910 | 232,986 | 6,196,432 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AUTOLIV INC | COM | 05280010 | 49,223 | 861,901 | SH | DEFINED | 1,2,5,12 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 842,713 | 17,411,432 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AUTONATION INC | COM | 05329W10 | 107,305 | 5,052,047 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AUTOZONE INC | COM | 05333210 | 422,246 | 3,295,194 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AUXILIUM PHARMACEUTI | COM | 05334D10 | 5,198 | 354,097 | SH | DEFINED | 1 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 378,502 | 2,911,552 | SH | DEFINED | 1,2,3,5,6,7,8, |
| AVANEX CORP | COM | 05348W10 | 4,857 | 2,713,481 | SH | DEFINED | 1,5 |
| AVANIR PHARMACEUTICA | CL A NEW | 05348P40 | 998 | 818,053 | SH | DEFINED | 1,2,5 |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 145 | 99,162 | SH | DEFINED | 1,5 |
| AVATAR HLDGS INC | COM | 05349410 | 13,168 | 184,321 | SH | DEFINED | 1,2,5,6 |
| AVAYA INC | COM | 05349910 | 215,082 | 18,211,888 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AVENTINE RENEWABLE E | COM | 05356X40 | 8,874 | 487,040 | SH | DEFINED | 1,2,6 |
| AVERY DENNISON CORP | COM | 05361110 | 159,252 | 2,478,246 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AVI BIOPHARMA INC | COM | 00234610 | 2,087 | 778,829 | SH | DEFINED | 1,2,5 |
| AVICI SYS INC | COM NEW | 05367L80 | 350 | 30,668 | SH | DEFINED | 1,2,5 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 29,790 | 854,078 | SH | DEFINED | 1,2,5,6,8 |
| AVIGEN INC | COM | 05369010 | 176 | 27,112 | SH | DEFINED | 1,5 |
| AVIS BUDGET GROUP | COM | 05377410 | 118,790 | 4,348,106 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AVISTA CORP | COM | 05379B10 | 24,460 | 1,009,501 | SH | DEFINED | 1,2,5 |
| AVNET INC | COM | 05380710 | 107,676 | 2,979,427 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AVOCENT CORP | COM | 05389310 | 34,300 | 1,271,785 | SH | DEFINED | 1,2,5,6,12 |
| AVON PRODS INC | COM | 05430310 | 492,604 | 13,220,719 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AVX CORP NEW | COM | 00244410 | 39,658 | 2,609,085 | SH | DEFINED | 1,2,5,10 |
| AWARE INC MASS | COM | 05453N10 | 119 | 19,242 | SH | DEFINED | 1 |
| AXA AXCELIS | SPONSORED | 05453610 | 2,283 | 53,586 | SH | DEFINED | 1 |
| TECHNOLOGIES | COM | 05454010 | 14,400 | 1,884,860 | SH | DEFINED | 1,2,5 |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 65,733 | 1,941,326 | SH | DEFINED | 1,2,5,6,7,8,10 |
| AZZ INC | COM | 00247410 | 308 | 7,326 | SH | DEFINED | 1 |
| B A S F A G | SPONSORED | 05526250 | 1,701 | 15,127 | SH | DEFINED | 1 |
| BADGER METER INC | COM | 05652510 | 5,634 | 212,198 | SH | DEFINED | 1 |
| BAIDU COM INC | SPON ADR R | 05675210 | 299 | 3,100 | SH | DEFINED | 1,7 |
| BAIRNCO CORP | COM | 05709710 | 178 | 13,221 | SH | DEFINED | 1 |

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| | | | | | | | |
|-------------------------|------------|----------|-----------|-------------|----|---------|----------------|
| BAKER HUGHES INC | COM | 05722410 | 608,393 | 9,199,948 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BAKER MICHAEL CORP | COM | 05714910 | 226 | 9,285 | SH | DEFINED | 1 |
| BALCHEM CORP | COM | 05766520 | 7,618 | 430,901 | SH | DEFINED | 1 |
| BALDOR ELEC CO | COM | 05774110 | 26,401 | 699,558 | SH | DEFINED | 1,2,5 |
| BALDWIN & LYONS INC | CL B | 05775520 | 6,604 | 259,474 | SH | DEFINED | 1,2 |
| BALL CORP | COM | 05849810 | 138,348 | 3,017,407 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BALLY TECHNOLOGIES I | COM | 05874B10 | 20,177 | 855,690 | SH | DEFINED | 1,2,5,6 |
| BALLY TOTAL FITNESS | COM | 05873K10 | 455 | 745,100 | SH | DEFINED | 1,5 |
| BANCFIRST CORP | COM | 05945F10 | 10,238 | 220,879 | SH | DEFINED | 1,2 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 4,334 | 176,552 | SH | DEFINED | 1,2 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 25,810 | 638,231 | SH | DEFINED | 1,2,7 |
| BANCO ITAU HLDG FINA | SP ADR 500 | 05960220 | 3,684 | 105,800 | SH | DEFINED | 1 |
| BANCO MACRO SA | SPON ADR B | 05961W10 | 15,927 | 469,277 | SH | DEFINED | 1,2,7 |
| BANCO SANTANDER CENT | ADR | 05964H10 | 2,458 | 137,845 | SH | DEFINED | 1,2 |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 2,381 | 47,754 | SH | DEFINED | 1,2,5 |
| BANCOLOMBIA S A | SPON ADR P | 05968L10 | 51,299 | 1,852,615 | SH | DEFINED | 1,2,4,5,7 |
| BANCORP INC DEL | COM | 05969A10 | 4,324 | 166,312 | SH | DEFINED | 1 |
| BANCORPSOUTH INC | COM | 05969210 | 19,724 | 806,711 | SH | DEFINED | 1,2,5 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 2,626 | 124,121 | SH | DEFINED | 1 |
| BANDAG INC | COM | 05981510 | 13,209 | 260,578 | SH | DEFINED | 1,2 |
| BANK HAWAII CORP | COM | 06254010 | 60,496 | 1,140,782 | SH | DEFINED | 1,2,5,10 |
| BANK MUTUAL CORP NEW | COM | 06375010 | 12,584 | 1,106,743 | SH | DEFINED | 1,2,5 |
| BANK NEW YORK INC | COM | 06405710 | 789,302 | 19,464,917 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BANK NOVA SCOTIA HAL | COM | 06414910 | 4,417 | 95,782 | SH | DEFINED | 1,7 |
| BANK OF AMERICA CORP | COM | 06050510 | 7,077,073 | 138,711,749 | SH | DEFINED | 1,2,5,6,7,8,10 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|----------------|
| BANK OF GRANITE CORP | COM | 06240110 | 6,178 | 344,759 | SH | DEFINED | 1,2,5 |
| BANK OF THE OZARKS I | COM | 06390410 | 5,340 | 185,943 | SH | DEFINED | 1,2,6 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 8,965 | 817,989 | SH | DEFINED | 1,2,5 |
| BANKFINANCIAL CORP | COM | 06643P10 | 6,461 | 397,093 | SH | DEFINED | 1,2 |
| BANKRATE INC | COM | 06646V10 | 12,744 | 361,627 | SH | DEFINED | 1,2,6 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 14,702 | 693,169 | SH | DEFINED | 1,2 |
| BANNER CORP | COM | 06652V10 | 22,281 | 536,248 | SH | DEFINED | 1,2 |
| BARCLAYS PLC | ADR | 06738E20 | 5,295 | 92,994 | SH | DEFINED | 1,2 |
| BARD C R INC | COM | 06738310 | 222,500 | 2,798,392 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|--|-----------|----------|-----------|------------|--------|---------|----------------|
| BARE ESCENTUALS INC | COM | 06751110 | 5,069 | 141,320 | SH | DEFINED | 1,2 |
| BARNES & NOBLE INC | COM | 06777410 | 68,846 | 1,745,149 | SH | DEFINED | 1,2,5,12 |
| BARNES GROUP INC BARR | COM | 06780610 | 15,676 | 681,256 | SH | DEFINED | 1,2 |
| PHARMACEUTICALS | COM | 06830610 | 117,834 | 2,542,271 | SH | DEFINED | 1,2,5,6,10,12, |
| BARRETT BILL CORP BARRETT BUSINESS SER | COM | 06846N10 | 20,992 | 647,695 | SH | DEFINED | 1,2,6 |
| BARRICK GOLD CORP BARRIER | COM | 06846310 | 1,382 | 59,937 | SH | DEFINED | 1 |
| THERAPEUTICS | COM | 06790110 | 581 | 20,338 | SH | DEFINED | 1 |
| BASIC ENERGY SVCS IN | COM | 06850R10 | 98 | 14,100 | SH | DEFINED | 1 |
| BASIN WTR INC | COM | 06985P10 | 5,356 | 229,884 | SH | DEFINED | 1,2,6 |
| BASSETT FURNITURE IN | COM | 07011T30 | 520 | 75,752 | SH | DEFINED | 1 |
| BAUER EDDIE HLDGS IN | COM | 07020310 | 240 | 16,330 | SH | DEFINED | 1,2,5 |
| BAUSCH & LOMB INC | COM | 07162510 | 262 | 23,000 | SH | DEFINED | 1 |
| BAXTER INTL INC | COM | 07170710 | 89,343 | 1,746,353 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BAYER A G | SPONSORED | 07181310 | 1,078,187 | 20,470,612 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BB&T CORP | COM | 07273030 | 2,097 | 32,777 | SH | DEFINED | 1 |
| BBVA BANCO FRANCES S | COM | 05493710 | 605,106 | 14,751,479 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BCSB BANKCORP INC | SPONSORED | 07329M10 | 9,716 | 779,127 | SH | DEFINED | 1,2,7 |
| BE AEROSPACE INC | COM | 05494810 | 151 | 10,000 | SH | DEFINED | 1 |
| BEA SYS INC | COM | 07330210 | 44,883 | 1,415,863 | SH | DEFINED | 1,2,5,6 |
| BEACON ROOFING SUPPL | COM | 07332510 | 102,341 | 8,830,120 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BEAR STEARNS COS INC | COM | 07368510 | 11,666 | 721,038 | SH | DEFINED | 1,2,5,6 |
| BEARINGPOINT INC | COM | 07390210 | 602,448 | 4,006,971 | SH | DEFINED | 1,2,5,6,10,12, |
| BEASLEY BROADCAST GR | COM | 07400210 | 25,208 | 3,290,856 | SH | DEFINED | 1,2,5 |
| BEAZER HOMES USA INC | CL A | 07401410 | 106 | 12,474 | SH | DEFINED | 1 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 35,084 | 1,208,551 | SH | DEFINED | 1,2,5 |
| BEBE STORES INC | PUT | 07556Q10 | 2,320 | 80,000 | SH PUT | DEFINED | 1 |
| BECKMAN COULTER INC | COM | 07557110 | 6,608 | 380,185 | SH | DEFINED | 1,2,6 |
| BECTON DICKINSON & C | COM | 07581110 | 77,124 | 1,207,137 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BED BATH & BEYOND IN | COM | 07588710 | 1,015,390 | 13,205,742 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BEL FUSE INC | COM | 07589610 | 290,914 | 7,242,072 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BELDEN CDT INC | CL B | 07734730 | 7,664 | 197,985 | SH | DEFINED | 1,2,6 |
| BELL MICROPRODUCTS I | COM | 07745410 | 54,885 | 1,024,164 | SH | DEFINED | 1,2,5,12 |
| BELO CORP | COM | 07813710 | 331 | 51,795 | SH | DEFINED | 1,5 |
| BEMIS INC | COM SER A | 08055510 | 50,905 | 2,726,582 | SH | DEFINED | 1,2,5 |
| BENCHMARK ELECTRS IN | COM | 08143710 | 89,401 | 2,677,479 | SH | DEFINED | 1,2,5,6,10,12, |
| BENIHANA INC | COM | 08160H10 | 26,596 | 1,287,335 | SH | DEFINED | 1,2,5,12 |
| BENTLEY PHARMACEUTIC | CL A | 08204720 | 298 | 10,535 | SH | DEFINED | 1 |
| BERKLEY W R CORP BERKSHIRE | COM | 08265710 | 3,520 | 429,851 | SH | DEFINED | 1 |
| HATHAWAY I | COM | 08442310 | 208,758 | 6,303,091 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BERKSHIRE HILLS BANC | CL B | 08467020 | 588,246 | 161,606 | SH | DEFINED | 1,2,5,12 |
| | COM | 08468010 | 6,576 | 195,432 | SH | DEFINED | 1,2,5 |

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|--------------------|--------------|----------|---------|------------|----|---------|----------------|
| BERRY PETE CO | CL A | 08578910 | 17,653 | 575,767 | SH | DEFINED | 1,2,6 |
| BEST BUY INC | COM | 08651610 | 520,065 | 10,674,576 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BEVERLY HILLS | | | | | | | |
| BANCOR | COM | 08786610 | 103 | 13,520 | SH | DEFINED | 1 |
| BFC FINL CORP | CL A | 05538420 | 1,247 | 283,349 | SH | DEFINED | 1 |
| BG PLC | ADR FIN IN | 05543420 | 1,954 | 27,251 | SH | DEFINED | 1 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 10,372 | 214,082 | SH | DEFINED | 1 |
| BHP BILLITON PLC | SPONSORED | 05545E20 | 2,523 | 56,498 | SH | DEFINED | 1 |
| BIG 5 SPORTING | | | | | | | |
| GOODS | COM | 08915P10 | 9,351 | 360,751 | SH | DEFINED | 1,2,6 |
| BIG LOTS INC | COM | 08930210 | 383,851 | 12,271,446 | SH | DEFINED | 1,2,5,6,10,12, |
| BIO RAD LABS INC | CL A | 09057220 | 30,169 | 431,976 | SH | DEFINED | 1,2,5,6 |
| BIOANALYTICAL SYS | | | | | | | |
| IN | COM | 09058M10 | 110 | 16,400 | SH | DEFINED | 1 |
| BIOCRYS | | | | | | | |
| PHARMACEUTI | COM | 09058V10 | 3,110 | 371,552 | SH | DEFINED | 1,2,5 |
| BIOENVISION INC | COM | 09059N10 | 2,385 | 583,060 | SH | DEFINED | 1,2,5 |
| BIOGEN IDEC INC | COM | 09062X10 | 424,219 | 9,558,779 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BIOLASE | | | | | | | |
| TECHNOLOGY I | COM | 09091110 | 4,506 | 463,092 | SH | DEFINED | 1,5 |
| BIOMARIN | | | | | | | |
| PHARMACEUTI | COM | 09061G10 | 27,491 | 1,592,733 | SH | DEFINED | 1,2,6,12 |
| BIOMED REALTY | | | | | | | |
| TRUST | COM | 09063H10 | 45,831 | 1,742,605 | SH | DEFINED | 1,2,3 |
| BIOMET INC | COM | 09061310 | 270,126 | 6,357,395 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BIOMIMETIC | | | | | | | |
| THERAPEUT | COM | 09064X10 | 253 | 15,300 | SH | DEFINED | 1 |
| BIO-REFERENCE | | | | | | | |
| LABS I | COM \$.01 N | 09057G60 | 4,072 | 160,302 | SH | DEFINED | 1 |
| BIOSCRIP INC | COM | 09069N10 | 208 | 66,371 | SH | DEFINED | 1,5 |
| BIOSITE INC | COM | 09094510 | 33,663 | 400,895 | SH | DEFINED | 1,2,6 |
| BIOVERIS CORP | COM | 09067610 | 419 | 31,502 | SH | DEFINED | 1,5 |
| BISYS GROUP INC | COM | 05547210 | 31,965 | 2,789,269 | SH | DEFINED | 1,2,5 |
| BJ SVCS CO | COM | 05548210 | 281,138 | 10,076,648 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BJS RESTAURANTS | | | | | | | |
| INC | COM | 09180C10 | 5,480 | 259,358 | SH | DEFINED | 1,2,6 |
| BJS WHOLESALE | | | | | | | |
| CLUB I | COM | 05548J10 | 33,375 | 986,552 | SH | DEFINED | 1,2,5,12 |
| BLACK & DECKER | | | | | | | |
| CORP | COM | 09179710 | 168,305 | 2,062,054 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BLACK BOX CORP DEL | COM | 09182610 | 12,303 | 336,689 | SH | DEFINED | 1,2,5 |
| BLACK HILLS CORP | COM | 09211310 | 40,292 | 1,095,780 | SH | DEFINED | 1,2,5 |
| BLACKBAUD INC | COM | 09227Q10 | 24,844 | 1,017,345 | SH | DEFINED | 1,2,6 |
| BLACKBOARD INC | COM | 09193550 | 14,082 | 418,719 | SH | DEFINED | 1,2,6 |
| BLACKROCK INC | COM | 09247X10 | 30,482 | 195,010 | SH | DEFINED | 1,2,5 |
| BLAIR CORP | COM | 09282810 | 333 | 7,976 | SH | DEFINED | 1,2 |
| BLOCK H & R INC | COM | 09367110 | 188,444 | 8,956,450 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BLOCKBUSTER INC | CL A | 09367910 | 27,847 | 4,324,056 | SH | DEFINED | 1,2,5 |
| BLOCKBUSTER INC | CL B | 09367920 | 139 | 23,165 | SH | DEFINED | 1 |
| BLOUNT INTL INC | | | | | | | |
| NEW | COM | 09518010 | 7,864 | 631,631 | SH | DEFINED | 1,2,6 |
| BLUE COAT SYSTEMS | | | | | | | |
| IN | COM NEW | 09534T50 | 10,433 | 284,043 | SH | DEFINED | 1,2,5,6 |
| BLUE NILE INC | COM | 09578R10 | 10,064 | 247,526 | SH | DEFINED | 1,2,6 |
| BLUEGREEN CORP | COM | 09623110 | 3,875 | 343,191 | SH | DEFINED | 1,2 |
| BLUELINX HLDGS INC | COM | 09624H10 | 2,996 | 285,358 | SH | DEFINED | 1,2 |
| BLYTH INC | COM | 09643P10 | 21,547 | 1,020,694 | SH | DEFINED | 1,2,5 |
| BMB MUNAI INC | COM | 09656A10 | 4,932 | 916,719 | SH | DEFINED | 1,2,7 |
| BMC SOFTWARE INC | COM | 05592110 | 415,006 | 13,478,584 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BOARDWALK | | | | | | | |
| PIPELINE P | UT LTD PAR | 09662710 | 1,557 | 42,240 | SH | DEFINED | 1,2 |
| BOB EVANS FARMS | | | | | | | |

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|-------------------------|---------|----------|-----------|------------|----|---------|----------------|
| INC | COM | 09676110 | 36,169 | 978,867 | SH | DEFINED | 1,2,5 |
| BOEING CO | COM | 09702310 | 7,412,125 | 83,366,608 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BOIS D ARC ENERGY IN | COM | 09738U10 | 3,347 | 252,958 | SH | DEFINED | 1,2,6 |
| BOK FINL CORP | COM NEW | 05561Q20 | 10,150 | 204,918 | SH | DEFINED | 1,2,5 |
| BOMBAY CO INC | COM | 09792410 | 125 | 102,391 | SH | DEFINED | 1,5 |
| BON-TON STORES INC | COM | 09776J10 | 23,971 | 426,233 | SH | DEFINED | 1,2,6 |
| BOOKHAM INC | COM | 09856E10 | 2,326 | 1,024,464 | SH | DEFINED | 1,5 |
| BOOKS-A-MILLION INC | COM | 09857010 | 2,965 | 208,217 | SH | DEFINED | 1,2 |
| BORDERS GROUP INC | COM | 09970910 | 32,355 | 1,584,460 | SH | DEFINED | 1,2,5 |
| BORG WARNER INC | COM | 09972410 | 66,749 | 885,037 | SH | DEFINED | 1,2,5,12 |
| BORLAND SOFTWARE COR | COM | 09984910 | 7,467 | 1,416,960 | SH | DEFINED | 1,2,5,6 |
| BOSTON BEER INC | CL A | 10055710 | 12,160 | 364,609 | SH | DEFINED | 1,2,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| BOSTON COMMUNICATION | COM | 10058210 | 22 | 12,133 | SH | DEFINED | 1 |
| BOSTON PRIVATE FINL | COM | 10111910 | 18,840 | 674,790 | SH | DEFINED | 1,2,6 |
| BOSTON PROPERTIES IN | COM | 10112110 | 499,051 | 4,250,861 | SH | DEFINED | 1,2,3,5,6,7,8, |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 464,414 | 31,940,407 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BOTTOMLINE TECH DEL | COM | 10138810 | 3,599 | 330,148 | SH | DEFINED | 1 |
| BOWATER INC | COM | 10218310 | 33,771 | 1,417,749 | SH | DEFINED | 1,2,5 |
| BOWNE & CO INC | COM | 10304310 | 8,751 | 556,305 | SH | DEFINED | 1,2 |
| BOYD GAMING CORP | COM | 10330410 | 49,513 | 1,039,320 | SH | DEFINED | 1,2 |
| BP PLC | SPONSORED | 05562210 | 3,007,679 | 46,450,648 | SH | DEFINED | 1,2 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 1,587 | 23,869 | SH | DEFINED | 1,2 |
| BRADLEY PHARMACEUTIC | COM | 10457610 | 12,927 | 673,633 | SH | DEFINED | 1,2 |
| BRADY CORP | CL A | 10467410 | 24,033 | 770,278 | SH | DEFINED | 1,2,5,12 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 57,651 | 1,725,572 | SH | DEFINED | 1,2,3,5 |
| BRASIL TELECOM SA | SPONS ADR | 10553M10 | 202 | 13,000 | SH | DEFINED | 1 |
| BRE PROPERTIES INC | CL A | 05564E10 | 61,207 | 969,227 | SH | DEFINED | 1,2,3,5 |
| BRIGGS & STRATTON CO | COM | 10904310 | 30,644 | 993,311 | SH | DEFINED | 1,2,5,12 |
| BRIGHAM EXPLORATION | COM | 10917810 | 5,874 | 944,326 | SH | DEFINED | 1,2 |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 19,453 | 515,308 | SH | DEFINED | 1,2,5,6 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 9,114 | 796,638 | SH | DEFINED | 1,2,5,6 |
| BRINKER INTL INC | COM | 10964110 | 134,783 | 4,121,798 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BRINKS CO | COM | 10969610 | 53,879 | 849,164 | SH | DEFINED | 1,2,5,6,12 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,434,302 | 51,667,934 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BRISTOL WEST | | | | | | | |

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|---------------------------|------------|----------|---------|------------|----|---------|----------------|
| HLDGS I | COM | 11037M10 | 6,365 | 287,084 | SH | DEFINED | 1,2 |
| BRISTOW GROUP INC | COM | 11039410 | 14,176 | 388,922 | SH | DEFINED | 1,2 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 1,683 | 26,690 | SH | DEFINED | 1 |
| BRITISH AWYS PLC | ADR 2ND IN | 11041930 | 563 | 5,835 | SH | DEFINED | 1 |
| BRITISH SKY BROADCASTS | SPONSORED | 11101310 | 381 | 8,499 | SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 11132010 | 390,827 | 12,186,692 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BROCADE COMMUNICATIO | COM | 11162110 | 109,697 | 11,522,762 | SH | DEFINED | 1,2,5,6,8,10,1 |
| BRONCO DRILLING CO I | COM | 11221110 | 3,985 | 240,481 | SH | DEFINED | 1,2,6 |
| BROOKDALE SR LIVING | COM | 11246310 | 9,048 | 202,595 | SH | DEFINED | 1,2 |
| BROOKFIELD HOMES COR | COM | 11272310 | 7,674 | 239,079 | SH | DEFINED | 1,2,5,6 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 15,249 | 378,397 | SH | DEFINED | 1,2,3 |
| BROOKLINE BANCORP IN | COM | 11373M10 | 15,698 | 1,238,984 | SH | DEFINED | 1,2,5 |
| BROOKS AUTOMATION IN | COM | 11434010 | 26,519 | 1,546,303 | SH | DEFINED | 1,2,5 |
| BROWN & BROWN INC | COM | 11523610 | 66,804 | 2,469,662 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BROWN FORMAN CORP | CL A | 11563710 | 1,644 | 23,792 | SH | DEFINED | 1,5,12 |
| BROWN FORMAN CORP | CL B | 11563720 | 122,678 | 1,871,227 | SH | DEFINED | 1,2,5,6,10,12, |
| BROWN SHOE INC NEW | COM | 11573610 | 30,064 | 715,809 | SH | DEFINED | 1,2,6 |
| BRT RLTY TR BRUKER | SH BEN INT | 05564530 | 275 | 9,100 | SH | DEFINED | 1 |
| BIOSCIENCES C | COM | 11679410 | 15,016 | 1,427,383 | SH | DEFINED | 1,2,5,6 |
| BRUNSWICK CORP | COM | 11704310 | 75,062 | 2,356,743 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BRUSH ENGINEERED MAT | COM | 11742110 | 18,274 | 377,007 | SH | DEFINED | 1,2,5,6 |
| BRYN MAWR BK CORP | COM | 11766510 | 211 | 9,120 | SH | DEFINED | 1 |
| BSML INC | COM | 05571010 | 16 | 11,836 | SH | DEFINED | 1 |
| BT GROUP PLC | ADR | 05577E10 | 486 | 8,106 | SH | DEFINED | 1,2 |
| BUCA INC | COM | 11776910 | 121 | 22,055 | SH | DEFINED | 1,5 |
| BUCKEYE GP HOLDINGS | COM UNITS | 11816710 | 427 | 20,547 | SH | DEFINED | 1,2 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 2,396 | 48,199 | SH | DEFINED | 1,2 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 12,012 | 925,416 | SH | DEFINED | 1,2 |
| BUCKLE INC | COM | 11844010 | 13,175 | 369,059 | SH | DEFINED | 1,2 |
| BUCYRUS INTL INC NEW | CL A | 11875910 | 26,313 | 510,937 | SH | DEFINED | 1,2,6,12 |
| BUFFALO WILD WINGS I | COM | 11984810 | 7,404 | 116,225 | SH | DEFINED | 1 |
| BUILD A BEAR WORKSHO | COM | 12007610 | 6,233 | 226,910 | SH | DEFINED | 1,2,6 |
| BUILDERS FIRSTSOURCE | COM | 12008R10 | 6,996 | 435,315 | SH | DEFINED | 1,2,6 |
| BUILDING MATLS HLDG | COM | 12011310 | 9,477 | 523,276 | SH | DEFINED | 1,2 |
| BUNGE LIMITED | COM | G1696210 | 59,246 | 720,577 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BURGER KING HLDGS IN | COM | 12120820 | 7,806 | 361,402 | SH | DEFINED | 1,2,6 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 774,966 | 9,635,287 | SH | DEFINED | 1,2,5,6,7,8,10 |
| C COR INC | COM | 12501010 | 13,601 | 981,316 | SH | DEFINED | 1,2,5 |
| C D I CORP | COM | 12507110 | 6,314 | 218,320 | SH | DEFINED | 1,2 |
| C D W CORP | COM | 12512N10 | 80,179 | 1,305,215 | SH | DEFINED | 1,2,5,6,7,8,10 |
| C H ROBINSON | | | | | | | |

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|---|------------|----------|---------|------------|----|---------|----------------|
| WORLDWI C&D TECHNOLOGIES INC | COM NEW | 12541W20 | 186,745 | 3,886,469 | SH | DEFINED | 1,2,5,6,10,12, |
| CA INC | COM | 12466110 | 355 | 70,617 | SH | DEFINED | 1,2,5 |
| CABELAS INC | COM | 12673P10 | 367,861 | 14,197,629 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CABLEVISION SYS CORP | COM | 12680430 | 13,561 | 546,578 | SH | DEFINED | 1,2 |
| CABOT CORP | CL A NY CA | 12686C10 | 94,056 | 3,090,885 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CABOT | COM | 12705510 | 52,473 | 1,099,375 | SH | DEFINED | 1,2,5,6,12 |
| MICROELECTRONI CABOT OIL & GAS CORP | COM | 12709P10 | 17,508 | 522,470 | SH | DEFINED | 1,2,5,6 |
| CACHE INC | COM NEW | 12709710 | 36,085 | 536,018 | SH | DEFINED | 1,2,5,6,12 |
| CACI INTL INC | COM NEW | 12715030 | 3,263 | 183,848 | SH | DEFINED | 1 |
| CADBURY SCHWEPPE S | CL A | 12719030 | 26,447 | 564,384 | SH | DEFINED | 1,2,5,6,12 |
| PL | ADR | 12720930 | 900 | 17,523 | SH | DEFINED | 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 183,875 | 8,730,999 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CADENCE FINL CORP | COM | 12738A10 | 4,541 | 227,074 | SH | DEFINED | 1,5 |
| CADENCE | | | | | | | |
| PHARMACEUTIC | COM | 12738T10 | 715 | 48,295 | SH | DEFINED | 1 |
| CADIZ INC | COM NEW | 12753720 | 323 | 12,699 | SH | DEFINED | 1 |
| CAL DIVE INTL INC DE | COM | 12802T10 | 404 | 33,077 | SH | DEFINED | 1,2 |
| CAL MAINE FOODS INC | COM NEW | 12803020 | 377 | 28,046 | SH | DEFINED | 1,2 |
| CALAMOS ASSET MGMT I | CL A | 12811R10 | 8,774 | 393,113 | SH | DEFINED | 1,2,6 |
| CALAMP CORP | COM | 12812610 | 3,224 | 373,543 | SH | DEFINED | 1,2,5 |
| CALAVO GROWERS INC | COM | 12824610 | 235 | 20,200 | SH | DEFINED | 1 |
| CALGON CARBON CORP | COM | 12960310 | 5,394 | 649,088 | SH | DEFINED | 1 |
| CALIFORNIA COASTAL C | COM NEW | 12991520 | 5,449 | 268,559 | SH | DEFINED | 1,2 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 141 | 10,730 | SH | DEFINED | 1 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 130 | 27,800 | SH | DEFINED | 1 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 10,351 | 314,703 | SH | DEFINED | 1,2,6 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 12,687 | 331,071 | SH | DEFINED | 1,2 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 211 | 37,405 | SH | DEFINED | 1 |
| CALLAWAY GOLF CO | COM | 13119310 | 27,167 | 1,723,763 | SH | DEFINED | 1,2,5 |
| CALLON PETE CO DEL CALUMET SPECIALTY PR | COM | 13123X10 | 5,382 | 396,588 | SH | DEFINED | 1,2 |
| CAMBREX CORP | UT LTD PAR | 13147610 | 891 | 18,508 | SH | DEFINED | 1,2 |
| CAMDEN NATL CORP | COM | 13201110 | 12,585 | 511,587 | SH | DEFINED | 1,2,5,6 |
| CAMDEN PPTY TR | COM | 13303410 | 5,984 | 137,889 | SH | DEFINED | 1,2,5 |
| CAMERON | SH BEN INT | 13313110 | 91,542 | 1,301,970 | SH | DEFINED | 1,2,3,5,6,7,8, |
| INTERNATIONA CAMPBELL SOUP CO | COM | 13342B10 | 182,719 | 2,909,997 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CANADIAN NAT RES LTD | COM | 13442910 | 378,594 | 9,719,988 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CANADIAN NATL RY CO | COM | 13638510 | 276 | 5,008 | SH | DEFINED | 1,8 |
| CANADIAN PAC RY LTD | COM | 13637510 | 749 | 16,967 | SH | DEFINED | 1 |
| CANDELA CORP | COM | 13645T10 | 307 | 5,438 | SH | DEFINED | 1 |
| CANO PETE INC | COM | 13690710 | 5,262 | 460,804 | SH | DEFINED | 1,2 |
| CANON INC | COM | 13780110 | 194 | 42,929 | SH | DEFINED | 1,2,5 |
| | ADR | 13800630 | 4,021 | 74,900 | SH | DEFINED | 1,2 |

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|-------------------------|---------|----------|-------|---------|----|---------|-----|
| CANTEL MEDICAL CORP | COM | 13809810 | 243 | 15,811 | SH | DEFINED | 1 |
| CAPELLA EDUCATION CO | COM | 13959410 | 933 | 27,825 | SH | DEFINED | 1 |
| CAPITAL BK CORP | COM | 13979310 | 212 | 12,304 | SH | DEFINED | 1 |
| CAPITAL CITY BK GROU | COM | 13967410 | 8,130 | 244,145 | SH | DEFINED | 1,2 |
| CAPITAL CORP OF THE | COM NEW | 14006520 | 4,023 | 151,510 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|-------------------------|-------------------|----------|------------------|----------------------|---------------------|--------------------------|----------------|
| CAPITAL LEASE FDG IN | COM | 14028810 | 7,016 | 655,096 | SH | DEFINED | 1,2,3 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 804,426 | 10,660,298 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 10,480 | 68,200 | SH | DEFINED | 1,2 |
| CAPITAL SR LIVING CO | COM | 14047510 | 3,827 | 329,664 | SH | DEFINED | 1 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 14,768 | 324,070 | SH | DEFINED | 1,2 |
| CAPITALSOURCE INC | COM | 14055X10 | 93,008 | 3,701,080 | SH | DEFINED | 1,2,5,8,10 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 9,895 | 268,519 | SH | DEFINED | 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 12,421 | 328,514 | SH | DEFINED | 1,2,5 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 204 | 20,454 | SH | DEFINED | 1 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 1,972 | 1,860,803 | SH | DEFINED | 1,2,5 |
| CAPTARIS INC | COM | 14071N10 | 290 | 50,002 | SH | DEFINED | 1 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 1,602 | 131,532 | SH | DEFINED | 1,2 |
| CARAUSTAR INDS INC | COM | 14090910 | 3,312 | 527,414 | SH | DEFINED | 1,2 |
| CARBO CERAMICS INC | COM | 14078110 | 27,875 | 598,821 | SH | DEFINED | 1,2,6 |
| CARDIAC SCIENCE CORP | COM | 14141A10 | 228 | 24,867 | SH | DEFINED | 1,5 |
| CARDINAL FINL CORP | COM | 14149F10 | 3,683 | 369,060 | SH | DEFINED | 1 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 1,022,322 | 14,014,016 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CARDIODYNAMICS INTL | COM | 14159710 | 34 | 40,028 | SH | DEFINED | 1,5 |
| CAREER EDUCATION COR | COM | 14166510 | 140,571 | 4,608,880 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CAREMARK RX INC | COM | 14170510 | 6,929 | 106,225 | SH | DEFINED | 1 |
| CARLISLE COS INC | COM | 14233910 | 50,354 | 1,172,944 | SH | DEFINED | 1,2,5,12 |
| CARMAX INC | COM | 14313010 | 93,122 | 3,794,683 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CARMIKE CINEMAS INC | COM | 14343640 | 5,188 | 223,636 | SH | DEFINED | 1,2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 416,483 | 8,887,813 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 52,014 | 430,724 | SH | DEFINED | 1,2,5,12 |
| CARREKER CORP | COM | 14443310 | 275 | 34,349 | SH | DEFINED | 1,5 |

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|--------------------|------------|----------|-----------|------------|----|---------|----------------|
| CARRIAGE SVCS INC | COM | 14390510 | 654 | 80,900 | SH | DEFINED | 1,2 |
| CARRIER ACCESS | | | | | | | |
| CORP | COM | 14446010 | 2,310 | 452,119 | SH | DEFINED | 1,2,5 |
| CARRIZO OIL & CO | | | | | | | |
| INC | COM | 14457710 | 12,206 | 349,148 | SH | DEFINED | 1,2,6 |
| CARTER INC | COM | 14622910 | 19,821 | 782,187 | SH | DEFINED | 1,2,6 |
| CASCADE BANCORP | COM | 14715410 | 14,244 | 549,117 | SH | DEFINED | 1,2,6 |
| CASCADE CORP | COM | 14719510 | 13,069 | 218,246 | SH | DEFINED | 1,2 |
| CASCADE NAT GAS | | | | | | | |
| CORP | COM | 14733910 | 5,709 | 216,676 | SH | DEFINED | 1,2,5 |
| CASELLA WASTE SYS | | | | | | | |
| IN | CL A | 14744810 | 3,276 | 335,640 | SH | DEFINED | 1 |
| CASEYS GEN STORES | | | | | | | |
| IN | COM | 14752810 | 22,669 | 906,383 | SH | DEFINED | 1,2,5,6 |
| CASH AMER INTL INC | COM | 14754D10 | 23,103 | 563,480 | SH | DEFINED | 1,2,6 |
| CASH SYSTEMS INC | COM | 14756B10 | 73 | 12,300 | SH | DEFINED | 1,5 |
| CASS INFORMATION | | | | | | | |
| SYS | COM | 14808P10 | 3,112 | 92,168 | SH | DEFINED | 1 |
| CASTLE A M & CO | COM | 14841110 | 8,360 | 284,735 | SH | DEFINED | 1,2,6 |
| CASUAL MALE | | | | | | | |
| RETAIL G | COM | 14871110 | 6,673 | 564,103 | SH | DEFINED | 1 |
| CATALINA | | | | | | | |
| MARKETING C | COM | 14886710 | 34,654 | 1,097,338 | SH | DEFINED | 1,2,5,6 |
| CATALYST | | | | | | | |
| SEMICONDUCT | COM | 14888110 | 72 | 19,869 | SH | DEFINED | 1 |
| CATAPULT | | | | | | | |
| COMMUNICATI | COM | 14901610 | 152 | 15,611 | SH | DEFINED | 1 |
| CATERPILLAR INC | | | | | | | |
| DEL | COM | 14912310 | 1,402,647 | 20,925,665 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CATHAY GENERAL | | | | | | | |
| BANCO | COM | 14915010 | 41,262 | 1,214,297 | SH | DEFINED | 1,2,5 |
| CATO CORP NEW | CL A | 14920510 | 12,292 | 525,503 | SH | DEFINED | 1,2 |
| CAVCO INDS INC DEL | COM | 14956810 | 3,794 | 108,553 | SH | DEFINED | 1,5 |
| CB RICHARD ELLIS | | | | | | | |
| GRO | CL A | 12497T10 | 210,250 | 6,151,272 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CBeyond INC | COM | 14984710 | 8,998 | 306,770 | SH | DEFINED | 1,2,5,6 |
| CBIZ INC | COM | 12480510 | 8,322 | 1,172,126 | SH | DEFINED | 1,2 |
| CBL & ASSOC PPTYS | | | | | | | |
| IN | COM | 12483010 | 55,129 | 1,229,461 | SH | DEFINED | 1,2,3,5 |
| CBOT HLDGS INC | CL A | 14984K10 | 82,829 | 456,356 | SH | DEFINED | 1,2,5 |
| CBRE REALTY | | | | | | | |
| FINANCE | COM | 12498B30 | 1,438 | 108,675 | SH | DEFINED | 1,2 |
| CBRL GROUP INC | COM | 12489V10 | 34,635 | 748,046 | SH | DEFINED | 1,2,5,6 |
| CBS CORP NEW | CL B | 12485720 | 883,449 | 28,880,305 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CCA INDS INC | COM | 12486710 | 126 | 10,608 | SH | DEFINED | 1 |
| CDC CORP | SHS A | G2022L10 | 229 | 25,335 | SH | DEFINED | 1,5 |
| CDN IMPERIAL BK | | | | | | | |
| OF C | COM | 13606910 | 391 | 4,506 | SH | DEFINED | 1 |
| CEC ENTMT INC | COM | 12513710 | 37,056 | 892,044 | SH | DEFINED | 1,2,5,6 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 1,917 | 67,109 | SH | DEFINED | 1,2 |
| CEDAR SHOPPING | | | | | | | |
| CTRS | COM NEW | 15060220 | 18,360 | 1,133,307 | SH | DEFINED | 1,2,3 |
| CELADON GROUP INC | COM | 15083810 | 5,674 | 339,739 | SH | DEFINED | 1,2 |
| CELANESE CORP DEL | COM SER A | 15087010 | 154,972 | 5,025,046 | SH | DEFINED | 1,2,5,10 |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 218 | 35,511 | SH | DEFINED | 1,2,5, |
| CELGENE CORP | COM | 15102010 | 524,592 | 9,999,842 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CELL GENESYS INC | COM | 15092110 | 3,457 | 823,070 | SH | DEFINED | 1,2,5 |
| CELL THERAPEUTICS | | | | | | | |
| IN | COM | 15093410 | 264 | 165,939 | SH | DEFINED | 1,5 |
| CEMEX SAB DE CV | SPON ADR 5 | 15129088 | 26,849 | 819,808 | SH | DEFINED | 1,2,7 |
| CENTENE CORP DEL | COM | 15135B10 | 18,123 | 863,420 | SH | DEFINED | 1,2,6 |
| CENTENNIAL BK | | | | | | | |

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|----------------------|-------------|----------|---------|------------|----|---------|----------------|
| HLDGS | COM | 15134530 | 11,880 | 1,373,418 | SH | DEFINED | 1,2 |
| CENTENNIAL | | | | | | | |
| COMMUNCTN | CL A NEW | 15133V20 | 6,504 | 790,261 | SH | DEFINED | 1,2,6 |
| CENTER BANCORP INC | COM | 15140810 | 241 | 15,466 | SH | DEFINED | 1 |
| CENTER FINL CORP | | | | | | | |
| CAL | COM | 15146E10 | 3,753 | 189,847 | SH | DEFINED | 1 |
| CENTERPOINT | | | | | | | |
| ENERGY I | COM | 15189T10 | 233,996 | 13,043,258 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CENTERSTATE BKS | | | | | | | |
| FLA | COM | 15201P10 | 1,916 | 108,451 | SH | DEFINED | 1 |
| CENTEX CORP | COM | 15231210 | 149,344 | 3,574,523 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CENTILLIUM | | | | | | | |
| COMMUNICA | COM | 15231910 | 148 | 76,942 | SH | DEFINED | 1,5 |
| CENTRAL EUROPEAN | | | | | | | |
| DIS | COM | 15343510 | 14,925 | 512,715 | SH | DEFINED | 1,2,6 |
| CENTRAL EUROPEAN | | | | | | | |
| MED | CL A NEW | G2004520 | 724 | 8,185 | SH | DEFINED | 1,5,7 |
| CENTRAL GARDEN & PET | COM | 15352710 | 5,361 | 362,989 | SH | DEFINED | 1,2,6 |
| CENTRAL GARDEN & PET | CL A NON-V | 15352720 | 12,219 | 831,203 | SH | DEFINED | 1,2,6 |
| CENTRAL PAC FINL | | | | | | | |
| COR | COM | 15476010 | 22,142 | 605,476 | SH | DEFINED | 1,2 |
| CENTRAL PKG CORP | COM | 15478510 | 4,959 | 223,577 | SH | DEFINED | 1,2 |
| CENTRAL VT PUB | | | | | | | |
| SVC C | COM | 15577110 | 1,023 | 35,503 | SH | DEFINED | 1,2 |
| CENTURY ALUM CO | COM | 15643110 | 23,201 | 494,899 | SH | DEFINED | 1,2,5 |
| CENTURY CASINOS | | | | | | | |
| INC | COM | 15649210 | 2,686 | 325,567 | SH | DEFINED | 1,5 |
| CENTURYTEL INC | COM | 15670010 | 343,632 | 7,604,163 | SH | DEFINED | 1,2,5,6,7,10,1 |
| CENVEO INC | COM | 15670S10 | 20,495 | 843,425 | SH | DEFINED | 1,2,5,6 |
| CEPHALON INC | COM | 15670810 | 90,839 | 1,275,647 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CEPHEID | COM | 15670R10 | 10,145 | 853,962 | SH | DEFINED | 1,2,5 |
| CERADYNE INC | COM | 15671010 | 35,094 | 641,107 | SH | DEFINED | 1,2,5,6 |
| CERIDIAN CORP NEW | COM | 15677910 | 103,389 | 2,967,549 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CERNER CORP | COM | 15678210 | 59,994 | 1,101,827 | SH | DEFINED | 1,2,5,6,12 |
| CERUS CORP | COM | 15708510 | 3,421 | 506,840 | SH | DEFINED | 1,5 |
| CEVA INC | COM | 15721010 | 87 | 12,073 | SH | DEFINED | 1 |
| CF INDS HLDGS INC | COM | 12526910 | 41,169 | 1,067,937 | SH | DEFINED | 1,2 |
| CFS BANCORP INC | COM | 12525D10 | 262 | 17,566 | SH | DEFINED | 1,5 |
| CGG VERITAS | SPONSORED | 20438610 | 982 | 23,571 | SH | DEFINED | 1,2,5 |
| CH ENERGY GROUP | | | | | | | |
| INC | COM | 12541M10 | 15,145 | 311,055 | SH | DEFINED | 1,2,5 |
| CHAD THERAPEUTICS | | | | | | | |
| IN | COM | 15722810 | 41 | 27,600 | SH | DEFINED | 1 |
| CHAMPION | | | | | | | |
| ENTERPRISES | COM | 15849610 | 30,262 | 3,438,836 | SH | DEFINED | 1,2,5,6 |
| CHAMPS ENTMT INC | | | | | | | |
| DEL | COM | 15878710 | 90 | 15,700 | SH | DEFINED | 1 |
| CHAPARRAL STL CO | | | | | | | |
| DEL | COM | 15942310 | 60,508 | 1,040,190 | SH | DEFINED | 1,2,5,6,12 |
| CHARLES & COLVARD | | | | | | | |
| LT | COM | 15976510 | 158 | 25,200 | SH | DEFINED | 1,5 |
| CHARLES RIV LABS | | | | | | | |
| INT | COM | 15986410 | 56,375 | 1,218,666 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CHARLOTTE RUSSE | | | | | | | |
| HLDG | COM | 16104810 | 9,968 | 345,259 | SH | DEFINED | 1,2,6 |
| CHARMING SHOPPES | | | | | | | |
| INC | COM | 16113310 | 37,842 | 2,922,157 | SH | DEFINED | 1,2,5,6,12 |
| CHART INDS INC | COM PAR \$0 | 16115Q30 | 2,893 | 159,283 | SH | DEFINED | 1,2 |

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|----------------|
| CHARTER | | | | | | | |
| COMMUNICATIO | CL A | 16117M10 | 19,614 | 7,029,961 | SH | DEFINED | 1,2,5,6 |
| CHARTERMAC | SH BEN INT | 16090810 | 1,097 | 56,687 | SH | DEFINED | 1,2,5 |
| CHATTEM INC | COM | 16245610 | 29,116 | 494,000 | SH | DEFINED | 1,2,6 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 7,718 | 346,388 | SH | DEFINED | 1,2,5,12 |
| CHECKFREE CORP NEW | COM | 16281310 | 61,658 | 1,662,396 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CHECKPOINT SYS INC | COM | 16282510 | 16,697 | 705,711 | SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY I | COM | 16307210 | 41,557 | 1,559,379 | SH | DEFINED | 1,2,5,6,8 |
| CHEMED CORP NEW | COM | 16359R10 | 21,508 | 439,298 | SH | DEFINED | 1,2,6 |
| CHEMICAL FINL CORP | COM | 16373110 | 14,161 | 475,357 | SH | DEFINED | 1,2,5 |
| CHEMTURA CORP | COM | 16389310 | 75,948 | 6,948,562 | SH | DEFINED | 1,2,5,8 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 17,268 | 554,358 | SH | DEFINED | 1,2,5,6 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 5,757 | 133,702 | SH | DEFINED | 1,5 |
| CHESAPEAKE CORP | COM | 16515910 | 5,664 | 375,093 | SH | DEFINED | 1,2 |
| CHESAPEAKE ENERGY CO | COM | 16516710 | 401,809 | 13,011,941 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CHESAPEAKE UTILS COR | COM | 16530310 | 378 | 12,207 | SH | DEFINED | 1,2 |
| CHEVRON CORP NEW | COM | 16676410 | 6,109,773 | 82,609,159 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CHICAGO BRIDGE & IRO | N Y REGIST | 16725010 | 245 | 7,952 | SH | DEFINED | 1 |
| CHICAGO MERCANTILE H | CL A | 16776010 | 453,366 | 851,456 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CHICOS FAS INC | COM | 16861510 | 116,118 | 4,753,105 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CHILDRENS PL RETAIL | COM | 16890510 | 23,158 | 415,321 | SH | DEFINED | 1,2,5,6 |
| CHINA BAK BATTERY IN | COM | 16936Y10 | 968 | 297,747 | SH | DEFINED | 1 |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 439 | 5,191 | SH | DEFINED | 1 |
| CHINA YUCHAI INTL LT | COM | G2108210 | 84 | 10,600 | SH | DEFINED | 1,7 |
| CHIPOTLE MEXICAN GRI | CL A | 16965610 | 8,514 | 137,109 | SH | DEFINED | 1,2,6 |
| CHIPOTLE MEXICAN GRI | CL B | 16965620 | 16,224 | 282,649 | SH | DEFINED | 1,2 |
| CHIQUITA BRANDS INTL | COM | 17003280 | 15,804 | 1,127,213 | SH | DEFINED | 1,2 |
| CHITTENDEN CORP | COM | 17022810 | 29,413 | 974,266 | SH | DEFINED | 1,2,5 |
| CHOICE HOTELS INTL I | COM | 16990510 | 35,951 | 1,014,716 | SH | DEFINED | 1,2,5,6,10 |
| CHOICEPOINT INC | COM | 17038810 | 70,059 | 1,871,737 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CHOLESTECH CORP | COM | 17039310 | 455 | 26,373 | SH | DEFINED | 1,2 |
| CHORDIANT SOFTWARE I | COM NEW | 17040430 | 5,053 | 488,218 | SH | DEFINED | 1,5 |
| CHRISTOPHER & BANKS | COM | 17104610 | 18,447 | 947,481 | SH | DEFINED | 1,2,5,6 |

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|-------------------------|-----------|----------|-----------|-------------|----|---------|----------------|
| CHUBB CORP | COM | 17123210 | 716,032 | 13,857,781 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CHUNGWA TELECOM CO | SPONSORED | 17133Q20 | 1,167 | 58,569 | SH | DEFINED | 1,12 |
| CHURCH & DWIGHT INC | COM | 17134010 | 50,533 | 1,003,639 | SH | DEFINED | 1,2,5,6,12 |
| CHURCHILL DOWNS INC | COM | 17148410 | 7,393 | 162,877 | SH | DEFINED | 1,2 |
| CIBA SPECIALTY CHEMI | SPONSORED | 17162W20 | 218 | 6,601 | SH | DEFINED | 1 |
| CIBER INC | COM | 17163B10 | 9,681 | 1,230,098 | SH | DEFINED | 1,2 |
| CIENA CORP | COM NEW | 17177930 | 69,903 | 2,500,986 | SH | DEFINED | 1,2,5,6,10,13, |
| CIGNA CORP | COM | 12550910 | 643,623 | 4,511,588 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CIMAREX ENERGY CO | COM | 17179810 | 63,374 | 1,711,890 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CINCINNATI BELL INC | COM | 17187110 | 41,508 | 8,831,585 | SH | DEFINED | 1,2,5,6 |
| CINCINNATI FINL CORP | COM | 17206210 | 212,561 | 5,013,223 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CINTAS CORP | COM | 17290810 | 142,511 | 3,947,672 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CIPHERGEN BIOSYSTEMS | COM | 17252Y10 | 15 | 10,757 | SH | DEFINED | 1 |
| CIRCOR INTL INC | COM | 17273K10 | 13,113 | 367,300 | SH | DEFINED | 1,2 |
| CIRCUIT CITY STORE I | COM | 17273710 | 77,162 | 4,164,161 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CIRRUS LOGIC INC | COM | 17275510 | 16,969 | 2,215,300 | SH | DEFINED | 1,2,5,6 |
| CISCO SYS INC | COM | 17275R10 | 4,620,089 | 180,967,050 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CIT GROUP INC | COM | 12558110 | 461,222 | 8,715,462 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CITADEL BROADCASTING | COM | 17285T10 | 11,700 | 1,230,299 | SH | DEFINED | 1,2 |
| CITI TRENDS INC | COM | 17306X10 | 4,466 | 104,487 | SH | DEFINED | 1,6 |
| CITIGROUP INC | COM | 17296710 | 7,802,175 | 151,970,679 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CITIZENS & NORTHN CO | COM | 17292210 | 344 | 16,708 | SH | DEFINED | 1 |
| CITIZENS BKG CORP MI | COM | 17442010 | 35,811 | 1,616,014 | SH | DEFINED | 1,2,5 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 204,280 | 13,664,216 | SH | DEFINED | 1,2,5,6,10,12, |
| CITIZENS FIRST BANCO | COM | 17461R10 | 3,431 | 150,624 | SH | DEFINED | 1,5 |
| CITIZENS INC | CL A | 17474010 | 180 | 24,632 | SH | DEFINED | 1 |
| CITRIX SYS INC | COM | 17737610 | 161,500 | 5,042,158 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 9,572 | 298,108 | SH | DEFINED | 1,2 |
| CITY HLDG CO | COM | 17783510 | 18,558 | 458,787 | SH | DEFINED | 1,2 |
| CITY NATL CORP | COM | 17856610 | 51,495 | 699,663 | SH | DEFINED | 1,2,5,12 |
| CKE RESTAURANTS INC | COM | 12561E10 | 19,962 | 1,058,420 | SH | DEFINED | 1,2,6 |
| CKX INC | COM | 12562M10 | 8,828 | 795,295 | SH | DEFINED | 1,2,6 |
| CLAIRES STORES INC | COM | 17958410 | 44,216 | 1,376,578 | SH | DEFINED | 1,2,5,6,12 |
| CLARCOR INC | COM | 17989510 | 40,635 | 1,277,829 | SH | DEFINED | 1,2,5,6,12 |
| CLAYMONT STEEL HOLDI | COM | 18382P10 | 405 | 20,344 | SH | DEFINED | 1 |
| CLAYTON HLDGS INC | COM | 18418N10 | 2,561 | 166,919 | SH | DEFINED | 1,2 |
| CLEAN HARBORS INC | COM | 18449610 | 13,697 | 302,890 | SH | DEFINED | 1,2,6 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 533,747 | 15,232,514 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CLEAR CHANNEL OUTDOO | CL A | 18451C10 | 10,362 | 393,847 | SH | DEFINED | 1,2 |
| CLEARWIRE CORP | CL A | 18538530 | 2,276 | 111,200 | SH | DEFINED | 1,2 |
| CLECO CORP NEW | COM | 12561W10 | 34,171 | 1,322,936 | SH | DEFINED | 1,2,5,6 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 81,295 | 1,270,032 | SH | DEFINED | 1,2,5,6,12 |
| CLIFTON SVGS | | | | | | | |

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|--------------------|------------|----------|-----------|------------|----|---------|----------------|
| BANCORP | COM | 18712Q10 | 2,257 | 188,989 | SH | DEFINED | 1,2 |
| CLOROX CO DEL | COM | 18905410 | 267,770 | 4,204,269 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CMGI INC | COM | 12575010 | 16,952 | 7,996,371 | SH | DEFINED | 1,2,5 |
| CMS ENERGY CORP | COM | 12589610 | 132,502 | 7,443,930 | SH | DEFINED | 1,2,5,6,10,13, |
| CNA FINL CORP | COM | 12611710 | 36,659 | 850,758 | SH | DEFINED | 1,2,5 |
| CNA SURETY CORP | COM | 12612L10 | 6,461 | 306,205 | SH | DEFINED | 1,2 |
| CNET NETWORKS INC | COM | 12613R10 | 19,931 | 2,288,330 | SH | DEFINED | 1,2,5,6 |
| CNH GLOBAL N V | SHS NEW | N2093520 | 285 | 7,640 | SH | DEFINED | 1,5 |
| CNX GAS CORP | COM | 12618H30 | 8,174 | 288,514 | SH | DEFINED | 1,2 |
| COACH INC | COM | 18975410 | 530,061 | 10,590,634 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COACHMEN INDS INC | COM | 18987310 | 201 | 19,117 | SH | DEFINED | 1 |
| COASTAL FINL CORP | | | | | | | |
| DE | COM | 19046E10 | 4,600 | 294,336 | SH | DEFINED | 1,5 |
| COBIZ INC | COM | 19089710 | 4,750 | 238,552 | SH | DEFINED | 1,2,6 |
| COBRA ELECTRS CORP | COM | 19104210 | 106 | 10,200 | SH | DEFINED | 1 |
| COCA COLA | | | | | | | |
| BOTTLING C | COM | 19109810 | 7,171 | 126,621 | SH | DEFINED | 1,2,6 |
| COCA COLA CO | COM | 19121610 | 3,051,102 | 63,564,635 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COCA COLA | | | | | | | |
| ENTERPRISE | COM | 19121910 | 208,859 | 10,314,018 | SH | DEFINED | 1,2,5,6,10,12, |
| COCA COLA | | | | | | | |
| FEMSA S A | SPON ADR R | 19124110 | 364 | 10,091 | SH | DEFINED | 1 |
| COEUR D ALENE | | | | | | | |
| MINES | COM | 19210810 | 21,141 | 5,143,840 | SH | DEFINED | 1,2,5,6 |
| COGENT COMM GROUP | | | | | | | |
| IN | COM NEW | 19239V30 | 10,679 | 451,911 | SH | DEFINED | 1,2,5,6 |
| COGENT INC | COM | 19239Y10 | 12,432 | 924,321 | SH | DEFINED | 1,2,5,6 |
| COGNEX CORP | COM | 19242210 | 16,402 | 756,898 | SH | DEFINED | 1,2,5,6 |
| COGNIZANT | | | | | | | |
| TECHNOLOGY | CL A | 19244610 | 312,956 | 3,545,438 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COHEN & STEERS INC | COM | 19247A10 | 10,145 | 235,491 | SH | DEFINED | 1,2,6 |
| COHERENT INC | COM | 19247910 | 26,161 | 824,231 | SH | DEFINED | 1,2,5,6 |
| COHU INC | COM | 19257610 | 7,849 | 417,493 | SH | DEFINED | 1,2,6 |
| COINMACH SVC CORP | CL A | 19259W20 | 4,402 | 414,898 | SH | DEFINED | 1,2 |
| COINSTAR INC | COM | 19259P30 | 21,738 | 694,499 | SH | DEFINED | 1,2,6 |
| COLDWATER CREEK | | | | | | | |
| INC | COM | 19306810 | 41,711 | 2,056,743 | SH | DEFINED | 1,2,5,6 |
| COLE KENNETH | | | | | | | |
| PRODTNS | CL A | 19329410 | 4,083 | 159,075 | SH | DEFINED | 1,2 |
| COLEY | | | | | | | |
| PHARMACEUTICAL | COM | 19388P10 | 3,754 | 391,864 | SH | DEFINED | 1,2,6 |
| COLGATE PALMOLIVE | | | | | | | |
| CO | COM | 19416210 | 923,351 | 13,824,684 | SH | DEFINED | 1,2,5,6,8,10,1 |
| COLLAGENEX | | | | | | | |
| PHARMACEU | COM | 19419B10 | 546 | 40,448 | SH | DEFINED | 1,5 |
| COLONIAL | | | | | | | |
| BANGROUP I | COM | 19549330 | 70,058 | 2,830,636 | SH | DEFINED | 1,2,5,6,7,8,10 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|--------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|----------|
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 43,255 | 947,121 | SH | DEFINED | 1,2,3,5 |
| COLOR KINETICS INC | COM | 19624P10 | 5,045 | 259,675 | SH | DEFINED | 1,5 |

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|---|------------|----------|-----------|------------|----|---------|----------------|
| COLUMBIA BANCORP ORE | COM | 19723110 | 2,825 | 117,672 | SH | DEFINED | 1 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 9,519 | 282,207 | SH | DEFINED | 1,2 |
| COLUMBIA LABS INC COLUMBIA SPORTSWEAR | COM | 19777910 | 67 | 50,263 | SH | DEFINED | 1,5 |
| COLUMBUS MCKINNON CO | COM | 19851610 | 19,142 | 307,206 | SH | DEFINED | 1,2,5,6 |
| COMARCO INC | COM | 19933310 | 7,564 | 337,846 | SH | DEFINED | 1,2 |
| COMBINATORX INC | COM | 20008010 | 114 | 12,500 | SH | DEFINED | 1 |
| COMCAST CORP NEW | COM | 20010A10 | 2,930 | 419,234 | SH | DEFINED | 1,5 |
| COMCAST CORP NEW | CL A | 20030N10 | 1,938,849 | 74,714,797 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COMERICA INC | CL A SPL | 20030N20 | 114,612 | 4,499,898 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COMFORT SYS USA INC | COM | 20034010 | 342,080 | 5,786,201 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COMMERCE BANCORP INC | COM | 19990810 | 8,059 | 672,740 | SH | DEFINED | 1,2,5 |
| COMMERCE BANCSHARES | COM | 20051910 | 164,100 | 4,916,122 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COMMERCE GROUP INC M | COM | 20052510 | 37,581 | 777,922 | SH | DEFINED | 1,2,5,12 |
| COMMERCIAL BANKSHARE | COM | 20064110 | 34,976 | 1,164,314 | SH | DEFINED | 1,2,5 |
| COMMERCIAL METALS CO | COM | 20160710 | 401 | 8,201 | SH | DEFINED | 1,2 |
| COMMERCIAL VEH GROUP | COM | 20172310 | 69,578 | 2,219,408 | SH | DEFINED | 1,2,5 |
| COMMSCOPE INC | COM | 20260810 | 7,324 | 355,510 | SH | DEFINED | 1,2 |
| COMMUNICATIONS SYS I | COM | 20337210 | 69,539 | 1,620,959 | SH | DEFINED | 1,2,5,6,12 |
| COMMUNITY BANCORP NE | COM | 20390010 | 187 | 17,903 | SH | DEFINED | 1,2 |
| COMMUNITY BK SYS INC | COM | 20343T10 | 4,121 | 134,008 | SH | DEFINED | 1 |
| COMMUNITY BKS INC MI | COM | 20360710 | 13,471 | 643,948 | SH | DEFINED | 1,2 |
| COMMUNITY HEALTH SYS | COM | 20362810 | 11,623 | 486,914 | SH | DEFINED | 1,2 |
| COMMUNITY TR BANCORP | COM | 20366810 | 67,454 | 1,913,599 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COMMVAULT SYSTEMS IN | COM | 20414910 | 11,107 | 306,560 | SH | DEFINED | 1,2 |
| COMPANHIA BRASILEIRA | COM | 20416610 | 2,905 | 179,305 | SH | DEFINED | 1,2 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20440T20 | 63,659 | 2,203,511 | SH | DEFINED | 1,2,4,5 |
| COMPANHIA ENERGETICA | SPON ADR P | 20441W20 | 2,618 | 47,626 | SH | DEFINED | 1,2 |
| COMPANHIA SIDERURGIC | SP ADR N-V | 20440960 | 14,817 | 304,559 | SH | DEFINED | 1,2,7 |
| COMPANHIA VALE DO RI | SPONSORED | 20440W10 | 694 | 16,202 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 91,429 | 2,922,935 | SH | DEFINED | 1,2,7 |
| COMPANIA CERVECIAS | SPONSORED | 20441220 | 119,928 | 3,242,184 | SH | DEFINED | 1,2,4,5,7 |
| COMPANIA DE MINAS BU | SPONSORED | 20442910 | 1,141 | 36,314 | SH | DEFINED | 1,2,5 |
| COMPANIA DE TELECOMU | SPONSORED | 20444810 | 1,019 | 34,019 | SH | DEFINED | 1,2 |
| COMPASS | SPON ADR N | 20444930 | 259 | 27,794 | SH | DEFINED | 1,2,5 |

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|--|-------------|----------|-----------|------------|----|---------|----------------|
| BANCSHARES I COMPASS | COM | 20449H10 | 227,466 | 3,306,193 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DIVERSIFIED COMPASS MINERALS | SH BEN INT | 20451Q10 | 2,400 | 143,124 | SH | DEFINED | 1 |
| INT COMPLETE | COM | 20451N10 | 21,183 | 634,225 | SH | DEFINED | 1,2,5 |
| PRODUCTION | COM | 20453E10 | 8,470 | 425,415 | SH | DEFINED | 1,2,6 |
| COMPUCREDIT CORP | COM | 20478N10 | 12,700 | 406,781 | SH | DEFINED | 1,2,6 |
| COMPUTER HORIZONS CO | COM | 20590810 | 24 | 32,495 | SH | DEFINED | 1 |
| COMPUTER PROGRAMS & | COM | 20530610 | 5,795 | 216,073 | SH | DEFINED | 1 |
| COMPUTER SCIENCES CO | COM | 20536310 | 264,778 | 5,079,187 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COMPUTER TASK GROUP | COM | 20547710 | 157 | 34,745 | SH | DEFINED | 1 |
| COMPUWARE CORP COMPX | COM | 20563810 | 103,264 | 10,881,369 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INTERNATIONAL COMSTOCK | CL A | 20563P10 | 946 | 58,625 | SH | DEFINED | 1,2 |
| HOMEBUILDIN | CL A | 20568410 | 47 | 11,500 | SH | DEFINED | 1 |
| COMSTOCK RES INC | COM NEW | 20576820 | 20,789 | 759,264 | SH | DEFINED | 1,2,5,6 |
| COMSYS IT PARTNERS I | COM | 20581E10 | 8,207 | 412,388 | SH | DEFINED | 1,2 |
| COMTECH GROUP INC COMTECH | COM NEW | 20582120 | 3,226 | 184,545 | SH | DEFINED | 1 |
| TELECOMMUNIC | COM NEW | 20582620 | 18,026 | 465,416 | SH | DEFINED | 1,2,5,6 |
| CONAGRA FOODS INC | COM | 20588710 | 658,491 | 26,434,798 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CONCEPTUS INC CONCUR | COM | 20601610 | 7,135 | 356,759 | SH | DEFINED | 1,2,6 |
| TECHNOLOGIES CONCURENT | COM | 20670810 | 8,937 | 511,842 | SH | DEFINED | 1,2,5,6 |
| COMPUTER CONEXANT SYSTEMS | COM | 20671020 | 159 | 101,409 | SH | DEFINED | 1,5 |
| INC | COM | 20714210 | 13,384 | 8,111,620 | SH | DEFINED | 1,2,5 |
| CONMED CORP CONNECTICUT WTR | COM | 20741010 | 16,988 | 581,190 | SH | DEFINED | 1,2 |
| SVC | COM | 20779710 | 334 | 13,888 | SH | DEFINED | 1,2,5 |
| CONNS INC | COM | 20824210 | 3,173 | 128,221 | SH | DEFINED | 1,2,6 |
| CONOCOPHILLIPS | COM | 20825C10 | 3,139,381 | 45,930,961 | SH | DEFINED | 1,2,5,6,10,12, |
| CONSECO INC | PF D B CV 5 | 20846486 | 3,490 | 147,500 | SH | DEFINED | 2 |
| CONSECO INC | COM NEW | 20846488 | 27,697 | 1,600,979 | SH | DEFINED | 1,2,5 |
| CONSOL ENERGY INC CONSOLIDATED COMM | COM | 20854P10 | 237,954 | 6,081,121 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HL | COM | 20903410 | 9,802 | 492,818 | SH | DEFINED | 1,2 |
| CONSOLIDATED EDISON | COM | 20911510 | 413,227 | 8,092,974 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 30,830 | 416,345 | SH | DEFINED | 1,2 |
| CONSOLIDATED TOMOKA | COM | 21022610 | 8,493 | 112,568 | SH | DEFINED | 1 |
| CONSTAR INTL INC NEW | COM | 21036U10 | 101 | 11,400 | SH | DEFINED | 1 |
| CONSTELLATION BRANDS | CL A | 21036P10 | 121,391 | 5,731,391 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CONSTELLATION ENERGY | COM | 21037110 | 491,268 | 5,650,002 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CONSUMER PORTFOLIO S | COM | 21050210 | 68 | 11,100 | SH | DEFINED | 1 |
| CONTANGO OIL & GAS C | COM NEW | 21075N20 | 325 | 14,800 | SH | DEFINED | 1,5 |
| CONTINENTAL AIRLS | | | | | | | |

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|-------------------------------|------------|----------|---------|------------|----|---------|----------------|
| IN | CL B | 21079530 | 74,482 | 2,046,782 | SH | DEFINED | 1,2,5,6,10 |
| CONVERA CORP | CL A | 21191910 | 938 | 298,861 | SH | DEFINED | 1,5 |
| CONVERGYS CORP | COM | 21248510 | 131,943 | 5,192,564 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CON-WAY INC | COM | 20594410 | 45,750 | 917,943 | SH | DEFINED | 1,2,5,12 |
| COOPER COS INC | COM NEW | 21664840 | 44,535 | 915,980 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COOPER INDS LTD | CL A | G2418210 | 286,008 | 6,357,136 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COOPER TIRE & RUBR C | COM | 21683110 | 21,731 | 1,188,150 | SH | DEFINED | 1,2,5 |
| COPANO ENERGY L L C | COM UNITS | 21720210 | 1,246 | 18,197 | SH | DEFINED | 1,2 |
| COPART INC | COM | 21720410 | 37,898 | 1,353,020 | SH | DEFINED | 1,2,5,6,12 |
| CORE LABORATORIES N | COM | N2271710 | 1,368 | 16,322 | SH | DEFINED | 1,2,5,6,12 |
| CORE MARK HOLDING CO | COM | 21868110 | 6,275 | 175,866 | SH | DEFINED | 1,2 |
| CORE MOLDING TECHNOL | COM | 21868310 | 154 | 19,600 | SH | DEFINED | 2 |
| CORILLIAN CORP | COM | 21872510 | 216 | 43,332 | SH | DEFINED | 1,5 |
| CORINTHIAN COLLEGES | COM | 21886810 | 32,185 | 2,340,745 | SH | DEFINED | 1,2,5,6 |
| CORN PRODS INTL INC | COM | 21902310 | 25,913 | 728,088 | SH | DEFINED | 1,2,5 |
| CORNELL COMPANIES IN | COM | 21914110 | 3,122 | 154,378 | SH | DEFINED | 1,5 |
| CORNING INC CORPORATE | COM | 21935010 | 913,468 | 40,170,102 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EXECUTIVE CORPORATE OFFICE | COM | 21988R10 | 54,364 | 715,686 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PPT CORRECTIONS CORP | SH BEN INT | 22002T10 | 56,123 | 1,228,621 | SH | DEFINED | 1,2,3,5,6 |
| AME | COM NEW | 22025Y40 | 43,090 | 815,946 | SH | DEFINED | 1,2,5,6 |
| CORUS BANKSHARES INC | COM | 22087310 | 17,722 | 1,038,800 | SH | DEFINED | 1,2 |
| CORUS GROUP PLC | SPONSORED | 22087M10 | 358 | 15,566 | SH | DEFINED | 1 |
| CORVEL CORP | COM | 22100610 | 5,303 | 175,298 | SH | DEFINED | 1,2 |
| COSI INC | COM | 22122P10 | 2,802 | 502,151 | SH | DEFINED | 1,5 |
| COST PLUS INC CALIF | COM | 22148510 | 3,860 | 386,011 | SH | DEFINED | 1,2,5 |
| COSTAR GROUP INC | COM | 22160N10 | 13,480 | 301,703 | SH | DEFINED | 1,2,6 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 647,539 | 12,027,090 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COUNTRYWIDE FINANCIA | COM | 22237210 | 595,299 | 17,696,160 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COURIER CORP | COM | 22266010 | 6,607 | 169,100 | SH | DEFINED | 1,2 |
| COUSINS PPTYS INC COVAD | COM | 22279510 | 34,498 | 1,049,834 | SH | DEFINED | 1,2,3,5,12 |
| COMMUNICATIONS | COM | 22281420 | 6,236 | 4,910,425 | SH | DEFINED | 1,2,6 |
| COVANCE INC | COM | 22281610 | 74,211 | 1,250,613 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COVANSYS CORP | COM | 22281W10 | 22,463 | 910,181 | SH | DEFINED | 1,2,6 |
| COVANTA HLDG CORP | COM | 22282E10 | 28,899 | 1,302,911 | SH | DEFINED | 1,2,5,6 |
| COVENANT TRANS INC | CL A | 22284P10 | 141 | 12,784 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------|----------------|-------|---------------|-------------------|---|----------|
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| | | | | | | | |
|----------------------------|-------------|----------|---------|------------|----|---------|----------------|
| COVENTRY HEALTH CARE | COM | 22286210 | 288,530 | 5,147,726 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COWEN GROUP INC | COM | 22362110 | 374 | 22,460 | SH | DEFINED | 1 |
| COX RADIO INC | CL A | 22405110 | 17,612 | 1,290,292 | SH | DEFINED | 1,2,5 |
| CPFL ENERGIA S A | SPONSORED | 12615310 | 224 | 5,290 | SH | DEFINED | 1 |
| CPI CORP | COM | 12590210 | 1,339 | 25,499 | SH | DEFINED | 1 |
| CPI INTERNATIONAL IN | COM | 12618M10 | 2,327 | 121,062 | SH | DEFINED | 1 |
| CRA INTL INC | COM | 12618T10 | 10,122 | 193,984 | SH | DEFINED | 1,2,6 |
| CRANE CO | COM | 22439910 | 34,426 | 851,709 | SH | DEFINED | 1,2,5,12 |
| CRAWFORD & CO | CL B | 22463310 | 2,133 | 367,721 | SH | DEFINED | 1 |
| CRAY INC | COM NEW | 22522330 | 1,228 | 89,049 | SH | DEFINED | 1,2,5 |
| CREDENCE SYS CORP | COM | 22530210 | 5,671 | 1,713,368 | SH | DEFINED | 1,2,5 |
| CREDICORP LTD | COM | G2519Y10 | 23,876 | 489,963 | SH | DEFINED | 1,2,7 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 3,768 | 138,582 | SH | DEFINED | 1,2,6 |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 19,697 | 274,214 | SH | DEFINED | 1,2 |
| CREDO PETE CORP | COM PAR \$0 | 22543920 | 145 | 10,620 | SH | DEFINED | 1 |
| CREE INC | COM | 22544710 | 26,489 | 1,609,322 | SH | DEFINED | 1,2,5,6,12 |
| CRESCENT REAL ESTATE | COM | 22575610 | 53,810 | 2,682,477 | SH | DEFINED | 1,2,3,5,6,7,8, |
| CRESUD | | | | | | | |
| S A C I F Y A | SPONSORED | 22640610 | 602 | 29,326 | SH | DEFINED | 1 |
| CRH PLC | ADR | 12626K20 | 12,197 | 280,445 | SH | DEFINED | 1 |
| CROCS INC | COM | 22704610 | 12,616 | 266,998 | SH | DEFINED | 1,2,6 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 13,693 | 751,140 | SH | DEFINED | 1,2 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 358 | 8,527 | SH | DEFINED | 1,2 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 15,180 | 528,017 | SH | DEFINED | 1,2,6 |
| CROSSTEX ENERGY L P | COM | 22765U10 | 630 | 17,502 | SH | DEFINED | 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 95,923 | 2,985,460 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CROWN HOLDINGS INC | COM | 22836810 | 41,351 | 1,690,536 | SH | DEFINED | 1,2,5,6 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 1,965 | 368,660 | SH | DEFINED | 1,2 |
| CRYOLIFE INC | COM | 22890310 | 220 | 26,204 | SH | DEFINED | 1 |
| CRYSTAL RIV CAP INC | COM | 22939330 | 3,498 | 130,320 | SH | DEFINED | 1,2 |
| CSG SYS INTL INC | COM | 12634910 | 89,842 | 3,590,808 | SH | DEFINED | 1,2,5,6,7 |
| CSK AUTO CORP | COM | 12596510 | 16,251 | 944,818 | SH | DEFINED | 1,2 |
| CSS INDS INC | COM | 12590610 | 4,627 | 123,449 | SH | DEFINED | 1,2 |
| CSX CORP | COM | 12640810 | 536,863 | 13,404,823 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 10,919 | 453,051 | SH | DEFINED | 1,2 |
| CTC MEDIA INC | COM | 12642X10 | 6,339 | 246,863 | SH | DEFINED | 1,2 |
| CTRIIP COM INTL LTD | ADR | 22943F10 | 275 | 4,100 | SH | DEFINED | 1 |
| CTS CORP | COM | 12650110 | 10,259 | 742,317 | SH | DEFINED | 1,2 |
| CUBIC CORP | COM | 22966910 | 9,502 | 439,101 | SH | DEFINED | 1,2 |
| CUBIST | | | | | | | |
| PHARMACEUTICA CULLEN FROST | COM | 22967810 | 22,433 | 1,016,460 | SH | DEFINED | 1,2,5,6 |
| BANKERS | COM | 22989910 | 52,205 | 997,618 | SH | DEFINED | 1,2,5 |
| CULP INC | COM | 23021510 | 84 | 12,000 | SH | DEFINED | 1 |
| CUMMINS INC | COM | 23102110 | 890,500 | 6,153,263 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CUMULUS MEDIA INC | CL A | 23108210 | 6,802 | 725,133 | SH | DEFINED | 1,2 |
| CURAGEN CORP | COM | 23126R10 | 1,573 | 510,785 | SH | DEFINED | 1,5 |

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|-------------------------|-------------|----------|-----------|------------|----|---------|----------------|
| CURIS INC | COM | 23126910 | 84 | 55,254 | SH | DEFINED | 1,5 |
| CURTISS WRIGHT CORP | COM | 23156110 | 33,238 | 862,429 | SH | DEFINED | 1,2 |
| CUTERA INC | COM | 23210910 | 413 | 11,424 | SH | DEFINED | 1 |
| CV THERAPEUTICS INC | COM | 12666710 | 7,516 | 954,960 | SH | DEFINED | 1,2,5,6 |
| CVB FINL CORP | COM | 12660010 | 14,508 | 1,219,196 | SH | DEFINED | 1,2,5 |
| CVS CORP | COM | 12665010 | 1,401,503 | 41,051,633 | SH | DEFINED | 1,2,5,6,7,8,10 |
| CYBERONICS INC | COM | 23251P10 | 7,304 | 388,929 | SH | DEFINED | 1,2,6 |
| CYBERSOURCE CORP | COM | 23251J10 | 5,871 | 469,281 | SH | DEFINED | 1 |
| CYMER INC | COM | 23257210 | 30,168 | 726,071 | SH | DEFINED | 1,2,5,6,12 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 5,014 | 659,709 | SH | DEFINED | 1,2,5 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 48,960 | 2,639,332 | SH | DEFINED | 1,2,5,6,12 |
| CYTEC INDS INC | COM | 23282010 | 39,463 | 701,683 | SH | DEFINED | 1,2,5 |
| CYTOGEN CORP | COM NEW | 23282430 | 22 | 10,317 | SH | DEFINED | 1 |
| CYTOKINETICS INC | COM | 23282W10 | 3,036 | 436,233 | SH | DEFINED | 1 |
| CYTOMEDIX INC | COM NEW | 23283B20 | 19 | 14,700 | SH | DEFINED | 5 |
| CYTRX CORP | COM NEW | 23282830 | 361 | 77,000 | SH | DEFINED | 1 |
| CYTYC CORP | COM | 23294610 | 102,882 | 3,007,364 | SH | DEFINED | 1,2,5,6,7,8,10 |
| D & E COMMUNICATIONS | COM | 23286010 | 454 | 34,101 | SH | DEFINED | 1,2 |
| D R HORTON INC | COM | 23331A10 | 189,234 | 8,601,551 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DADE BEHRING HLDGS I | COM | 23342J20 | 47,539 | 1,084,125 | SH | DEFINED | 1,2,5,6,12 |
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 2,957 | 36,144 | SH | DEFINED | 1 |
| DAKTRONICS INC | COM | 23426410 | 18,750 | 683,304 | SH | DEFINED | 1,2,6 |
| DANAHER CORP DEL | COM | 23585110 | 515,287 | 7,211,851 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DARDEN RESTAURANTS I | COM | 23719410 | 237,188 | 5,758,378 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DARLING INTL INC | COM | 23726610 | 7,829 | 1,204,511 | SH | DEFINED | 1 |
| DARWIN PROFESSIONAL | COM | 23750210 | 1,170 | 46,507 | SH | DEFINED | 1 |
| DATARAM CORP | COM PAR \$1 | 23810820 | 71 | 17,300 | SH | DEFINED | 1 |
| DATASCOPE CORP | COM | 23811310 | 8,655 | 239,149 | SH | DEFINED | 1,2 |
| DATATRAK INTL INC | COM | 23813410 | 65 | 12,000 | SH | DEFINED | 1 |
| DAVITA INC | COM | 23918K10 | 72,802 | 1,365,370 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 6,220 | 125,577 | SH | DEFINED | 1,5 |
| DCP MIDSTREAM PARTNE | COM UT LTD | 23311P10 | 892 | 22,824 | SH | DEFINED | 1,2 |
| DCT INDUSTRIAL TRUST | COM | 23315310 | 24,508 | 2,071,708 | SH | DEFINED | 1,2,3 |
| DEALERTRACK HLDGS IN | COM | 24230910 | 15,195 | 494,627 | SH | DEFINED | 1,2,6 |
| DEAN FOODS CO NEW | COM | 24237010 | 183,206 | 3,919,687 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DEARBORN BANCORP INC | COM | 24242R10 | 239 | 13,665 | SH | DEFINED | 1 |
| DEB SHOPS INC | COM | 24272810 | 1,569 | 57,932 | SH | DEFINED | 1,2 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 18,599 | 261,885 | SH | DEFINED | 1,2,6 |
| DECODE GENETICS INC | COM | 24358610 | 3,342 | 915,689 | SH | DEFINED | 1,2,6 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 80 | 11,400 | SH | DEFINED | 1 |
| DEERE & CO | COM | 24419910 | 629,782 | 5,796,967 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DEERFIELD TRIARC CAP | COM | 24457230 | 13,901 | 927,333 | SH | DEFINED | 1,2 |
| DEL MONTE FOODS CO | COM | 24522P10 | 65,374 | 5,694,597 | SH | DEFINED | 1,2,5,10,12 |
| DELEK US HLDGS INC | COM | 24664710 | 2,279 | 119,112 | SH | DEFINED | 1,2,6 |
| DELIA'S INC NEW | COM | 24691110 | 3,395 | 369,841 | SH | DEFINED | 1 |
| DELL INC | COM | 24702R10 | 1,540,405 | 66,368,181 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|--------------------|-----------|----------|---------|------------|----|---------|----------------|--|
| DELPHI FINL GROUP | | | | | | | | |
| IN | CL A | 24713110 | 34,489 | 857,307 | SH | DEFINED | 1,2,5 | |
| DELTA & PINE LD CO | COM | 24735710 | 26,282 | 637,921 | SH | DEFINED | 1,2,5,6,12 | |
| DELTA FINANCIAL | | | | | | | | |
| CORP | COM | 24791810 | 171 | 20,620 | SH | DEFINED | 1 | |
| DELTA PETE CORP | COM NEW | 24790720 | 20,858 | 908,436 | SH | DEFINED | 1,2,6 | |
| DELTATHREE INC | COM | 24783N10 | 35 | 19,900 | SH | DEFINED | 1 | |
| DELTIC TIMBER CORP | COM | 24785010 | 7,775 | 162,110 | SH | DEFINED | 1,2,6 | |
| DELUXE CORP | COM | 24801910 | 93,232 | 2,780,547 | SH | DEFINED | 1,2,5,6,10,14 | |
| DENBURY RES INC | COM NEW | 24791620 | 71,146 | 2,388,260 | SH | DEFINED | 1,2,5,6,7,8,10 | |
| DENDREON CORP | COM | 24823Q10 | 16,348 | 1,264,379 | SH | DEFINED | 1,2,5,6 | |
| DENDRITE INTL INC | COM | 24823910 | 11,436 | 730,291 | SH | DEFINED | 1,2,6 | |
| DENNYS CORP | COM | 24869P10 | 7,132 | 1,455,597 | SH | DEFINED | 1,2,6 | |
| DENTSPLY INTL INC | | | | | | | | |
| NE | COM | 24903010 | 155,693 | 4,753,999 | SH | DEFINED | 1,2,5,6,7,8,10 | |
| DEPOMED INC | COM | 24990810 | 1,807 | 506,124 | SH | DEFINED | 1 | |
| DESIGN WITHIN | | | | | | | | |
| REACH | COM | 25055710 | 103 | 18,000 | SH | DEFINED | 1 | |
| DEUTSCHE BANK AG | | | | | | | | |
| NAM | ORD | D1819089 | 756 | 5,617 | SH | DEFINED | 1 | |
| DEUTSCHE TELEKOM | | | | | | | | |
| AG | SPONSORED | 25156610 | 1,418 | 85,766 | SH | DEFINED | 1,2 | |
| DEVELOPERS | | | | | | | | |
| DIVERSIFI | COM | 25159110 | 262,318 | 4,170,392 | SH | DEFINED | 1,2,3,5,6,7,8, | |
| DEVON ENERGY CORP | | | | | | | | |
| NE | COM | 25179M10 | 899,755 | 12,998,487 | SH | DEFINED | 1,2,5,6,7,8,10 | |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|--------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| DEVRY INC DEL | COM | 25189310 | 56,961 | 1,940,758 | SH | DEFINED 1,2,5,6,12 |
| DEXCOM INC | COM | 25213110 | 1,840 | 234,145 | SH | DEFINED 1 |
| DG FASTCHANNEL INC | COM | 23326R10 | 225 | 13,534 | SH | DEFINED 1 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 24,185 | 298,769 | SH | DEFINED 1 |
| DIAMOND FOODS INC | COM | 25260310 | 5,000 | 300,327 | SH | DEFINED 1,2 |
| DIAMOND HILL | | | | | | |
| INVESTM | COM NEW | 25264R20 | 342 | 3,504 | SH | DEFINED 1 |
| DIAMOND MGMT & | | | | | | |
| TECHN | COM | 25269L10 | 10,050 | 859,672 | SH | DEFINED 1,2,6 |
| DIAMOND OFFSHORE | | | | | | |
| DRI | COM | 25271C10 | 66,927 | 826,775 | SH | DEFINED 1,2,5,6,7,8,10 |
| DIAMONDROCK | | | | | | |
| HOSPITAL | COM | 25278430 | 47,992 | 2,525,881 | SH | DEFINED 1,2,3 |
| DICKS SPORTING | | | | | | |
| GOODS | COM | 25339310 | 37,300 | 640,226 | SH | DEFINED 1,2,6,12 |
| DIEBOLD INC | COM | 25365110 | 56,838 | 1,191,332 | SH | DEFINED 1,2,5,12 |
| DIGENE CORP | COM | 25375210 | 17,482 | 412,212 | SH | DEFINED 1,2,6 |
| DIGI INTL INC | COM | 25379810 | 8,935 | 703,546 | SH | DEFINED 1,2,5 |
| DIGIMARC CORP | COM | 25380710 | 243 | 24,061 | SH | DEFINED 1 |
| DIGITAL ANGEL CORP | COM | 25383010 | 25 | 12,701 | SH | DEFINED 1,2 |
| DIGITAL RIV INC | COM | 25388B10 | 40,423 | 731,646 | SH | DEFINED 1,2,6,12 |
| DIGITAL RLTY TR | | | | | | |
| INC | COM | 25386810 | 42,682 | 1,069,727 | SH | DEFINED 1,2,3,5,6 |

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|--------------------|------------|----------|-----------|------------|----|---------|----------------|
| DILLARDS INC | CL A | 25406710 | 56,543 | 1,727,569 | SH | DEFINED | 1,2,5,6,10,13, |
| DIME BANCORP INC | | | | | | | |
| NEW | *W EXP 99/ | 25429Q11 | 11 | 65,301 | SH | DEFINED | 1 |
| DIME CMNTY | | | | | | | |
| BANCSHARE | COM | 25392210 | 7,566 | 571,874 | SH | DEFINED | 1,2,5 |
| DIODES INC | COM | 25454310 | 13,619 | 390,782 | SH | DEFINED | 1,2,6 |
| DIONEX CORP | COM | 25454610 | 28,751 | 422,129 | SH | DEFINED | 1,2,5,6 |
| DIRECT GEN CORP | COM | 25456W20 | 6,558 | 308,472 | SH | DEFINED | 1,2 |
| DIRECTED | | | | | | | |
| ELECTRONICS | COM | 25457510 | 947 | 105,739 | SH | DEFINED | 1,6 |
| DIRECTV GROUP INC | COM | 25459L10 | 655,953 | 28,433,145 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DISCOVERY HOLDING | | | | | | | |
| CO | CL A COM | 25468Y10 | 75,115 | 3,926,558 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DISCOVERY | | | | | | | |
| LABORATORI | COM | 25466810 | 173 | 72,855 | SH | DEFINED | 1,5 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 2,381,686 | 69,174,723 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DISTRIBUCION Y | | | | | | | |
| SERVI | SPONSORED | 25475310 | 276 | 13,343 | SH | DEFINED | 1,2,5 |
| DISTRIBUTED | | | | | | | |
| ENERGY S | COM | 25475V10 | 90 | 66,011 | SH | DEFINED | 1,2,5 |
| DITECH NETWORKS | | | | | | | |
| INC | COM | 25500T10 | 5,089 | 626,700 | SH | DEFINED | 1,2,6 |
| DIVERSA CORP | COM | 25506410 | 3,833 | 490,819 | SH | DEFINED | 1,2,6 |
| DIVX INC | COM | 25541310 | 2,472 | 123,373 | SH | DEFINED | 1,2 |
| DIXIE GROUP INC | CL A | 25551910 | 201 | 16,744 | SH | DEFINED | 1 |
| DJO INCORPORATED | COM | 23325G10 | 14,536 | 383,532 | SH | DEFINED | 1,2,6 |
| DNP SELECT INCOME | | | | | | | |
| FD | COM | 23325P10 | 1,850 | 164,416 | SH | DEFINED | 5,12 |
| DOBSON | | | | | | | |
| COMMUNICATION | CL A | 25606910 | 21,108 | 2,457,224 | SH | DEFINED | 1,2,5,6 |
| DOLBY | | | | | | | |
| LABORATORIES I | COM | 25659T10 | 19,336 | 560,288 | SH | DEFINED | 1,2,6 |
| DOLLAR FINL CORP | COM | 25666410 | 5,591 | 221,006 | SH | DEFINED | 1,2,6 |
| DOLLAR GEN CORP | COM | 25666910 | 189,869 | 8,977,259 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DOLLAR THRIFTY | | | | | | | |
| AUTOM | COM | 25674310 | 22,496 | 440,751 | SH | DEFINED | 1,2,5 |
| DOLLAR TREE | | | | | | | |
| STORES I | COM | 25674710 | 107,038 | 2,799,113 | SH | DEFINED | 1,2,5,10,12 |
| DOMINION RES INC | | | | | | | |
| VA | COM | 25746U10 | 988,643 | 11,137,125 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DOMINOS PIZZA INC | COM | 25754A20 | 48,977 | 1,508,372 | SH | DEFINED | 1,2,6 |
| DOMTAR CORP | COM | 25755910 | 62,692 | 6,733,875 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DONALDSON INC | COM | 25765110 | 40,694 | 1,127,256 | SH | DEFINED | 1,2,5,6,12 |
| DONEGAL GROUP INC | CL A | 25770120 | 3,674 | 216,357 | SH | DEFINED | 1 |
| DONNELLEY R R & | | | | | | | |
| SONS | COM | 25786710 | 209,019 | 5,712,476 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DORAL FINL CORP | COM | 25811P10 | 2,819 | 1,718,871 | SH | DEFINED | 1,2,5 |
| DORCHESTER | | | | | | | |
| MINERALS | COM UNIT | 25820R10 | 851 | 38,660 | SH | DEFINED | 1,2 |
| DORMAN PRODUCTS | | | | | | | |
| INC | COM | 25827810 | 146 | 12,638 | SH | DEFINED | 1 |
| DOT HILL SYS CORP | COM | 25848T10 | 1,109 | 303,784 | SH | DEFINED | 1,5 |
| DOUBLE HULL | | | | | | | |
| TANKERS | COM | Y2111010 | 366 | 24,742 | SH | DEFINED | 1,2 |
| DOUGLAS EMMETT INC | COM | 25960P10 | 41,024 | 1,606,882 | SH | DEFINED | 1,2,3 |
| DOVER CORP | COM | 26000310 | 318,632 | 6,528,005 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DOVER DOWNS | | | | | | | |
| GAMING & | COM | 26009510 | 6,787 | 526,917 | SH | DEFINED | 1,2,5,6 |
| DOVER MOTORSPORTS | | | | | | | |
| IN | COM | 26017410 | 1,090 | 207,609 | SH | DEFINED | 1,5 |
| DOW CHEM CO | COM | 26054310 | 1,230,126 | 26,823,500 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DOW JONES & CO INC | COM | 26056110 | 74,853 | 2,171,550 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|--------------------|-----------|----------|-----------|------------|----|---------|----------------|
| DOWNEY FINL CORP | COM | 26101810 | 26,234 | 406,474 | SH | DEFINED | 1,2,5 |
| DPL INC | COM | 23329310 | 53,694 | 1,727,050 | SH | DEFINED | 1,2,5 |
| DR REDDYS LABS LTD | ADR | 25613520 | 990 | 60,133 | SH | DEFINED | 1,2,5 |
| DREAMWORKS | | | | | | | |
| ANIMATION | CL A | 26153C10 | 20,274 | 662,966 | SH | DEFINED | 1,2,5 |
| DRESS BARN INC | COM | 26157010 | 25,226 | 1,212,201 | SH | DEFINED | 1,2,6 |
| DRESSER-RAND | | | | | | | |
| GROUP I | COM | 26160810 | 19,356 | 635,462 | SH | DEFINED | 1,2,6 |
| DREW INDS INC | COM NEW | 26168L20 | 11,614 | 404,941 | SH | DEFINED | 1,2,6 |
| DRIL-QUIP INC | COM | 26203710 | 16,216 | 374,682 | SH | DEFINED | 1,2,6 |
| DRS TECHNOLOGIES | | | | | | | |
| INC | COM | 23330X10 | 32,939 | 631,375 | SH | DEFINED | 1,2,5 |
| DRUGSTORE COM INC | COM | 26224110 | 2,805 | 1,087,275 | SH | DEFINED | 1 |
| DSP GROUP INC | COM | 23332B10 | 11,099 | 584,134 | SH | DEFINED | 1,2,5,6 |
| DST SYS INC DEL | COM | 23332610 | 84,819 | 1,127,907 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DSW INC | CL A | 23334L10 | 20,656 | 489,374 | SH | DEFINED | 1,2,6 |
| DTE ENERGY CO | COM | 23333110 | 270,910 | 5,655,748 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DTS INC | COM | 23335C10 | 7,334 | 302,691 | SH | DEFINED | 1,2,6 |
| DU PONT E I DE | | | | | | | |
| NEMOU | COM | 26353410 | 1,968,626 | 39,826,545 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DUCOMMUN INC DEL | COM | 26414710 | 827 | 32,139 | SH | DEFINED | 1,5 |
| DUKE ENERGY CORP | | | | | | | |
| NEW | COM | 26441C10 | 1,868,186 | 92,074,222 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DUKE REALTY CORP | COM NEW | 26441150 | 147,578 | 3,394,930 | SH | DEFINED | 1,2,3,5,6,7,8, |
| DUN & BRADSTREET | | | | | | | |
| COR | COM | 26483E10 | 122,375 | 1,341,833 | SH | DEFINED | 1,2,5,6,7,8,10 |
| DUQUESNE LT HLDGS | | | | | | | |
| IN | COM | 26623310 | 46,259 | 2,337,470 | SH | DEFINED | 1,2,5 |
| DURECT CORP | COM | 26660510 | 3,833 | 921,431 | SH | DEFINED | 1,5 |
| DXP ENTERPRISES | | | | | | | |
| INC | COM NEW | 23337740 | 1,550 | 40,587 | SH | DEFINED | 1,5 |
| DYAX CORP | COM | 26746E10 | 195 | 47,354 | SH | DEFINED | 1,5 |
| DYCOM INDS INC | COM | 26747510 | 27,480 | 1,054,483 | SH | DEFINED | 1,2,5,6 |
| DYNAMEX INC | COM | 26784F10 | 5,535 | 217,576 | SH | DEFINED | 1,2 |
| DYNAMIC MATLS CORP | COM | 26788810 | 6,306 | 192,730 | SH | DEFINED | 1,5 |
| DYNAVAX | | | | | | | |
| TECHNOLOGIES | COM | 26815810 | 350 | 64,352 | SH | DEFINED | 1,2,5 |
| DYNCORP INTL INC | CL A | 26817C10 | 6,535 | 433,068 | SH | DEFINED | 1,2,6 |
| DYNEGY INC NEW | CL A | 26816Q10 | 112,184 | 12,114,898 | SH | DEFINED | 1,2,5,6,7,8,10 |
| E M C CORP MASS | COM | 26864810 | 864,799 | 62,440,328 | SH | DEFINED | 1,2,5,6,7,8,10 |
| E ON AG | SPONSORED | 26878010 | 25,739 | 569,946 | SH | DEFINED | 1,2 |
| E TRADE FINANCIAL | | | | | | | |
| CO | COM | 26924610 | 247,974 | 11,685,881 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EAGLE BANCORP INC | | | | | | | |
| MD | COM | 26894810 | 235 | 14,309 | SH | DEFINED | 1 |
| EAGLE BULK | | | | | | | |
| SHIPPING | COM | Y2187A10 | 634 | 32,697 | SH | DEFINED | 1,2 |
| EAGLE HOSPITALITY | | | | | | | |
| PP | COM | 26959T10 | 348 | 31,179 | SH | DEFINED | 1,3,5 |
| EAGLE MATERIALS | | | | | | | |
| INC | COM | 26969P10 | 34,449 | 771,869 | SH | DEFINED | 1,2,5,6,7,12 |
| EAGLE TEST SYS INC | COM | 27000610 | 5,540 | 332,954 | SH | DEFINED | 1,2,6 |
| EARTHLINK INC | COM | 27032110 | 19,448 | 2,645,942 | SH | DEFINED | 1,2,5,6 |
| EAST WEST BANCORP | | | | | | | |
| IN | COM | 27579R10 | 28,312 | 769,977 | SH | DEFINED | 1,2,5,6 |
| EASTERN AMERN NAT | | | | | | | |
| GA | SPERS RCT | 27621710 | 223 | 8,800 | SH | DEFINED | 1 |
| EASTERN CO | COM | 27631710 | 249 | 9,150 | SH | DEFINED | 1 |
| EASTERN INS HLDGS | | | | | | | |
| IN | COM | 27653410 | 250 | 16,700 | SH | DEFINED | 1 |
| EASTGROUP PPTY INC | COM | 27727610 | 31,166 | 610,744 | SH | DEFINED | 1,2,3,5 |
| EASTMAN CHEM CO | COM | 27743210 | 135,326 | 2,136,845 | SH | DEFINED | 1,2,5,6,7,10,1 |

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|------------------|------------|----------|---------|------------|----|---------|----------------|
| EASTMAN KODAK CO | COM | 27746110 | 190,184 | 8,430,159 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EATON CORP | COM | 27805810 | 352,232 | 4,215,313 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EATON VANCE CORP | COM NON VT | 27826510 | 70,605 | 1,981,063 | SH | DEFINED | 1,2,5 |
| EBAY INC | COM | 27864210 | 985,837 | 29,738,684 | SH | DEFINED | 1,2,5,6,7,8,10 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|--------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| ECC CAPITAL CORP | COM | 26826M10 | 29 | 71,700 | SH | DEFINED | 1 |
| ECHELON CORP | COM | 27874N10 | 5,939 | 563,429 | SH | DEFINED | 1,2 |
| ECHOSTAR | | | | | | | |
| COMMUNICATI | CL A | 27876210 | 123,304 | 2,839,149 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ECI TELECOM LTD | ORD | 26825810 | 266 | 32,486 | SH | DEFINED | 1,2,5 |
| ECLIPSYS CORP | COM | 27885610 | 13,767 | 714,443 | SH | DEFINED | 1,2,5,6 |
| ECOLAB INC | COM | 27886510 | 232,739 | 5,412,541 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ECOLLEGE COM | COM | 27887E10 | 5,068 | 282,352 | SH | DEFINED | 1 |
| EDGAR ONLINE INC | COM | 27976510 | 103 | 37,815 | SH | DEFINED | 1,2,5 |
| EDGE PETE CORP DEL | COM | 27986210 | 5,658 | 451,892 | SH | DEFINED | 1,2 |
| EDGEWATER | | | | | | | |
| TECHNOLOGY | COM | 28035810 | 171 | 20,222 | SH | DEFINED | 1 |
| EDISON INTL | COM | 28102010 | 1,713,885 | 34,884,690 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EDO CORP | COM | 28134710 | 7,071 | 269,879 | SH | DEFINED | 1,2 |
| EDP ENERGIAS DE | | | | | | | |
| PORT | SPONSORED | 26835310 | 1,635 | 30,466 | SH | DEFINED | 1 |
| EDUCATE INC | COM | 28138P10 | 2,730 | 356,429 | SH | DEFINED | 1,2,6 |
| EDUCATION RLTY TR | | | | | | | |
| IN | COM | 28140H10 | 11,302 | 764,692 | SH | DEFINED | 1,2,3 |
| EDWARDS AG INC | COM | 28176010 | 94,253 | 1,362,434 | SH | DEFINED | 1,2,5,6,12 |
| EDWARDS | | | | | | | |
| LIFESCIENCES | COM | 28176E10 | 89,797 | 1,771,151 | SH | DEFINED | 1,2,5,6,7,12 |
| EFJ INC | COM | 26843B10 | 197 | 36,850 | SH | DEFINED | 1 |
| EFUNDS CORP | COM | 28224R10 | 24,192 | 907,436 | SH | DEFINED | 1,2,5,6 |
| EGL INC | COM | 26848410 | 21,195 | 534,827 | SH | DEFINED | 1,2,6 |
| EHEALTH INC | COM | 28238P10 | 1,378 | 58,509 | SH | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L10 | 327,522 | 22,634,522 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EL PASO ELEC CO | COM NEW | 28367785 | 25,781 | 978,407 | SH | DEFINED | 1,2,5 |
| ELECTRO RENT CORP | COM | 28521810 | 4,528 | 314,450 | SH | DEFINED | 1,5,6 |
| ELECTRO | | | | | | | |
| SCIENTIFIC I | COM | 28522910 | 9,777 | 508,147 | SH | DEFINED | 1,2,5 |
| ELECTROGLAS INC | COM | 28532410 | 49 | 22,973 | SH | DEFINED | 1,5 |
| ELECTRONIC ARTS | | | | | | | |
| INC | COM | 28551210 | 405,035 | 8,042,788 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ELECTRONIC DATA | | | | | | | |
| SYS | COM | 28566110 | 765,439 | 27,653,138 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ELECTRONICS FOR | | | | | | | |
| IMAG | COM | 28608210 | 27,369 | 1,167,135 | SH | DEFINED | 1,2,5 |
| ELIZABETH ARDEN | | | | | | | |
| INC | COM | 28660G10 | 13,156 | 602,955 | SH | DEFINED | 1,2 |
| ELLIS PERRY INTL | | | | | | | |
| INC | COM | 28885310 | 7,322 | 228,888 | SH | DEFINED | 1,2 |
| EMAGEON INC | COM | 29076V10 | 3,590 | 326,380 | SH | DEFINED | 1 |
| EMBARCADERO | | | | | | | |
| TECHNOLO | COM | 29078710 | 184 | 26,678 | SH | DEFINED | 1 |

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|--------------------|------------|----------|---------|------------|----|---------|----------------|
| EMBARQ CORP | COM | 29078E10 | 282,443 | 5,012,295 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EMBOTELLADORA | | | | | | | |
| ANDINA | SPON ADR B | 29081P30 | 1,992 | 101,696 | SH | DEFINED | 1,2 |
| EMBRAER-EMPRESA | | | | | | | |
| BRAS | SP ADR COM | 29081M10 | 622 | 13,557 | SH | DEFINED | 1,2 |
| EMC INS GROUP INC | COM | 26866410 | 2,526 | 97,898 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 47,828 | 810,926 | SH | DEFINED | 1,2,5,6 |
| EMCORE CORP | COM | 29084610 | 3,225 | 644,937 | SH | DEFINED | 1,5 |
| EMDEON CORP | COM | 29084910 | 46,278 | 3,058,710 | SH | DEFINED | 1,2,5,6,12 |
| EMERGENCY MEDICAL | | | | | | | |
| SV | CL A | 29100P10 | 613 | 20,800 | SH | DEFINED | 1 |
| EMERGENT | | | | | | | |
| BIOSOLUTION | COM | 29089Q10 | 531 | 39,550 | SH | DEFINED | 1 |
| EMERITUS CORP | COM | 29100510 | 2,615 | 77,496 | SH | DEFINED | 1 |
| EMERSON ELEC CO | COM | 29101110 | 967,008 | 22,441,597 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EMISPHERE | | | | | | | |
| TECHNOLOGI | COM | 29134510 | 1,273 | 397,878 | SH | DEFINED | 1,2 |
| EMMIS | | | | | | | |
| COMMUNICATIONS | CL A | 29152510 | 4,713 | 558,464 | SH | DEFINED | 1,2,5,6 |
| EMPIRE DIST ELEC | | | | | | | |
| CO | COM | 29164110 | 16,389 | 660,837 | SH | DEFINED | 1,2 |
| EMPIRE RESORTS INC | COM | 29205210 | 547 | 58,297 | SH | DEFINED | 1,5 |
| EMPLOYERS | | | | | | | |
| HOLDINGS I | COM | 29221810 | 2,474 | 123,552 | SH | DEFINED | 1,2 |
| EMPRESA NACIONAL | | | | | | | |
| DE | SPONSORED | 29244T10 | 84,512 | 2,105,421 | SH | DEFINED | 1,2,4,5,7 |
| EMS TECHNOLOGIES | | | | | | | |
| INC | COM | 26873N10 | 4,485 | 232,748 | SH | DEFINED | 1,2 |
| EMULEX CORP | COM NEW | 29247520 | 40,478 | 2,213,114 | SH | DEFINED | 1,2,5 |
| ENBRIDGE ENERGY | | | | | | | |
| MANA | SHS UNITS | 29250X10 | 718 | 13,301 | SH | DEFINED | 1,2 |
| ENBRIDGE ENERGY | | | | | | | |
| PART | COM | 29250R10 | 3,260 | 58,333 | SH | DEFINED | 1,2 |
| ENCORE | | | | | | | |
| ACQUISITION C | COM | 29255W10 | 30,956 | 1,279,719 | SH | DEFINED | 1,2,6 |
| ENCORE CAP GROUP | | | | | | | |
| INC | COM | 29255410 | 168 | 16,940 | SH | DEFINED | 1,6 |
| ENCORE WIRE CORP | COM | 29256210 | 9,268 | 366,026 | SH | DEFINED | 1,2,5,6 |
| ENCYSIVE | | | | | | | |
| PHARMACEUTI | COM | 29256X10 | 2,677 | 987,774 | SH | DEFINED | 1,2,5,6 |
| ENDEAVOUR INTL | | | | | | | |
| CORP | COM | 29259G10 | 185 | 91,340 | SH | DEFINED | 1 |
| ENDESA S A | SPONSORED | 29258N10 | 958 | 17,891 | SH | DEFINED | 1 |
| ENDO | | | | | | | |
| PHARMACEUTICALS | COM | 29264F20 | 62,033 | 2,109,978 | SH | DEFINED | 1,2,5,10,12 |
| ENDOLOGIX INC | COM | 29266S10 | 135 | 34,475 | SH | DEFINED | 1 |
| ENDURANCE | | | | | | | |
| SPECIALTY | SHS | G3039710 | 3,787 | 105,972 | SH | DEFINED | 1,2,5 |
| ENDWAVE CORP | COM NEW | 29264A20 | 239 | 20,100 | SH | DEFINED | 1,5 |
| ENEL SOCIETA PER | | | | | | | |
| AZI | ADR | 29265W10 | 1,111 | 20,765 | SH | DEFINED | 1,2 |
| ENERGEN CORP | COM | 29265N10 | 137,123 | 2,694,489 | SH | DEFINED | 1,2,5,10,12 |
| ENERGIZER HLDGS | | | | | | | |
| INC | COM | 29266R10 | 265,688 | 3,113,653 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ENERGY CONVERSION | | | | | | | |
| DE | COM | 29265910 | 22,297 | 638,156 | SH | DEFINED | 1,2,6,12 |
| ENERGY EAST CORP | COM | 29266M10 | 77,221 | 3,169,997 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ENERGY PARTNERS | | | | | | | |
| LTD | COM | 29270U10 | 11,479 | 632,443 | SH | DEFINED | 1,2,5,6 |
| ENERGY TRANSFER | | | | | | | |
| EQUI | COM UT LTD | 29273V10 | 4,993 | 136,044 | SH | DEFINED | 1,2 |
| ENERGY TRANSFER | | | | | | | |

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|----------------------|------------|----------|---------|------------|----|---------|----------------|
| PRTN | UNIT LTD P | 29273R10 | 7,524 | 129,150 | SH | DEFINED | 1,2 |
| ENERGYSOUTH INC | COM | 29297010 | 6,130 | 146,200 | SH | DEFINED | 1,2 |
| ENERSIS S A | SPONSORED | 29274F10 | 1,340 | 82,232 | SH | DEFINED | 1,2,5 |
| ENERSYS | COM | 29275Y10 | 13,464 | 783,681 | SH | DEFINED | 1,2 |
| ENGLOBAL CORP | COM | 29330610 | 906 | 163,265 | SH | DEFINED | 1,5 |
| ENI S P A | SPONSORED | 26874R10 | 2,566 | 39,575 | SH | DEFINED | 1,2 |
| ENNIS INC | COM | 29338910 | 11,762 | 439,545 | SH | DEFINED | 1,2 |
| ENPRO INDS INC | COM | 29355X10 | 14,701 | 407,784 | SH | DEFINED | 1,2,5 |
| ENSCO INTL INC | COM | 26874Q10 | 317,700 | 5,840,072 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ENSTAR GROUP LIMITED | SHS | G3075P10 | 5,471 | 55,468 | SH | DEFINED | 1,2 |
| ENTEGRIS INC | COM | 29362U10 | 28,033 | 2,619,862 | SH | DEFINED | 1,2,5 |
| ENTERCOM | | | | | | | |
| COMMUNICATI | CL A | 29363910 | 24,751 | 878,323 | SH | DEFINED | 1,2,5 |
| ENERGY CORP NEW | COM | 29364G10 | 665,169 | 6,339,770 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ENTERPRISE FINL SVCS | COM | 29371210 | 4,154 | 148,350 | SH | DEFINED | 1 |
| ENTERPRISE GP HLDGS | UNIT LP IN | 29371610 | 478 | 12,069 | SH | DEFINED | 1,2 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 11,043 | 347,266 | SH | DEFINED | 1,2 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 29,010 | 481,488 | SH | DEFINED | 1,2,3,5 |
| ENTRAVISION | | | | | | | |
| COMMUNIC | CL A | 29382R10 | 11,274 | 1,207,065 | SH | DEFINED | 1,2,5,6 |
| ENTREMED INC | COM | 29382F10 | 80 | 53,089 | SH | DEFINED | 1,5 |
| ENTRUST INC | COM | 29384810 | 325 | 80,747 | SH | DEFINED | 1,5 |
| ENVIRONMENTAL TECTON | COM | 29409210 | 53 | 13,800 | SH | DEFINED | 1 |
| ENZO BIOCHEM INC | COM | 29410010 | 7,831 | 519,265 | SH | DEFINED | 1,2,5,6 |
| ENZON | | | | | | | |
| PHARMACEUTICAL | COM | 29390410 | 16,179 | 1,985,170 | SH | DEFINED | 1,2,5,6 |
| EOG RES INC | COM | 26875P10 | 526,288 | 7,377,180 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EON | | | | | | | |
| COMMUNICATIONS C | COM | 26876310 | 27 | 25,950 | SH | DEFINED | 1 |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 12,321 | 885,762 | SH | DEFINED | 1,2,5,6 |
| EPIQ SYS INC | COM | 26882D10 | 11,572 | 567,813 | SH | DEFINED | 1,2,6 |
| EPIX | | | | | | | |
| PHARMACEUTICALS | COM NEW | 26881Q30 | 197 | 29,473 | SH | DEFINED | 1,5 |
| EPLUS INC | COM | 29426810 | 117 | 11,100 | SH | DEFINED | 1 |
| EQUIFAX INC | COM | 29442910 | 149,910 | 4,112,745 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EQUINIX INC | COM NEW | 29444U50 | 41,567 | 485,427 | SH | DEFINED | 1,2,6,12 |
| EQUITABLE RES INC | COM | 29454910 | 138,095 | 2,857,935 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EQUITY INNS INC | COM | 29470310 | 27,486 | 1,677,996 | SH | DEFINED | 1,2,3,5 |
| EQUITY LIFESTYLE | | | | | | | |
| PPT | COM | 29472R10 | 51,261 | 949,098 | SH | DEFINED | 1,2,3,5,6 |
| EQUITY ONE | COM | 29475210 | 31,292 | 1,180,825 | SH | DEFINED | 1,2,3 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 515,969 | 10,698,101 | SH | DEFINED | 1,2,3,5,6,7,8, |
| ERESEARCH-TECHNOLOGY | COM | 29481V10 | 6,192 | 787,735 | SH | DEFINED | 1,2,5,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

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

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| | | | | | | | |
|------------------------------------|-----------|----------|-----------|------------|----|---------|----------------|
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 17,489 | 471,532 | SH | DEFINED | 1,2,5 |
| ERIE INDY CO | CL A | 29530P10 | 24,902 | 471,906 | SH | DEFINED | 1,2,5,12 |
| ESB FINL CORP | COM | 26884F10 | 264 | 24,245 | SH | DEFINED | 1,2 |
| ESCHELON TELECOM INC | COM | 29629010 | 5,044 | 174,543 | SH | DEFINED | 1 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 19,865 | 443,216 | SH | DEFINED | 1,2,5,6 |
| ESPEED INC | CL A | 29664310 | 4,018 | 422,942 | SH | DEFINED | 1,2,6 |
| ESS TECHNOLOGY INC | COM | 26915110 | 85 | 66,250 | SH | DEFINED | 1,5 |
| ESSEX PPTY TR INC | COM | 29717810 | 68,715 | 530,699 | SH | DEFINED | 1,2,3,5,6 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 18,678 | 454,783 | SH | DEFINED | 1,2 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 52,433 | 1,483,665 | SH | DEFINED | 1,2,5 |
| EUROBANCSHARES INC | COM | 29871610 | 131 | 14,500 | SH | DEFINED | 1 |
| EURONET WORLDWIDE IN | COM | 29873610 | 14,888 | 554,300 | SH | DEFINED | 1,2,5,6 |
| EV3 INC | COM | 26928A20 | 5,096 | 258,659 | SH | DEFINED | 1,2,6 |
| EVANS & SUTHERLAND C | COM | 29909610 | 48 | 15,300 | SH | DEFINED | 1 |
| EVCI CAREER COLLEGES | COM | 26926P10 | 7 | 14,005 | SH | DEFINED | 1,5 |
| EVERCORE PARTNERS IN | CLASS A | 29977A10 | 331 | 10,600 | SH | DEFINED | 1 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 81,842 | 851,017 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EVERGREEN ENERGY INC | COM | 30024B10 | 7,376 | 1,122,603 | SH | DEFINED | 1,2,5,6 |
| EVERGREEN SOLAR INC | COM | 30033R10 | 10,711 | 1,098,531 | SH | DEFINED | 1,2,5,6 |
| EVOLVING SYS INC | COM | 30049R10 | 37 | 18,630 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 57 | 21,354 | SH | DEFINED | 1 |
| EXACTECH INC | COM | 30064E10 | 178 | 11,200 | SH | DEFINED | 1 |
| EXAR CORP | COM | 30064510 | 7,787 | 588,160 | SH | DEFINED | 1,2,5,6 |
| EXCEL MARITIME CARRI | COM | V3267N10 | 499 | 28,984 | SH | DEFINED | 1,5 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 6,623 | 242,328 | SH | DEFINED | 1 |
| EXCHANGE NATL BANCSH | COM | 30130910 | 262 | 7,250 | SH | DEFINED | 1 |
| EXCO RESOURCES INC | COM | 26927940 | 24,886 | 1,500,979 | SH | DEFINED | 1,2,6 |
| EXELIXIS INC | COM | 30161Q10 | 17,569 | 1,767,549 | SH | DEFINED | 1,2,5,6 |
| EXELON CORP | COM | 30161N10 | 1,694,451 | 24,660,914 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 1,670 | 191,919 | SH | DEFINED | 1 |
| EXLSERVICE HOLDINGS | COM | 30208110 | 1,416 | 68,643 | SH | DEFINED | 1,2 |
| EXPEDIA INC DEL EXPEDITORS INTL | COM | 30212P10 | 193,719 | 8,357,144 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WASH | COM | 30213010 | 174,945 | 4,233,912 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EXPLORATION CO | COM NEW | 30213320 | 4,850 | 446,979 | SH | DEFINED | 1,5 |
| EXPONENT INC | COM | 30214U10 | 5,382 | 269,757 | SH | DEFINED | 1 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 312,953 | 3,877,018 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 6,843 | 1,171,786 | SH | DEFINED | 1,2 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 31,453 | 1,660,653 | SH | DEFINED | 1,2,3 |
| EXTREME NETWORKS | | | | | | | |

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|--------------------|------------|----------|------------|-------------|----|---------|----------------|
| INC | COM | 30226D10 | 9,031 | 2,134,924 | SH | DEFINED | 1,2,5,6 |
| EXXON MOBIL CORP | COM | 30231G10 | 13,740,894 | 182,119,208 | SH | DEFINED | 1,2,5,6,7,8,10 |
| EZCORP INC | CL A NON V | 30230110 | 9,995 | 678,578 | SH | DEFINED | 1,2,5,6 |
| F M C CORP | COM NEW | 30249130 | 64,470 | 854,699 | SH | DEFINED | 1,2,5,12 |
| F N B CORP VA | COM | 30293010 | 5,584 | 155,838 | SH | DEFINED | 1,2 |
| F5 NETWORKS INC | COM | 31561610 | 60,582 | 908,546 | SH | DEFINED | 1,2,5,6,7,8,12 |
| FACTSET RESH SYS | | | | | | | |
| INC | COM | 30307510 | 36,262 | 576,960 | SH | DEFINED | 1,2,5,6,12 |
| FAIR ISAAC CORP | COM | 30325010 | 50,766 | 1,312,454 | SH | DEFINED | 1,2,5,6,12 |
| FAIRCHILD CORP | CL A | 30369810 | 23 | 11,478 | SH | DEFINED | 1 |
| FAIRCHILD | | | | | | | |
| SEMICONDOC | COM | 30372610 | 39,230 | 2,346,268 | SH | DEFINED | 1,2,5,8,12 |
| FAIRPOINT | | | | | | | |
| COMMUNICAT | COM | 30556010 | 10,010 | 521,087 | SH | DEFINED | 1,2 |
| FALCONSTOR | | | | | | | |
| SOFTWARE | COM | 30613710 | 6,180 | 593,074 | SH | DEFINED | 1,2,5,6 |
| FAMILY DLR STORES | | | | | | | |
| IN | COM | 30700010 | 119,389 | 4,030,689 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FAMOUS DAVES AMER | | | | | | | |
| IN | COM | 30706810 | 401 | 22,140 | SH | DEFINED | 1,2 |
| FARMER BROS CO | COM | 30767510 | 2,598 | 114,430 | SH | DEFINED | 1,2 |
| FARMERS CAP BK | | | | | | | |
| CORP | COM | 30956210 | 4,239 | 144,266 | SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES | | | | | | | |
| IN | COM | 31164210 | 303 | 10,490 | SH | DEFINED | 1 |
| FASTENAL CO | COM | 31190010 | 100,126 | 2,856,674 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FBL FINL GROUP INC | CL A | 30239F10 | 14,852 | 379,551 | SH | DEFINED | 1,2 |
| FEDERAL AGRIC MTG | | | | | | | |
| CO | CL C | 31314830 | 5,304 | 194,990 | SH | DEFINED | 1,2 |
| FEDERAL HOME LN | | | | | | | |
| MTG | COM | 31340030 | 1,177,551 | 19,794,098 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FEDERAL NATL MTG | | | | | | | |
| ASS | COM | 31358610 | 1,542,602 | 28,263,129 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FEDERAL REALTY | | | | | | | |
| INVT | SH BEN INT | 31374720 | 125,827 | 1,388,512 | SH | DEFINED | 1,2,3,5,6,7,8, |
| FEDERAL SIGNAL | | | | | | | |
| CORP | COM | 31385510 | 18,957 | 1,221,484 | SH | DEFINED | 1,2,5 |
| FEDERATED DEPT | | | | | | | |
| STORE | COM | 31410H10 | 836,378 | 18,565,549 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FEDERATED INVS | | | | | | | |
| INC P | CL B | 31421110 | 83,134 | 2,263,986 | SH | DEFINED | 1,2,5,6,10,12, |
| FEDEX CORP | COM | 31428X10 | 847,620 | 7,889,978 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FEI CO | COM | 30241L10 | 15,806 | 438,326 | SH | DEFINED | 1,2,5,6 |
| FELCOR LODGING TR | | | | | | | |
| IN | COM | 31430F10 | 66,117 | 2,545,882 | SH | DEFINED | 1,2,3,5 |
| FELDMAN MALL | | | | | | | |
| PPTY S I | COM | 31430810 | 157 | 12,933 | SH | DEFINED | 1,3 |
| FERRELLGAS | | | | | | | |
| PARTNERS | UNIT LTD P | 31529310 | 977 | 42,166 | SH | DEFINED | 1,2 |
| FERRO CORP | COM | 31540510 | 21,084 | 975,646 | SH | DEFINED | 1,2,5 |
| FIAT S P A | SP ADR ORD | 31562188 | 361 | 14,251 | SH | DEFINED | 1 |
| FIBERTOWER CORP | COM | 31567R10 | 9,218 | 1,776,181 | SH | DEFINED | 1,2,5,6 |
| FIDELITY NATIONAL | | | | | | | |
| FI | CL A | 31620R10 | 95,565 | 3,980,234 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FIDELITY NATL | | | | | | | |
| INFORM | COM | 31620M10 | 198,167 | 4,359,150 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FIELDSTONE INVT | | | | | | | |
| CORP | COM | 31659U30 | 5,102 | 1,661,932 | SH | DEFINED | 1,2 |
| FIFTH THIRD | | | | | | | |
| BANCORP | COM | 31677310 | 526,331 | 13,603,812 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FINANCIAL FED CORP | COM | 31749210 | 14,711 | 558,918 | SH | DEFINED | 1,2 |
| FINANCIAL INSTNS | | | | | | | |

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|--------------------|---------|----------|---------|------------|----|---------|----------------|
| INC | COM | 31758540 | 702 | 34,970 | SH | DEFINED | 1,2 |
| FINISAR | COM | 31787A10 | 12,546 | 3,584,680 | SH | DEFINED | 1,2,5,6 |
| FINISH LINE INC | CL A | 31792310 | 9,471 | 751,668 | SH | DEFINED | 1,2,5 |
| FINLAY | | | | | | | |
| ENTERPRISES I | COM NEW | 31788420 | 59 | 10,036 | SH | DEFINED | 1 |
| FIRST ACCEPTANCE | | | | | | | |
| COR | COM | 31845710 | 3,031 | 289,520 | SH | DEFINED | 1,2,6 |
| FIRST ADVANTAGE | | | | | | | |
| CORP | CL A | 31845F10 | 2,818 | 117,568 | SH | DEFINED | 1,2 |
| FIRST ALBANY COS | | | | | | | |
| INC | COM | 31846510 | 19 | 11,835 | SH | DEFINED | 1 |
| FIRST AMERN CORP | | | | | | | |
| CAL | COM | 31852230 | 84,796 | 1,671,849 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FIRST BANCORP N C | COM | 31891010 | 5,174 | 241,994 | SH | DEFINED | 1,2,5 |
| FIRST BANCORP P R | COM | 31867210 | 32,006 | 2,413,705 | SH | DEFINED | 1,2,5 |
| FIRST BUSEY CORP | COM | 31938310 | 5,237 | 244,379 | SH | DEFINED | 1,2,5 |
| FIRST CASH FINL | | | | | | | |
| SVCS | COM | 31942D10 | 10,671 | 478,965 | SH | DEFINED | 1,2,6 |
| FIRST CHARTER CORP | COM | 31943910 | 13,980 | 650,222 | SH | DEFINED | 1,2,5 |
| FIRST CMNTY | | | | | | | |
| BANCORP | COM | 31983B10 | 25,135 | 444,544 | SH | DEFINED | 1,2 |
| FIRST CMNTY | | | | | | | |
| BANCSHAR | COM | 31983A10 | 9,337 | 239,403 | SH | DEFINED | 1,2 |
| FIRST COMWLTH | | | | | | | |
| FINL C | COM | 31982910 | 16,287 | 1,386,118 | SH | DEFINED | 1,2,5 |
| FIRST CONSULTING | | | | | | | |
| GRO | COM | 31986R10 | 2,567 | 282,047 | SH | DEFINED | 1 |
| FIRST CTZNS | | | | | | | |
| BANCSHAR | CL A | 31946M10 | 12,301 | 61,197 | SH | DEFINED | 1,2,5 |
| FIRST DATA CORP | COM | 31996310 | 646,386 | 24,029,218 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FIRST DEFIANCE | | | | | | | |
| FINL | COM | 32006W10 | 457 | 15,912 | SH | DEFINED | 1,5 |
| FIRST FINL | | | | | | | |
| BANCORP O | COM | 32020910 | 9,594 | 634,950 | SH | DEFINED | 1,2,5 |
| FIRST FINL | | | | | | | |
| BANKSHARE | COM | 32020R10 | 15,344 | 366,901 | SH | DEFINED | 1,2,5 |
| FIRST FINL CORP | | | | | | | |
| IND | COM | 32021810 | 8,008 | 258,728 | SH | DEFINED | 1,2 |
| FIRST FINL HLDGS | | | | | | | |
| INC | COM | 32023910 | 7,705 | 222,678 | SH | DEFINED | 1,2 |
| FIRST HORIZON | | | | | | | |
| NATL C | COM | 32051710 | 140,154 | 3,374,755 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FIRST IND CORP | COM | 32054R10 | 9,055 | 414,417 | SH | DEFINED | 1,2 |
| FIRST INDUSTRIAL | | | | | | | |
| REA | COM | 32054K10 | 61,552 | 1,358,762 | SH | DEFINED | 1,2,3,5 |
| FIRST MARBLEHEAD | | | | | | | |
| COR | COM | 32077110 | 207,864 | 4,630,525 | SH | DEFINED | 1,2,5,10,12 |
| FIRST MERCHANTS | | | | | | | |
| CORP | COM | 32081710 | 9,311 | 392,553 | SH | DEFINED | 1,2 |
| FIRST MERCURY | | | | | | | |
| FINANC | COM | 32084110 | 2,726 | 132,646 | SH | DEFINED | 1 |
| FIRST MIDWEST | | | | | | | |
| BANCOR | COM | 32086710 | 35,966 | 978,657 | SH | DEFINED | 1,2,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|---|------------------------|
| FIRST NATL LINCOLN C | COM | 33571610 | 206 | 12,962 | SH | DEFINED 1 |
| FIRST NIAGARA FINL G | COM | 33582V10 | 39,359 | 2,829,524 | SH | DEFINED 1,2,5 |
| FIRST PL FINL CORP | COM | 33610T10 | 11,101 | 517,542 | SH | DEFINED 1,2 |
| FIRST POTOMAC RLTY T | COM | 33610F10 | 18,691 | 654,224 | SH | DEFINED 1,2,3 |
| FIRST REGL BANCORP | COM | 33615C10 | 5,001 | 168,370 | SH | DEFINED 1,2 |
| FIRST REP BK SAN FRA | COM | 33615810 | 23,453 | 436,734 | SH | DEFINED 1,2 |
| FIRST SEC GROUP INC | COM | 33631210 | 244 | 21,400 | SH | DEFINED 1 |
| FIRST SOLAR INC | COM | 33643310 | 18,781 | 361,108 | SH | DEFINED 1,2 |
| FIRST SOUTH BANCORP | COM | 33646W10 | 3,638 | 118,525 | SH | DEFINED 1 |
| FIRST ST BANCORPORAT | COM | 33645310 | 7,765 | 344,325 | SH | DEFINED 1,2 |
| FIRST UTD CORP | COM | 33741H10 | 207 | 9,200 | SH | DEFINED 1 |
| FIRSTENERGY CORP | COM | 33793210 | 1,511,720 | 22,821,854 | SH | DEFINED 1,2,5,6,7,8,10 |
| FIRSTFED FINL CORP | COM | 33790710 | 23,688 | 416,819 | SH | DEFINED 1,2,5 |
| FIRSTMERIT CORP | COM | 33791510 | 42,455 | 2,011,139 | SH | DEFINED 1,2,5 |
| FISERV INC | COM | 33773810 | 261,542 | 4,929,173 | SH | DEFINED 1,2,5,6,7,8,10 |
| FISHER COMMUNICATION | COM | 33775620 | 6,498 | 133,702 | SH | DEFINED 1,2 |
| FIVE STAR QUALITY CA | COM | 33832D10 | 4,847 | 471,527 | SH | DEFINED 1,5 |
| FLAGSTAR BANCORP INC | COM | 33793010 | 10,356 | 866,615 | SH | DEFINED 1,2,5 |
| FLANDERS CORP | COM | 33849410 | 1,464 | 201,869 | SH | DEFINED 1 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 7,703 | 973,830 | SH | DEFINED 1,2,6 |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 32,133 | 2,937,171 | SH | DEFINED 1,2,5,6,7,8,10 |
| FLIR SYS INC | COM | 30244510 | 47,792 | 1,339,846 | SH | DEFINED 1,2,5,6 |
| FLORIDA EAST COAST I | COM | 34063210 | 35,032 | 558,816 | SH | DEFINED 1,2,6 |
| FLORIDA PUB UTILS CO | COM | 34113510 | 134 | 10,800 | SH | DEFINED 1 |
| FLORIDA ROCK INDS IN | COM | 34114010 | 57,012 | 847,264 | SH | DEFINED 1,2,5,6,12 |
| FLOTEK INDS INC DEL | COM | 34338910 | 259 | 9,100 | SH | DEFINED 1,5 |
| FLOWERS FOODS INC | COM | 34349810 | 68,986 | 2,286,592 | SH | DEFINED 1,2,5,6 |
| FLOWSERVE CORP | COM | 34354P10 | 51,529 | 901,008 | SH | DEFINED 1,2,5,6,12 |
| FLUOR CORP NEW | COM | 34341210 | 208,607 | 2,325,091 | SH | DEFINED 1,2,5,6,7,8,10 |
| FLUSHING FINL CORP | COM | 34387310 | 5,805 | 357,659 | SH | DEFINED 1,2 |
| FMC TECHNOLOGIES INC | COM | 30249U10 | 92,329 | 1,323,518 | SH | DEFINED 1,2,5,6,7,8,10 |
| FNB CORP PA | COM | 30252010 | 21,024 | 1,247,692 | SH | DEFINED 1,2,5 |
| FNB FINANCIAL SERVIC | COM | 30252610 | 188 | 12,282 | SH | DEFINED 1 |
| FOCUS ENHANCEMENTS I | COM | 34415910 | 39 | 30,200 | SH | DEFINED 1 |
| FOCUS MEDIA HLDG LTD | SPONSORED | 34415V10 | 314 | 4,000 | SH | DEFINED 1 |
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 2,550 | 23,100 | SH | DEFINED 1 |
| FONAR CORP | COM | 34443710 | 8 | 30,200 | SH | DEFINED 1 |

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|--------------------|-------------|----------|---------|------------|---------|---------|----------------|
| FOOT LOCKER INC | COM | 34484910 | 67,442 | 2,863,790 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FORCE PROTECTION | | | | | | | |
| INC | COM NEW | 34520320 | 1,418 | 75,612 | SH | DEFINED | 1,2 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 373,692 | 47,362,767 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FOREST CITY | | | | | | | |
| ENTERPRI | CL A | 34555010 | 61,298 | 926,226 | SH | DEFINED | 1,2,5,12 |
| FOREST LABS INC | COM | 34583810 | 401,779 | 7,810,635 | SH | DEFINED | 1,2,5,6,10,12, |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 29,432 | 881,992 | SH | DEFINED | 1,2,5 |
| FORGENT NETWORKS | | | | | | | |
| INC | COM | 34629U10 | 18 | 17,427 | SH | DEFINED | 1 |
| FORMFACTOR INC | COM | 34637510 | 33,374 | 745,788 | SH | DEFINED | 1,2,6,12 |
| FORRESTER RESH INC | COM | 34656310 | 18,731 | 660,456 | SH | DEFINED | 1,2,6 |
| FORTUNE BRANDS INC | COM | 34963110 | 311,969 | 3,957,999 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FORWARD AIR CORP | COM | 34985310 | 20,906 | 635,837 | SH | DEFINED | 1,2,6 |
| FOSSIL INC | COM | 34988210 | 28,764 | 1,086,682 | SH | DEFINED | 1,2,5,6 |
| FOSTER L B CO | COM | 35006010 | 3,051 | 148,018 | SH | DEFINED | 1,5 |
| FOSTER WHEELER LTD | SHS NEW | G3653513 | 6,525 | 111,744 | SH | DEFINED | 1,2,6,12 |
| FOUNDATION COAL | | | | | | | |
| HLDG | COM | 35039W10 | 20,367 | 593,108 | SH | DEFINED | 1,2,5,6 |
| FOUNDRY NETWORKS | | | | | | | |
| INC | COM | 35063R10 | 36,926 | 2,721,161 | SH | DEFINED | 1,2,5,6,8 |
| FOUNTAIN | | | | | | | |
| POWERBOAT I | COM NEW | 35075530 | 50 | 13,400 | SH | DEFINED | 1 |
| FOXHOLLOW | | | | | | | |
| TECHNOLOGI | COM | 35166A10 | 6,993 | 334,755 | SH | DEFINED | 1,2,6 |
| FPIC INS GROUP INC | COM | 30256310 | 8,484 | 189,935 | SH | DEFINED | 1,2,5 |
| FPL GROUP INC | COM | 30257110 | 781,880 | 12,782,080 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 684 | 25,901 | SH | DEFINED | 1,2 |
| FRANKLIN BK CORP | | | | | | | |
| DEL | COM | 35245110 | 11,869 | 664,165 | SH | DEFINED | 1,2,6 |
| FRANKLIN COVEY CO | COM | 35346910 | 202 | 25,566 | SH | DEFINED | 1,5 |
| FRANKLIN ELEC INC | COM | 35351410 | 18,435 | 396,462 | SH | DEFINED | 1,2,6 |
| FRANKLIN RES INC | COM | 35461310 | 553,422 | 4,580,167 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FRANKLIN STREET | | | | | | | |
| PPTY | COM | 35471R10 | 20,043 | 1,045,018 | SH | DEFINED | 1,2,3 |
| FREDS INC | CL A | 35610810 | 10,668 | 725,703 | SH | DEFINED | 1,2,5,6 |
| FREEDOM | | | | | | | |
| ACQUISITION | COM | 35645F10 | 345 | 36,100 | SH | DEFINED | 1 |
| FREEMPORT-MCMORAN | | | | | | | |
| COP | CL B | 35671D85 | 810,658 | 12,247,441 | SH | DEFINED | 1,2,5,6,7,8,10 |
| FREEMPORT-MCMORAN | | | | | | | |
| COP | CALL | 35671D85 | 2,648 | 40,000 | SH CALL | DEFINED | 1 |
| FREIGHTCAR AMER | | | | | | | |
| INC | COM | 35702310 | 13,891 | 288,365 | SH | DEFINED | 1,2,6 |
| FREMONT GEN CORP | COM | 35728810 | 7,920 | 1,142,911 | SH | DEFINED | 1,2,5 |
| FREQUENCY ELECTRS | | | | | | | |
| IN | COM | 35801010 | 117 | 10,700 | SH | DEFINED | 1 |
| FRESENIUS MED | | | | | | | |
| CARE A | SPONSORED | 35802910 | 16,012 | 328,995 | SH | DEFINED | 1 |
| FRESH DEL MONTE | | | | | | | |
| PROD | ORD | G3673810 | 658 | 32,818 | SH | DEFINED | 1,2,5 |
| FRIEDMAN BILLINGS | | | | | | | |
| RA | CL A | 35843410 | 16,982 | 3,076,368 | SH | DEFINED | 1,2,5 |
| FRIEDMAN INDS INC | COM | 35843510 | 171 | 18,540 | SH | DEFINED | 1 |
| FRISCHS | | | | | | | |
| RESTAURANTS | COM | 35874810 | 252 | 6,720 | SH | DEFINED | 1 |
| FRONTIER AIRLINES | | | | | | | |
| HO | COM | 35905910 | 3,832 | 637,600 | SH | DEFINED | 1,2 |
| FRONTIER FINL | | | | | | | |
| CORP W | COM | 35907K10 | 18,030 | 722,650 | SH | DEFINED | 1,2,5 |
| FRONTIER OIL CORP | COM | 35914P10 | 92,004 | 2,818,749 | SH | DEFINED | 1,2,5,6,10,12 |
| FSI INTL INC | COM | 30263310 | 223 | 50,385 | SH | DEFINED | 1 |

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|----------------------|-----------|----------|---------|------------|----|---------|----------------|
| FTD GROUP INC | COM | 30267U10 | 13,646 | 825,530 | SH | DEFINED | 1,2 |
| FTI CONSULTING INC | COM | 30294110 | 24,419 | 726,979 | SH | DEFINED | 1,2,5,6 |
| FUEL SYS SOLUTIONS I | COM | 35952W10 | 5,297 | 286,001 | SH | DEFINED | 1,2,5 |
| FUEL TECH INC | COM | 35952310 | 552 | 22,399 | SH | DEFINED | 1,2,5 |
| FUELCELL ENERGY INC | COM | 35952H10 | 7,046 | 896,459 | SH | DEFINED | 1,2,5,6 |
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N10 | 1,562 | 38,228 | SH | DEFINED | 1 |
| FULLER H B CO | COM | 35969410 | 41,595 | 1,525,287 | SH | DEFINED | 1,2,5,12 |
| FULTON FINL CORP PA | COM | 36027110 | 27,280 | 1,877,507 | SH | DEFINED | 1,2,5,12 |
| FURNITURE BRANDS INT | COM | 36092110 | 17,390 | 1,102,052 | SH | DEFINED | 1,2,5 |
| FX ENERGY INC | COM | 30269510 | 432 | 57,039 | SH | DEFINED | 1,5 |
| G & K SVCS INC | CL A | 36126810 | 13,492 | 371,876 | SH | DEFINED | 1,2,5 |
| G B & T BANCSHARES I | COM | 36146210 | 4,022 | 221,831 | SH | DEFINED | 1,2 |
| GAIAM INC | CL A | 36268Q10 | 3,658 | 232,391 | SH | DEFINED | 1,2 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 49,922 | 1,762,155 | SH | DEFINED | 1,2,5,12 |
| GALLAHER GROUP PLC | SPONSORED | 36359510 | 1,191 | 13,345 | SH | DEFINED | 1 |
| GAMCO INVESTORS INC | COM | 36143810 | 5,973 | 137,858 | SH | DEFINED | 1,2 |
| GAMESTOP CORP NEW | CL A | 36467W10 | 71,705 | 2,201,580 | SH | DEFINED | 1,2,5,6 |
| GANNETT INC | COM | 36473010 | 358,437 | 6,367,693 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GAP INC DEL | COM | 36476010 | 254,992 | 14,816,525 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GARDNER DENVER INC | COM | 36555810 | 16,780 | 481,491 | SH | DEFINED | 1,2,5,6,12 |
| GARMIN LTD | ORD | G3726010 | 34,944 | 645,323 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GARTNER INC | COM | 36665110 | 35,553 | 1,484,477 | SH | DEFINED | 1,2,5,6,12 |
| GASCO ENERGY INC | COM | 36722010 | 2,948 | 1,208,316 | SH | DEFINED | 1,2,5 |
| GATEHOUSE MEDIA INC | COM | 36734810 | 4,315 | 212,541 | SH | DEFINED | 1,2 |
| GATEWAY FINL HLDGS I | COM | 36814010 | 206 | 14,200 | SH | DEFINED | 1 |
| GATEWAY INC | COM | 36762610 | 10,930 | 4,990,714 | SH | DEFINED | 1,2,5,6 |
| GATX CORP | COM | 36144810 | 42,282 | 884,571 | SH | DEFINED | 1,2,5,6 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 38,498 | 728,158 | SH | DEFINED | 1,2,6 |
| GEHL CO | COM | 36848310 | 6,039 | 237,927 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------|
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 18,136 | 4,328,427 | SH | DEFINED | 1,2,5,6 |
| GENAERA CORP | COM | 36867G10 | 48 | 111,482 | SH | DEFINED | 1,5 |
| GENCO SHIPPING & TRA | SHS | Y2685T10 | 674 | 21,206 | SH | DEFINED | 1,2 |
| GENCORP INC | COM | 36868210 | 12,041 | 869,983 | SH | DEFINED | 1,2,6 |
| GENE LOGIC INC | COM | 36868910 | 94 | 43,866 | SH | DEFINED | 1,5 |
| GENELABS TECHNOLOGIE | COM NEW | 36870620 | 36 | 19,505 | SH | DEFINED | 1 |

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|--------------------|-------------|----------|------------|-------------|----|---------|----------------|
| GENENTECH INC | COM NEW | 36871040 | 515,421 | 6,276,432 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GENERAL CABLE | | | | | | | |
| CORP D | COM | 36930010 | 45,153 | 845,091 | SH | DEFINED | 1,2,5,6,12 |
| GENERAL | | | | | | | |
| COMMUNICATIO | CL A | 36938510 | 29,480 | 2,105,688 | SH | DEFINED | 1,2,6 |
| GENERAL DYNAMICS | | | | | | | |
| COR | COM | 36955010 | 968,646 | 12,678,615 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GENERAL ELECTRIC | | | | | | | |
| CO | COM | 36960410 | 10,391,748 | 293,884,266 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GENERAL GROWTH | | | | | | | |
| PPTY S | COM | 37002110 | 353,949 | 5,481,639 | SH | DEFINED | 1,2,3,5,6,7,8, |
| GENERAL MARITIME | | | | | | | |
| COR | SHS | Y2692M10 | 4,182 | 144,791 | SH | DEFINED | 1,2,5 |
| GENERAL MLS INC | COM | 37033410 | 614,323 | 10,551,747 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GENERAL MTRS CORP | COM | 37044210 | 2,444,780 | 79,790,454 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GENESCO INC | COM | 37153210 | 17,109 | 411,966 | SH | DEFINED | 1,2,6 |
| GENESEE & WYO INC | CL A | 37155910 | 15,551 | 584,396 | SH | DEFINED | 1,2,6 |
| GENESIS ENERGY L P | UNIT LTD P | 37192710 | 384 | 18,000 | SH | DEFINED | 1 |
| GENESIS | | | | | | | |
| HEALTHCARE C | COM | 37184D10 | 22,026 | 349,003 | SH | DEFINED | 1,2,5,6 |
| GENESIS MICROCHIP | | | | | | | |
| IN | COM | 37184C10 | 8,374 | 901,452 | SH | DEFINED | 1,2,5 |
| GENITOPE CORP | COM | 37229P50 | 2,162 | 520,897 | SH | DEFINED | 1,2 |
| GENLYTE GROUP INC | COM | 37230210 | 48,502 | 687,486 | SH | DEFINED | 1,2,6,12 |
| GENOMIC HEALTH INC | COM | 37244C10 | 4,065 | 234,448 | SH | DEFINED | 1,2,5 |
| GEN-PROBE INC NEW | COM | 36866T10 | 43,896 | 932,381 | SH | DEFINED | 1,2,5,6,12 |
| GENTA INC | COM NEW | 37245M20 | 416 | 1,340,392 | SH | DEFINED | 1,5 |
| GENTEK INC | COM NEW | 37245X20 | 7,612 | 223,491 | SH | DEFINED | 1,2 |
| GENTEX CORP | COM | 37190110 | 39,415 | 2,425,526 | SH | DEFINED | 1,2,5,12 |
| GENTIVA HEALTH | | | | | | | |
| SERVI | COM | 37247A10 | 9,213 | 456,763 | SH | DEFINED | 1,2,5,6 |
| GENUINE PARTS CO | COM | 37246010 | 211,206 | 4,310,325 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GENVEC INC | COM | 37246C10 | 290 | 100,844 | SH | DEFINED | 1,5 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 590,290 | 16,894,394 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GENZYME CORP | COM | 37291710 | 408,982 | 6,814,087 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GEO GROUP INC | COM | 36159R10 | 14,250 | 314,420 | SH | DEFINED | 1,2,5,6 |
| GEOEYE INC | COM | 37250W10 | 281 | 15,702 | SH | DEFINED | 1 |
| GEOGLOBAL | | | | | | | |
| RESOURCES | COM | 37249T10 | 2,433 | 398,272 | SH | DEFINED | 1,5,6 |
| GEOMET INC DEL | COM | 37250U20 | 772 | 87,564 | SH | DEFINED | 1,2 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 22,522 | 1,389,375 | SH | DEFINED | 1,2,5 |
| GERBER SCIENTIFIC | | | | | | | |
| IN | COM | 37373010 | 3,595 | 338,862 | SH | DEFINED | 1 |
| GERDAU S A | SPONSORED | 37373710 | 13,507 | 745,017 | SH | DEFINED | 1,2,7 |
| GERMAN AMERN | | | | | | | |
| BANCORP | COM | 37386510 | 210 | 15,838 | SH | DEFINED | 1,5 |
| GERON CORP | COM | 37416310 | 7,227 | 1,032,438 | SH | DEFINED | 1,2,6 |
| GETTY IMAGES INC | COM | 37427610 | 37,439 | 769,882 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GETTY RLTY CORP | | | | | | | |
| NEW | COM | 37429710 | 8,187 | 284,862 | SH | DEFINED | 1,2,3 |
| GEVITY HR INC | COM | 37439310 | 8,241 | 417,499 | SH | DEFINED | 1,2,6 |
| GFI GROUP INC | COM | 36165220 | 13,439 | 197,722 | SH | DEFINED | 1,2,6 |
| GIANT INDS INC | COM | 37450810 | 19,110 | 252,617 | SH | DEFINED | 1,2,5,6 |
| GIBRALTAR INDS INC | COM | 37468910 | 9,659 | 427,028 | SH | DEFINED | 1,2 |
| G-III APPAREL | | | | | | | |
| GROUP | COM | 36237H10 | 291 | 15,290 | SH | DEFINED | 1 |
| GILEAD SCIENCES | | | | | | | |
| INC | COM | 37555810 | 960,110 | 12,525,901 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GLACIER BANCORP | | | | | | | |
| INC | COM | 37637Q10 | 21,639 | 900,135 | SH | DEFINED | 1,2 |
| GLADSTONE CAPITAL | | | | | | | |
| CO | COM | 37653510 | 4,834 | 204,157 | SH | DEFINED | 1,2 |

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|-------------------------|------------|----------|-----------|------------|----|---------|----------------|
| GLADSTONE INVT CORP | COM | 37654610 | 2,669 | 179,493 | SH | DEFINED | 1 |
| GLATFELTER | COM | 37731610 | 14,709 | 986,529 | SH | DEFINED | 1,2 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 926,033 | 16,757,750 | SH | DEFINED | 1,2 |
| GLENAYRE TECHNOLOGIE | COM | 37789910 | 222 | 102,255 | SH | DEFINED | 1,5 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 33,005 | 1,221,494 | SH | DEFINED | 1,2,3,5 |
| GLOBAL CASH ACCESS H | COM | 37896710 | 9,015 | 540,159 | SH | DEFINED | 1,2,6 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 715 | 25,995 | SH | DEFINED | 1,2,6 |
| GLOBAL IMAGING SYSTE | COM | 37934A10 | 18,298 | 938,360 | SH | DEFINED | 1,2,6 |
| GLOBAL INDS LTD | COM | 37933610 | 36,575 | 1,999,747 | SH | DEFINED | 1,2,5,6,10,12 |
| GLOBAL PMTS INC | COM | 37940X10 | 41,034 | 1,204,747 | SH | DEFINED | 1,2,5,6 |
| GLOBAL SANTAFE CORP | SHS | G3930E10 | 76,080 | 1,233,462 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GLOBALSTAR INC | COM | 37897340 | 2,575 | 242,882 | SH | DEFINED | 1,2 |
| GMH CMNTYS TR | COM | 36188G10 | 10,792 | 1,080,309 | SH | DEFINED | 1,2,3 |
| GMX RES INC | COM | 38011M10 | 5,476 | 178,212 | SH | DEFINED | 1,5 |
| GOL LINHAS AEREAS IN | SP ADR REP | 38045R10 | 830 | 27,272 | SH | DEFINED | 1 |
| GOLDEN TELECOM INC | COM | 38122G10 | 19,619 | 354,266 | SH | DEFINED | 1,2 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 2,662,243 | 12,884,108 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GOODMAN GLOBAL INC | COM | 38239A10 | 8,990 | 510,223 | SH | DEFINED | 1,2,6 |
| GOODRICH CORP | COM | 38238810 | 154,243 | 2,996,170 | SH | DEFINED | 1,2,5,6,10,12, |
| GOODRICH PETE CORP | COM NEW | 38241040 | 7,661 | 227,814 | SH | DEFINED | 1,2,6 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 192,900 | 6,184,686 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GOOGLE INC | CL A | 38259P50 | 2,682,646 | 5,855,260 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GORMAN RUPP CO | COM | 38308210 | 6,653 | 207,699 | SH | DEFINED | 1,2 |
| GOTTSCHALKS INC | COM | 38348510 | 188 | 13,192 | SH | DEFINED | 1 |
| GOVERNMENT PPTYS TR | COM | 38374W10 | 549 | 51,343 | SH | DEFINED | 1,3,5 |
| GP STRATEGIES CORP | COM | 36225V10 | 214 | 23,557 | SH | DEFINED | 1 |
| GPO AEROPORTUARIO DE | SPON ADR B | 40050610 | 8,832 | 205,400 | SH | DEFINED | 1,2,7 |
| GRACE W R & CO DEL N | COM | 38388F10 | 31,214 | 1,181,460 | SH | DEFINED | 1,2,5,6 |
| GRACO INC | COM | 38410910 | 53,171 | 1,357,777 | SH | DEFINED | 1,2,5,6,12 |
| GRAFTECH INTL LTD | COM | 38431310 | 19,209 | 2,115,489 | SH | DEFINED | 1,2,5,6 |
| GRAINGER W W INC | COM | 38480210 | 159,500 | 2,064,987 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GRAMERCY CAP CORP | COM | 38487110 | 11,893 | 387,642 | SH | DEFINED | 1,2 |
| GRANITE CONSTR INC | COM | 38732810 | 63,892 | 1,156,202 | SH | DEFINED | 1,2,5,12 |
| GRANT PRIDECO INC | COM | 38821G10 | 168,341 | 3,377,629 | SH | DEFINED | 1,2,5,6,7,8,10 |
| GRAPHIC PACKAGING CO | COM | 38868810 | 6,189 | 1,305,792 | SH | DEFINED | 1,2,6 |
| GRAY TELEVISION INC | COM | 38937510 | 13,238 | 1,270,408 | SH | DEFINED | 1,2 |
| GREAT AMERN FINL RES | COM | 38991510 | 4,897 | 200,036 | SH | DEFINED | 1,2 |
| GREAT ATLANTIC & PAC | COM | 39006410 | 11,702 | 352,695 | SH | DEFINED | 1,2,5,6 |
| GREAT NORTHN IRON OR | CTFS BEN I | 39106410 | 1,119 | 9,588 | SH | DEFINED | 1,5 |
| GREAT PLAINS ENERGY | COM | 39116410 | 52,442 | 1,616,101 | SH | DEFINED | 1,2,5 |
| GREAT SOUTHN BANCORP | COM | 39090510 | 6,686 | 228,346 | SH | DEFINED | 1,2 |
| GREAT WOLF RESORTS I | COM | 39152310 | 6,647 | 502,450 | SH | DEFINED | 1,2,6 |

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|---|------------|----------|--------|-----------|----|---------|---------|
| GREATBATCH INC GREATER BAY | COM | 39153L10 | 13,542 | 531,058 | SH | DEFINED | 1,2,5,6 |
| BANCORP GREATER COMMUNITY BA | COM | 39164810 | 36,741 | 1,366,349 | SH | DEFINED | 1,2,5 |
| GREEN MOUNTAIN PWR C | COM | 39167M10 | 188 | 10,795 | SH | DEFINED | 1 |
| GREEN MTN COFFEE ROA | COM | 39312210 | 4,918 | 78,004 | SH | DEFINED | 1 |
| GREENBRIER COS INC GREENE CNTY | COM | 39365710 | 5,821 | 218,022 | SH | DEFINED | 1,2,6 |
| BANCSHAR GREENFIELD ONLINE IN | COM NEW | 39436120 | 6,076 | 179,190 | SH | DEFINED | 1 |
| GREENHILL & CO INC GREIF INC | COM | 39515010 | 1,086 | 68,280 | SH | DEFINED | 1,5 |
| GREY WOLF INC GRIFFON CORP GROUP 1 | COM | 39525910 | 18,260 | 297,448 | SH | DEFINED | 1,2,6 |
| AUTOMOTIVE I GROUPE CGI INC GROUPE DANONE | CL A | 39762410 | 44,695 | 402,259 | SH | DEFINED | 1,2,6 |
| | COM | 39788810 | 22,568 | 3,368,347 | SH | DEFINED | 1,2,5,6 |
| | COM | 39843310 | 12,402 | 501,077 | SH | DEFINED | 1,2 |
| | COM | 39890510 | 25,711 | 646,503 | SH | DEFINED | 1,2 |
| | CL A SUB V | 39945C10 | 124 | 14,270 | SH | DEFINED | 1 |
| | SPONSORED | 39944910 | 2,679 | 75,005 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|---|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| GRUBB & ELLIS CO GRUPO | COM PAR \$0 | 40009520 | 256 | 21,800 | SH | DEFINED | 1,5 |
| AEROPORTUARIO GRUPO FINANCIERO GAL | SPON ADR S | 40051E20 | 769 | 16,290 | SH | DEFINED | 1,7 |
| GRUPO TELEVISIA SA DE | SP ADR 10 | 39990910 | 463 | 44,400 | SH | DEFINED | 1,5,7 |
| GSI COMMERCE INC GTC | SP ADR REP | 40049J20 | 106,087 | 3,559,978 | SH | DEFINED | 1,2,4,5,7 |
| BIOTHERAPEUTICS GTX INC DEL | COM | 36238G10 | 13,237 | 585,952 | SH | DEFINED | 1,2,5,6 |
| GUESS INC GUITAR CTR MGMT INC | COM | 36238T10 | 60 | 58,385 | SH | DEFINED | 1,5 |
| GULF ISLAND FABRICAT | COM | 40052B10 | 4,753 | 232,980 | SH | DEFINED | 1,2 |
| GULFMARK OFFSHORE IN | COM | 40161710 | 31,642 | 781,465 | SH | DEFINED | 1,2,6,12 |
| GULFPORT ENERGY CORP | COM | 40204010 | 25,870 | 573,361 | SH | DEFINED | 1,2,5,6 |
| GYMBOREE CORP H & E EQUIPMENT SERV | COM | 40230710 | 5,111 | 191,125 | SH | DEFINED | 1,2 |
| HAEMONETICS CORP HAIN CELESTIAL GROUP | COM | 40262910 | 24,432 | 559,734 | SH | DEFINED | 1,2,5 |
| HALLIBURTON CO | COM NEW | 40263530 | 2,556 | 191,354 | SH | DEFINED | 1 |
| | COM | 40377710 | 44,324 | 1,106,158 | SH | DEFINED | 1,2,6 |
| | COM | 40403010 | 4,257 | 197,995 | SH | DEFINED | 1,2,6 |
| | COM | 40502410 | 20,109 | 430,138 | SH | DEFINED | 1,2,5,6 |
| | COM | 40521710 | 17,560 | 583,971 | SH | DEFINED | 1,2,5 |
| | COM | 40621610 | 1,287,432 | 40,561,805 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------|
| HALOZYME THERAPEUTIC | COM | 40637H10 | 654 | 81,100 | SH | DEFINED | 1 |
| HANA BIOSCIENCES INC | COM | 40963P10 | 749 | 392,361 | SH | DEFINED | 1 |
| HANCOCK FABRICS INC | COM | 40990010 | 33 | 19,344 | SH | DEFINED | 1 |
| HANCOCK HLDG CO | COM | 41012010 | 21,537 | 489,701 | SH | DEFINED | 1,2 |
| HANDLEMAN CO DEL | COM | 41025210 | 205 | 29,423 | SH | DEFINED | 1 |
| HANESBRANDS INC | COM | 41034510 | 50,454 | 1,716,695 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 287 | 24,553 | SH | DEFINED | 1,5 |
| HANMI FINL CORP | COM | 41049510 | 16,096 | 844,489 | SH | DEFINED | 1,2 |
| HANOVER COMPRESSOR C | COM | 41076810 | 55,451 | 2,492,175 | SH | DEFINED | 1,2,5,6 |
| HANOVER INS GROUP IN | COM | 41086710 | 44,531 | 965,538 | SH | DEFINED | 1,2,5 |
| HANSEN MEDICAL INC | COM | 41130710 | 967 | 51,179 | SH | DEFINED | 1 |
| HANSEN NAT CORP | COM | 41131010 | 39,045 | 1,030,755 | SH | DEFINED | 1,2,6,12 |
| HANSON PLC NEW | SPONSORED | 41134910 | 246 | 3,044 | SH | DEFINED | 1,2 |
| HARDINGE INC | COM | 41232430 | 243 | 9,300 | SH | DEFINED | 1 |
| HARKEN ENERGY CORP | COM NEW | 41255230 | 110 | 233,371 | SH | DEFINED | 1,5 |
| HARLAND JOHN H CO | COM | 41269310 | 25,973 | 506,979 | SH | DEFINED | 1,2,5 |
| HARLEY DAVIDSON INC | COM | 41282210 | 453,310 | 7,715,916 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HARLEYSVILLE GROUP I | COM | 41282410 | 16,414 | 505,211 | SH | DEFINED | 1,2 |
| HARLEYSVILLE NATL CO | COM | 41285010 | 8,838 | 495,950 | SH | DEFINED | 1,2 |
| HARMAN INTL INDS INC | COM | 41308610 | 165,708 | 1,724,685 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HARMONIC INC | COM | 41316010 | 12,524 | 1,275,349 | SH | DEFINED | 1,2,5,6 |
| HARRAHS ENTMT INC | COM | 41361910 | 651,007 | 7,708,782 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HARRIS & HARRIS GROU | COM | 41383310 | 5,939 | 459,686 | SH | DEFINED | 1 |
| HARRIS CORP DEL | COM | 41387510 | 155,307 | 3,048,226 | SH | DEFINED | 1,2,5,10,12 |
| HARRIS INTERACTIVE I | COM | 41454910 | 7,227 | 1,198,461 | SH | DEFINED | 1,2,6 |
| HARRIS STRATEX NTWRK | CL A | 41457P10 | 7,136 | 371,839 | SH | DEFINED | 1,2,5 |
| HARSCO CORP | COM | 41586410 | 68,300 | 1,522,511 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HARTE-HANKS INC | COM | 41619610 | 48,132 | 1,744,563 | SH | DEFINED | 1,2,5,6,10 |
| HARTFORD FINL SVCS G | COM | 41651510 | 1,694,451 | 17,728,093 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HARTMARX CORP | COM | 41711910 | 3,707 | 500,955 | SH | DEFINED | 1 |
| HARVARD BIOSCIENCE I | COM | 41690610 | 114 | 23,632 | SH | DEFINED | 1 |
| HARVEST NATURAL RESO | COM | 41754V10 | 10,599 | 1,088,240 | SH | DEFINED | 1,2,5 |
| HASBRO INC | COM | 41805610 | 314,243 | 10,979,848 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HAVERTY FURNITURE IN | COM | 41959610 | 4,979 | 355,638 | SH | DEFINED | 1 |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 31,968 | 1,229,996 | SH | DEFINED | 1,2,5 |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 72 | 22,715 | SH | DEFINED | 1 |
| HAWK CORP | CL A | 42008910 | 140 | 14,000 | SH | DEFINED | 1 |
| HAWKINS INC | COM | 42026110 | 215 | 14,552 | SH | DEFINED | 1 |
| HAYES LEMMERZ INTL I | COM NEW | 42078130 | 708 | 96,800 | SH | DEFINED | 1,5 |
| HCC INS HLDGS INC | COM | 40413210 | 52,968 | 1,719,752 | SH | DEFINED | 1,2,5,6 |
| HDFC BANK LTD | ADR REPS 3 | 40415F10 | 848 | 13,154 | SH | DEFINED | 1,4,5 |
| HEADWATERS INC | COM | 42210P10 | 23,624 | 1,081,205 | SH | DEFINED | 1,2,6 |

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|----------------------|------------|----------|-----------|-------------|----|---------|----------------|
| HEALTH CARE PPTY INV | COM | 42191510 | 94,237 | 2,615,520 | SH | DEFINED | 1,2,3,5,6,7,8, |
| HEALTH CARE REIT INC | COM | 42217K10 | 29,889 | 680,844 | SH | DEFINED | 1,2,3,5 |
| HEALTH GRADES INC | COM | 42218Q10 | 188 | 29,879 | SH | DEFINED | 1,5 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 54,047 | 4,972,162 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HEALTH NET INC | COM | 42222G10 | 128,403 | 2,386,224 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HEALTHCARE RLTY TR | COM | 42194610 | 31,874 | 854,523 | SH | DEFINED | 1,2,3,5 |
| HEALTHCARE SVCS GRP | COM | 42190610 | 12,108 | 422,624 | SH | DEFINED | 1,2,6 |
| HEALTHEXTRAS INC | COM | 42221110 | 18,058 | 627,436 | SH | DEFINED | 1,2,6 |
| HEALTHSOUTH CORP | COM NEW | 42192430 | 1,866 | 88,833 | SH | DEFINED | 1,2 |
| HEALTHSPRING INC | COM | 42224N10 | 13,495 | 573,050 | SH | DEFINED | 1,2,6 |
| HEALTHTRONICS INC | COM | 42222L10 | 3,623 | 672,163 | SH | DEFINED | 1,2,5 |
| HEALTHWAYS INC | COM | 42224510 | 32,088 | 686,366 | SH | DEFINED | 1,2,5,6,12 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 9,742 | 358,295 | SH | DEFINED | 1,2,5 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 34,744 | 2,187,909 | SH | DEFINED | 1,2,5,6 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 6,166 | 230,494 | SH | DEFINED | 1 |
| HEARTLAND PMT SYS IN | COM | 42235N10 | 5,259 | 222,447 | SH | DEFINED | 1,2,6 |
| HECLA MNG CO | COM | 42270410 | 20,289 | 2,239,393 | SH | DEFINED | 1,2,5,6 |
| HEELYS INC | COM | 42279M10 | 497 | 16,956 | SH | DEFINED | 1,2 |
| HEICO CORP NEW | COM | 42280610 | 16,773 | 459,656 | SH | DEFINED | 1,2,5,6 |
| HEICO CORP NEW | CL A | 42280620 | 858 | 27,372 | SH | DEFINED | 1,2 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 18,378 | 379,318 | SH | DEFINED | 1,2,5,6 |
| HEINZ H J CO | COM | 42307410 | 500,626 | 10,624,500 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HELEN OF TROY CORP L | COM | G4388N10 | 1,194 | 52,578 | SH | DEFINED | 1,2,5 |
| HELIX ENERGY SOLUTIO | COM | 42330P10 | 40,910 | 1,097,089 | SH | DEFINED | 1,2,5,6,12 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 662 | 48,112 | SH | DEFINED | 1 |
| HELMERICH & PAYNE IN | COM | 42345210 | 71,084 | 2,342,901 | SH | DEFINED | 1,2,5,6,12 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 99 | 60,910 | SH | DEFINED | 1,5 |
| HENRY JACK & ASSOC I | COM | 42628110 | 47,129 | 1,959,631 | SH | DEFINED | 1,2,5,6 |
| HERBALIFE LTD | COM USD SH | G4412G10 | 2,613 | 66,673 | SH | DEFINED | 1,2,6 |
| HERCULES INC | COM | 42705610 | 179,339 | 9,178,030 | SH | DEFINED | 1,2,5,6,7,10,1 |
| HERCULES OFFSHORE IN | COM | 42709310 | 11,881 | 452,428 | SH | DEFINED | 1,2,6 |
| HERITAGE COMMERCE CO | COM | 42692710 | 4,768 | 187,061 | SH | DEFINED | 1 |
| HERLEY INDS INC DEL | COM | 42739810 | 3,562 | 228,016 | SH | DEFINED | 1 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 10,539 | 894,636 | SH | DEFINED | 1,2,3 |
| HERSHEY CO | COM | 42786610 | 255,712 | 4,678,231 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HERTZ GLOBAL HOLDING | COM | 42805T10 | 17,292 | 729,606 | SH | DEFINED | 1,2 |
| HESKA CORP | COM | 42805E10 | 18 | 11,100 | SH | DEFINED | 1 |
| HESS CORP | COM | 42809H10 | 397,215 | 7,160,900 | SH | DEFINED | 1,2,5,6,10,12, |
| HEWITT ASSOCS INC | COM | 42822Q10 | 43,284 | 1,480,791 | SH | DEFINED | 1,2,5,12 |
| HEWLETT PACKARD CO | COM | 42823610 | 4,622,530 | 115,160,178 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HEXCEL CORP NEW | COM | 42829110 | 29,842 | 1,503,398 | SH | DEFINED | 1,2,6 |
| HFF INC | CL A | 40418F10 | 381 | 25,400 | SH | DEFINED | 1 |

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|-------------------------|------------|----------|--------|-----------|----|---------|---------|
| HI / FN INC | COM | 42835810 | 128 | 21,020 | SH | DEFINED | 1 |
| HIBBETT SPORTS INC | COM | 42856710 | 19,442 | 680,038 | SH | DEFINED | 1,2,6 |
| HICKORY TECH CORP | COM | 42906010 | 113 | 16,362 | SH | DEFINED | 1 |
| HIGHLAND DISTRESSED | COM | 43006710 | 187 | 13,000 | SH | DEFINED | 1 |
| HIGHLAND HOSPITALITY | COM | 43014110 | 36,636 | 2,058,193 | SH | DEFINED | 1,2,3 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 71,813 | 1,818,504 | SH | DEFINED | 1,2,3,5 |
| HILAND PARTNERS L P | UT LTD PAR | 43129110 | 364 | 6,302 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| HILB ROGAL & HOBBS C | COM | 43129410 | 37,881 | 772,302 | SH | DEFINED 1,2,5,6 |
| HILLENBRAND INDS INC | COM | 43157310 | 70,460 | 1,186,788 | SH | DEFINED 1,2,5,6,7,8,10 |
| HILTON HOTELS CORP | COM | 43284810 | 352,351 | 9,798,402 | SH | DEFINED 1,2,3,5,6,7,8, |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 10,061 | 130,310 | SH | DEFINED 1,2 |
| HI-TECH PHARMACAL IN | COM | 42840B10 | 1,836 | 164,683 | SH | DEFINED 1 |
| HITTITE MICROWAVE CO | COM | 43365Y10 | 10,876 | 270,761 | SH | DEFINED 1,2,6 |
| HMS HLDGS CORP | COM | 40425J10 | 623 | 28,427 | SH | DEFINED 1 |
| HNI CORP | COM | 40425110 | 35,608 | 775,274 | SH | DEFINED 1,2,5,6,12 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 76 | 30,000 | SH | DEFINED 1,5 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 75,726 | 1,276,999 | SH | DEFINED 1,2,5,6,12 |
| HOLLY ENERGY PARTNER | COM UT LTD | 43576310 | 373 | 8,008 | SH | DEFINED 1,2 |
| HOLOGIC INC | COM | 43644010 | 54,829 | 951,226 | SH | DEFINED 1,2,5,6,12 |
| HOME BANCSHARES INC | COM | 43689320 | 3,376 | 153,100 | SH | DEFINED 1 |
| HOME DEPOT INC | COM | 43707610 | 2,241,388 | 61,006,752 | SH | DEFINED 1,2,5,6,7,8,10 |
| HOME FEDERAL BANCORP | COM | 43709A10 | 972 | 62,585 | SH | DEFINED 1 |
| HOME PROPERTIES INC | COM | 43730610 | 47,732 | 903,846 | SH | DEFINED 1,2,3,5 |
| HOME SOLUTIONS AMER | COM | 43735510 | 3,371 | 709,580 | SH | DEFINED 1,5 |
| HOMEBANC CORP GA | COM | 43738R10 | 3,612 | 1,034,876 | SH | DEFINED 1,2 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 18,588 | 533,080 | SH | DEFINED 1,2 |
| HONEYWELL INTL INC | COM | 43851610 | 3,826,892 | 83,084,922 | SH | DEFINED 1,2,5,6,7,8,10 |
| HOOVER FURNITURE COR | COM | 43903810 | 3,040 | 151,636 | SH | DEFINED 1 |
| HOOPER HOLMES INC | COM | 43910410 | 371 | 82,932 | SH | DEFINED 1 |
| HORACE MANN EDUCATOR | COM | 44032710 | 26,114 | 1,270,753 | SH | DEFINED 1,2,5 |
| HORIZON FINL CORP WA | COM | 44041F10 | 5,669 | 256,760 | SH | DEFINED 1,2,5 |
| HORIZON HEALTH | | | | | | |

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|--------------------------|------------|----------|---------|------------|----|---------|----------------|
| CORP | COM | 44041Y10 | 4,451 | 227,652 | SH | DEFINED | 1 |
| HORIZON LINES INC | COM | 44044K10 | 18,311 | 557,910 | SH | DEFINED | 1,2,5,6 |
| HORIZON OFFSHORE INC | COM NEW | 44043J20 | 483 | 33,421 | SH | DEFINED | 1,2,5 |
| HORMEL FOODS CORP | COM | 44045210 | 59,395 | 1,597,067 | SH | DEFINED | 1,2,5,12 |
| HORNBECK OFFSHORE SV | COM | 44054310 | 18,621 | 649,945 | SH | DEFINED | 1,2,5,6 |
| HOSPIRA INC | COM | 44106010 | 179,354 | 4,385,180 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 139,230 | 2,974,993 | SH | DEFINED | 1,2,3,5 |
| HOST HOTELS & RESORT | COM | 44107P10 | 513,008 | 19,498,590 | SH | DEFINED | 1,2,3,5,6,7,8, |
| HOT TOPIC INC | COM | 44133910 | 12,894 | 1,161,592 | SH | DEFINED | 1,2,5,6 |
| HOUSEVALUES INC | COM | 44183Y10 | 806 | 159,303 | SH | DEFINED | 1 |
| HOUSTON EXPL CO | COM | 44212010 | 30,251 | 560,717 | SH | DEFINED | 1,2 |
| HOUSTON WIRE & CABLE | COM | 44244K10 | 3,478 | 124,132 | SH | DEFINED | 1,6 |
| HOVNIANIAN ENTERPRISE | CL A | 44248720 | 52,912 | 2,103,006 | SH | DEFINED | 1,2,5 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 81,761 | 6,647,240 | SH | DEFINED | 1,2,3,5 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 39,487 | 449,683 | SH | DEFINED | 1,2 |
| HUB GROUP INC | CL A | 44332010 | 40,252 | 1,388,496 | SH | DEFINED | 1,2,6 |
| HUBBELL INC | CL B | 44351020 | 44,286 | 918,025 | SH | DEFINED | 1,2,5,6,12 |
| HUDSON CITY BANCORP | COM | 44368310 | 186,315 | 13,619,528 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HUDSON HIGHLAND GROU | COM | 44379210 | 7,990 | 512,486 | SH | DEFINED | 1,2,5,6 |
| HUGHES COMMUNICATION | COM | 44439810 | 378 | 7,668 | SH | DEFINED | 1,2 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 1,257 | 49,932 | SH | DEFINED | 1,2,5 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 28,288 | 2,663,618 | SH | DEFINED | 1,2,5,6,8 |
| HUMANA INC | COM | 44485910 | 356,007 | 6,135,943 | SH | DEFINED | 1,2,5,6,7,10,1 |
| HUNGARIAN TEL & CABL | COM | 44554210 | 218 | 10,287 | SH | DEFINED | 1 |
| HUNT J B TRANS SVCS | COM | 44565810 | 42,390 | 1,615,464 | SH | DEFINED | 1,2,5,12 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 150,093 | 6,869,230 | SH | DEFINED | 1,2,5,6,7,8,10 |
| HUNTSMAN CORP | COM | 44701110 | 22,310 | 1,168,657 | SH | DEFINED | 1,2 |
| HURCO COMPANIES INC | COM | 44732410 | 356 | 8,300 | SH | DEFINED | 1 |
| HURON CONSULTING GRO | COM | 44746210 | 20,147 | 331,144 | SH | DEFINED | 1,2,6 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 11,049 | 473,171 | SH | DEFINED | 1,2,5 |
| HUTTIG BLDG PRODS IN | COM | 44845110 | 102 | 16,827 | SH | DEFINED | 1 |
| HYDRIL | COM | 44877410 | 37,662 | 391,337 | SH | DEFINED | 1,2,6,12 |
| HYPERCOM CORP | COM | 44913M10 | 4,921 | 825,731 | SH | DEFINED | 1,2 |
| HYPERDYNAMICS CORP | COM | 44895410 | 22 | 12,200 | SH | DEFINED | 1 |
| HYPERION SOLUTIONS C | COM | 44914M10 | 57,649 | 1,112,269 | SH | DEFINED | 1,2,5,6,8,12 |
| HYTHIAM INC | COM | 44919F10 | 2,891 | 425,201 | SH | DEFINED | 1 |
| I D SYSTEMS INC | COM | 44948910 | 1,700 | 141,303 | SH | DEFINED | 1 |
| I2 TECHNOLOGIES INC | COM NEW | 46575420 | 7,831 | 326,281 | SH | DEFINED | 1,2,5 |
| IAC INTERACTIVECORP | COM NEW | 44919P30 | 202,066 | 5,358,418 | SH | DEFINED | 1,2,5,6,7,8,10 |
| IBASIS INC | COM NEW | 45073220 | 429 | 39,076 | SH | DEFINED | 1 |
| IBERIABANK CORP | COM | 45082810 | 9,656 | 173,473 | SH | DEFINED | 1,2,5 |
| ICAD INC | COM | 44934S10 | 61 | 15,968 | SH | DEFINED | 1,2 |

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|-------------------|-----------|----------|---------|------------|----|---------|----------------|
| ICICI BK LTD | ADR | 45104G10 | 8,045 | 218,923 | SH | DEFINED | 1,2,5 |
| ICO GLOBAL COMM | | | | | | | |
| HLDG | CL A | 44930K10 | 510 | 130,748 | SH | DEFINED | 1,2 |
| ICO INC NEW | COM | 44929310 | 180 | 29,300 | SH | DEFINED | 1 |
| ICONIX BRAND | | | | | | | |
| GROUP I | COM | 45105510 | 15,108 | 740,579 | SH | DEFINED | 1,2,5,6 |
| ICT GROUP INC | COM | 44929Y10 | 2,055 | 117,406 | SH | DEFINED | 1 |
| ICU MED INC | COM | 44930G10 | 11,390 | 290,560 | SH | DEFINED | 1,2,6 |
| IDACORP INC | COM | 45110710 | 54,226 | 1,602,409 | SH | DEFINED | 1,2,5,6 |
| IDEARC INC | COM | 45166310 | 70,311 | 2,003,157 | SH | DEFINED | 1,2,5,6,7,8,10 |
| IDENIX | | | | | | | |
| PHARMACEUTICA | COM | 45166R20 | 2,776 | 380,285 | SH | DEFINED | 1,2,6 |
| IDEX CORP | COM | 45167R10 | 29,139 | 572,699 | SH | DEFINED | 1,2,5,6,12 |
| IDEXX LABS INC | COM | 45168D10 | 31,500 | 359,465 | SH | DEFINED | 1,2,5,6,12 |
| IDT CORP | CL B | 44894730 | 10,621 | 935,756 | SH | DEFINED | 1,2,6 |
| I-FLOW CORP | COM NEW | 44952030 | 5,348 | 362,801 | SH | DEFINED | 1,2 |
| IGATE CORP | COM | 45169U10 | 2,488 | 301,972 | SH | DEFINED | 1 |
| IHOP CORP | COM | 44962310 | 19,581 | 333,862 | SH | DEFINED | 1,2 |
| IHS INC | CL A | 45173410 | 21,787 | 529,966 | SH | DEFINED | 1,2,6 |
| II VI INC | COM | 90210410 | 14,603 | 431,407 | SH | DEFINED | 1,2,6 |
| IKANOS | | | | | | | |
| COMMUNICATION | COM | 45173E10 | 2,348 | 302,220 | SH | DEFINED | 1 |
| IKON OFFICE | | | | | | | |
| SOLUTION | COM | 45171310 | 218,894 | 15,232,739 | SH | DEFINED | 1,2,5,6 |
| ILLINOIS TOOL WKS | | | | | | | |
| IN | COM | 45230810 | 636,012 | 12,325,811 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ILLUMINA INC | COM | 45232710 | 27,419 | 935,803 | SH | DEFINED | 1,2,6,12 |
| IMATION CORP | COM | 45245A10 | 38,669 | 957,619 | SH | DEFINED | 1,2,5,12 |
| IMCLONE SYS INC | COM | 45245W10 | 31,815 | 780,358 | SH | DEFINED | 1,2,5,12 |
| IMERGENT INC | COM | 45247Q10 | 380 | 19,507 | SH | DEFINED | 1,5 |
| IMMERSION CORP | COM | 45252110 | 191 | 21,124 | SH | DEFINED | 1 |
| IMMTECH | | | | | | | |
| PHARMACEUTIC | COM | 45251910 | 63 | 11,000 | SH | DEFINED | 1 |
| IMMUCOR INC | COM | 45252610 | 46,814 | 1,590,684 | SH | DEFINED | 1,2,6,12 |
| IMMUNOGEN INC | COM | 45253H10 | 246 | 51,410 | SH | DEFINED | 1,5 |
| IMMUNOMEDICS INC | COM | 45290710 | 716 | 156,293 | SH | DEFINED | 1,5 |
| IMPAC MTG HLDGS | | | | | | | |
| INC | COM | 45254P10 | 9,429 | 1,885,817 | SH | DEFINED | 1,2 |
| IMPERIAL CHEM | | | | | | | |
| INDS P | ADR NEW | 45270450 | 608 | 15,435 | SH | DEFINED | 1 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 1,066 | 28,719 | SH | DEFINED | 1 |
| IMPERIAL SUGAR CO | | | | | | | |
| NE | COM NEW | 45309620 | 7,094 | 211,573 | SH | DEFINED | 1,2 |
| IMPERIAL TOBACCO | | | | | | | |
| GRO | SPONSORED | 45314210 | 1,446 | 16,111 | SH | DEFINED | 1 |
| IMS HEALTH INC | COM | 44993410 | 245,904 | 8,290,771 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INCYTE CORP | COM | 45337C10 | 10,815 | 1,641,171 | SH | DEFINED | 1,2,5,6 |
| INDEPENDENCE HLDG | | | | | | | |
| CO | COM NEW | 45344030 | 1,936 | 89,444 | SH | DEFINED | 1 |
| INDEPENDENT BANK | | | | | | | |
| COR | COM | 45383610 | 9,806 | 297,681 | SH | DEFINED | 1,2,5 |
| INDEPENDENT BANK | | | | | | | |
| COR | COM | 45383810 | 9,165 | 449,933 | SH | DEFINED | 1,2 |
| INDEVUS | | | | | | | |
| PHARMACEUTIC | COM | 45407210 | 5,495 | 777,204 | SH | DEFINED | 1,5 |
| INDYMAC BANCORP | | | | | | | |
| INC | COM | 45660710 | 39,828 | 1,242,691 | SH | DEFINED | 1,2,5,8 |
| INERGY HLDGS L P | COM | 45661Q10 | 598 | 13,128 | SH | DEFINED | 1,2 |

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|---|----------------|----------|------------------|----------------------|---------------------|--------------------------|----------------|
| INERGY L P | UNIT LTD P | 45661510 | 1,603 | 49,066 | SH | DEFINED | 1,2 |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 185 | 11,910 | SH | DEFINED | 1,2 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 23,652 | 504,748 | SH | DEFINED | 1,2,5 |
| INFOCROSSING INC | COM | 45664X10 | 4,462 | 300,037 | SH | DEFINED | 1 |
| INFOCUS CORP | COM | 45665B10 | 114 | 40,721 | SH | DEFINED | 1,5 |
| INFORMATICA CORP INFORMATION SERVICES | COM | 45666Q10 | 19,074 | 1,420,287 | SH | DEFINED | 1,2,5,6 |
| INFORTE CORP | COM | 45675Y10 | 138 | 18,500 | SH | DEFINED | 1 |
| INFOSPACE INC | COM | 45677R10 | 46 | 13,074 | SH | DEFINED | 1 |
| INFOSYS | COM NEW | 45678T20 | 18,584 | 723,964 | SH | DEFINED | 1,2,6 |
| TECHNOLOGIES | SPONSORED | 45678810 | 28,109 | 559,387 | SH | DEFINED | 1,2,4,5 |
| INFOUSA INC NEW INFRASTRUCTURE SVCS INC | COM | 45681830 | 10,882 | 1,131,134 | SH | DEFINED | 1,2,6 |
| ING GROEP N V | SPONSORED | 45684P10 | 14,702 | 481,563 | SH | DEFINED | 1,2,6 |
| INGERSOLL-RAND COMPA | CL A | 45683710 | 5,168 | 122,085 | SH | DEFINED | 1,2 |
| INGLES MKTS INC | CL A | G4776G10 | 282,460 | 6,512,787 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INGRAM MICRO INC | CL A | 45703010 | 10,442 | 255,669 | SH | DEFINED | 1,2,5 |
| INLAND REAL ESTATE C | CL A | 45715310 | 40,457 | 2,095,121 | SH | DEFINED | 1,2,5 |
| INNERWORKINGS INC | COM NEW | 45746120 | 32,312 | 1,761,854 | SH | DEFINED | 1,2,3 |
| INNKEEPERS USA TR INNODATA ISOGEN INC | COM | 45773Y10 | 2,291 | 194,114 | SH | DEFINED | 1,2 |
| INNKEEPERS USA TR INNODATA ISOGEN INC | COM | 4576J010 | 29,548 | 1,814,958 | SH | DEFINED | 1,2,3,5 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 50 | 17,200 | SH | DEFINED | 1 |
| INNOPHOS HOLDINGS IN | COM | 45774N10 | 1,213 | 70,158 | SH | DEFINED | 1 |
| INNOSPEC INC | COM | 45774N10 | 1,213 | 70,158 | SH | DEFINED | 1 |
| INNOSPEC INC | COM | 45768S10 | 24,771 | 429,751 | SH | DEFINED | 1,2,5 |
| INNOTRAC CORP | COM | 45767M10 | 30 | 11,000 | SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 7,357 | 290,562 | SH | DEFINED | 1,2 |
| INNOVEX INC | COM | 45764710 | 60 | 33,483 | SH | DEFINED | 1,5 |
| INPHONIC INC | COM | 45772G10 | 5,338 | 489,721 | SH | DEFINED | 1,6 |
| INPUT/OUTPUT INC INSIGHT | COM | 45765210 | 18,503 | 1,342,708 | SH | DEFINED | 1,2,6 |
| ENTERPRISES | COM | 45765U10 | 19,675 | 1,094,260 | SH | DEFINED | 1,2,5,6 |
| INSITE VISION INC INSITUFORM | COM | 45766010 | 104 | 71,003 | SH | DEFINED | 1,2,5 |
| TECHNOLOG | CL A | 45766710 | 10,013 | 481,633 | SH | DEFINED | 1,2,6 |
| INSMED INC | COM NEW | 45766920 | 99 | 105,202 | SH | DEFINED | 1,5 |
| INSPIRE PHARMACEUTIC INSTEEL | COM | 45773310 | 354 | 62,085 | SH | DEFINED | 1,5 |
| INDUSTRIES I | COM | 45774W10 | 4,530 | 269,790 | SH | DEFINED | 1,5 |
| INTEGRA BK CORP INTEGRA | COM | 45814P10 | 12,736 | 571,372 | SH | DEFINED | 1,2 |
| LIFESCIENCES INTEGRAL SYS INC MD | COM NEW | 45798520 | 25,319 | 555,494 | SH | DEFINED | 1,2,6 |
| INTEGRATED ALARM | COM | 45810H10 | 4,163 | 172,231 | SH | DEFINED | 1 |

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|--|-------------|----------|-----------|-------------|----|---------|----------------|
| SVC INTEGRATED DEVICE TE | COM | 45890M10 | 222 | 57,865 | SH | DEFINED | 1,5 |
| INTEGRATED ELECTRICA INTEGRATED SILICON S INTEGRITY BANCSHARES INTEGRYS ENERGY GROU | COM | 45811810 | 49,441 | 3,206,278 | SH | DEFINED | 1,2,5,12 |
| INTEL CORP | COM | 45811E30 | 6,845 | 276,778 | SH | DEFINED | 1,2,5 |
| INTER PARFUMS INC | COM | 45812P10 | 264 | 47,469 | SH | DEFINED | 1,5 |
| INTER TEL INC | COM | 45818G10 | 237 | 19,189 | SH | DEFINED | 1 |
| INTERACTIVE DATA COR | COM | 45822P10 | 126,187 | 2,273,233 | SH | DEFINED | 1,2,5,6,10,13, |
| INTERACTIVE INTELLIG | COM | 45814010 | 3,270,941 | 170,984,891 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INTERCONTINENTAL HTL | COM | 45833410 | 1,338 | 63,693 | SH | DEFINED | 1 |
| INTERCONTINENTAL- EXCH | COM | 45837210 | 9,835 | 416,040 | SH | DEFINED | 1,2 |
| INTERDIGITAL COMMUNI | COM | 45840J10 | 19,895 | 803,822 | SH | DEFINED | 1,2,5,6 |
| INTERFACE INC | COM | 45839M10 | 362 | 23,759 | SH | DEFINED | 1,5 |
| INTERLEUKIN GENETICS | SPONS ADR | 45857P20 | 14,498 | 586,252 | SH | DEFINED | 1 |
| INTERLINE BRANDS INC | COM | 45865V10 | 78,143 | 639,416 | SH | DEFINED | 1,2,5 |
| INTERMEC INC | COM | 45866A10 | 35,493 | 1,120,722 | SH | DEFINED | 1,2,5,6,12 |
| INTERMUNE INC | CL A | 45866510 | 14,889 | 931,150 | SH | DEFINED | 1,2,5,6 |
| INTERNAP NETWORK SVC | COM | 45873810 | 65 | 14,900 | SH | DEFINED | 1 |
| INTERNATIONAL ALUM C | COM | 45874310 | 10,217 | 466,116 | SH | DEFINED | 1,2 |
| INTERNATIONAL BANCSH | COM | 45878610 | 18,669 | 835,663 | SH | DEFINED | 1,2,5,6 |
| INTERNATIONAL BUSINE | COM | 45884X10 | 14,624 | 593,030 | SH | DEFINED | 1,2,5,6 |
| INTERNATIONAL COAL G | COM PAR \$. | 45885A30 | 7,562 | 480,148 | SH | DEFINED | 1,2,5,6 |
| INTERNATIONAL FLAVOR | COM | 45888410 | 230 | 4,353 | SH | DEFINED | 1 |
| INTERNATIONAL GAME T | COM | 45904410 | 25,278 | 851,984 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL PWR PL | COM | 45920010 | 6,227,860 | 66,071,077 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INTERNATIONAL RECTIF | COM | 45928H10 | 9,937 | 1,892,802 | SH | DEFINED | 1,2,6 |
| INTERNATIONAL SHIPHO | COM | 45950610 | 110,301 | 2,335,906 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INTERNATIONAL SPEEDW | COM | 45990210 | 347,199 | 8,598,288 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INTERNET CAP GROUP I | SPONSORED | 46018M10 | 451 | 5,747 | SH | DEFINED | 1 |
| INTERPHARM HLDGS INC | COM | 46025410 | 52,211 | 1,366,428 | SH | DEFINED | 1,2,5,12 |
| INTERPOOL INC | COM NEW | 46032120 | 185 | 10,100 | SH | DEFINED | 1 |
| INTERPUBLIC GROUP CO | COM | 46033520 | 34,658 | 670,374 | SH | DEFINED | 1,2,5 |
| INTERSIL CORP | COM NEW | 46059C20 | 7,204 | 673,288 | SH | DEFINED | 1,2 |
| INTERSTATE HOTELS | COM | 46058810 | 17 | 10,400 | SH | DEFINED | 1 |
| | COM | 46062R10 | 4,329 | 177,273 | SH | DEFINED | 1,2 |
| | COM | 46069010 | 149,107 | 12,112,645 | SH | DEFINED | 1,2,5,6,7,8,10 |
| | CL A | 46069S10 | 74,907 | 2,827,737 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|--------------------|------------|----------|---------|------------|----|---------|----------------|
| & | COM | 46088S10 | 988 | 156,643 | SH | DEFINED | 1,2,5 |
| INTERVEST | | | | | | | |
| BANCSHARES | CL A | 46092710 | 2,739 | 95,424 | SH | DEFINED | 1,2 |
| INTERVOICE INC NEW | COM | 46114210 | 4,170 | 628,009 | SH | DEFINED | 1,2,5,6 |
| INTERWOVEN INC | COM NEW | 46114T50 | 19,443 | 1,150,467 | SH | DEFINED | 1,2,5 |
| INTEVAC INC | COM | 46114810 | 11,057 | 419,291 | SH | DEFINED | 1,2,5 |
| INTL PAPER CO | COM | 46014610 | 978,286 | 26,876,001 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INTL SECS EXCHANGE | | | | | | | |
| H | CL A | 46031W20 | 34,266 | 702,178 | SH | DEFINED | 1,2,6 |
| INTRALASE CORP | COM | 46116910 | 8,148 | 326,164 | SH | DEFINED | 1,2,6 |
| INTRICON CORP | COM | 46121H10 | 64 | 10,850 | SH | DEFINED | 1 |
| INTROGEN | | | | | | | |
| THERAPEUTIC | COM | 46119F10 | 52 | 12,855 | SH | DEFINED | 1 |
| INTUIT | COM | 46120210 | 300,676 | 10,989,609 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INTUITIVE | | | | | | | |
| SURGICAL I | COM NEW | 46120E60 | 94,221 | 775,038 | SH | DEFINED | 1,2,5,12 |
| INVACARE CORP | COM | 46120310 | 9,831 | 563,720 | SH | DEFINED | 1,2,5 |
| INVENTIV HEALTH | | | | | | | |
| INC | COM | 46122E10 | 18,076 | 472,085 | SH | DEFINED | 1,2,6 |
| INVERNESS MED | | | | | | | |
| INNOVA | COM | 46126P10 | 30,716 | 701,606 | SH | DEFINED | 1,2,5,6 |
| INVESTMENT | | | | | | | |
| TECHNOLOG | COM | 46145F10 | 28,230 | 720,165 | SH | DEFINED | 1,2,5,6 |
| INVESTTOOLS INC | COM | 46145P10 | 15,214 | 1,094,544 | SH | DEFINED | 1,2,5,6 |
| INVESTORS BANCORP | | | | | | | |
| IN | COM | 46146P10 | 12,021 | 832,455 | SH | DEFINED | 1,2,6 |
| INVESTORS FINL | | | | | | | |
| SERVI | COM | 46191510 | 78,532 | 1,350,514 | SH | DEFINED | 1,2,5,6,7,8,10 |
| INVESTORS REAL | | | | | | | |
| ESTAT | SH BEN INT | 46173010 | 9,466 | 893,899 | SH | DEFINED | 1,2,3,5 |
| INVESTORS TITLE CO | COM | 46180410 | 221 | 4,400 | SH | DEFINED | 1 |
| INVITROGEN CORP | COM | 46185R10 | 64,537 | 1,013,933 | SH | DEFINED | 1,2,5,6,7,8,10 |
| IOMEGA CORP | COM NEW | 46203030 | 273 | 72,871 | SH | DEFINED | 1,5 |
| ION MEDIA | | | | | | | |
| NETWORKS I | CL A | 46205A10 | 44 | 33,111 | SH | DEFINED | 1 |
| IONATRON INC | COM | 46207010 | 2,247 | 482,194 | SH | DEFINED | 1,2,6 |
| IOWA TELECOMM | | | | | | | |
| SERVIC | COM | 46259420 | 12,871 | 643,530 | SH | DEFINED | 1,2 |
| IPASS INC | COM | 46261V10 | 7,095 | 1,410,525 | SH | DEFINED | 1,2,6 |
| IPC HLDGS LTD | ORD | G4933P10 | 2,796 | 96,932 | SH | DEFINED | 1,2,5 |
| IPCS INC | COM NEW | 44980Y30 | 12,391 | 252,932 | SH | DEFINED | 1,2,6 |
| IPG PHOTONICS CORP | COM | 44980X10 | 229 | 11,912 | SH | DEFINED | 1,2 |
| IRELAND BK | SPONSORED | 46267Q10 | 513 | 5,930 | SH | DEFINED | 1 |
| IRIS INTL INC | COM | 46270W10 | 3,746 | 268,540 | SH | DEFINED | 1,2 |
| IROBOT CORP | COM | 46272610 | 2,332 | 178,446 | SH | DEFINED | 1,2,6 |
| IRON MTN INC | COM | 46284610 | 59,606 | 2,281,138 | SH | DEFINED | 1,2,5,6,7,8,10 |
| IRSA | | | | | | | |
| INVERSIONES Y R | GLOBL DEP | 45004720 | 559 | 29,208 | SH | DEFINED | 1 |
| IRVINE SENSORS | | | | | | | |
| CORP | COM NEW | 46366450 | 17 | 11,424 | SH | DEFINED | 1 |
| IRWIN FINL CORP | COM | 46411910 | 13,680 | 733,931 | SH | DEFINED | 1,2 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

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

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| | | | | | | | |
|-------------------------|-------------|----------|-----------|-------------|----|---------|----------------|
| ISHARES TR | RUSSELL 20 | 46428765 | 1,636 | 20,575 | SH | DEFINED | 1 |
| ISHARES TR | RUSSELL 30 | 46428768 | 696 | 8,426 | SH | DEFINED | 1 |
| ISILON SYS INC | COM | 46432L10 | 185 | 11,456 | SH | DEFINED | 1,2 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 11,486 | 1,239,070 | SH | DEFINED | 1,2,5,6 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 6,740 | 263,066 | SH | DEFINED | 1,2,5,6 |
| ISOLAGEN INC | COM | 46488N10 | 277 | 70,367 | SH | DEFINED | 2,5 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 226 | 26,700 | SH | DEFINED | 1 |
| ISTAR FINL INC | COM | 45031U10 | 83,799 | 1,789,440 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ITC HLDGS CORP | COM | 46568510 | 13,394 | 309,392 | SH | DEFINED | 1,2,6 |
| ITLA CAP CORP | COM | 45056510 | 8,205 | 157,730 | SH | DEFINED | 1,2 |
| I-TRAX INC | COM NEW | 45069D20 | 73 | 18,400 | SH | DEFINED | 1 |
| ITRON INC | COM | 46574110 | 33,621 | 516,932 | SH | DEFINED | 1,2,6,12 |
| ITT CORP NEW | COM | 45091110 | 282,522 | 4,683,712 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 143,722 | 1,763,672 | SH | DEFINED | 1,2,5,6,12 |
| IXIA | COM | 45071R10 | 6,936 | 745,772 | SH | DEFINED | 1,2,6 |
| IXYS CORP | COM | 46600W10 | 4,876 | 476,601 | SH | DEFINED | 1,5,6 |
| J & J SNACK FOODS CO | COM | 46603210 | 11,466 | 290,352 | SH | DEFINED | 1,2 |
| J ALEXANDER CORP | COM | 46609610 | 208 | 18,800 | SH | DEFINED | 1 |
| J CREW GROUP INC | COM | 46612H40 | 16,076 | 400,199 | SH | DEFINED | 1,2,6,12 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 30,339 | 1,094,468 | SH | DEFINED | 1,2,6,12 |
| JABIL CIRCUIT INC | COM | 46631310 | 107,301 | 5,011,730 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JACK IN THE BOX INC | COM | 46636710 | 56,756 | 821,007 | SH | DEFINED | 1,2,5,6 |
| JACKSON HEWITT TAX S | COM | 46820210 | 19,553 | 607,627 | SH | DEFINED | 1,2,6 |
| JACLYN INC | COM | 46977210 | 167 | 14,800 | SH | DEFINED | 1 |
| JACO ELECTRS INC | COM | 46978310 | 68 | 19,600 | SH | DEFINED | 1 |
| JACOBS ENGR GROUP IN | COM | 46981410 | 106,027 | 2,272,814 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JAKKS PAC INC | COM | 47012E10 | 12,199 | 510,430 | SH | DEFINED | 1,2 |
| JAMBA INC | COM | 47023A10 | 428 | 46,595 | SH | DEFINED | 1,2 |
| JAMES RIV GROUP INC | COM | 47035910 | 6,170 | 197,077 | SH | DEFINED | 1,2,6 |
| JAMES RIVER COAL CO | COM NEW | 47035520 | 2,452 | 328,300 | SH | DEFINED | 1,2 |
| JANUS CAP GROUP INC | COM | 47102X10 | 126,218 | 6,036,248 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JARDEN CORP | COM | 47110910 | 69,257 | 1,808,270 | SH | DEFINED | 1,2,6,10 |
| JAVELIN PHARMACEUTIC | COM | 47189410 | 242 | 40,726 | SH | DEFINED | 1 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 7,803 | 519,187 | SH | DEFINED | 1,2,6 |
| JDS UNIPHASE CORP | COM PAR \$0 | 46612J50 | 88,524 | 5,812,506 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JEFFERIES GROUP INC | COM | 47231910 | 49,471 | 1,708,828 | SH | DEFINED | 1,2,5,6 |
| JER INVT TR INC | COM | 46614H30 | 12,232 | 643,104 | SH | DEFINED | 1,2 |
| JETBLUE AWYS CORP | COM | 47714310 | 44,935 | 3,903,958 | SH | DEFINED | 1,2,5,6 |
| JO-ANN STORES INC | COM | 47758P30 | 16,384 | 601,241 | SH | DEFINED | 1,2 |
| JOHNSON & JOHNSON | COM | 47816010 | 7,658,323 | 127,087,999 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JOHNSON CTLS INC | COM | 47836610 | 454,433 | 4,802,716 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JONES APPAREL GROUP | COM | 48007410 | 127,792 | 4,158,554 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JONES LANG LASALLE I | COM | 48020Q10 | 46,342 | 444,402 | SH | DEFINED | 1,2,5,6 |

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|--------------------|-------------|----------|-----------|-------------|----|---------|----------------|
| JONES SODA CO | COM | 48023P10 | 7,052 | 348,742 | SH | DEFINED | 1 |
| JOS A BANK | | | | | | | |
| CLOTHIERS | COM | 48083810 | 14,478 | 409,565 | SH | DEFINED | 1,2,5,6 |
| JOURNAL | | | | | | | |
| COMMUNICATIO | CL A | 48113010 | 11,893 | 907,203 | SH | DEFINED | 1,2 |
| JOURNAL REGISTER | | | | | | | |
| CO | COM | 48113810 | 4,622 | 775,549 | SH | DEFINED | 1,2,5 |
| JOY GLOBAL INC | COM | 48116510 | 105,736 | 2,464,698 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JP MORGAN CHASE & | | | | | | | |
| CO | COM | 46625H10 | 5,403,662 | 111,692,059 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JUNIPER NETWORKS | | | | | | | |
| INC | COM | 48203R10 | 292,666 | 14,871,255 | SH | DEFINED | 1,2,5,6,7,8,10 |
| JUPITERMEDIA CORP | COM | 48207D10 | 2,244 | 339,043 | SH | DEFINED | 1,2,6 |
| K & F INDS HLDGS | | | | | | | |
| INC | COM | 48224110 | 9,578 | 355,679 | SH | DEFINED | 1,2,6 |
| K TRON INTL INC | COM | 48273010 | 344 | 4,800 | SH | DEFINED | 1 |
| K V | | | | | | | |
| PHARMACEUTICAL C | CL A | 48274020 | 15,127 | 611,687 | SH | DEFINED | 1,2,5,6 |
| K2 INC | COM | 48273210 | 11,479 | 949,474 | SH | DEFINED | 1,2 |
| KADANT INC | COM | 48282T10 | 8,028 | 316,574 | SH | DEFINED | 1,2 |
| KAISER ALUMINUM | | | | | | | |
| CORP | COM PAR \$0 | 48300770 | 1,735 | 22,241 | SH | DEFINED | 1,2 |
| KAMAN CORP | COM | 48354810 | 16,581 | 711,326 | SH | DEFINED | 1,2 |
| KANSAS CITY LIFE | | | | | | | |
| INS | COM | 48483610 | 4,533 | 100,724 | SH | DEFINED | 1,2 |
| KANSAS CITY | | | | | | | |
| SOUTHERN | COM NEW | 48517030 | 49,057 | 1,378,773 | SH | DEFINED | 1,2,5,6,10 |
| KATY INDS INC | COM | 48602610 | 33 | 15,104 | SH | DEFINED | 1,2 |
| KAYDON CORP | COM | 48658710 | 20,862 | 490,189 | SH | DEFINED | 1,2,5,6 |
| KB HOME | COM | 48666K10 | 110,093 | 2,580,103 | SH | DEFINED | 1,2,5,6,7,8,10 |
| KBR INC | COM | 48242W10 | 4,410 | 216,698 | SH | DEFINED | 1,2 |
| KBW INC | COM | 48242310 | 3,238 | 93,161 | SH | DEFINED | 1,2 |
| KEANE INC | COM | 48666510 | 11,481 | 845,405 | SH | DEFINED | 1,2,5,6 |
| KEARNY FINL CORP | COM | 48716910 | 5,019 | 349,061 | SH | DEFINED | 1,2 |
| KEITHLEY INSTRS | | | | | | | |
| INC | COM | 48758410 | 302 | 19,724 | SH | DEFINED | 1 |
| KELLOGG CO | COM | 48783610 | 384,845 | 7,482,881 | SH | DEFINED | 1,2,5,6,7,8,10 |
| KELLWOOD CO | COM | 48804410 | 18,219 | 621,186 | SH | DEFINED | 1,2,5 |
| KELLY SVCS INC | CL A | 48815220 | 14,728 | 457,391 | SH | DEFINED | 1,2,5,6 |
| KEMET CORP | COM | 48836010 | 15,329 | 2,003,820 | SH | DEFINED | 1,2,5 |
| KENDLE | | | | | | | |
| INTERNATIONAL | COM | 48880L10 | 7,341 | 206,683 | SH | DEFINED | 1 |
| KENEXA CORP | COM | 48887910 | 9,377 | 301,221 | SH | DEFINED | 1,2,6 |
| KENNAMETAL INC | COM | 48917010 | 41,577 | 614,958 | SH | DEFINED | 1,2,5,12 |
| KENSEY NASH CORP | COM | 49005710 | 9,544 | 312,908 | SH | DEFINED | 1,2,6 |
| KERYX | | | | | | | |
| BIOPHARMACEUTI | COM | 49251510 | 7,116 | 676,392 | SH | DEFINED | 1,2,6 |
| KEY TECHNOLOGY INC | COM | 49314310 | 235 | 14,900 | SH | DEFINED | 1,2 |
| KEYCORP NEW | COM | 49326710 | 443,776 | 11,843,514 | SH | DEFINED | 1,2,5,6,7,8,10 |
| KEYNOTE SYS INC | COM | 49330810 | 381 | 28,411 | SH | DEFINED | 1 |
| KEYSPAN CORP | COM | 49337W10 | 264,481 | 6,427,248 | SH | DEFINED | 1,2,5,6,7,8,10 |
| KEYSTONE | | | | | | | |
| AUTOMOTIVE | COM | 49338N10 | 8,444 | 250,556 | SH | DEFINED | 1,2,6 |
| KFORCE INC | COM | 49373210 | 10,989 | 798,060 | SH | DEFINED | 1,2,5,6 |
| KILROY RLTY CORP | COM | 49427F10 | 46,227 | 626,800 | SH | DEFINED | 1,2,3,5 |
| KIMBALL INTL INC | CL B | 49427410 | 15,628 | 810,573 | SH | DEFINED | 1,2,5 |
| KIMBERLY CLARK | | | | | | | |
| CORP | COM | 49436810 | 969,655 | 14,157,612 | SH | DEFINED | 1,2,5,6,7,8,10 |
| KIMCO REALTY CORP | COM | 49446R10 | 393,813 | 8,079,868 | SH | DEFINED | 1,2,3,5,6,7,8, |
| KINDER MORGAN | | | | | | | |
| ENERGY | UT LTD PAR | 49455010 | 8,345 | 158,413 | SH | DEFINED | 1,2 |
| KINDER MORGAN INC | | | | | | | |

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|-------------------------|-------------|----------|---------|-----------|----|---------|----------------|
| KULICKE & SOFFA INDS | COM | 50124210 | 12,345 | 1,334,601 | SH | DEFINED | 1,2,5,6 |
| KVH INDS INC | COM | 48273810 | 169 | 18,126 | SH | DEFINED | 1 |
| KYOCERA CORP | ADR | 50155620 | 1,025 | 10,883 | SH | DEFINED | 1,2 |
| KYPHON INC | COM | 50157710 | 37,399 | 828,507 | SH | DEFINED | 1,2,5,6,12 |
| L S B BANCSHARES N C | COM | 50215810 | 152 | 10,400 | SH | DEFINED | 1 |
| L-1 IDENTITY SOLUTIO | COM | 50212A10 | 17,224 | 1,043,244 | SH | DEFINED | 1,2,6 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 272,048 | 3,110,190 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LA Z BOY INC | COM | 50533610 | 17,340 | 1,400,616 | SH | DEFINED | 1,2,5 |
| LABOR READY INC | COM NEW | 50540120 | 21,693 | 1,142,352 | SH | DEFINED | 1,2,5,6 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 302,715 | 4,167,904 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LABRANCHE & CO INC | COM | 50544710 | 12,862 | 1,576,193 | SH | DEFINED | 1,2,5 |
| LACLEDE GROUP INC | COM | 50559710 | 14,632 | 470,794 | SH | DEFINED | 1,2,5 |
| LADENBURG THALMAN FI | COM | 50575Q10 | 359 | 134,598 | SH | DEFINED | 1 |
| LADISH INC | COM NEW | 50575420 | 8,986 | 238,732 | SH | DEFINED | 1,2 |
| LAFARGE COPPEE S A | SPON ADR N | 50586140 | 582 | 14,817 | SH | DEFINED | 1 |
| LAIDLAW INTL INC | COM | 50730R10 | 28,149 | 813,565 | SH | DEFINED | 1,2,5,12 |
| LAKELAND BANCORP INC | COM | 51163710 | 5,513 | 406,892 | SH | DEFINED | 1,2 |
| LAKELAND FINL CORP | COM | 51165610 | 4,934 | 217,339 | SH | DEFINED | 1,2 |
| LAKELAND INDS INC | COM | 51179510 | 146 | 10,433 | SH | DEFINED | 1 |
| LAKES ENTMNT INC | COM | 51206P10 | 4,309 | 386,456 | SH | DEFINED | 1,5 |
| LAM RESEARCH CORP | COM | 51280710 | 275,118 | 5,811,530 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 74,633 | 1,185,220 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LAMSON & SESSIONS CO | COM | 51369610 | 5,974 | 214,977 | SH | DEFINED | 1,5 |
| LAN AIRLINES S A | SPONSORED | 50172310 | 4,743 | 68,834 | SH | DEFINED | 1,5 |
| LANCASTER COLONY COR | COM | 51384710 | 25,431 | 575,496 | SH | DEFINED | 1,2,5 |
| LANCE INC | COM | 51460610 | 10,529 | 520,213 | SH | DEFINED | 1,2 |
| LANDAMERICA FINL GRO | COM | 51493610 | 30,157 | 408,020 | SH | DEFINED | 1,2,5 |
| LANDAUER INC | COM | 51476K10 | 9,546 | 189,104 | SH | DEFINED | 1,2 |
| LANDEC CORP | COM | 51476610 | 493 | 34,762 | SH | DEFINED | 1 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 8,938 | 301,973 | SH | DEFINED | 1,2 |
| LANDSTAR SYS INC | COM | 51509810 | 33,360 | 727,756 | SH | DEFINED | 1,2,5,6 |
| LAS VEGAS SANDS CORP | COM | 51783410 | 144,739 | 1,671,153 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LASALLE HOTEL PPTY | COM SH BEN | 51794210 | 58,921 | 1,270,940 | SH | DEFINED | 1,2,3,5 |
| LASERCARD CORP | COM | 51807U10 | 203 | 17,216 | SH | DEFINED | 1,5 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 15,468 | 2,644,080 | SH | DEFINED | 1,2,5,6 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 170,243 | 3,485,019 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LAUREATE EDUCATION I | COM | 51861310 | 42,705 | 724,179 | SH | DEFINED | 1,2,5,6,12 |
| LAWSON PRODS INC | COM | 52077610 | 6,392 | 168,737 | SH | DEFINED | 1,2 |
| LAWSON SOFTWARE INC | COM | 52078P10 | 18,532 | 2,290,783 | SH | DEFINED | 1,2 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 7,157 | 196,504 | SH | DEFINED | 1 |
| LAZARD LTD | SHS A | G5405010 | 4,177 | 83,242 | SH | DEFINED | 1,2 |
| LCA-VISION INC | COM PAR \$. | 50180330 | 13,521 | 328,261 | SH | DEFINED | 1,2,6 |
| LEAP WIRELESS | | | | | | | |

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|--------------------|------------|----------|-----------|------------|----|---------|----------------|
| INTL I | COM NEW | 52186330 | 28,689 | 434,809 | SH | DEFINED | 1,2,5,6,12 |
| LEAPFROG | | | | | | | |
| ENTERPRISES | CL A | 52186N10 | 7,631 | 713,196 | SH | DEFINED | 1,2,5,6 |
| LEAR CORP | COM | 52186510 | 77,381 | 2,119,454 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LEARNING TREE | | | | | | | |
| INTL I | COM | 52201510 | 238 | 21,175 | SH | DEFINED | 1,2 |
| LECG CORP | COM | 52323410 | 5,289 | 365,267 | SH | DEFINED | 1,2,6 |
| LECROY CORP | COM | 52324W10 | 166 | 19,900 | SH | DEFINED | 1 |
| LEE ENTERPRISES | | | | | | | |
| INC | COM | 52376810 | 37,828 | 1,258,822 | SH | DEFINED | 1,2,6 |
| LEGG MASON INC | COM | 52490110 | 322,779 | 3,426,163 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LEGGETT & PLATT | | | | | | | |
| INC | COM | 52466010 | 157,701 | 6,956,360 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LEHMAN BROS HLDGS | | | | | | | |
| IN | COM | 52490810 | 1,172,797 | 16,737,499 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LENNAR CORP | CL A | 52605710 | 177,061 | 4,194,762 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LENNOX INTL INC | COM | 52610710 | 21,646 | 606,327 | SH | DEFINED | 1,2,5,12 |
| LENOX GROUP INC | COM | 52626210 | 131 | 19,919 | SH | DEFINED | 1,5 |
| LESCO INC OHIO | COM | 52687210 | 178 | 12,290 | SH | DEFINED | 1 |
| LEUCADIA NATL CORP | COM | 52728810 | 89,624 | 3,046,353 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LEVEL 3 | | | | | | | |
| COMMUNICATIO | COM | 52729N10 | 97,088 | 15,916,067 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LEVITT CORP | CL A | 52742P10 | 2,819 | 302,813 | SH | DEFINED | 1,2,5 |
| LEXICON GENETICS | | | | | | | |
| INC | COM | 52887210 | 5,630 | 1,551,101 | SH | DEFINED | 1,2,5 |
| LEXINGTON REALTY | | | | | | | |
| TRU | COM | 52904310 | 26,594 | 1,258,602 | SH | DEFINED | 1,2,3,5 |
| LEXMARK INTL NEW | CL A | 52977110 | 414,130 | 7,083,994 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LG PHILIP LCD CO | | | | | | | |
| LTD | SPONS ADR | 50186V10 | 213 | 12,180 | SH | DEFINED | 1,2 |
| LHC GROUP INC | COM | 50187A10 | 7,639 | 235,561 | SH | DEFINED | 1,2 |
| LIBBEY INC | COM | 52989810 | 291 | 20,725 | SH | DEFINED | 1 |
| LIBERTY GLOBAL INC | COM SER A | 53055510 | 136,997 | 4,160,242 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LIBERTY GLOBAL INC | COM SER C | 53055530 | 42,828 | 1,397,777 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LIBERTY MEDIA | | | | | | | |
| HLDG C | INT COM SE | 53071M10 | 206,537 | 8,670,728 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LIBERTY MEDIA | | | | | | | |
| HLDG C | CAP COM SE | 53071M30 | 217,963 | 1,970,907 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 124,396 | 2,553,282 | SH | DEFINED | 1,2,3,5,6,7,8, |
| LIFE TIME FITNESS | | | | | | | |
| IN | COM | 53217R20 | 28,085 | 546,296 | SH | DEFINED | 1,2,6 |
| LIFECCELL CORP | COM | 53192710 | 16,007 | 641,061 | SH | DEFINED | 1,2,6 |
| LIFECORE | | | | | | | |
| BIOMEDICAL | COM | 53218710 | 242 | 12,875 | SH | DEFINED | 1 |
| LIFEPOINT | | | | | | | |
| HOSPITALS | COM | 53219L10 | 35,244 | 922,144 | SH | DEFINED | 1,2,5 |
| LIFETIME BRANDS | | | | | | | |
| INC | COM | 53222Q10 | 3,210 | 153,644 | SH | DEFINED | 1 |
| LIFEWAY FOODS INC | COM | 53191410 | 192 | 21,300 | SH | DEFINED | 1 |
| LIGAND | | | | | | | |
| PHARMACEUTICA | CL B | 53220K20 | 3,311 | 328,481 | SH | DEFINED | 1,2,6 |
| LIGHTBRIDGE INC | COM | 53222610 | 9,626 | 547,866 | SH | DEFINED | 1,2 |
| LILLY ELI & CO | COM | 53245710 | 1,444,125 | 26,887,443 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LIMITED BRANDS INC | COM | 53271610 | 230,652 | 8,850,791 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LIN TV CORP | CL A | 53277410 | 16,363 | 1,029,135 | SH | DEFINED | 1,2,6 |
| LINCARE HLDGS INC | COM | 53279110 | 73,284 | 1,999,569 | SH | DEFINED | 1,2,5,6,7,8,10 |
| LINCOLN EDL SVCS | | | | | | | |
| COR | COM | 53353510 | 638 | 44,890 | SH | DEFINED | 1,2 |
| LINCOLN ELEC | | | | | | | |
| HLDGS I | COM | 53390010 | 38,314 | 643,289 | SH | DEFINED | 1,2,5,12 |
| LINCOLN NATL CORP | | | | | | | |
| IN | COM | 53418710 | 551,317 | 8,132,723 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|--------------------|------------|----------|---------|-----------|----|---------|----------------|--|
| LINEAR TECHNOLOGY | | | | | | | | |
| CO | COM | 53567810 | 249,614 | 7,901,674 | SH | DEFINED | 1,2,5,6,7,8,10 | |
| LINN ENERGY LLC | UNIT 99/99 | 53602010 | 1,027 | 30,184 | SH | DEFINED | 1,2 | |
| LINSAY CORPORATION | COM | 53555510 | 6,599 | 207,573 | SH | DEFINED | 1,2,5 | |
| LIONBRIDGE | | | | | | | | |
| TECHNOLOG | COM | 53625210 | 4,845 | 951,905 | SH | DEFINED | 1,2,6 | |
| LIQUIDITY | | | | | | | | |
| SERVICES I | COM | 53635B10 | 1,927 | 113,767 | SH | DEFINED | 1,6 | |
| LITHIA MTRS INC | CL A | 53679710 | 8,384 | 305,872 | SH | DEFINED | 1,2,5 | |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|--------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| LITTELFUSE INC | COM | 53700810 | 25,200 | 620,685 | SH | DEFINED 1,2,6 |
| LIVE NATION INC | COM | 53803410 | 37,539 | 1,701,697 | SH | DEFINED 1,2,5,6 |
| LIVEPERSON INC | COM | 53814610 | 301 | 38,189 | SH | DEFINED 1 |
| LIZ CLAIBORNE INC | COM | 53932010 | 138,435 | 3,230,694 | SH | DEFINED 1,2,5,6,7,8,10 |
| LKQ CORP | COM | 50188920 | 19,375 | 886,311 | SH | DEFINED 1,2,6 |
| LLOYDS TSB GROUP | | | | | | |
| PLC | SPONSORED | 53943910 | 2,612 | 58,745 | SH | DEFINED 1 |
| LMI AEROSPACE INC | COM | 50207910 | 346 | 18,548 | SH | DEFINED 1,5 |
| LOCKHEED MARTIN | | | | | | |
| CORP | COM | 53983010 | 7,604,141 | 78,377,046 | SH | DEFINED 1,2,5,6,7,8,10 |
| LODGENET ENTMT | | | | | | |
| CORP | COM | 54021110 | 16,067 | 523,028 | SH | DEFINED 1,2 |
| LODGIAN INC | COM PAR \$. | 54021P40 | 5,489 | 410,885 | SH | DEFINED 1,2 |
| LOEWS CORP | COM | 54042410 | 453,436 | 9,980,984 | SH | DEFINED 1,2,5,6,10,12, |
| LOEWS CORP | CAROLNA GP | 54042420 | 245,005 | 3,240,379 | SH | DEFINED 1,2,5,7,10 |
| LOGILITY INC | COM | 54140Y10 | 384 | 47,200 | SH | DEFINED 1,2 |
| LOGITECH INTL S A | SHS | H5043023 | 222 | 7,967 | SH | DEFINED 1,5 |
| LO-JACK CORP | COM | 53945110 | 5,494 | 289,484 | SH | DEFINED 1,2 |
| LONE STAR | | | | | | |
| TECHNOLOGI | COM | 54231210 | 41,969 | 635,603 | SH | DEFINED 1,2,6,12 |
| LONGS DRUG STORES | | | | | | |
| CO | COM | 54316210 | 27,011 | 523,071 | SH | DEFINED 1,2,5,6,12 |
| LONGVIEW FIBRE CO | COM | 54321310 | 37,106 | 1,506,533 | SH | DEFINED 1,2,5 |
| LOOKSMART LTD | COM NEW | 54344250 | 80 | 20,872 | SH | DEFINED 1,2 |
| LOOPNET INC | COM | 54352430 | 1,174 | 68,710 | SH | DEFINED 1,2,6 |
| LORAL SPACE & | | | | | | |
| COMMUN | COM | 54388110 | 9,457 | 185,866 | SH | DEFINED 1,2 |
| LOUISIANA PAC CORP | COM | 54634710 | 51,129 | 2,548,784 | SH | DEFINED 1,2,5,7,8,12 |
| LOWES COS INC | COM | 54866110 | 3,301,937 | 104,856,669 | SH | DEFINED 1,2,5,6,7,8,10 |
| LSB INDS INC | COM | 50216010 | 315 | 20,248 | SH | DEFINED 1 |
| LSI INDS INC | COM | 50216C10 | 5,995 | 358,095 | SH | DEFINED 1,2 |
| LSI LOGIC CORP | COM | 50216110 | 172,934 | 16,564,512 | SH | DEFINED 1,2,5,6,7,8,10 |
| LTC PPTYS INC | COM | 50217510 | 12,897 | 497,768 | SH | DEFINED 1,2,3,5 |
| LTX CORP | COM | 50239210 | 5,805 | 948,583 | SH | DEFINED 1,2,5 |
| LUBRIZOL CORP | COM | 54927110 | 161,638 | 3,136,767 | SH | DEFINED 1,2,5 |
| LUBYS INC | COM | 54928210 | 4,150 | 424,786 | SH | DEFINED 1,2 |
| LUFKIN INDS INC | COM | 54976410 | 13,051 | 232,298 | SH | DEFINED 1,2,6 |
| LUMINENT MTG CAP | | | | | | |
| INC | COM | 55027830 | 8,939 | 999,870 | SH | DEFINED 1,2 |
| LUMINEX CORP DEL | COM | 55027E10 | 10,477 | 763,649 | SH | DEFINED 1,2,5 |

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| LUXOTTICA GROUP | | | | | | | |
| S P | SPONSORED | 55068R20 | 20,476 | 642,891 | SH | DEFINED | 1 |
| LYDALL INC DEL | COM | 55081910 | 600 | 37,786 | SH | DEFINED | 1,2 |
| LYONDELL CHEMICAL | | | | | | | |
| CO | COM | 55207810 | 193,223 | 6,447,214 | SH | DEFINED | 1,2,5,6,7,8,10 |
| M & F WORLDWIDE | | | | | | | |
| CORP | COM | 55254110 | 15,079 | 316,710 | SH | DEFINED | 1,2 |
| M & T BK CORP | COM | 55261F10 | 235,937 | 2,036,924 | SH | DEFINED | 1,2,5,6,7,8,10 |
| M D C HLDGS INC | COM | 55267610 | 40,824 | 849,254 | SH | DEFINED | 1,2,5 |
| M/I HOMES INC | COM | 55305B10 | 5,619 | 211,653 | SH | DEFINED | 1,2 |
| MACATAWA BK CORP | COM | 55422510 | 4,796 | 260,673 | SH | DEFINED | 1 |
| MACDERMID INC | COM | 55427310 | 16,216 | 465,035 | SH | DEFINED | 1,2,5,6 |
| MACERICH CO | COM | 55438210 | 191,990 | 2,078,716 | SH | DEFINED | 1,2,3,5,6,7,8, |
| MAC-GRAY CORP | COM | 55415310 | 164 | 10,500 | SH | DEFINED | 1 |
| MACK CALI RLTY | | | | | | | |
| CORP | COM | 55448910 | 79,979 | 1,679,179 | SH | DEFINED | 1,2,3,5 |
| MACQUARIE | | | | | | | |
| INFRASTRUC | SH BEN INT | 55607X10 | 1,889 | 48,067 | SH | DEFINED | 1,2 |
| MACROVISION CORP | COM | 55590410 | 36,066 | 1,439,759 | SH | DEFINED | 1,2,5,6 |
| MADDEN STEVEN LTD | COM | 55626910 | 12,074 | 413,506 | SH | DEFINED | 1,2,5,6 |
| MAF BANCORP INC | COM | 55261R10 | 28,104 | 679,819 | SH | DEFINED | 1,2,5 |
| MAGELLAN HEALTH | | | | | | | |
| SVCS | COM NEW | 55907920 | 27,277 | 649,461 | SH | DEFINED | 1,2,6,12 |
| MAGELLAN | | | | | | | |
| MIDSTREAM H | COM LP INT | 55907R10 | 658 | 24,953 | SH | DEFINED | 1,2 |
| MAGELLAN | | | | | | | |
| MIDSTREAM P | COM UNIT R | 55908010 | 4,007 | 85,609 | SH | DEFINED | 1,2 |
| MAGMA DESIGN | | | | | | | |
| AUTOMAT | COM | 55918110 | 10,747 | 898,607 | SH | DEFINED | 1,2 |
| MAGNA ENTMT CORP | CL A | 55921110 | 2,457 | 674,931 | SH | DEFINED | 1,5,6 |
| MAGNA INTL INC | CL A | 55922240 | 831 | 11,062 | SH | DEFINED | 1 |
| MAGNETEK INC | COM | 55942410 | 265 | 52,496 | SH | DEFINED | 1,5 |
| MAGUIRE PPTYS INC | COM | 55977510 | 37,340 | 1,050,052 | SH | DEFINED | 1,2,3,5 |
| MAGYAR TELEKOM | | | | | | | |
| TELEC | SPONSORED | 55977610 | 251 | 9,853 | SH | DEFINED | 1 |
| MAIDENFORM BRANDS | | | | | | | |
| IN | COM | 56030510 | 12,692 | 550,158 | SH | DEFINED | 1,2 |
| MAINSOURCE | | | | | | | |
| FINANCIAL | COM | 56062Y10 | 6,327 | 372,602 | SH | DEFINED | 1,2 |
| MAJESCO | | | | | | | |
| ENTERTAINMEN | COM NEW | 56069020 | 30 | 20,100 | SH | DEFINED | 1 |
| MAKITA CORP | ADR NEW | 56087730 | 241 | 6,479 | SH | DEFINED | 1 |
| MANAGEMENT | | | | | | | |
| NETWORK G | COM | 56169310 | 29 | 16,180 | SH | DEFINED | 1 |
| MANHATTAN ASSOCS | | | | | | | |
| INC | COM | 56275010 | 27,659 | 1,008,335 | SH | DEFINED | 1,2,5,6 |
| MANITOWOC INC | COM | 56357110 | 52,750 | 830,318 | SH | DEFINED | 1,2,5,6,12 |
| MANNATECH INC | COM | 56377110 | 10,677 | 664,817 | SH | DEFINED | 1,2,6 |
| MANNKIND CORP | COM | 56400P20 | 7,040 | 492,286 | SH | DEFINED | 1,2,6 |
| MANOR CARE INC NEW | COM | 56405510 | 97,053 | 1,785,368 | SH | DEFINED | 1,2,5,6,10,12, |
| MANPOWER INC | COM | 56418H10 | 153,279 | 2,077,791 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MANTECH INTL CORP | CL A | 56456310 | 19,584 | 586,181 | SH | DEFINED | 1,2,6 |
| MANULIFE FINL CORP | COM | 56501R10 | 8,532 | 247,658 | SH | DEFINED | 1,5,13,14 |
| MAPINFO CORP | COM | 56510510 | 7,709 | 382,981 | SH | DEFINED | 1,2,5 |
| MARATHON OIL CORP | COM | 56584910 | 1,323,907 | 13,395,796 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MARCHEX INC | CL B | 56624R10 | 5,502 | 359,116 | SH | DEFINED | 1,2,6 |
| MARCUS CORP | COM | 56633010 | 8,554 | 367,751 | SH | DEFINED | 1,2 |
| MARINE PRODS CORP | COM | 56842710 | 2,252 | 235,277 | SH | DEFINED | 1,2,6 |
| MARINEMAX INC | COM | 56790810 | 6,444 | 277,989 | SH | DEFINED | 1,2 |
| MARINER ENERGY INC | COM | 56845T30 | 29,070 | 1,519,596 | SH | DEFINED | 1,2,5,12 |
| MARKEL CORP | COM | 57053510 | 69,789 | 143,946 | SH | DEFINED | 1,2,5,12 |
| MARKETAXESS HLDGS | | | | | | | |

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| MAXIMUS INC MAXWELL | COM | 57793310 | 12,398 | 359,576 | SH | DEFINED | 1,2,5,6 |
| TECHNOLOGIES | COM | 57776710 | 2,942 | 234,971 | SH | DEFINED | 1 |
| MAXYGEN INC | COM | 57777610 | 6,012 | 539,190 | SH | DEFINED | 1,2 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 20,228 | 561,723 | SH | DEFINED | 1,2 |
| MBIA INC | COM | 55262C10 | 289,313 | 4,417,662 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MBT FINL CORP | COM | 57887710 | 4,000 | 309,856 | SH | DEFINED | 1,2 |
| MCAFEE INC | COM | 57906410 | 211,141 | 7,260,709 | SH | DEFINED | 1,2,5,7,10,12, |
| MCCLATCHY CO | CL A | 57948910 | 27,263 | 862,469 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MCCORMICK & CO INC MCCORMICK & SCHMICKS | COM NON VT | 57978020 | 139,231 | 3,614,510 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MCDERMOTT INTL INC | COM | 57979310 | 4,678 | 174,493 | SH | DEFINED | 1 |
| MCDONALDS CORP | COM | 58003710 | 8,443 | 172,369 | SH | DEFINED | 1,2,5,12 |
| MCG CAPITAL CORP | COM | 58013510 | 2,006,545 | 44,540,406 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MCGRATH RENTCORP | COM | 58047P10 | 23,836 | 1,270,551 | SH | DEFINED | 1,2 |
| MCGRAW HILL COS INC | COM | 58058910 | 11,242 | 354,965 | SH | DEFINED | 1,2 |
| MCKESSON CORP | COM | 58064510 | 784,838 | 12,481,517 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MCMORAN EXPLORATION | COM | 58155Q10 | 777,279 | 13,277,738 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MDU RES GROUP INC | COM | 58241110 | 5,686 | 414,735 | SH | DEFINED | 1,2,6 |
| MEADOWBROOK INS GROU | COM | 55269010 | 121,739 | 4,235,869 | SH | DEFINED | 1,2,5,10,12 |
| MEADWESTVACO CORP MEASUREMENT SPECIALT MECHANICAL | COM | 58319P10 | 3,640 | 331,210 | SH | DEFINED | 1 |
| TECHNOLOG | COM | 58333410 | 152,627 | 4,949,006 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MECHEL OAO | SPONSORED | 58342110 | 5,336 | 236,534 | SH | DEFINED | 1,2 |
| MEDALLION FINL CORP | COM | 58353810 | 59 | 37,856 | SH | DEFINED | 1,2 |
| MEDAREX INC | COM | 58384010 | 555 | 16,687 | SH | DEFINED | 1,2,5 |
| MEDCATH CORP | COM | 58392810 | 2,276 | 198,984 | SH | DEFINED | 1,2 |
| MEDCO HEALTH SOLUTIO | COM | 58391610 | 29,385 | 2,270,833 | SH | DEFINED | 1,2,5,6,12 |
| MEDIA GEN INC | CL A | 58404W10 | 14,929 | 546,843 | SH | DEFINED | 1,2,6 |
| MEDIACOM COMMUNICATI | CL A | 58405U10 | 554,089 | 7,639,441 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MEDICAL ACTION INDS | COM | 58440410 | 20,457 | 536,094 | SH | DEFINED | 1,2 |
| MEDICAL PPTYS TRUST | COM | 58446K10 | 7,635 | 937,904 | SH | DEFINED | 1,2,5,6 |
| MEDICAL STAFFING NET | COM | 58449L10 | 5,167 | 216,194 | SH | DEFINED | 1,2 |
| MEDICINES CO MEDICIS | COM | 58463J30 | 14,255 | 970,391 | SH | DEFINED | 1,2,3 |
| PHARMACEUTIC | CL A NEW | 58463F10 | 229 | 36,000 | SH | DEFINED | 1,2 |
| MEDIFAST INC | COM | 58468810 | 22,210 | 885,582 | SH | DEFINED | 1,2,5,6 |
| MEDIMMUNE INC MEDIS | COM | 58469030 | 46,572 | 1,511,085 | SH | DEFINED | 1,2,5,6,7,8 |
| TECHNOLOGIES L | COM | 58470H10 | 1,257 | 175,606 | SH | DEFINED | 1,5 |
| MEDIVATION INC | COM | 58469910 | 232,743 | 6,395,806 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MEDTRONIC INC | COM | 58500P10 | 5,898 | 348,817 | SH | DEFINED | 1,2,5,6 |
| MELLON FINL CORP | COM | 58501N10 | 415 | 21,987 | SH | DEFINED | 1,2 |
| MEMC ELECTR MATLS IN | COM | 58505510 | 1,548,910 | 31,571,746 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MEMORY PHARMACEUTICA | COM | 58551A10 | 459,135 | 10,642,898 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MENS WEARHOUSE INC | COM | 55271510 | 214,457 | 3,540,058 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MENTOR CORP MINN | COM | 58606R40 | 177 | 105,231 | SH | DEFINED | 1 |
| | COM | 58711810 | 37,448 | 795,915 | SH | DEFINED | 1,2,5,12 |
| | COM | 58718810 | 56,807 | 1,234,927 | SH | DEFINED | 1,2,5,6,12 |

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|----------------------------|-----------|----------|-----------|-------------|----|---------|----------------|
| MENTOR GRAPHICS CORP | COM | 58720010 | 42,553 | 2,604,240 | SH | DEFINED | 1,2,5,6 |
| MERCANTILE BANK CORP | COM | 58737610 | 4,482 | 137,997 | SH | DEFINED | 1,5 |
| MERCER INTL INC | COM | 58805610 | 5,814 | 486,149 | SH | DEFINED | 1,2 |
| MERCK & CO INC | COM | 58933110 | 3,129,136 | 70,843,011 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MERCURY COMPUTER SYS | COM | 58937810 | 5,291 | 381,476 | SH | DEFINED | 1,2,5 |
| MERCURY GENL CORP NE | COM | 58940010 | 53,173 | 1,002,503 | SH | DEFINED | 1,2,5,12 |
| MEREDITH CORP MERGE | COM | 58943310 | 48,006 | 836,492 | SH | DEFINED | 1,2,5,6,10,13, |
| TECHNOLOGIES I MERIDIAN | COM | 58998110 | 2,096 | 430,480 | SH | DEFINED | 1,2,5 |
| BIOSCIENCE | COM | 58958410 | 9,875 | 355,733 | SH | DEFINED | 1,2,6 |
| MERIDIAN GOLD INC | COM | 58997510 | 3,143 | 123,112 | SH | DEFINED | 1,2,12 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 3,602 | 1,494,800 | SH | DEFINED | 1,2,5 |
| MERIT MED SYS INC | COM | 58988910 | 8,677 | 691,374 | SH | DEFINED | 1,2,6 |
| MERITAGE HOMES CORP | COM | 59001A10 | 38,917 | 1,211,626 | SH | DEFINED | 1,2,5 |
| MERIX CORP | COM | 59004910 | 328 | 39,923 | SH | DEFINED | 1,5 |
| MERRILL LYNCH & CO I | COM | 59018810 | 6,281,303 | 76,910,776 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MERUELO MADDUX PROPE | COM | 59047310 | 732 | 83,661 | SH | DEFINED | 1,2 |
| MESA AIR GROUP INC | COM | 59047910 | 4,734 | 628,715 | SH | DEFINED | 1 |
| MET PRO CORP | COM | 59087630 | 184 | 12,664 | SH | DEFINED | 1 |
| METABASIS THERAPEUTI | COM | 59101M10 | 1,644 | 223,727 | SH | DEFINED | 1 |
| METABOLIX INC | COM | 59101880 | 1,075 | 64,619 | SH | DEFINED | 1 |
| METAL MGMT INC | COM NEW | 59109720 | 20,336 | 440,169 | SH | DEFINED | 1,2 |
| METALLINE MINING INC | COM | 59125710 | 68 | 24,966 | SH | DEFINED | 1,2 |
| METHODE ELECTRS INC | COM | 59152020 | 12,516 | 847,385 | SH | DEFINED | 1,2 |
| METLIFE INC | COM | 59156R10 | 1,376,696 | 21,800,404 | SH | DEFINED | 1,2,5,6,7,8,10 |
| METRETEK TECHNOLOGIE | COM | 59159Q10 | 3,723 | 279,112 | SH | DEFINED | 1,2,5 |
| METROCORP BANCSHARES | COM | 59165010 | 1,705 | 80,404 | SH | DEFINED | 1 |
| METROPOLITAN HEALTH | COM | 59214210 | 44 | 22,000 | SH | DEFINED | 1,5 |
| METSO CORP | SPONSORED | 59267110 | 418 | 7,909 | SH | DEFINED | 1 |
| METTLER TOLEDO INTER | COM | 59268810 | 65,737 | 733,923 | SH | DEFINED | 1,2,5,6,12 |
| MFA MTG INVTS INC | COM | 55272X10 | 13,388 | 1,738,660 | SH | DEFINED | 1,2 |
| MGE ENERGY INC | COM | 55277P10 | 13,989 | 394,507 | SH | DEFINED | 1,2 |
| MGI PHARMA INC | COM | 55288010 | 29,811 | 1,326,687 | SH | DEFINED | 1,2,5,6,12 |
| MGIC INVT CORP WIS | COM | 55284810 | 132,184 | 2,243,449 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MGM MIRAGE | COM | 55295310 | 117,236 | 1,686,370 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MGP INGREDIENTS INC | COM | 55302G10 | 5,139 | 252,294 | SH | DEFINED | 1 |
| MICREL INC | COM | 59479310 | 24,725 | 2,243,693 | SH | DEFINED | 1,2,5,6 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 168,683 | 4,747,619 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MICRON TECHNOLOGY IN | COM | 59511210 | 258,327 | 21,384,711 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MICROS SYS INC | COM | 59490110 | 51,505 | 953,970 | SH | DEFINED | 1,2,6,12 |
| MICROSEMI CORP | COM | 59513710 | 25,263 | 1,213,997 | SH | DEFINED | 1,2,5,6,12 |
| MICROSOFT CORP | COM | 59491810 | 7,122,599 | 255,565,070 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 36,067 | 285,359 | SH | DEFINED | 1,2,5,6 |

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|-------------------------|---------|----------|---------|-----------|----|---------|----------------|
| MICROTEK MEDICAL HLD | COM | 59515B10 | 202 | 42,533 | SH | DEFINED | 1,5 |
| MICROTUNE INC DEL | COM | 59514P10 | 3,375 | 819,120 | SH | DEFINED | 1,2,5 |
| MICROVISION INC DEL | COM | 59496010 | 78 | 21,210 | SH | DEFINED | 1 |
| MICRUS ENDOVASCULAR | COM | 59518V10 | 326 | 13,660 | SH | DEFINED | 1,5 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 37,743 | 670,862 | SH | DEFINED | 1,2,3 |
| MIDAS GROUP INC | COM | 59562610 | 7,650 | 354,650 | SH | DEFINED | 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 16,950 | 128,562 | SH | DEFINED | 1,2,6 |
| MIDDLESEX WATER CO | COM | 59668010 | 277 | 15,052 | SH | DEFINED | 1,2,5 |
| MIDLAND CO | COM | 59748610 | 14,075 | 331,791 | SH | DEFINED | 1,2 |
| MID-STATE BANCSHARES | COM | 59544010 | 14,791 | 403,134 | SH | DEFINED | 1,2 |
| MIDWAY GAMES INC | COM | 59814810 | 3,155 | 504,742 | SH | DEFINED | 1,2 |
| MIDWEST AIR GROUP IN | COM | 59791110 | 605 | 44,746 | SH | DEFINED | 1,2,5 |
| MIDWEST BANC HOLDING | COM | 59825110 | 5,459 | 308,269 | SH | DEFINED | 1,2 |
| MILACRON INC | COM | 59870910 | 45 | 68,485 | SH | DEFINED | 1,5,6 |
| MILLEA HOLDINGS INC | ADR | 60032R10 | 13,478 | 364,575 | SH | DEFINED | 1,2 |
| MILLENNIUM CELL INC | COM | 60038B10 | 14 | 14,948 | SH | DEFINED | 1 |
| MILLENNIUM PHARMACEU | COM | 59990210 | 73,331 | 6,455,171 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MILLER HERMAN INC | COM | 60054410 | 52,569 | 1,569,691 | SH | DEFINED | 1,2,5,6,12 |
| MILLER INDS INC TENN | COM NEW | 60055120 | 3,193 | 146,391 | SH | DEFINED | 1 |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 1,431 | 18,258 | SH | DEFINED | 1,5 |
| MILLIPORE CORP | COM | 60107310 | 109,707 | 1,513,828 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MILLS CORP | COM | 60114810 | 24,924 | 987,489 | SH | DEFINED | 1,2,3,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|----------|
| MINDSPEED TECHNOLOGI | COM | 60268210 | 3,396 | 1,565,173 | SH | DEFINED | 1,5 |
| MINE SAFETY APPLIANC | COM | 60272010 | 41,022 | 975,328 | SH | DEFINED | 1,2,5,6 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 60,756 | 977,413 | SH | DEFINED | 1,2,5 |
| MINRAD INTL INC | COM | 60443P10 | 247 | 47,600 | SH | DEFINED | 1 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 7,779 | 871,084 | SH | DEFINED | 1,2 |
| MIRANT CORP NEW | COM | 60467R10 | 109,177 | 2,698,388 | SH | DEFINED | 1,2,5 |
| MISSION WEST PPTYS I | COM | 60520310 | 361 | 24,931 | SH | DEFINED | 1,3,5 |
| MITSUBISHI UFJ FINL | SPONSORED | 60682210 | 21,393 | 1,899,868 | SH | DEFINED | 1,2 |
| MITSUI & CO LTD | ADR | 60682720 | 2,168 | 5,691 | SH | DEFINED | 1,2 |

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|--------------------|-----------|----------|------------|-------------|----|---------|----------------|
| MIVA INC | COM | 55311R10 | 202 | 52,600 | SH | DEFINED | 1,5 |
| MIZUHO FINL GROUP | | | | | | | |
| IN | SPONSORED | 60687Y10 | 21,665 | 1,671,691 | SH | DEFINED | 1 |
| MKS INSTRUMENT INC | COM | 55306N10 | 32,478 | 1,272,642 | SH | DEFINED | 1,2,5,6 |
| MOBILE MINI INC | COM | 60740F10 | 18,024 | 673,055 | SH | DEFINED | 1,2,5,6 |
| MOBILE | | | | | | | |
| TELESYSTEMS O | SPONSORED | 60740910 | 115,716 | 2,067,826 | SH | DEFINED | 1,2,4,5,7 |
| MOBILITY | | | | | | | |
| ELECTRONICS | COM | 60741U10 | 1,581 | 508,398 | SH | DEFINED | 1,2,5 |
| MOBIUS MGMT | | | | | | | |
| SYSTEMS | COM | 60692510 | 116 | 15,740 | SH | DEFINED | 1 |
| MOCON INC | COM | 60749410 | 134 | 10,400 | SH | DEFINED | 1 |
| MODINE MFG CO | COM | 60782810 | 19,773 | 863,437 | SH | DEFINED | 1,2,5,6 |
| MODTECH HLDGS INC | COM | 60783C10 | 80 | 25,467 | SH | DEFINED | 1,5 |
| MOHAWK INDS INC | COM | 60819010 | 99,726 | 1,215,428 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MOLDFLOW CORP | COM | 60850710 | 198 | 13,200 | SH | DEFINED | 1 |
| MOLEX INC | COM | 60855410 | 85,491 | 3,031,599 | SH | DEFINED | 1,2,5,6,10,12, |
| MOLEX INC | CL A | 60855420 | 2,955 | 118,708 | SH | DEFINED | 1,2,5,12 |
| MOLINA HEALTHCARE | | | | | | | |
| IN | COM | 60855R10 | 9,365 | 306,136 | SH | DEFINED | 1,2,6 |
| MOLSON COORS | | | | | | | |
| BREWING | CL B | 60871R20 | 131,144 | 1,386,002 | SH | DEFINED | 1,2,5,6,10,12, |
| MOMENTA | | | | | | | |
| PHARMACEUTIC | COM | 60877T10 | 5,064 | 390,772 | SH | DEFINED | 1,2,5,6 |
| MONACO COACH CORP | COM | 60886R10 | 10,173 | 638,595 | SH | DEFINED | 1,2 |
| MONARCH CASINO & | | | | | | | |
| RES | COM | 60902710 | 10,763 | 413,974 | SH | DEFINED | 1,6 |
| MONEYGRAM INTL INC | COM | 60935Y10 | 48,706 | 1,754,543 | SH | DEFINED | 1,2,5,6,12 |
| MONMOUTH REAL | | | | | | | |
| ESTATE | CL A | 60972010 | 136 | 15,770 | SH | DEFINED | 1,3 |
| MONOGRAM | | | | | | | |
| BIOSCIENCES | COM | 60975U10 | 4,044 | 2,084,686 | SH | DEFINED | 1,2 |
| MONOLITHIC PWR | | | | | | | |
| SYS I | COM | 60983910 | 6,268 | 485,898 | SH | DEFINED | 1,2 |
| MONRO MUFFLER | | | | | | | |
| BRAKE | COM | 61023610 | 8,508 | 242,396 | SH | DEFINED | 1,5,6 |
| MONSANTO CO NEW | COM | 61166W10 | 824,419 | 15,000,347 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MONSTER WORLDWIDE | | | | | | | |
| IN | COM | 61174210 | 153,486 | 3,240,151 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MONTEREY GOURMET | | | | | | | |
| FOO | COM | 61257010 | 52 | 12,100 | SH | DEFINED | 1 |
| MONTPELIER RE | | | | | | | |
| HOLDIN | SHS | G6218510 | 3,161 | 182,284 | SH | DEFINED | 1,2,5 |
| MOODYS CORP | COM | 61536910 | 466,398 | 7,515,269 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MOOG INC | CL A | 61539420 | 26,424 | 634,427 | SH | DEFINED | 1,2 |
| MORGAN STANLEY | COM NEW | 61744644 | 10,106,467 | 128,319,790 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MORGANS HOTEL | | | | | | | |
| GROUP | COM | 61748W10 | 5,617 | 267,353 | SH | DEFINED | 1,2,6 |
| MORNINGSTAR INC | COM | 61770010 | 13,802 | 267,272 | SH | DEFINED | 1,2,6 |
| MORTONS | | | | | | | |
| RESTAURANT G | COM | 61943010 | 2,454 | 137,934 | SH | DEFINED | 1 |
| MOSAIC CO | COM | 61945A10 | 49,334 | 1,850,476 | SH | DEFINED | 1,2,5 |
| MOSYS INC | COM | 61971810 | 2,162 | 257,355 | SH | DEFINED | 1 |
| MOTHERS WK INC | COM | 61990310 | 568 | 17,126 | SH | DEFINED | 1,2,5 |
| MOTOROLA INC | COM | 62007610 | 1,366,642 | 77,342,513 | SH | DEFINED | 1,2,5,6,7,8,10 |
| MOVADO GROUP INC | COM | 62458010 | 10,880 | 369,456 | SH | DEFINED | 1,2 |
| MOVE INC COM | COM | 62458M10 | 13,379 | 2,415,049 | SH | DEFINED | 1,2,5,6 |
| MOVIE GALLERY INC | COM | 62458110 | 144 | 31,931 | SH | DEFINED | 1 |
| MPS GROUP INC | COM | 55340910 | 38,897 | 2,748,885 | SH | DEFINED | 1,2,5,12 |
| MRV | | | | | | | |
| COMMUNICATIONS I | COM | 55347710 | 8,022 | 2,259,621 | SH | DEFINED | 1,2,5 |
| MSC INDL DIRECT | | | | | | | |

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|--------------------|-------------|----------|---------|------------|----|---------|----------------|
| INC | CL A | 55353010 | 32,756 | 701,718 | SH | DEFINED | 1,2,5,6,12 |
| MSC SOFTWARE CORP | COM | 55353110 | 642 | 46,678 | SH | DEFINED | 1,2 |
| MTC TECHNOLOGIES | | | | | | | |
| INC | COM | 55377A10 | 3,364 | 159,971 | SH | DEFINED | 1,2,6 |
| MTI TECHNOLOGY | | | | | | | |
| CORP | COM | 55390310 | 11 | 13,700 | SH | DEFINED | 1 |
| MTR GAMING GROUP | | | | | | | |
| INC | COM | 55376910 | 4,880 | 373,086 | SH | DEFINED | 1,5,6 |
| MTS SYS CORP | COM | 55377710 | 16,437 | 423,194 | SH | DEFINED | 1,2,6 |
| MUELLER INDS INC | COM | 62475610 | 20,677 | 686,935 | SH | DEFINED | 1,2,5 |
| MUELLER WTR PRODS | | | | | | | |
| IN | COM SER A | 62475810 | 19,113 | 1,384,010 | SH | DEFINED | 1,2 |
| MUELLER WTR PRODS | | | | | | | |
| IN | COM SER B | 62475820 | 8,727 | 651,748 | SH | DEFINED | 1,2 |
| MULTI FINELINE | | | | | | | |
| ELECT | COM | 62541B10 | 2,232 | 145,432 | SH | DEFINED | 1,2,5,6 |
| MULTIMEDIA GAMES | | | | | | | |
| INC | COM | 62545310 | 12,831 | 1,078,208 | SH | DEFINED | 1,2,5 |
| MURPHY OIL CORP | COM | 62671710 | 314,699 | 5,893,236 | SH | DEFINED | 1,2,5,6,10,12, |
| MVC CAPITAL INC | COM | 55382910 | 3,981 | 254,395 | SH | DEFINED | 1 |
| MWI VETERINARY | | | | | | | |
| SUPPL | COM | 55402X10 | 3,435 | 104,080 | SH | DEFINED | 1 |
| MYERS INDS INC | COM | 62846410 | 10,205 | 546,322 | SH | DEFINED | 1,2,6 |
| MYLAN LABS INC | COM | 62853010 | 126,134 | 5,966,591 | SH | DEFINED | 1,2,5,6,10,12, |
| MYRIAD GENETICS | | | | | | | |
| INC | COM | 62855J10 | 27,099 | 786,393 | SH | DEFINED | 1,2,5,6,12 |
| NABI | | | | | | | |
| BIOPHARMACEUTIC | COM | 62951910 | 9,044 | 1,703,274 | SH | DEFINED | 1,2,5,6 |
| NABORS INDUSTRIES | | | | | | | |
| LT | SHS | G6359F10 | 214,447 | 7,227,754 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NACCO INDS INC | CL A | 62957910 | 16,287 | 118,532 | SH | DEFINED | 1,2 |
| NALCO HOLDING | | | | | | | |
| COMPAN | COM | 62985Q10 | 26,985 | 1,129,094 | SH | DEFINED | 1,2,5,6 |
| NANOGEN INC | COM | 63007510 | 89 | 69,287 | SH | DEFINED | 1,5 |
| NANOMETRICS INC | COM | 63007710 | 153 | 22,810 | SH | DEFINED | 1 |
| NANOPHASE | | | | | | | |
| TCHNOLOGIE | COM | 63007910 | 110 | 18,801 | SH | DEFINED | 1 |
| NAPCO SEC SYS INC | COM | 63040210 | 472 | 88,975 | SH | DEFINED | 1,2 |
| NAPSTER INC | COM | 63079710 | 377 | 91,177 | SH | DEFINED | 1,2,5 |
| NARA BANCORP INC | COM | 63080P10 | 9,307 | 531,520 | SH | DEFINED | 1,2,5,6 |
| NASB FINL INC | COM | 62896810 | 2,735 | 78,543 | SH | DEFINED | 1,2 |
| NASDAQ STOCK | | | | | | | |
| MARKET | COM | 63110310 | 35,259 | 1,198,891 | SH | DEFINED | 1,2 |
| NASH FINCH CO | COM | 63115810 | 8,343 | 242,117 | SH | DEFINED | 1,2 |
| NASTECH | | | | | | | |
| PHARMACEUTIC | COM PAR \$0 | 63172840 | 4,479 | 415,150 | SH | DEFINED | 1 |
| NATCO GROUP INC | CL A | 63227W20 | 9,934 | 291,142 | SH | DEFINED | 1,2,5,6 |
| NATIONAL | | | | | | | |
| AUSTRALIA B | SPONSORED | 63252540 | 2,709 | 16,638 | SH | DEFINED | 1,2 |
| NATIONAL BEVERAGE | | | | | | | |
| CO | COM | 63501710 | 2,736 | 156,004 | SH | DEFINED | 1 |
| NATIONAL BK | | | | | | | |
| GREECE S | SPONSORED | 63364340 | 1,342 | 125,180 | SH | DEFINED | 1,2 |
| NATIONAL | | | | | | | |
| CINEMEDIA I | COM | 63530910 | 1,410 | 52,818 | SH | DEFINED | 1,2 |
| NATIONAL CITY CORP | COM | 63540510 | 629,862 | 16,909,047 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NATIONAL FINL | | | | | | | |
| PARTNE | COM | 63607P20 | 28,982 | 617,829 | SH | DEFINED | 1,2,6 |
| NATIONAL FUEL GAS | | | | | | | |
| CO | COM | 63618010 | 72,461 | 1,675,014 | SH | DEFINED | 1,2,5 |
| NATIONAL GRID PLC | SPON ADR N | 63627430 | 821 | 10,416 | SH | DEFINED | 1 |
| NATIONAL HEALTH | | | | | | | |

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|---------------------------------|---------|----------|---------|-----------|----|---------|----------------|
| INVS NATIONAL HEALTH REAL | COM | 63633D10 | 13,137 | 419,168 | SH | DEFINED | 1,2,3 |
| NATIONAL HEALTHCARE | COM | 63590510 | 556 | 23,655 | SH | DEFINED | 1,2,3,5 |
| NATIONAL INSTRS CORP | COM | 63590610 | 7,625 | 149,573 | SH | DEFINED | 1,2,5,6 |
| NATIONAL INTERSTATE | COM | 63651810 | 29,366 | 1,119,547 | SH | DEFINED | 1,2,5,6,12 |
| NATIONAL OILWELL VAR | COM | 63654U10 | 7,393 | 287,004 | SH | DEFINED | 1,2,6 |
| NATIONAL PENN BANCSH | COM | 63707110 | 441,021 | 5,669,380 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NATIONAL PRESTO INDS | COM | 63713810 | 15,694 | 830,382 | SH | DEFINED | 1,2,5 |
| NATIONAL R V HLDGS I | COM | 63721510 | 6,046 | 98,079 | SH | DEFINED | 1,2,5 |
| NATIONAL RETAIL PROP | COM | 63727710 | 25 | 11,211 | SH | DEFINED | 1 |
| NATIONAL SEMICONDUCT | COM | 63741710 | 27,533 | 1,138,205 | SH | DEFINED | 1,2,3,5 |
| NATIONAL WESTN LIFE | COM | 63764010 | 213,808 | 8,856,998 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NATIONWIDE FINL SVCS | CL A | 63852210 | 14,734 | 60,189 | SH | DEFINED | 1,2 |
| NATIONWIDE HEALTH PP | CL A | 63861210 | 35,209 | 653,721 | SH | DEFINED | 1,2,5 |
| NATURAL ALTERNATIVES | COM | 63862010 | 47,894 | 1,532,114 | SH | DEFINED | 1,2,3,5 |
| NATURAL GAS SERVICES | COM NEW | 63884230 | 114 | 14,200 | SH | DEFINED | 1 |
| | COM | 63886Q10 | 156 | 10,980 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|---|------------------------|
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 1,191 | 17,721 | SH | DEFINED 1,2 |
| NATUS MEDICAL INC DE | COM | 63905010 | 5,258 | 295,898 | SH | DEFINED 1 |
| NAUTILUS INC | COM | 63910B10 | 16,157 | 1,047,124 | SH | DEFINED 1,2,5 |
| NAVARRE CORP | COM | 63920810 | 163 | 43,556 | SH | DEFINED 1,5 |
| NAVIGANT CONSULTING | COM | 63935N10 | 21,603 | 1,093,257 | SH | DEFINED 1,2,6 |
| NAVIGATORS GROUP INC | COM | 63890410 | 14,823 | 295,459 | SH | DEFINED 1,2 |
| NAVISITE INC | COM NEW | 63935M20 | 64 | 10,569 | SH | DEFINED 1,2 |
| NAVTEQ CORP | COM | 63936L10 | 45,423 | 1,316,601 | SH | DEFINED 1,2,5,6,7,8,10 |
| NBT BANCORP INC | COM | 62877810 | 13,792 | 588,637 | SH | DEFINED 1,2,5 |
| NBTY INC | COM | 62878210 | 107,864 | 2,033,644 | SH | DEFINED 1,2,5,6,8,10 |
| NCI BUILDING SYS INC | COM | 62885210 | 17,635 | 369,390 | SH | DEFINED 1,2,6 |
| NCR CORP NEW | COM | 62886E10 | 201,303 | 4,213,999 | SH | DEFINED 1,2,5,6,10,12, |
| NEC CORP | ADR | 62905020 | 698 | 130,779 | SH | DEFINED 1,2 |

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|--|------------|----------|---------|------------|----|---------|----------------|
| NEENAH PAPER INC NEKTAR | COM | 64007910 | 10,200 | 256,670 | SH | DEFINED | 1,2,5 |
| THERAPEUTICS | COM | 64026810 | 22,211 | 1,700,672 | SH | DEFINED | 1,2,5,6 |
| NELNET INC NEON | CL A | 64031N10 | 4,606 | 192,170 | SH | DEFINED | 1,2,6 |
| COMMUNICATIONS | COM | 64050T10 | 415 | 88,400 | SH | DEFINED | 1,5 |
| NEOPHARM INC NEOSE | COM | 64091910 | 42 | 24,851 | SH | DEFINED | 1 |
| TECHNOLOGIES I | COM | 64052210 | 113 | 44,047 | SH | DEFINED | 1,5 |
| NEOWARE INC | COM | 64065P10 | 8,616 | 855,649 | SH | DEFINED | 1,2,5 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 5,097 | 398,823 | SH | DEFINED | 1,6 |
| NET 1 UEPS TECHNOLOG | COM NEW | 64107N20 | 17,806 | 715,682 | SH | DEFINED | 1,2 |
| NET SERVICOS DE COMU | SPONSD ADR | 64109T20 | 549 | 40,650 | SH | DEFINED | 1 |
| NETBANK INC | COM | 64093310 | 2,400 | 1,085,876 | SH | DEFINED | 1,2,5 |
| NETEASE COM INC | SPONSORED | 64110W10 | 220 | 12,400 | SH | DEFINED | 1 |
| NETFLIX COM INC | COM | 64110L10 | 25,499 | 1,099,563 | SH | DEFINED | 1,2,5,6 |
| NETGEAR INC NETLOGIC | COM | 64111Q10 | 21,450 | 751,840 | SH | DEFINED | 1,2,6 |
| MICROSYSTEM | COM | 64118B10 | 8,540 | 320,814 | SH | DEFINED | 1,2,5,6 |
| NETRATINGS INC | COM | 64116M10 | 5,970 | 287,032 | SH | DEFINED | 1,2,6 |
| NETSCOUT SYS INC NETWORK APPLIANCE | COM | 64115T10 | 4,158 | 459,450 | SH | DEFINED | 1,2 |
| IN | COM | 64120L10 | 399,631 | 10,942,810 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NETWORK ENGINES INC | COM | 64121A10 | 29 | 14,419 | SH | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 394 | 40,571 | SH | DEFINED | 1,5 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 10,873 | 869,869 | SH | DEFINED | 1,2,5,6,12 |
| NEUROGEN CORP | COM | 64124E10 | 124 | 19,058 | SH | DEFINED | 1 |
| NEUROMETRIX INC | COM | 64125510 | 2,350 | 242,047 | SH | DEFINED | 1,2,5 |
| NEUSTAR INC NEVADA GOLD & CASINO | CL A | 64126X20 | 29,117 | 1,023,820 | SH | DEFINED | 1,2,5,6,12 |
| COM NEW | COM NEW | 64126Q20 | 68 | 34,000 | SH | DEFINED | 1 |
| NEW BRUNSWICK SCIENT | COM | 64287610 | 176 | 21,820 | SH | DEFINED | 1,2 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 178 | 19,757 | SH | DEFINED | 1 |
| NEW JERSEY RES | COM | 64602510 | 24,809 | 495,676 | SH | DEFINED | 1,2,5 |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 87,843 | 2,659,490 | SH | DEFINED | 1,2,3,5 |
| NEW RIV PHARMACEUTIC | COM | 64846820 | 17,737 | 278,758 | SH | DEFINED | 1,2,5,6 |
| NEW YORK & CO INC NEW YORK CMNTY | COM | 64929510 | 7,884 | 499,293 | SH | DEFINED | 1,2,6 |
| BANCO | COM | 64944510 | 92,836 | 5,277,797 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NEW YORK MTG TR INC | COM | 64960410 | 82 | 32,200 | SH | DEFINED | 1 |
| NEW YORK TIMES CO NEWALLIANCE | CL A | 65011110 | 87,400 | 3,717,563 | SH | DEFINED | 1,2,5,6,7,8,10 |
| BANCSHAR | COM | 65020310 | 35,135 | 2,167,460 | SH | DEFINED | 1,2,5 |
| NEWCASTLE INVT CORP | COM | 65105M10 | 32,793 | 1,182,566 | SH | DEFINED | 1,2 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 247,094 | 7,947,705 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NEWFIELD EXPL CO | COM | 65129010 | 105,793 | 2,536,395 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NEWMARKET CORP NEWMONT MINING | COM | 65158710 | 11,232 | 276,164 | SH | DEFINED | 1,2,5,6 |
| CORP | COM | 65163910 | 509,486 | 12,133,510 | SH | DEFINED | 1,2,5,6,7,8,10 |

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|-------------------------|-------------|----------|-----------|------------|----|---------|----------------|
| NEWPARK RES INC | COM PAR \$. | 65171850 | 10,902 | 1,546,415 | SH | DEFINED | 1,2 |
| NEWPORT CORP | COM | 65182410 | 15,080 | 921,216 | SH | DEFINED | 1,2,5,6 |
| NEWS CORP | CL A | 65248E10 | 1,324,382 | 57,282,959 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NEWS CORP | CL B | 65248E20 | 55,387 | 2,263,474 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NEWSTAR FINANCIAL IN | COM | 65251F10 | 268 | 15,983 | SH | DEFINED | 1,2 |
| NEXCEN BRANDS INC | COM | 65335110 | 599 | 60,411 | SH | DEFINED | 1 |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 103 | 10,700 | SH | DEFINED | 1 |
| NEXTEST SYS CORP | COM | 65333910 | 1,863 | 133,079 | SH | DEFINED | 1,2 |
| NEXTWAVE WIRELESS IN | COM | 65337Y10 | 491 | 49,062 | SH | DEFINED | 1,2 |
| NGAS RESOURCES INC | COM | 62912T10 | 160 | 23,560 | SH | DEFINED | 1,5 |
| NGP CAP RES CO | COM | 62912R10 | 6,111 | 386,503 | SH | DEFINED | 1,2 |
| NIC INC | COM | 62914B10 | 3,852 | 718,635 | SH | DEFINED | 1,2 |
| NICOR INC | COM | 65408610 | 99,990 | 2,065,066 | SH | DEFINED | 1,2,5,6,10,13, |
| NIDEC CORP | SPONSORED | 65409010 | 193 | 12,000 | SH | DEFINED | 2 |
| NIGHTHAWK RADIOLOGY | COM | 65411N10 | 1,978 | 108,768 | SH | DEFINED | 1,2,6 |
| NII HLDGS INC | CL B NEW | 62913F20 | 160,130 | 2,158,662 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NIKE INC | CL B | 65410610 | 598,011 | 5,627,807 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 650 | 24,601 | SH | DEFINED | 1,2 |
| NISOURCE INC | COM | 65473P10 | 247,441 | 10,124,427 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NISSAN MOTORS | SPONSORED | 65474440 | 714 | 33,342 | SH | DEFINED | 1 |
| NITROMED INC | COM | 65479850 | 47 | 15,000 | SH | DEFINED | 1 |
| NL INDS INC | COM NEW | 62915640 | 1,262 | 115,735 | SH | DEFINED | 1,2 |
| NMS COMMUNICATIONS C | COM | 62924810 | 145 | 81,572 | SH | DEFINED | 1,5 |
| NN INC | COM | 62933710 | 4,095 | 327,873 | SH | DEFINED | 1,2 |
| NOBLE CORPORATION | SHS | G6542210 | 274,462 | 3,488,327 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NOBLE ENERGY INC | COM | 65504410 | 283,395 | 4,750,962 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NOBLE INTL LTD | COM | 65505310 | 2,901 | 172,869 | SH | DEFINED | 1,2 |
| NOKIA CORP | SPONSORED | 65490220 | 13,098 | 571,463 | SH | DEFINED | 1,2 |
| NOMURA HLDGS INC | SPONSORED | 65535H20 | 2,239 | 108,006 | SH | DEFINED | 1,2 |
| NORDSON CORP | COM | 65566310 | 49,110 | 1,057,048 | SH | DEFINED | 1,2,5,12 |
| NORDSTROM INC | COM | 65566410 | 405,375 | 7,657,262 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NORFOLK SOUTHERN COR | COM | 65584410 | 611,344 | 12,081,894 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NORTEL NETWORKS CORP | COM NEW | 65656850 | 6,066 | 252,241 | SH | DEFINED | 1,2 |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 13 | 13,000 | SH | DEFINED | 1 |
| NORTH PITTSBURGH SYS | COM | 66156210 | 6,427 | 295,201 | SH | DEFINED | 1,2 |
| NORTHEAST UTILS | COM | 66439710 | 82,931 | 2,530,703 | SH | DEFINED | 1,2,5,12 |
| NORTHERN TR CORP | COM | 66585910 | 307,937 | 5,120,333 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NORTHFIELD LABS INC | COM | 66613510 | 1,810 | 501,458 | SH | DEFINED | 1,2 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 2,428,051 | 32,714,246 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NORTHSTAR NEUROSCIEN | COM | 66704V10 | 2,217 | 173,181 | SH | DEFINED | 1,2 |
| NORTHSTAR RLTY FIN C | COM | 66704R10 | 18,118 | 1,191,210 | SH | DEFINED | 1,2 |
| NORTHWEST BANCORP IN | COM | 66732810 | 8,460 | 312,281 | SH | DEFINED | 1,2 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 33,885 | 741,954 | SH | DEFINED | 1,2,5 |
| NORTHWEST PIPE CO | COM | 66774610 | 418 | 10,500 | SH | DEFINED | 1 |
| NORTHWESTERN CORP | COM NEW | 66807430 | 21,651 | 611,101 | SH | DEFINED | 1,2 |
| NOVAMED INC DEL | COM | 66986W10 | 115 | 17,752 | SH | DEFINED | 1 |

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|-------------------------|-----------|----------|---------|-----------|----|---------|----------------|
| NOVARTIS A G | SPONSORED | 66987V10 | 5,051 | 92,453 | SH | DEFINED | 1,2 |
| NOVASTAR FINL INC | COM | 66994740 | 3,271 | 654,192 | SH | DEFINED | 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 7,975 | 497,186 | SH | DEFINED | 1,2,5,6 |
| NOVAVAX INC | COM | 67000210 | 2,381 | 919,366 | SH | DEFINED | 1,2,5 |
| NOVELL INC | COM | 67000610 | 55,862 | 7,737,116 | SH | DEFINED | 1,2,5,6,10,13, |
| NOVELLUS SYS INC | COM | 67000810 | 293,517 | 9,166,688 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 15,130 | 652,144 | SH | DEFINED | 1,2,6 |
| NOVO-NORDISK A S NPS | ADR | 67010020 | 478 | 5,278 | SH | DEFINED | 1 |
| PHARMACEUTICALS | COM | 62936P10 | 2,566 | 756,962 | SH | DEFINED | 1,2,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| NRG ENERGY INC | COM NEW | 62937750 | 140,518 | 1,950,561 | SH | DEFINED | 1,2,5 |
| NSTAR | COM | 67019E10 | 59,160 | 1,684,504 | SH | DEFINED | 1,2,5,12 |
| NTELOS HLDGS CORP | COM | 67020Q10 | 4,042 | 210,306 | SH | DEFINED | 1,2,6 |
| NTN BUZZTIME INC | COM NEW | 62941030 | 27 | 23,400 | SH | DEFINED | 1 |
| NTR ACQUISITION CO | COM | 62941510 | 128 | 14,000 | SH | DEFINED | 1 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 2,002 | 108,626 | SH | DEFINED | 1,2 |
| NU HORIZONS ELECTRS | COM | 66990810 | 134 | 12,690 | SH | DEFINED | 1 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 15,833 | 958,420 | SH | DEFINED | 1,2,6 |
| NUANCE COMMUNICATION | COM | 67020Y10 | 31,918 | 2,084,754 | SH | DEFINED | 1,2,5,6,12 |
| NUCO2 INC | COM | 62942810 | 6,087 | 241,341 | SH | DEFINED | 1,6 |
| NUCOR CORP | COM | 67034610 | 776,249 | 11,918,460 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 266 | 16,100 | SH | DEFINED | 1 |
| NUTRI SYS INC NEW | COM | 67069D10 | 17,779 | 339,232 | SH | DEFINED | 1,2,5,6 |
| NUVASIVE INC | COM | 67070410 | 12,213 | 514,242 | SH | DEFINED | 1,2,6 |
| NUVEEN INVTS INC | CL A | 67090F10 | 173,101 | 3,659,650 | SH | DEFINED | 1,2,5,10 |
| NUVELO INC | COM NEW | 67072M30 | 3,123 | 848,747 | SH | DEFINED | 1,2,5,6 |
| NVIDIA CORP | COM | 67066G10 | 293,042 | 10,182,129 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NVR INC | COM | 62944T10 | 166,474 | 250,337 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NXSTAGE MEDICAL INC | COM | 67072V10 | 2,404 | 180,484 | SH | DEFINED | 1 |
| NYMAGIC INC | COM | 62948410 | 5,398 | 132,152 | SH | DEFINED | 1,2 |
| NYMEX HOLDINGS INC | COM | 62948N10 | 7,661 | 56,434 | SH | DEFINED | 1,2 |
| NYSE GROUP INC | COM | 62949W10 | 160,246 | 1,709,290 | SH | DEFINED | 1,2,5,6,8,10,1 |
| O CHARLEYS INC | COM | 67082310 | 8,905 | 461,624 | SH | DEFINED | 1,2 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 63,863 | 1,929,390 | SH | DEFINED | 1,2,5,6,12 |
| OAKLEY INC | COM | 67366210 | 12,392 | 615,276 | SH | DEFINED | 1,2,5 |
| OCCAM NETWORKS INC | COM NEW | 67457P30 | 212 | 18,935 | SH | DEFINED | 1,2 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 1,485,566 | 30,127,065 | SH | DEFINED | 1,2,5,6,7,8,10 |
| OCEANEERING INTL INC | COM | 67523210 | 30,192 | 716,810 | SH | DEFINED | 1,2,5,6,12 |
| OCEANFIRST FINL | | | | | | | |

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|----------------------|-------------|----------|---------|------------|----|---------|----------------|
| CORP | COM | 67523410 | 3,101 | 178,718 | SH | DEFINED | 1,2 |
| OCWEN FINL CORP | COM NEW | 67574630 | 9,587 | 744,927 | SH | DEFINED | 1,2,6 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 15,318 | 1,166,631 | SH | DEFINED | 1,2,5,6 |
| ODYSSEY MARINE | | | | | | | |
| EXPLO | COM | 67611810 | 240 | 65,955 | SH | DEFINED | 1,5 |
| ODYSSEY RE HLDGS | | | | | | | |
| COR | COM | 67612W10 | 20,594 | 523,887 | SH | DEFINED | 1,2 |
| OFFICE DEPOT INC | COM | 67622010 | 407,177 | 11,587,268 | SH | DEFINED | 1,2,5,6,7,8,10 |
| OFFICEMAX INC DEL | COM | 67622P10 | 192,713 | 3,654,012 | SH | DEFINED | 1,2,5,6,10,12, |
| OGE ENERGY CORP | COM | 67083710 | 90,762 | 2,339,214 | SH | DEFINED | 1,2,5,6 |
| OHIO CAS CORP | COM | 67724010 | 44,737 | 1,493,716 | SH | DEFINED | 1,2,5 |
| OIL DRI CORP AMER | COM | 67786410 | 207 | 12,396 | SH | DEFINED | 1 |
| OIL STS INTL INC | COM | 67802610 | 29,909 | 932,039 | SH | DEFINED | 1,2,6,12 |
| OIL SVC HOLDRS TR | DEPOSTRY R | 67800210 | 9,472 | 65,000 | SH | DEFINED | 1 |
| OLD DOMINION FGHT | | | | | | | |
| LI | COM | 67958010 | 13,281 | 460,974 | SH | DEFINED | 1,2,6 |
| OLD NATL BANCORP | | | | | | | |
| IND | COM | 68003310 | 28,952 | 1,592,526 | SH | DEFINED | 1,2,5 |
| OLD REP INTL CORP | COM | 68022310 | 110,771 | 5,007,740 | SH | DEFINED | 1,2,5,6,7,8,10 |
| OLD SECOND | | | | | | | |
| BANCORP I | COM | 68027710 | 6,899 | 251,790 | SH | DEFINED | 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 131,248 | 7,747,834 | SH | DEFINED | 1,2,5 |
| OLYMPIC STEEL INC | COM | 68162K10 | 8,449 | 272,627 | SH | DEFINED | 1,5 |
| OM GROUP INC | COM | 67087210 | 37,137 | 831,173 | SH | DEFINED | 1,2,5 |
| OMEGA FINL CORP | COM | 68209210 | 6,862 | 240,675 | SH | DEFINED | 1,2,5 |
| OMEGA HEALTHCARE | | | | | | | |
| INV | COM | 68193610 | 18,610 | 1,085,113 | SH | DEFINED | 1,2,3 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 141 | 20,100 | SH | DEFINED | 1 |
| OMI CORP NEW | COM | Y6476W10 | 3,760 | 139,999 | SH | DEFINED | 1,2,5,6 |
| OMNI ENERGY | | | | | | | |
| SERVICES | COM NEW | 68210T20 | 503 | 49,373 | SH | DEFINED | 1,2,5 |
| OMNICARE INC | COM | 68190410 | 102,380 | 2,574,297 | SH | DEFINED | 1,2,5,6,7,8,10 |
| OMNICELL INC | COM | 68213N10 | 10,430 | 498,578 | SH | DEFINED | 1,2,6 |
| OMNICOM GROUP INC | COM | 68191910 | 730,536 | 7,135,531 | SH | DEFINED | 1,2,5,6,7,8,10 |
| OMNITURE INC | COM | 68212S10 | 5,655 | 310,222 | SH | DEFINED | 1,2,6 |
| OMNIVISION | | | | | | | |
| TECHNOLOG | COM | 68212810 | 16,290 | 1,256,911 | SH | DEFINED | 1,2,5,6 |
| OMNOVA SOLUTIONS | | | | | | | |
| INC | COM | 68212910 | 3,551 | 650,355 | SH | DEFINED | 1 |
| OMRIX | | | | | | | |
| BIOPHARMACEUTI | COM | 68198910 | 353 | 9,230 | SH | DEFINED | 1 |
| ON ASSIGNMENT INC | COM | 68215910 | 6,643 | 535,271 | SH | DEFINED | 1 |
| ON SEMICONDUCTOR | | | | | | | |
| COR | COM | 68218910 | 30,156 | 3,380,713 | SH | DEFINED | 1,2,6 |
| ON2 TECHNOLOGIES | | | | | | | |
| INC | COM | 68338A10 | 42 | 26,200 | SH | DEFINED | 1 |
| ONE LIBERTY PPTYS | | | | | | | |
| IN | COM | 68240610 | 551 | 24,156 | SH | DEFINED | 1,2,3 |
| ONEBEACON | | | | | | | |
| INSURANCE | CL A | G6774210 | 747 | 29,862 | SH | DEFINED | 1,2 |
| ONEOK INC NEW | COM | 68268010 | 84,628 | 1,880,615 | SH | DEFINED | 1,2,5 |
| ONEOK PARTNERS LP | UNIT LTD P | 68268N10 | 4,249 | 62,952 | SH | DEFINED | 1,2 |
| ONLINE RES CORP | COM | 68273G10 | 4,474 | 390,037 | SH | DEFINED | 1 |
| ONYX | | | | | | | |
| PHARMACEUTICALS | COM | 68339910 | 20,261 | 815,659 | SH | DEFINED | 1,2,5,6 |
| OPEN JT STK | | | | | | | |
| CO-VIMPE | SPONSORED | 68370R10 | 31,498 | 332,121 | SH | DEFINED | 1,2,5,7 |
| OPENTV CORP | CL A | G6754310 | 141 | 57,676 | SH | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 15,601 | 1,914,185 | SH | DEFINED | 1,2,5,6,8 |
| OPLINK | | | | | | | |
| COMMUNICATION | COM NEW | 68375Q40 | 6,089 | 338,826 | SH | DEFINED | 1,2 |

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| OPNET | | | | | | | | |
| TECHNOLOGIES I | COM | 68375710 | 4,975 | 368,250 | SH | DEFINED | 1,2,5 | |
| OPNEXT INC | COM | 68375V10 | 555 | 37,494 | SH | DEFINED | 1,2 | |
| OPSWARE INC | COM | 68383A10 | 9,456 | 1,304,229 | SH | DEFINED | 1,2,5,6 | |
| OPTEUM INC | CL A | 68384A10 | 76 | 16,900 | SH | DEFINED | 1 | |
| OPTICAL | | | | | | | | |
| COMMUNICATIO | CL A | 68382T10 | 253 | 189,047 | SH | DEFINED | 1 | |
| OPTION CARE INC | COM | 68394810 | 6,017 | 452,418 | SH | DEFINED | 1,2,5 | |
| OPTIONSXPRESS | | | | | | | | |
| HLDGS | COM | 68401010 | 13,355 | 567,324 | SH | DEFINED | 1,2,6 | |
| OPTIUM CORP | COM | 68402T10 | 1,090 | 56,164 | SH | DEFINED | 1,2 | |
| ORACLE CORP | COM | 68389X10 | 2,012,242 | 110,989,646 | SH | DEFINED | 1,2,5,6,7,8,10 | |
| ORASURE | | | | | | | | |
| TECHNOLOGIES | COM | 68554V10 | 10,226 | 1,391,356 | SH | DEFINED | 1,2,5,6 | |
| ORBCOMM INC | COM | 68555P10 | 1,027 | 80,584 | SH | DEFINED | 1 | |
| ORBITAL SCIENCES | | | | | | | | |
| COR | COM | 68556410 | 27,453 | 1,464,920 | SH | DEFINED | 1,2,6 | |
| ORBOTECH LTD | ORD | M7525310 | 911 | 41,353 | SH | DEFINED | 1,2,5,7 | |
| ORCHID CELLMARK | | | | | | | | |
| INC | COM | 68573C10 | 116 | 18,491 | SH | DEFINED | 1 | |
| ORIENTAL FINL | | | | | | | | |
| GROUP | COM | 68618W10 | 5,031 | 427,049 | SH | DEFINED | 1,2 | |
| ORIENT-EXPRESS | | | | | | | | |
| HOTEL | CL A | G6774310 | 4,058 | 67,834 | SH | DEFINED | 1,2 | |
| ORIGEN FINL INC | COM | 68619E20 | 204 | 29,300 | SH | DEFINED | 1 | |
| ORITANI FINL CORP | COM | 68632310 | 355 | 23,674 | SH | DEFINED | 1,2 | |
| ORIX CORP | SPONSORED | 68633010 | 2,580 | 19,717 | SH | DEFINED | 1,2 | |
| ORLEANS | | | | | | | | |
| HOMEBUILDERS | COM | 68658810 | 458 | 51,711 | SH | DEFINED | 1,5 | |
| ORMAT | | | | | | | | |
| TECHNOLOGIES I | COM | 68668810 | 6,212 | 148,040 | SH | DEFINED | 1,2,6 | |
| ORTHOLOGIC CORP | COM | 68750J10 | 77 | 49,431 | SH | DEFINED | 1,5 | |
| ORTHOVITA INC | COM | 68750U10 | 216 | 73,900 | SH | DEFINED | 1 | |
| OSCIENT | | | | | | | | |
| PHARMACEUTIC | COM NEW | 68812R30 | 60 | 11,356 | SH | DEFINED | 1,5 | |
| OSHKOSH TRUCK CORP | COM | 68823920 | 70,093 | 1,322,517 | SH | DEFINED | 1,2,5,6,7,8,10 | |
| OSI | | | | | | | | |
| PHARMACEUTICALS | COM | 67104010 | 36,309 | 1,100,260 | SH | DEFINED | 1,2,5,6,12 | |
| OSI RESTAURANT | | | | | | | | |
| PARTN | COM | 67104A10 | 48,081 | 1,217,245 | SH | DEFINED | 1,2,5,12 | |
| OSI SYSTEMS INC | COM | 67104410 | 6,482 | 245,171 | SH | DEFINED | 1 | |
| OSIRIS | | | | | | | | |
| THERAPEUTICS | COM | 68827R10 | 1,642 | 87,749 | SH | DEFINED | 1 | |
| OSTEOTECH INC | COM | 68858210 | 255 | 33,336 | SH | DEFINED | 1 | |
| OTTER TAIL CORP | COM | 68964810 | 17,181 | 501,796 | SH | DEFINED | 1,2,5 | |
| OUTDOOR CHANNEL | | | | | | | | |
| HLDG | COM NEW | 69002720 | 1,631 | 159,622 | SH | DEFINED | 1 | |
| OVERLAND STORAGE | | | | | | | | |
| INC | COM | 69031010 | 175 | 42,300 | SH | DEFINED | 1,5 | |
| OVERSEAS | | | | | | | | |
| SHIPHOLDING | COM | 69036810 | 81,005 | 1,294,004 | SH | DEFINED | 1,2 | |
| OVERSTOCK COM INC | | | | | | | | |
| DE | COM | 69037010 | 3,663 | 220,667 | SH | DEFINED | 1,2,5,6 | |
| OWENS & MINOR INC | | | | | | | | |
| NE | COM | 69073210 | 26,748 | 728,235 | SH | DEFINED | 1,2,5 | |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|--------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| OWENS CORNING NEW | COM | 69074210 | 4,052 | 127,178 | SH | DEFINED | 1,2 |
| OWENS ILL INC | COM NEW | 69076840 | 209,124 | 8,115,015 | SH | DEFINED | 1,2,5,6,7,8,10 |
| OXFORD INDS INC | COM | 69149730 | 13,536 | 273,780 | SH | DEFINED | 1,2 |
| OXIGENE INC | COM | 69182810 | 142 | 37,029 | SH | DEFINED | 1,5 |
| OYO GEOSPACE CORP | COM | 67107410 | 4,781 | 67,418 | SH | DEFINED | 1 |
| P A M TRANSN SVCS | | | | | | | |
| IN | COM | 69314910 | 1,413 | 68,543 | SH | DEFINED | 1 |
| P C CONNECTION | COM | 69318J10 | 215 | 15,005 | SH | DEFINED | 1 |
| P F CHANGS CHINA | | | | | | | |
| BIS | COM | 69333Y10 | 24,245 | 578,911 | SH | DEFINED | 1,2,6 |
| P T | | | | | | | |
| TELEKOMUNIKASI I | SPONSORED | 71568410 | 3,864 | 89,565 | SH | DEFINED | 1,2 |
| PAB BANKSHARES INC | COM | 69313P10 | 263 | 14,800 | SH | DEFINED | 1,2 |
| PACCAR INC | COM | 69371810 | 466,802 | 6,359,700 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PACER INTL INC | | | | | | | |
| TENN | COM | 69373H10 | 20,373 | 756,254 | SH | DEFINED | 1,2,6 |
| PACIFIC CAP | | | | | | | |
| BANCORP | COM | 69404P10 | 29,732 | 925,665 | SH | DEFINED | 1,2,5 |
| PACIFIC | | | | | | | |
| CONTINENTAL | COM | 69412V10 | 350 | 18,700 | SH | DEFINED | 1 |
| PACIFIC ETHANOL | | | | | | | |
| INC | COM | 69423U10 | 7,366 | 432,548 | SH | DEFINED | 1,2,5,6 |
| PACIFIC | | | | | | | |
| MERCANTILE B | COM | 69455210 | 226 | 15,900 | SH | DEFINED | 1 |
| PACIFIC PREMIER | | | | | | | |
| BANC | COM | 69478X10 | 111 | 10,300 | SH | DEFINED | 1 |
| PACIFIC SUNWEAR | | | | | | | |
| CALI | COM | 69487310 | 36,388 | 1,746,914 | SH | DEFINED | 1,2,5,6,12 |
| PACKAGING CORP | | | | | | | |
| AMER | COM | 69515610 | 31,736 | 1,300,649 | SH | DEFINED | 1,2,5,10,12 |
| PACKETEER INC | COM | 69521010 | 8,818 | 709,982 | SH | DEFINED | 1,2,5,6 |
| PACTIV CORP | COM | 69525710 | 339,935 | 10,075,130 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PAETEC HOLDING | | | | | | | |
| CORP | COM | 69545910 | 8,650 | 825,370 | SH | DEFINED | 1,2 |
| PAIN THERAPEUTICS | | | | | | | |
| IN | COM | 69562K10 | 7,514 | 958,369 | SH | DEFINED | 1,2 |
| PAINCARE HLDGS INC | COM | 69562E10 | 26 | 71,000 | SH | DEFINED | 1,5 |
| PALATIN | | | | | | | |
| TECHNOLOGIES | COM NEW | 69607730 | 134 | 72,200 | SH | DEFINED | 1,5 |
| PALL CORP | COM | 69642930 | 123,687 | 3,254,929 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PALM HARBOR HOMES | COM | 69663910 | 2,795 | 194,893 | SH | DEFINED | 1,2 |
| PALM INC NEW | COM | 69664310 | 57,486 | 3,170,791 | SH | DEFINED | 1,2,5,6,8,12 |
| PALOMAR MED | | | | | | | |
| TECHNOLO | COM NEW | 69752930 | 11,373 | 284,681 | SH | DEFINED | 1,2,6 |
| PANACOS | | | | | | | |
| PHARMACEUTIC | COM | 69811Q10 | 3,485 | 752,613 | SH | DEFINED | 1,5,6 |
| PANERA BREAD CO | CL A | 69840W10 | 36,018 | 609,847 | SH | DEFINED | 1,2,5,6 |
| PANTRY INC | COM | 69865710 | 16,724 | 369,834 | SH | DEFINED | 1,2,6 |
| PAPA JOHNS INTL | | | | | | | |
| INC | COM | 69881310 | 27,425 | 932,816 | SH | DEFINED | 1,2,6 |
| PAR | | | | | | | |
| PHARMACEUTICAL C | COM | 69888P10 | 24,084 | 958,766 | SH | DEFINED | 1,2,5,6 |
| PARALLEL PETE | | | | | | | |
| CORP D | COM | 69915710 | 13,367 | 582,444 | SH | DEFINED | 1,2,6 |
| PARAMETRIC | | | | | | | |
| TECHNOLOG | COM NEW | 69917320 | 49,350 | 2,597,344 | SH | DEFINED | 1,2,5,6,12 |

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| | | | | | | | |
|-----------------------------------|------------|----------|-----------|------------|----|---------|----------------|
| PAREXEL INTL CORP PARK | COM | 69946210 | 15,881 | 441,495 | SH | DEFINED | 1,2,6 |
| ELECTROCHEMICAL PARK NATL CORP | COM | 70041620 | 12,703 | 468,389 | SH | DEFINED | 1,2 |
| PARK OHIO HLDGS CORP | COM | 70065810 | 22,021 | 233,080 | SH | DEFINED | 1,2,5 |
| PARKER DRILLING CO | COM | 70066610 | 221 | 11,968 | SH | DEFINED | 1 |
| PARKER HANNIFIN CORP | COM | 70108110 | 18,848 | 2,007,253 | SH | DEFINED | 1,2,5,6 |
| PARKERVISION INC | COM | 70109410 | 328,053 | 3,800,872 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PARKVALE FINL CORP | COM | 70135410 | 3,985 | 301,635 | SH | DEFINED | 1,5 |
| PARKWAY PPTYS INC | COM | 70149210 | 290 | 9,932 | SH | DEFINED | 1 |
| PARLUX FRAGRANCES IN | COM | 70159Q10 | 24,301 | 465,083 | SH | DEFINED | 1,2,3 |
| PARTNERRE LTD | COM | 70164510 | 1,332 | 238,787 | SH | DEFINED | 1 |
| PARTNERS TR FINL GRO | COM | G6852T10 | 31,393 | 458,019 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PATHMARK STORES INC | COM | 70213F10 | 11,015 | 963,694 | SH | DEFINED | 1,2,5 |
| PATRICK INDS INC | COM | 70322A10 | 10,897 | 851,303 | SH | DEFINED | 1,2,6 |
| PATRIOT TRANSN HLDG | COM | 70334310 | 129 | 10,800 | SH | DEFINED | 1 |
| PATTERSON COMPANIES | COM | 70337B10 | 2,618 | 29,217 | SH | DEFINED | 1 |
| PATTERSON UTI ENERGY | COM | 70339510 | 135,283 | 3,811,859 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PAXAR CORP | COM | 70348110 | 83,236 | 3,709,259 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PAYCHEX INC | COM | 70422710 | 22,810 | 794,781 | SH | DEFINED | 1,2 |
| PAYLESS SHOESOURCE I | COM | 70432610 | 324,436 | 8,567,105 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PC MALL INC | COM | 70437910 | 157,013 | 4,729,321 | SH | DEFINED | 1,2,5,7,12 |
| PC-TEL INC | COM | 69323K10 | 275 | 27,594 | SH | DEFINED | 1,2 |
| PDF SOLUTIONS INC | COM | 69325Q10 | 312 | 30,634 | SH | DEFINED | 1 |
| PDL BIOPHARMA INC | COM | 69328210 | 4,046 | 358,330 | SH | DEFINED | 1,2,5,6 |
| PEABODY ENERGY CORP | COM | 69329Y10 | 62,455 | 2,878,105 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PEAPACK-GLADSTONE FI | COM | 70454910 | 297,236 | 7,386,572 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PEARSON PLC | SPONSORED | 70469910 | 336 | 11,012 | SH | DEFINED | 1 |
| PEDIATRIX MED GROUP | COM | 70501510 | 644 | 37,614 | SH | DEFINED | 1 |
| PEERLESS SYS CORP | COM | 70532410 | 40,152 | 703,683 | SH | DEFINED | 1,2,5,6,12 |
| PEETS COFFEE & TEA I | COM | 70553610 | 23 | 10,500 | SH | DEFINED | 1 |
| PEGASYSTEMS INC | COM | 70556010 | 5,681 | 205,693 | SH | DEFINED | 1,2,6 |
| PENN NATL GAMING INC | COM | 70557310 | 3,570 | 385,924 | SH | DEFINED | 1,2 |
| PENN TREATY AMERN CO | COM NEW | 70756910 | 29,366 | 692,267 | SH | DEFINED | 1,2,5,6 |
| PENN VA CORP | COM | 70787440 | 64 | 10,632 | SH | DEFINED | 1 |
| PENN VA RESOURCES PA | COM | 70788210 | 28,930 | 394,148 | SH | DEFINED | 1,2,6 |
| PENNEY J C INC | COM | 70788410 | 1,403 | 50,293 | SH | DEFINED | 1,2 |
| PENNFED FINL SVCS IN | COM | 70816010 | 2,536,539 | 30,873,161 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70816710 | 3,983 | 183,813 | SH | DEFINED | 1 |
| PENSON WORLDWIDE INC | COM | 70910210 | 46,836 | 1,056,539 | SH | DEFINED | 1,2,3,5 |
| PENTAIR INC | COM | 70960010 | 3,807 | 126,096 | SH | DEFINED | 1,2,6 |
| PENWEST PHARMACEUTIC | COM | 70963110 | 59,611 | 1,913,046 | SH | DEFINED | 1,2,5,6,7,8,10 |
| | COM | 70975410 | 3,539 | 351,133 | SH | DEFINED | 1,2 |

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|-------------------------|------------|----------|-----------|-------------|----|---------|------------------|
| PEOPLES BANCORP INC | COM | 70978910 | 6,984 | 264,440 | SH | DEFINED | 1,2 |
| PEOPLES BK BRIDGEPOR | COM | 71019810 | 40,173 | 904,787 | SH | DEFINED | 1,2,5,12 |
| PEOPLESUPPORT INC | COM | 71271430 | 4,059 | 354,527 | SH | DEFINED | 1,2 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 17,817 | 933,325 | SH | DEFINED | 1,2,5,6 |
| PEPCO HOLDINGS INC | COM | 71329110 | 109,583 | 3,776,137 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PEPSI BOTTLING GROUP | COM | 71340910 | 234,728 | 7,360,563 | SH | DEFINED | 1,2,5,6,7,10,12 |
| PEPSIAMERICAS INC | COM | 71343P20 | 37,280 | 1,670,229 | SH | DEFINED | 1,2,5,6,12 |
| PEPSICO INC | COM | 71344810 | 3,010,512 | 47,364,882 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PEREGRINE PHARMACEUT | COM | 71366110 | 2,366 | 2,414,137 | SH | DEFINED | 1,5 |
| PERFICIENT INC | COM | 71375U10 | 6,045 | 305,606 | SH | DEFINED | 1,2,5 |
| PERFORMANCE FOOD GRO | COM | 71375510 | 22,773 | 737,712 | SH | DEFINED | 1,2,5 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 89 | 17,817 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 6,050 | 618,593 | SH | DEFINED | 1,2 |
| PERINI CORP | COM | 71383910 | 15,475 | 419,819 | SH | DEFINED | 1,2,6 |
| PERKINELMER INC | COM | 71404610 | 72,857 | 3,008,133 | SH | DEFINED | 1,2,5,6,10,12,13 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 57 | 23,800 | SH | DEFINED | 1 |
| PEROT SYS CORP | CL A | 71426510 | 28,861 | 1,615,047 | SH | DEFINED | 1,2,5,6,12 |
| PERRIGO CO | COM | 71429010 | 39,606 | 2,242,720 | SH | DEFINED | 1,2,5 |
| PERVASIVE SOFTWARE I | COM | 71571010 | 78 | 19,100 | SH | DEFINED | 1 |
| PETMED EXPRESS INC | COM | 71638210 | 10,994 | 927,794 | SH | DEFINED | 1 |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 1,369 | 131,597 | SH | DEFINED | 1,2,5 |
| PETRO-CDA | COM | 71644E10 | 941 | 24,001 | SH | DEFINED | 1 |
| PETROHAWK ENERGY COR | COM | 71649510 | 33,279 | 2,526,843 | SH | DEFINED | 1,2,5,6 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 86,114 | 963,785 | SH | DEFINED | 1,2,7 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 104,692 | 1,052,073 | SH | DEFINED | 1,2,4,5 |
| PETROLEUM DEV CORP | COM | 71657810 | 21,525 | 401,804 | SH | DEFINED | 1,2,5,6 |
| PETROQUEST ENERGY IN | COM | 71674810 | 8,489 | 726,214 | SH | DEFINED | 1,2,6 |
| PETSMART INC | COM | 71676810 | 87,045 | 2,640,939 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PFF BANCORP INC | COM | 69331W10 | 17,465 | 575,829 | SH | DEFINED | 1,2 |
| PFIZER INC | COM | 71708110 | 5,768,129 | 228,350,309 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PFSWEB INC | COM | 71709810 | 11 | 10,481 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| PG&E CORP | COM | 69331C10 | 633,901 | 13,132,396 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PGT INC | COM | 69336V10 | 1,623 | 135,279 | SH | DEFINED | 1,2,5 |
| PHARMACEUTICAL | | | | | | | |

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|-------------------------|-------------|----------|---------|-----------|----|---------|----------------|
| PROD | COM | 71712410 | 64,502 | 1,914,564 | SH | DEFINED | 1,2,5,12 |
| PHARMACYCLICS INC | COM | 71693310 | 75 | 28,088 | SH | DEFINED | 1,5 |
| PHARMANET DEV GROUP | COM | 71714810 | 17,377 | 668,351 | SH | DEFINED | 1,2 |
| PHARMION CORP | COM | 71715B40 | 10,471 | 398,283 | SH | DEFINED | 1,2,6 |
| PHARMOS CORP | COM PAR \$. | 71713930 | 19 | 12,713 | SH | DEFINED | 1 |
| PHASE FORWARD INC | COM | 71721R40 | 8,009 | 609,964 | SH | DEFINED | 1,2 |
| PHELPS DODGE CORP | COM | 71726510 | 1,959 | 15,131 | SH | DEFINED | 1,7 |
| PHH CORP | COM NEW | 69332020 | 30,542 | 999,415 | SH | DEFINED | 1,2,5 |
| PHI INC | COM NON VT | 69336T20 | 5,885 | 217,464 | SH | DEFINED | 1 |
| PHILADELPHIA CONS HL | COM | 71752810 | 34,273 | 779,115 | SH | DEFINED | 1,2,5,6 |
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 39,527 | 748,625 | SH | DEFINED | 1,2,7 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 84,184 | 1,431,703 | SH | DEFINED | 1,2,12 |
| PHOENIX COS INC NEW | COM | 71902E10 | 44,033 | 3,172,424 | SH | DEFINED | 1,2,5 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 207 | 33,094 | SH | DEFINED | 1 |
| PHOTOMEDEX INC | COM | 71935810 | 27 | 19,600 | SH | DEFINED | 1 |
| PHOTON DYNAMICS INC | COM | 71936410 | 5,376 | 426,323 | SH | DEFINED | 1,2 |
| PHOTRONICS INC | COM | 71940510 | 12,132 | 780,218 | SH | DEFINED | 1,2,5 |
| PHYSICIANS FORMULA H | COM | 71942710 | 1,905 | 100,913 | SH | DEFINED | 1 |
| PICO HLDGS INC | COM NEW | 69336620 | 12,588 | 294,734 | SH | DEFINED | 1,2,6 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 45,988 | 1,743,292 | SH | DEFINED | 1,2,5 |
| PIER 1 IMPORTS INC | COM | 72027910 | 10,850 | 1,570,174 | SH | DEFINED | 1,2,5 |
| PIKE ELEC CORP | COM | 72128310 | 4,331 | 239,567 | SH | DEFINED | 1,2,6 |
| PILGRIMS PRIDE CORP | COM | 72146710 | 26,566 | 800,430 | SH | DEFINED | 1,2,6 |
| PINNACLE AIRL CORP | COM | 72344310 | 458 | 26,500 | SH | DEFINED | 1 |
| PINNACLE ENTMT INC | COM | 72345610 | 24,448 | 841,002 | SH | DEFINED | 1,2,5,6 |
| PINNACLE FINL PARTNE | COM | 72346Q10 | 6,675 | 218,792 | SH | DEFINED | 1,2 |
| PINNACLE WEST CAP CO | COM | 72348410 | 303,628 | 6,292,805 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PIONEER COS INC | COM NEW | 72364330 | 6,708 | 242,696 | SH | DEFINED | 1,2 |
| PIONEER DRILLING CO | COM | 72365510 | 8,781 | 691,954 | SH | DEFINED | 1,2,5,6 |
| PIONEER NAT RES CO | COM | 72378710 | 107,141 | 2,485,282 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PIPER JAFFRAY COS | COM | 72407810 | 26,123 | 421,742 | SH | DEFINED | 1,2,5 |
| PITNEY BOWES INC | COM | 72447910 | 268,085 | 5,906,251 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PIXELWORKS INC | COM | 72581M10 | 159 | 96,605 | SH | DEFINED | 1,5 |
| PLACER SIERRA BANCSH | COM | 72607910 | 5,803 | 214,437 | SH | DEFINED | 1,2 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 5,192 | 90,128 | SH | DEFINED | 1,2 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 79,206 | 1,754,679 | SH | DEFINED | 1,2,5,6,12 |
| PLANAR SYS INC | COM | 72690010 | 585 | 67,460 | SH | DEFINED | 1,2,5 |
| PLANETOUT INC | COM | 72705810 | 61 | 18,200 | SH | DEFINED | 1,5 |
| PLANTRONICS INC NEW | COM | 72749310 | 29,309 | 1,240,853 | SH | DEFINED | 1,2,5,6,12 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 3,034 | 94,591 | SH | DEFINED | 1,2,5 |
| PLATO LEARNING INC | COM | 72764Y10 | 111 | 26,547 | SH | DEFINED | 1 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 3,691 | 358,652 | SH | DEFINED | 1,2,6 |
| PLAYTEX PRODS INC | COM | 72813P10 | 26,722 | 1,969,160 | SH | DEFINED | 1,2,6 |

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|-------------------------|------------|----------|---------|------------|----|---------|----------------|
| PLEXUS CORP | COM | 72913210 | 19,012 | 1,108,580 | SH | DEFINED | 1,2,5,6 |
| PLUG POWER INC | COM | 72919P10 | 3,174 | 1,004,446 | SH | DEFINED | 1,2,5,6 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 181,473 | 4,603,583 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PLX TECHNOLOGY INC | COM | 69341710 | 4,059 | 416,702 | SH | DEFINED | 1,2,5 |
| PMA CAP CORP | CL A | 69341920 | 6,999 | 745,385 | SH | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 256 | 17,442 | SH | DEFINED | 1,2 |
| PMC-SIERRA INC | COM | 69344F10 | 39,185 | 5,589,822 | SH | DEFINED | 1,2,5,6,10,12, |
| PMI GROUP INC | COM | 69344M10 | 82,061 | 1,814,699 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PNC FINL SVCS GROUP | COM | 69347510 | 710,292 | 9,869,278 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PNM RES INC | COM | 69349H10 | 62,583 | 1,937,539 | SH | DEFINED | 1,2,5 |
| POGO PRODUCING CO | COM | 73044810 | 47,510 | 987,724 | SH | DEFINED | 1,2,5,12 |
| POLARIS INDS INC | COM | 73106810 | 33,380 | 695,702 | SH | DEFINED | 1,2,5,6 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 137,925 | 1,564,659 | SH | DEFINED | 1,2,5,6,7,8,10 |
| POLYCOM INC | COM | 73172K10 | 70,568 | 2,117,258 | SH | DEFINED | 1,2,5,6,12 |
| POLYMEDICA CORP | COM | 73173810 | 20,079 | 474,354 | SH | DEFINED | 1,2,6 |
| POLYONE CORP | COM | 73179P10 | 10,810 | 1,772,160 | SH | DEFINED | 1,2,5 |
| POMEROY IT SOLUTIONS | COM | 73182210 | 137 | 15,201 | SH | DEFINED | 1 |
| POOL CORPORATION | COM | 73278L10 | 23,526 | 657,150 | SH | DEFINED | 1,2,5,6 |
| POPE & TALBOT INC | COM | 73282710 | 149 | 22,028 | SH | DEFINED | 1,5 |
| POPE RES DEL LTD | | | | | | | |
| PAR | DEPOSITRY | 73285710 | 286 | 7,132 | SH | DEFINED | 1 |
| POPULAR INC | COM | 73317410 | 64,268 | 3,880,944 | SH | DEFINED | 1,2,5,6,10,12 |
| PORTEC RAIL PRODS IN | COM | 73621210 | 135 | 13,300 | SH | DEFINED | 1 |
| PORTFOLIO | | | | | | | |
| RECOVERY A | COM | 73640Q10 | 18,653 | 417,769 | SH | DEFINED | 1,2,6 |
| PORTLAND GEN ELEC CO | COM NEW | 73650884 | 12,949 | 443,454 | SH | DEFINED | 1,2 |
| PORTUGAL TELECOM | | | | | | | |
| SGP | SPONSORED | 73727310 | 520 | 38,713 | SH | DEFINED | 1 |
| POSCO | SPONSORED | 69348310 | 2,257 | 21,716 | SH | DEFINED | 1,2 |
| POSSIS MEDICAL INC | COM | 73740710 | 7,363 | 565,921 | SH | DEFINED | 1 |
| POST PPTYS INC | COM | 73746410 | 53,751 | 1,175,401 | SH | DEFINED | 1,2,3,5 |
| POTLATCH CORP NEW | COM | 73763010 | 44,672 | 975,804 | SH | DEFINED | 1,2,5,12 |
| POWELL INDS INC | COM | 73912810 | 4,412 | 137,878 | SH | DEFINED | 1 |
| POWER-ONE INC | COM | 73930810 | 7,285 | 1,273,598 | SH | DEFINED | 1,2,5,6 |
| POWERWAVE | | | | | | | |
| TECHNOLOGI | COM | 73936310 | 17,233 | 3,028,728 | SH | DEFINED | 1,2,5 |
| POZEN INC | COM | 73941U10 | 9,767 | 662,158 | SH | DEFINED | 1,2,5 |
| PPG INDS INC | COM | 69350610 | 435,353 | 6,191,910 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PPL CORP | COM | 69351T10 | 493,777 | 12,072,792 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PRA INTL | COM | 69353C10 | 5,954 | 276,137 | SH | DEFINED | 1,2,6 |
| PRAXAIR INC | COM | 74005P10 | 551,816 | 8,764,542 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 18,945 | 378,067 | SH | DEFINED | 1,2,6 |
| PRECISION | | | | | | | |
| CASTPARTS | COM | 74018910 | 233,137 | 2,240,624 | SH | DEFINED | 1,2,5,12 |
| PREFERRED BK LOS ANG | COM | 74036710 | 3,824 | 97,535 | SH | DEFINED | 1 |
| PREMIER CMNTY BANKSH | COM | 74047310 | 236 | 7,200 | SH | DEFINED | 1 |
| PREMIER | | | | | | | |
| EXIBITIONS I | COM | 74051E10 | 838 | 70,700 | SH | DEFINED | 1,5 |
| PREMIERE GLOBAL SVCS | COM | 74058510 | 16,197 | 1,443,557 | SH | DEFINED | 1,2 |
| PREMIERWEST BANCORP | COM | 74092110 | 2,822 | 208,913 | SH | DEFINED | 1 |

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|-------------------------|---------|----------|-----------|------------|----|---------|----------------|
| PREMIUM STD FARMS IN | COM | 74060C10 | 3,801 | 180,633 | SH | DEFINED | 1,2 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 8,036 | 407,488 | SH | DEFINED | 1,2 |
| PRESSTEK INC | COM | 74111310 | 3,174 | 524,641 | SH | DEFINED | 1,2,5 |
| PRESTIGE BRANDS HLDG | COM | 74112D10 | 8,335 | 703,364 | SH | DEFINED | 1,2 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 324,997 | 6,886,995 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PRICELINE COM INC | COM NEW | 74150340 | 36,062 | 677,090 | SH | DEFINED | 1,2,5,6,12 |
| PRICESMART INC | COM | 74151110 | 2,434 | 158,469 | SH | DEFINED | 1,2 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 104,886 | 3,484,580 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PRIMEDIA INC | COM | 74157K10 | 9,106 | 3,423,396 | SH | DEFINED | 1,2,5,6 |
| PRIMEENERGY CORP | COM | 74158E10 | 889 | 15,290 | SH | DEFINED | 1 |
| PRIMUS GUARANTY LTD | SHS | G7245710 | 336 | 27,300 | SH | DEFINED | 1,6 |
| PRINCETON REVIEW INC | COM | 74235210 | 200 | 37,183 | SH | DEFINED | 1,5 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 415,108 | 6,933,496 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PRIVATE MEDIA GROUP | COM | 74266R10 | 463 | 188,400 | SH | DEFINED | 1 |
| PRIVATEBANCORP INC | COM | 74296210 | 13,347 | 365,073 | SH | DEFINED | 1,2,5,6 |
| PROASSURANCE CORP | COM | 74267C10 | 30,140 | 589,245 | SH | DEFINED | 1,2,5 |
| PROCENTURY CORP | COM | 74268T10 | 750 | 32,340 | SH | DEFINED | 1,2 |
| PROCTER & GAMBLE CO | COM | 74271810 | 6,064,628 | 96,020,069 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PROGENICS PHARMACEUT | COM | 74318710 | 12,628 | 533,294 | SH | DEFINED | 1,2,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|-------------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|----------------|
| PROGRESS ENERGY INC | COM | 74326310 | 1,046,833 | 20,754,022 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PROGRESS SOFTWARE CO | COM | 74331210 | 22,774 | 729,926 | SH | DEFINED | 1,2,5,6 |
| PROGRESSIVE CORP OHI | COM | 74331510 | 465,877 | 21,350,928 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PROGRESSIVE GAMING I | COM | 74332S10 | 2,436 | 541,366 | SH | DEFINED | 1 |
| PROLIANCE INTL INC | COM | 74340R10 | 105 | 27,874 | SH | DEFINED | 1,2,5 |
| PROLOGIS | SH BEN INT | 74341010 | 609,294 | 9,383,865 | SH | DEFINED | 1,2,3,5,6,7,8, |
| PROQUEST COMPANY | COM | 74346P10 | 1,929 | 214,371 | SH | DEFINED | 1,2,5 |
| PROSPERITY BANCSHARE | COM | 74360610 | 22,069 | 635,251 | SH | DEFINED | 1,2 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 68,711 | 1,560,199 | SH | DEFINED | 1,2,5,12 |
| PROVIDENCE SVC CORP | COM | 74381510 | 4,666 | 196,696 | SH | DEFINED | 1 |
| PROVIDENT BANKSHARES | COM | 74385910 | 22,858 | 695,617 | SH | DEFINED | 1,2,5 |
| PROVIDENT FINL | | | | | | | |

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|-------------------------------|-----------|----------|-----------|-------------|----|---------|------------------|
| SVCS | COM | 74386T10 | 27,237 | 1,560,846 | SH | DEFINED | 1,2,5 |
| PROVIDENT NEW YORK B | COM | 74402810 | 10,235 | 723,331 | SH | DEFINED | 1,2 |
| PRUDENTIAL FINL INC | COM | 74432010 | 1,099,605 | 12,182,634 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PRUDENTIAL PLC PS BUSINESS PK | ADR | 74435K20 | 941 | 33,195 | SH | DEFINED | 1 |
| INC | COM | 69360J10 | 38,137 | 540,799 | SH | DEFINED | 1,2,3,5,6 |
| PSS WORLD MED INC PSYCHIATRIC | COM | 69366A10 | 28,012 | 1,325,064 | SH | DEFINED | 1,2,5,6,12 |
| SOLUTION | COM | 74439H10 | 49,835 | 1,236,283 | SH | DEFINED | 1,2,6,12 |
| PUBLIC STORAGE INC | COM | 74460D10 | 435,104 | 4,596,004 | SH | DEFINED | 1,2,3,5,6,7,8,10 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 657,902 | 7,922,717 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PUBLICIS S A NEW | SPONSORED | 74463M10 | 436 | 8,979 | SH | DEFINED | 1 |
| PUGET ENERGY INC | COM | 74531010 | 47,028 | 1,831,307 | SH | DEFINED | 1,2,5,12 |
| NEW | COM | 74586710 | 181,647 | 6,864,979 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PULTE HOMES INC | COM | 74586710 | 181,647 | 6,864,979 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PVF CAPITAL CORP | COM | 69365410 | 148 | 11,927 | SH | DEFINED | 1 |
| PW EAGLE INC | COM | 69366Y10 | 6,070 | 183,719 | SH | DEFINED | 1,2 |
| PXRE GROUP LTD | COM | G7301810 | 311 | 64,760 | SH | DEFINED | 1,5 |
| Q MED | COM | 74791410 | 53 | 12,007 | SH | DEFINED | 1 |
| QAD INC | COM | 74727D10 | 1,706 | 187,446 | SH | DEFINED | 1,2 |
| QC HLDGS INC | COM | 74729T10 | 738 | 55,535 | SH | DEFINED | 1,2 |
| QLOGIC CORP | COM | 74727710 | 90,371 | 5,315,953 | SH | DEFINED | 1,2,5,6,7,8,10 |
| QUADRA REALTY TRUST | COM | 74694510 | 416 | 31,900 | SH | DEFINED | 1 |
| QUAKER CHEM CORP | COM | 74731610 | 539 | 22,654 | SH | DEFINED | 1,5 |
| QUAKER FABRIC CORP N | COM | 74739910 | 16 | 13,821 | SH | DEFINED | 1 |
| QUALCOMM INC | COM | 74752510 | 1,847,815 | 43,314,933 | SH | DEFINED | 1,2,5,6,7,8,10 |
| QUALITY DISTR INC | COM | 74756M10 | 1,427 | 165,009 | SH | DEFINED | 1,5 |
| FL | COM | 74758210 | 14,470 | 361,740 | SH | DEFINED | 1,2,6 |
| QUALITY SYS INC | COM | 74762010 | 32,158 | 759,345 | SH | DEFINED | 1,2,12 |
| QUANEX CORP | COM | 74762010 | 32,158 | 759,345 | SH | DEFINED | 1,2,12 |
| QUANTA SVCS INC | COM | 74762E10 | 66,259 | 2,627,226 | SH | DEFINED | 1,2,5,6,12 |
| QUANTUM CORP | COM DSSG | 74790620 | 9,608 | 3,558,572 | SH | DEFINED | 1,2,5 |
| QUANTUM FUEL SYS | COM | 74765E10 | 1,384 | 1,134,212 | SH | DEFINED | 1,5 |
| TEC | COM | 74765E10 | 1,384 | 1,134,212 | SH | DEFINED | 1,5 |
| QUEST DIAGNOSTICS | COM | 74834L10 | 216,597 | 4,343,240 | SH | DEFINED | 1,2,5,6,7,8,10 |
| IN | COM | 74834L10 | 216,597 | 4,343,240 | SH | DEFINED | 1,2,5,6,7,8,10 |
| QUEST RESOURCE | COM NEW | 74834930 | 2,810 | 306,442 | SH | DEFINED | 1,5 |
| CORP | COM NEW | 74834930 | 2,810 | 306,442 | SH | DEFINED | 1,5 |
| QUEST SOFTWARE INC | COM | 74834T10 | 19,783 | 1,215,943 | SH | DEFINED | 1,2,5,6 |
| QUESTAR CORP | COM | 74835610 | 242,657 | 2,720,063 | SH | DEFINED | 1,2,5,6,7,8,10 |
| QUICKLOGIC CORP | COM | 74837P10 | 47 | 16,818 | SH | DEFINED | 1 |
| QUICKSILVER | COM | 74837R10 | 37,174 | 934,714 | SH | DEFINED | 1,2,5,6,12 |
| RESOURCE | COM | 74837R10 | 37,174 | 934,714 | SH | DEFINED | 1,2,5,6,12 |
| QUIDEL CORP | COM | 74838J10 | 5,836 | 486,316 | SH | DEFINED | 1,5 |
| QUIKSILVER INC | COM | 74838C10 | 32,585 | 2,809,050 | SH | DEFINED | 1,2,5 |
| QUIXOTE CORP | COM | 74905610 | 201 | 10,015 | SH | DEFINED | 1 |
| QUOVADX INC | COM | 74913K10 | 95 | 37,359 | SH | DEFINED | 1,5 |
| QWEST | COM | 74912110 | 986,422 | 109,724,406 | SH | DEFINED | 1,2,5,6,7,8,10 |
| COMMUNICATIONS | COM | 74912110 | 986,422 | 109,724,406 | SH | DEFINED | 1,2,5,6,7,8,10 |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 53,255 | 751,234 | SH | DEFINED | 1,2,5,12 |
| RACKABLE SYS INC | COM | 75007710 | 7,524 | 443,396 | SH | DEFINED | 1,2,5,6 |
| RADIAN GROUP INC | COM | 75023610 | 107,484 | 1,958,520 | SH | DEFINED | 1,2,5,6,7,8,10 |
| RADIANT SYSTEMS | COM | 75025N10 | 5,114 | 392,456 | SH | DEFINED | 1 |
| INC | COM | 75025N10 | 5,114 | 392,456 | SH | DEFINED | 1 |
| RADIATION THERAPY | COM | 75032320 | 5,836 | 190,460 | SH | DEFINED | 1,2,6 |
| SV | COM | 75032320 | 5,836 | 190,460 | SH | DEFINED | 1,2,6 |
| RADIO ONE INC | CL A | 75040P10 | 634 | 97,979 | SH | DEFINED | 1,2 |

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|-----------------------|------------|----------|---------|------------|----|---------|----------------|
| RADIO ONE INC | CL D NON V | 75040P40 | 9,729 | 1,506,038 | SH | DEFINED | 1,2,5 |
| RADIOSHACK CORP | COM | 75043810 | 105,117 | 3,888,888 | SH | DEFINED | 1,2,5,6,7,8,10 |
| RADISYS CORP | COM | 75045910 | 7,730 | 473,061 | SH | DEFINED | 1,2,5 |
| RADWARE LTD | ORD | M8187310 | 140 | 10,366 | SH | DEFINED | 1,2,5 |
| RADYNE CORP | COM NEW | 75061140 | 2,359 | 258,609 | SH | DEFINED | 1 |
| RAE SYS INC | COM | 75061P10 | 1,049 | 365,629 | SH | DEFINED | 1,2,5 |
| RAIT FINANCIAL TRUST | COM | 74922710 | 29,950 | 1,071,944 | SH | DEFINED | 1,2 |
| RALCORP HLDGS INC | COM | 75102810 | 31,045 | 482,815 | SH | DEFINED | 1,2,5,6 |
| RAM ENERGY RESOURCES | COM | 75130P10 | 1,060 | 228,898 | SH | DEFINED | 1 |
| RAMBUS INC DEL | COM | 75091710 | 24,231 | 1,140,278 | SH | DEFINED | 1,2,5,6,12 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 18,907 | 529,466 | SH | DEFINED | 1,2,3 |
| RANGE RES CORP | COM | 75281A10 | 55,773 | 1,669,849 | SH | DEFINED | 1,2,5,6,7,8,10 |
| RARE HOSPITALITY INT | COM | 75382010 | 16,996 | 564,823 | SH | DEFINED | 1,2,5,6 |
| RASER TECHNOLOGIES I | COM | 75405510 | 930 | 178,787 | SH | DEFINED | 1 |
| RAVEN INDS INC | COM | 75421210 | 7,392 | 263,521 | SH | DEFINED | 1,2,6 |
| RAYMOND JAMES FINANC | COM | 75473010 | 46,757 | 1,571,150 | SH | DEFINED | 1,2,5 |
| RAYONIER INC | COM | 75490710 | 49,354 | 1,147,764 | SH | DEFINED | 1,2,5,12 |
| RAYTHEON CO | COM NEW | 75511150 | 663,197 | 12,641,962 | SH | DEFINED | 1,2,5,6,7,8,10 |
| RBC BEARINGS INC | COM | 75524B10 | 15,494 | 463,490 | SH | DEFINED | 1,2,6 |
| RC2 CORP | COM | 74938810 | 21,962 | 543,759 | SH | DEFINED | 1,2,6 |
| RCN CORP | COM NEW | 74936120 | 13,999 | 547,909 | SH | DEFINED | 1,2,6 |
| READING INTERNATIONAL | CL A | 75540810 | 196 | 23,000 | SH | DEFINED | 1 |
| REALNETWORKS INC | COM | 75605L10 | 19,992 | 2,546,710 | SH | DEFINED | 1,2,5,6 |
| REALOGY CORP | COM | 75605E10 | 178,662 | 6,033,840 | SH | DEFINED | 1,2,5,6,7,8,10 |
| REALTY INCOME CORP | COM | 75610910 | 54,324 | 1,926,377 | SH | DEFINED | 1,2,3,5 |
| RED HAT INC | COM | 75657710 | 45,472 | 1,983,096 | SH | DEFINED | 1,2,5,6,12 |
| RED LION HOTELS CORP | COM | 75676410 | 311 | 25,010 | SH | DEFINED | 1 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 10,847 | 279,422 | SH | DEFINED | 1,2,6 |
| REDDY ICE HLDGS INC | COM | 75734R10 | 9,802 | 324,794 | SH | DEFINED | 1,2 |
| REDWOOD TR INC | COM | 75807540 | 19,873 | 380,853 | SH | DEFINED | 1,2 |
| REED ELSEVIER N V | SPONSORED | 75820410 | 631 | 17,764 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONSORED | 75820510 | 560 | 11,670 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COM | 75875010 | 30,321 | 653,761 | SH | DEFINED | 1,2,5,12 |
| REGAL ENTMT GROUP | CL A | 75876610 | 12,739 | 641,108 | SH | DEFINED | 1,2,5 |
| REGENCY CTRS CORP | COM | 75884910 | 160,868 | 1,925,414 | SH | DEFINED | 1,2,3,5,6,7,8, |
| REGENCY ENERGY PARTN | COM UNITS | 75885Y10 | 923 | 35,054 | SH | DEFINED | 1,2 |
| REGENERATION TECH IN | COM | 75886N10 | 237 | 32,657 | SH | DEFINED | 1 |
| REGENERON PHARMACEUT | COM | 75886F10 | 26,173 | 1,210,579 | SH | DEFINED | 1,2,5,6 |
| REGENT COMMUNICATION | COM | 75886510 | 186 | 57,626 | SH | DEFINED | 1 |
| REGIONS FINANCIAL CO | COM | 7591EP10 | 722,214 | 20,418,836 | SH | DEFINED | 1,2,5,6,7,8,10 |
| REGIS CORP MINN | COM | 75893210 | 43,596 | 1,079,906 | SH | DEFINED | 1,2,5 |
| REHABCARE GROUP INC | COM | 75914810 | 5,110 | 322,016 | SH | DEFINED | 1,2,5 |
| REINSURANCE GROUP AM | COM | 75935110 | 20,887 | 361,860 | SH | DEFINED | 1,2,5 |

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|----------------------|-----|----------|---------|-----------|----|---------|----------------|
| RELIANCE STEEL & ALU | COM | 75950910 | 57,351 | 1,184,938 | SH | DEFINED | 1,2,5,12 |
| RELIANT ENERGY INC | COM | 75952B10 | 130,318 | 6,413,280 | SH | DEFINED | 1,2,5,6,7,8,10 |
| RENAISSANCE LEARNING | COM | 75968L10 | 1,759 | 133,593 | SH | DEFINED | 1,6 |
| RENAISSANCERE HOLDIN | COM | G7496G10 | 54,415 | 1,085,260 | SH | DEFINED | 1,2,5,6,7,8,10 |
| RENASANT CORP | COM | 75970E10 | 7,230 | 292,941 | SH | DEFINED | 1,2 |
| RENOVIS INC | COM | 75988510 | 2,079 | 594,006 | SH | DEFINED | 1,2,5 |
| RENT A CTR INC NEW | COM | 76009N10 | 59,396 | 2,122,799 | SH | DEFINED | 1,2,5 |
| RENTECH INC | COM | 76011210 | 6,543 | 2,083,888 | SH | DEFINED | 1,2,5,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| RENTRAK CORP | COM | 76017410 | 286 | 18,300 | SH | DEFINED 1 |
| REPLIDYNE INC | COM | 76028W10 | 101 | 18,149 | SH | DEFINED 1,2 |
| REPLIGEN CORP | COM | 75991610 | 90 | 28,613 | SH | DEFINED 1,5 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 1,675 | 49,933 | SH | DEFINED 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 17,239 | 750,830 | SH | DEFINED 1,2 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 5,001 | 221,167 | SH | DEFINED 1,2 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 208 | 16,123 | SH | DEFINED 1 |
| REPUBLIC PROPERTY TR | COM | 76073710 | 4,929 | 428,997 | SH | DEFINED 1,3 |
| REPUBLIC SVCS INC | COM | 76075910 | 146,853 | 5,278,696 | SH | DEFINED 1,2,5,6,7,8,10 |
| RES-CARE INC | COM | 76094310 | 10,764 | 615,107 | SH | DEFINED 1,2,6 |
| RESEARCH IN MOTION L | COM | 76097510 | 2,104 | 15,417 | SH | DEFINED 1,5 |
| RESMED INC | COM | 76115210 | 60,995 | 1,210,940 | SH | DEFINED 1,2,5,6,12 |
| RESOURCE AMERICA INC | CL A | 76119520 | 7,133 | 301,859 | SH | DEFINED 1,2,5 |
| RESOURCE CAP CORP | COM | 76120W30 | 2,224 | 137,824 | SH | DEFINED 1,2 |
| RESOURCES CONNECTION | COM | 76122Q10 | 25,029 | 782,403 | SH | DEFINED 1,2,6 |
| RESPIRONICS INC | COM | 76123010 | 32,250 | 768,040 | SH | DEFINED 1,2,5,6,12 |
| RESTORATION HARDWARE | COM | 76098110 | 3,174 | 483,863 | SH | DEFINED 1,5 |
| RETAIL VENTURES INC | COM | 76128Y10 | 7,407 | 351,897 | SH | DEFINED 1,2,6 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 71 | 23,200 | SH | DEFINED 1 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 727 | 13,165 | SH | DEFINED 1,2 |
| REVLON INC | CL A | 76152550 | 3,931 | 3,674,129 | SH | DEFINED 1,2,6 |
| REWARDS NETWORK INC | COM | 76155710 | 6,612 | 1,247,617 | SH | DEFINED 1 |
| REX STORES CORP | COM | 76162410 | 478 | 29,214 | SH | DEFINED 1 |
| REXAM PLC | SP ADR NEW | 76165540 | 300 | 5,518 | SH | DEFINED 1 |
| REYNOLDS AMERICAN IN | COM | 76171310 | 299,547 | 4,799,662 | SH | DEFINED 1,2,5,6,10,12, |
| RF MICRODEVICES | | | | | | |

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|--------------------|------------|----------|---------|-----------|----|---------|----------------|
| INC | COM | 74994110 | 44,081 | 7,075,630 | SH | DEFINED | 1,2,5,6,12 |
| RICHARDSON | | | | | | | |
| ELECTRS L | COM | 76316510 | 96 | 10,300 | SH | DEFINED | 1 |
| RIGEL | | | | | | | |
| PHARMACEUTICAL | COM NEW | 76655960 | 4,961 | 456,817 | SH | DEFINED | 1,2,5,6 |
| RIGHTNOW | | | | | | | |
| TECHNOLOGIE | COM | 76657R10 | 3,725 | 227,409 | SH | DEFINED | 1,6 |
| RIMAGE CORP | COM | 76672110 | 329 | 12,700 | SH | DEFINED | 1 |
| RIO TINTO PLC | SPONSORED | 76720410 | 26,323 | 115,546 | SH | DEFINED | 1 |
| RITCHIE BROS | | | | | | | |
| AUCTION | COM | 76774410 | 283 | 4,844 | SH | DEFINED | 1,5 |
| RITE AID CORP | COM | 76775410 | 41,746 | 7,234,925 | SH | DEFINED | 1,2,5,6 |
| RIVERBED | | | | | | | |
| TECHNOLOGY | COM | 76857310 | 1,771 | 64,075 | SH | DEFINED | 1,2 |
| RIVERVIEW BANCORP | | | | | | | |
| IN | COM | 76939710 | 262 | 16,450 | SH | DEFINED | 1 |
| RIVIERA HLDGS CORP | COM | 76962710 | 4,713 | 168,638 | SH | DEFINED | 1,2,5 |
| RLI CORP | COM | 74960710 | 114,728 | 2,088,627 | SH | DEFINED | 1,2 |
| ROBBINS & MYERS | | | | | | | |
| INC | COM | 77019610 | 8,746 | 234,544 | SH | DEFINED | 1,2 |
| ROBERT HALF INTL | | | | | | | |
| INC | COM | 77032310 | 154,567 | 4,176,354 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ROCHESTER MED CORP | COM | 77149710 | 314 | 13,797 | SH | DEFINED | 1 |
| ROCK OF AGES CORP | CL A | 77263210 | 58 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 38,635 | 1,163,704 | SH | DEFINED | 1,2 |
| ROCKVILLE FINL INC | COM | 77418610 | 1,542 | 102,613 | SH | DEFINED | 1 |
| ROCKWELL | | | | | | | |
| AUTOMATION | COM | 77390310 | 265,317 | 4,431,554 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ROCKWELL COLLINS | | | | | | | |
| INC | COM | 77434110 | 306,168 | 4,574,457 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ROCKWOOD HLDGS INC | COM | 77441510 | 18,595 | 671,788 | SH | DEFINED | 1,2 |
| ROFIN SINAR | | | | | | | |
| TECHNOLO | COM | 77504310 | 23,186 | 391,784 | SH | DEFINED | 1,2,5,6 |
| ROGERS | | | | | | | |
| COMMUNICATION | CL B | 77510920 | 1,017 | 31,032 | SH | DEFINED | 1 |
| ROGERS CORP | COM | 77513310 | 12,739 | 287,239 | SH | DEFINED | 1,2,6 |
| ROHM & HAAS CO | COM | 77537110 | 250,826 | 4,849,686 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ROLLINS INC | COM | 77571110 | 16,875 | 733,357 | SH | DEFINED | 1,2,6 |
| ROMA FINANCIAL | | | | | | | |
| CORP | COM | 77581P10 | 1,649 | 106,359 | SH | DEFINED | 1,2,6 |
| ROPER INDS INC NEW | COM | 77669610 | 91,230 | 1,662,355 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ROSETTA RESOURCES | | | | | | | |
| IN | COM | 77777930 | 19,764 | 962,224 | SH | DEFINED | 1,2 |
| ROSS STORES INC | COM | 77829610 | 97,582 | 2,836,675 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ROSTELECOM OPEN | | | | | | | |
| JT S | SPONSORED | 77852910 | 1,559 | 30,037 | SH | DEFINED | 1,2,5 |
| ROTECH HEALTHCARE | | | | | | | |
| IN | COM | 77866910 | 21 | 12,100 | SH | DEFINED | 1 |
| ROWAN COS INC | COM | 77938210 | 136,815 | 4,213,574 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ROYAL BANCSHARES | | | | | | | |
| PA | CL A | 78008110 | 2,097 | 88,311 | SH | DEFINED | 1 |
| ROYAL BK CDA | | | | | | | |
| MONTREA | COM | 78008710 | 580 | 11,614 | SH | DEFINED | 1,14 |
| ROYAL CARIBBEAN | | | | | | | |
| CRUI | COM | V7780T10 | 28,082 | 666,089 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ROYAL DUTCH SHELL | | | | | | | |
| PL | SPON ADR B | 78025910 | 4,100 | 61,545 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL | | | | | | | |
| PL | SPONS ADR | 78025920 | 7,561 | 114,044 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 10,943 | 363,557 | SH | DEFINED | 1,2,5,6 |
| ROYAL KPN NV | SPONSORED | 78064120 | 157 | 10,041 | SH | DEFINED | 1,2 |
| RPC INC | COM | 74966010 | 8,777 | 526,831 | SH | DEFINED | 1,2,5,6 |

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|---|-----------|----------|---------|------------|----|---------|----------------|
| RPM INTL INC | COM | 74968510 | 53,304 | 2,307,527 | SH | DEFINED | 1,2,5 |
| RTI INTL METALS INC | COM | 74973W10 | 36,815 | 404,516 | SH | DEFINED | 1,2,6,12 |
| RUBY TUESDAY INC | COM | 78118210 | 40,337 | 1,410,392 | SH | DEFINED | 1,2,5,6 |
| RUDDICK CORP RUDOLPH TECHNOLOGIES | COM | 78125810 | 25,615 | 851,568 | SH | DEFINED | 1,2,5 |
| RURAL / METRO CORP | COM | 78127010 | 7,590 | 435,189 | SH | DEFINED | 1,5 |
| RURAL CELLULAR CORP | COM | 78174810 | 188 | 24,900 | SH | DEFINED | 1 |
| RURAL CELLULAR CORP | CL A | 78190410 | 164 | 13,742 | SH | DEFINED | 1 |
| RUSH ENTERPRISES INC | CL A | 78184620 | 7,147 | 372,064 | SH | DEFINED | 1,2,6 |
| RUSS BERRIE & CO RUTHS CHRIS STEAK HS | COM | 78223310 | 2,911 | 206,468 | SH | DEFINED | 1,2 |
| RYANAIR HLDGS PLC | COM | 78333210 | 5,138 | 252,345 | SH | DEFINED | 1,2,6 |
| RYDER SYS INC | SPONSORED | 78351310 | 1,679 | 37,490 | SH | DEFINED | 1,2,5,7 |
| RYERSON INC | COM | 78354910 | 75,767 | 1,535,607 | SH | DEFINED | 1,2,5,6,10,12, |
| RYLAND GROUP INC | COM | 78375P10 | 18,537 | 467,858 | SH | DEFINED | 1,2 |
| S & T BANCORP INC | COM | 78376410 | 46,581 | 1,104,083 | SH | DEFINED | 1,2,5 |
| S Y BANCORP INC | COM | 78385910 | 16,165 | 489,243 | SH | DEFINED | 1,2,5 |
| S1 CORPORATION | COM | 78506010 | 5,065 | 203,748 | SH | DEFINED | 1,2,6 |
| SABA SOFTWARE INC | COM | 78463B10 | 6,936 | 1,156,081 | SH | DEFINED | 1,2,5,6 |
| SABRE HLDGS CORP | COM NEW | 78493260 | 247 | 37,710 | SH | DEFINED | 1 |
| SAFECO CORP | CL A | 78590510 | 126,344 | 3,857,828 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SAFEGUARD SCIENTIFIC | COM | 78642910 | 201,481 | 3,032,978 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SAFENET INC | COM | 78644910 | 5,773 | 1,950,422 | SH | DEFINED | 1,5 |
| SAFETY INS GROUP INC | COM | 78645R10 | 17,582 | 621,273 | SH | DEFINED | 1,2,6 |
| SAFETY INS GROUP INC | COM | 78648T10 | 11,529 | 287,372 | SH | DEFINED | 1,2 |
| SAFWAY INC | COM NEW | 78651420 | 482,328 | 13,163,977 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SAFLINK CORP | COM NEW | 78657830 | 6 | 71,763 | SH | DEFINED | 1,5 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 277 | 28,518 | SH | DEFINED | 1 |
| SAIA INC | COM | 78709Y10 | 6,448 | 271,504 | SH | DEFINED | 1,2,5 |
| SAIC INC | COM | 78390X10 | 24,582 | 1,419,266 | SH | DEFINED | 1,2 |
| SAKS INC | COM | 79377W10 | 47,085 | 2,259,374 | SH | DEFINED | 1,2,5,6,12 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 2,602 | 208,153 | SH | DEFINED | 1,2,6 |
| SALESFORCE COM INC | COM | 79466L30 | 34,343 | 802,039 | SH | DEFINED | 1,2,5,6,12 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 9,592 | 761,283 | SH | DEFINED | 1,2,5,6 |
| SALLY BEAUTY HLDGS I | COM | 79546E10 | 7,984 | 868,765 | SH | DEFINED | 1,2,5,12 |
| SALTON INC | COM | 79575710 | 46 | 19,324 | SH | DEFINED | 1,2 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 2,832 | 265,877 | SH | DEFINED | 1 |
| SANDERSON FARMS INC | COM | 80001310 | 17,672 | 476,848 | SH | DEFINED | 1,2,6 |
| SANDISK CORP | COM | 80004C10 | 258,271 | 5,896,607 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SANDY SPRING BANCORP | COM | 80036310 | 9,280 | 267,910 | SH | DEFINED | 1,2 |
| SANFILIPPO JOHN B & | COM | 80042210 | 164 | 12,300 | SH | DEFINED | 1 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 3,032 | 445,908 | SH | DEFINED | 1,5 |
| SANMINA SCI CORP | COM | 80090710 | 50,007 | 13,814,141 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SANOFI AVENTIS | SPONSORED | 80105N10 | 25,093 | 576,720 | SH | DEFINED | 1,2 |

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|--------------------|----------------|----------|------------------|----------------------|---------------------|--------------------------|----------------|
| SANTANDER BANCORP | COM | 80280910 | 2,193 | 124,547 | SH | DEFINED | 1,2 |
| SANTARUS INC | COM | 80281730 | 5,386 | 765,113 | SH | DEFINED | 1 |
| SANTOS LIMITED | SPONSORED | 80302160 | 262 | 8,057 | SH | DEFINED | 1 |
| SAP | | | | | | | |
| AKTIENGESELLSCHA | SPONSORED | 80305420 | 4,894 | 109,600 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 9,605 | 1,400,140 | SH | DEFINED | 1,2,5,6 |
| SARA LEE CORP | COM | 80311110 | 336,383 | 19,880,767 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SATYAM COMPUTER | | | | | | | |
| SERV | ADR | 80409810 | 14,787 | 651,415 | SH | DEFINED | 1,2,4,5 |
| SAUER-DANFOSS INC | COM | 80413710 | 8,468 | 281,331 | SH | DEFINED | 1,2 |
| SAUL CTRS INC | COM | 80439510 | 29,660 | 521,274 | SH | DEFINED | 1,2,3,5 |
| SAVIENT | | | | | | | |
| PHARMACEUTIC | COM | 80517Q10 | 13,346 | 1,110,289 | SH | DEFINED | 1,2,5 |
| SAVVIS INC | COM NEW | 80542330 | 27,876 | 582,203 | SH | DEFINED | 1,2,6 |
| SBA | | | | | | | |
| COMMUNICATIONS C | COM | 78388J10 | 28,084 | 950,392 | SH | DEFINED | 1,2,6,12 |
| SCANA CORP NEW | COM | 80589M10 | 118,484 | 2,744,580 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SCANSOURCE INC | COM | 80603710 | 15,665 | 583,642 | SH | DEFINED | 1,2,6 |
| SCBT FINANCIAL | | | | | | | |
| CORP | COM | 78401V10 | 5,719 | 157,734 | SH | DEFINED | 1,2,5 |
| SCHAWK INC | CL A | 80637310 | 4,320 | 238,565 | SH | DEFINED | 1 |
| SCHEIN HENRY INC | COM | 80640710 | 80,774 | 1,463,828 | SH | DEFINED | 1,2,5,12 |
| SCHERING PLOUGH | | | | | | | |
| CORP | COM | 80660510 | 871,144 | 34,149,102 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SCHIFF NUTRITION | | | | | | | |
| INT | COM | 80669310 | 75 | 11,000 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COM | 80685710 | 1,961,928 | 28,392,593 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SCHNITZER STL INDS | CL A | 80688210 | 15,679 | 390,307 | SH | DEFINED | 1,2,5 |
| SCHOLASTIC CORP | COM | 80706610 | 27,646 | 888,940 | SH | DEFINED | 1,2,5 |
| SCHOOL SPECIALTY | | | | | | | |
| INC | COM | 80786310 | 13,535 | 374,826 | SH | DEFINED | 1,2,5 |
| SCHULMAN A INC | COM | 80819410 | 10,660 | 452,468 | SH | DEFINED | 1,2 |
| SCHWAB CHARLES | | | | | | | |
| CORP | COM | 80851310 | 497,683 | 27,210,676 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SCHWEITZER-MAUDUIT | | | | | | | |
| I | COM | 80854110 | 5,152 | 207,315 | SH | DEFINED | 1,2 |
| SCICLONE | | | | | | | |
| PHARMACEUTI | COM | 80862K10 | 155 | 56,595 | SH | DEFINED | 1,5 |
| SCIELE PHARMA INC | COM | 80862710 | 18,169 | 767,292 | SH | DEFINED | 1,2,6 |
| SCIENTIFIC GAMES | | | | | | | |
| COR | CL A | 80874P10 | 52,393 | 1,595,885 | SH | DEFINED | 1,2,5,6 |
| SCM MICROSYSTEMS | | | | | | | |
| INC | COM | 78401810 | 74 | 17,355 | SH | DEFINED | 1 |
| SCO GROUP INC | COM | 78403A10 | 16 | 18,024 | SH | DEFINED | 1 |
| SCOLR PHARMA INC | COM | 78402X10 | 65 | 26,800 | SH | DEFINED | 1,5 |
| SCOTTISH PWR PLC | SP ADR FNL | 81013T80 | 1,042 | 16,600 | SH | DEFINED | 1,2 |
| SCOTTISH RE GROUP | | | | | | | |
| LI | SHS | G7353741 | 343 | 85,242 | SH | DEFINED | 1,2,5,6 |
| SCOTTS MIRACLE | | | | | | | |
| GRO C | CL A | 81018610 | 29,542 | 670,944 | SH | DEFINED | 1,2,5,6,12 |
| SCPIE HLDGS INC | COM | 78402P10 | 4,414 | 194,429 | SH | DEFINED | 1,5 |
| SCRIPPS E W CO | | | | | | | |
| OHIO | CL A | 81105420 | 102,070 | 2,284,465 | SH | DEFINED | 1,2,5,6,10,12, |

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|--------------------|------------|----------|-----------|-----------|----|---------|----------------|
| SEABOARD CORP | COM | 81154310 | 33,511 | 14,828 | SH | DEFINED | 1,2,6 |
| SEABRIGHT | | | | | | | |
| INSURANCE | COM | 81165610 | 6,135 | 333,424 | SH | DEFINED | 1 |
| SEACHANGE INTL INC | COM | 81169910 | 254 | 31,246 | SH | DEFINED | 1,5 |
| SEACOAST BKG CORP | | | | | | | |
| FL | COM | 81170730 | 5,142 | 226,800 | SH | DEFINED | 1,2 |
| SEACOR HOLDINGS | | | | | | | |
| INC | COM | 81190410 | 25,806 | 262,257 | SH | DEFINED | 1,2,5 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 63,299 | 2,716,696 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SEALED AIR CORP | | | | | | | |
| NEW | COM | 81211K10 | 152,124 | 4,814,063 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SEALY CORP | COM | 81213930 | 5,902 | 337,619 | SH | DEFINED | 1,2,6 |
| SEARS HLDGS CORP | COM | 81235010 | 1,035,756 | 5,749,087 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SEATTLE GENETICS | | | | | | | |
| INC | COM | 81257810 | 682 | 83,292 | SH | DEFINED | 1 |
| SECURE COMPUTING | | | | | | | |
| COR | COM | 81370510 | 7,716 | 1,002,133 | SH | DEFINED | 1,2,5 |
| SECURITY BANK CORP | COM | 81404710 | 5,939 | 294,893 | SH | DEFINED | 1 |
| SECURITY CAPITAL | | | | | | | |
| ASS | COM | G8018D10 | 2,123 | 75,202 | SH | DEFINED | 1,2 |
| SEI INVESTMENTS CO | COM | 78411710 | 72,291 | 1,200,257 | SH | DEFINED | 1,2,5,12 |
| SELECT COMFORT | | | | | | | |
| CORP | COM | 81616X10 | 15,890 | 892,687 | SH | DEFINED | 1,2,5,6 |
| SELECT SECTOR | | | | | | | |
| SPDR T | SBI HEALTH | 81369Y20 | 553 | 16,429 | SH | DEFINED | 5 |
| SELECT SECTOR | | | | | | | |
| SPDR T | SBI CONS D | 81369Y40 | 3,875 | 101,900 | SH | DEFINED | 5 |
| SELECT SECTOR | | | | | | | |
| SPDR T | SBI INT-EN | 81369Y50 | 11,273 | 187,015 | SH | DEFINED | 5 |
| SELECT SECTOR | | | | | | | |
| SPDR T | SBI INT-FI | 81369Y60 | 3,465 | 97,261 | SH | DEFINED | 5 |
| SELECT SECTOR | | | | | | | |
| SPDR T | SBI INT-IN | 81369Y70 | 5,559 | 156,364 | SH | DEFINED | 5 |
| SELECT SECTOR | | | | | | | |
| SPDR T | SBI INT-UT | 81369Y88 | 1,416 | 35,660 | SH | DEFINED | 5 |
| SELECTICA INC | COM | 81628810 | 129 | 66,348 | SH | DEFINED | 1 |
| SELECTIVE INS | | | | | | | |
| GROUP | COM | 81630010 | 28,753 | 1,129,349 | SH | DEFINED | 1,2,5 |
| SEMCO ENERGY INC | COM | 78412D10 | 397 | 52,069 | SH | DEFINED | 1,5 |
| SEMITOOL INC | COM | 81690910 | 5,083 | 390,985 | SH | DEFINED | 1,5 |
| SEMPRA ENERGY | COM | 81685110 | 554,379 | 9,086,693 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SEMTECH CORP | COM | 81685010 | 24,194 | 1,794,795 | SH | DEFINED | 1,2,5,6 |
| SENIOR HSG PPTYS | | | | | | | |
| TR | SH BEN INT | 81721M10 | 37,862 | 1,584,168 | SH | DEFINED | 1,2,3 |
| SENOMYX INC | COM | 81724Q10 | 6,226 | 502,937 | SH | DEFINED | 1,2 |
| SENSIENT | | | | | | | |
| TECHNOLOGIE | COM | 81725T10 | 34,564 | 1,340,739 | SH | DEFINED | 1,2,5 |
| SEPRACOR INC | COM | 81731510 | 86,385 | 1,852,568 | SH | DEFINED | 1,2,5,12 |
| SEQUA CORPORATION | CL A | 81732010 | 19,448 | 162,381 | SH | DEFINED | 1,2 |
| SERVICE CORP INTL | COM | 81756510 | 37,814 | 3,188,400 | SH | DEFINED | 1,2,5 |
| SERVICEMASTER CO | COM | 81760N10 | 67,908 | 4,412,465 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SEVERN BANCORP | | | | | | | |
| ANNA | COM | 81811M10 | 348 | 17,213 | SH | DEFINED | 1 |
| SHARPER IMAGE CORP | COM | 82001310 | 172 | 15,587 | SH | DEFINED | 1 |
| SHAW | | | | | | | |
| COMMUNICATIONS | CL B CONV | 82028K20 | 629 | 17,047 | SH | DEFINED | 1 |
| SHAW GROUP INC | COM | 82028010 | 26,271 | 840,141 | SH | DEFINED | 1,2,5,12 |
| SHENANDOAH | | | | | | | |
| TELECOMMU | COM | 82312B10 | 7,655 | 162,570 | SH | DEFINED | 1,2 |
| SHERWIN WILLIAMS | | | | | | | |
| CO | COM | 82434810 | 311,160 | 4,711,684 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SHILOH INDS INC | COM | 82454310 | 2,036 | 180,460 | SH | DEFINED | 1,2 |

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|--------------------|-------------|----------|---------|------------|----|---------|----------------|
| SHIP FINANCE | | | | | | | |
| INTERNA | SHS | G8107510 | 1,777 | 64,769 | SH | DEFINED | 1,2,5,13 |
| SHOE CARNIVAL INC | COM | 82488910 | 5,075 | 152,415 | SH | DEFINED | 1,5 |
| SHORE BANCSHARES | | | | | | | |
| INC | COM | 82510710 | 2,735 | 103,407 | SH | DEFINED | 1,5 |
| SHUFFLE MASTER INC | COM | 82554910 | 15,561 | 852,634 | SH | DEFINED | 1,2,6 |
| SHUTTERFLY INC | COM | 82568P30 | 627 | 39,100 | SH | DEFINED | 1 |
| SI INTL INC | COM | 78427V10 | 5,854 | 203,886 | SH | DEFINED | 1 |
| SIEMENS A G | SPONSORED | 82619750 | 4,248 | 39,626 | SH | DEFINED | 1,2 |
| SIERRA BANCORP | COM | 82620P10 | 2,306 | 82,188 | SH | DEFINED | 1 |
| SIERRA HEALTH | | | | | | | |
| SVCS I | COM | 82632210 | 27,079 | 657,729 | SH | DEFINED | 1,2,5,6,12 |
| SIERRA PAC RES NEW | COM | 82642810 | 60,143 | 3,460,455 | SH | DEFINED | 1,2,5,8 |
| SIGMA ALDRICH CORP | COM | 82655210 | 171,032 | 4,119,269 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SIGMA DESIGNS INC | COM | 82656510 | 9,355 | 356,235 | SH | DEFINED | 1,2,5 |
| SIGMATEL INC | COM | 82661W10 | 638 | 203,954 | SH | DEFINED | 1 |
| SIGMATRON INTL INC | COM | 82661L10 | 92 | 10,611 | SH | DEFINED | 1 |
| SIGNATURE BK NEW | | | | | | | |
| YOR | COM | 82669G10 | 16,342 | 502,218 | SH | DEFINED | 1,2,6 |
| SILGAN HOLDINGS | | | | | | | |
| INC | COM | 82704810 | 41,632 | 814,550 | SH | DEFINED | 1,2,6 |
| SILICON GRAPHICS | | | | | | | |
| INC | COM NEW | 82705630 | 293 | 9,716 | SH | DEFINED | 1 |
| SILICON IMAGE INC | COM | 82705T10 | 16,134 | 1,977,225 | SH | DEFINED | 1,2,5,6 |
| SILICON | | | | | | | |
| LABORATORIES | COM | 82691910 | 37,389 | 1,249,637 | SH | DEFINED | 1,2,5,6,12 |
| SILICON STORAGE | | | | | | | |
| TECH | COM | 82705710 | 14,796 | 3,001,120 | SH | DEFINED | 1,2,5,6 |
| SILICONWARE | | | | | | | |
| PRECISIO | SPONSD ADR | 82708486 | 668 | 68,044 | SH | DEFINED | 1,4 |
| SILVERLEAF | | | | | | | |
| RESORTS I | COM | 82839510 | 179 | 38,400 | SH | DEFINED | 1,2 |
| SIMMONS 1ST NATL | | | | | | | |
| COR | CL A \$1 PA | 82873020 | 11,359 | 377,739 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP | | | | | | | |
| INC | COM | 82880610 | 935,073 | 8,405,151 | SH | DEFINED | 1,2,3,5,6,7,8, |
| SIMPSON | | | | | | | |
| MANUFACTURIN | COM | 82907310 | 25,450 | 825,226 | SH | DEFINED | 1,2,5,6 |
| SINA CORP | ORD | G8147710 | 242 | 7,200 | SH | DEFINED | 1 |
| SINCLAIR | | | | | | | |
| BROADCAST G | CL A | 82922610 | 30,090 | 1,947,593 | SH | DEFINED | 1,2 |
| SIRENZA | | | | | | | |
| MICRODEVICES | COM | 82966T10 | 4,176 | 484,472 | SH | DEFINED | 1,5 |
| SIRF TECHNOLOGY | | | | | | | |
| HLDG | COM | 82967H10 | 23,413 | 843,405 | SH | DEFINED | 1,2,6,12 |
| SIRIUS SATELLITE | | | | | | | |
| RAD | COM | 82966U10 | 53,661 | 16,769,114 | SH | DEFINED | 1,2,5,6,7,8,10 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|----------|
| SIRONA DENTAL SYSTEM | COM | 82966C10 | 9,627 | 279,374 | SH | DEFINED | 1,2,6 |

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| | | | | | | | |
|--------------------|------------|----------|---------|------------|----|---------|----------------|
| SIRVA INC | COM | 82967Y10 | 3,061 | 857,502 | SH | DEFINED | 1,2 |
| SIX FLAGS INC | COM | 83001P10 | 8,606 | 1,431,943 | SH | DEFINED | 1,2,5,6 |
| SJW CORP | COM | 78430510 | 10,224 | 252,564 | SH | DEFINED | 1,2,6 |
| SK TELECOM LTD | SPONSORED | 78440P10 | 1,087 | 46,407 | SH | DEFINED | 1,2 |
| SKECHERS U S A INC | CL A | 83056610 | 16,133 | 480,579 | SH | DEFINED | 1,2,6 |
| SKY FINL GROUP INC | COM | 83080P10 | 34,276 | 1,276,088 | SH | DEFINED | 1,2,5 |
| SKYLINE CORP | COM | 83083010 | 4,158 | 123,226 | SH | DEFINED | 1,2 |
| SKYWEST INC | COM | 83087910 | 32,899 | 1,226,215 | SH | DEFINED | 1,2,5 |
| SKYWORKS | | | | | | | |
| SOLUTIONS I | COM | 83088M10 | 16,810 | 2,923,492 | SH | DEFINED | 1,2,5,6 |
| SL GREEN RLTY CORP | COM | 78440X10 | 193,262 | 1,408,820 | SH | DEFINED | 1,2,3,5,6,7,8, |
| SLM CORP | COM | 78442P10 | 440,646 | 10,773,745 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SM&A | COM | 78465D10 | 186 | 26,131 | SH | DEFINED | 1 |
| SMART & FINAL INC | COM | 83168310 | 5,639 | 259,035 | SH | DEFINED | 1,2,6 |
| SMART MODULAR | | | | | | | |
| TECHNO | ORD SHS | G8224510 | 568 | 44,413 | SH | DEFINED | 1,2,6 |
| SMITH & NEPHEW PLC | SPDN ADR N | 83175M20 | 414 | 6,517 | SH | DEFINED | 1 |
| SMITH & WESSON | | | | | | | |
| HLDG | COM | 83175610 | 5,558 | 424,610 | SH | DEFINED | 1,5,6 |
| SMITH A O | COM | 83186520 | 15,925 | 416,660 | SH | DEFINED | 1,2 |
| SMITH INTL INC | COM | 83211010 | 281,159 | 5,851,388 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SMITH MICRO | | | | | | | |
| SOFTWARE | COM | 83215410 | 6,990 | 375,198 | SH | DEFINED | 1,2,5 |
| SMITHFIELD FOODS | | | | | | | |
| INC | COM | 83224810 | 46,477 | 1,551,819 | SH | DEFINED | 1,2,5,12 |
| SMITHTOWN BANCORP | | | | | | | |
| IN | COM | 83244910 | 3,342 | 128,545 | SH | DEFINED | 1 |
| SMUCKER J M CO | COM NEW | 83269640 | 50,624 | 949,432 | SH | DEFINED | 1,2,5,6 |
| SMURFIT-STONE | | | | | | | |
| CONTAI | COM | 83272710 | 37,059 | 3,291,202 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SNAP ON INC | COM | 83303410 | 121,779 | 2,531,789 | SH | DEFINED | 1,2,5,6,7,10,1 |
| SOCIEDAD QUIMICA | | | | | | | |
| MIN | SPON ADR S | 83363510 | 1,285 | 8,799 | SH | DEFINED | 1,2,5 |
| SOCKET | | | | | | | |
| COMMUNICATION | COM | 83367210 | 20 | 21,600 | SH | DEFINED | 1 |
| SODEXHO ALLIANCE | | | | | | | |
| SA | SPONSORED | 83379210 | 205 | 2,788 | SH | DEFINED | 1 |
| SOHU COM INC | COM | 83408W10 | 8,149 | 380,271 | SH | DEFINED | 1,2 |
| SOLECTRON CORP | COM | 83418210 | 89,761 | 28,495,585 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SOMANETICS CORP | COM NEW | 83444540 | 263 | 13,200 | SH | DEFINED | 1 |
| SOMAXON | | | | | | | |
| PHARMACEUTIC | COM | 83445310 | 1,112 | 91,140 | SH | DEFINED | 1 |
| SONIC AUTOMOTIVE | | | | | | | |
| INC | CL A | 83545G10 | 15,352 | 538,669 | SH | DEFINED | 1,2,5 |
| SONIC CORP | COM | 83545110 | 32,689 | 1,467,173 | SH | DEFINED | 1,2,5,6 |
| SONIC INNOVATIONS | | | | | | | |
| IN | COM | 83545M10 | 276 | 32,680 | SH | DEFINED | 1,5 |
| SONIC SOLUTIONS | COM | 83546010 | 5,436 | 385,535 | SH | DEFINED | 1,2,5,6 |
| SONICWALL INC | COM | 83547010 | 14,370 | 1,718,847 | SH | DEFINED | 1,2,5,6 |
| SONOCO PRODS CO | COM | 83549510 | 147,395 | 3,922,175 | SH | DEFINED | 1,2,5,6,12 |
| SONOSITE INC | COM | 83568G10 | 7,650 | 270,700 | SH | DEFINED | 1,2,6 |
| SONUS NETWORKS INC | COM | 83591610 | 33,003 | 4,089,549 | SH | DEFINED | 1,2,5,6,12 |
| SONUS | | | | | | | |
| PHARMACEUTICAL | COM | 83569210 | 186 | 36,900 | SH | DEFINED | 1 |
| SONY CORP | ADR NEW | 83569930 | 1,948 | 38,591 | SH | DEFINED | 1 |
| SOTHEBYS | COM | 83589810 | 62,489 | 1,404,871 | SH | DEFINED | 1,2,6,12 |
| SOURCE INTERLINK | | | | | | | |
| COS | COM NEW | 83615120 | 3,924 | 584,854 | SH | DEFINED | 1,2 |
| SOUTH FINL GROUP | | | | | | | |
| INC | COM | 83784110 | 21,292 | 861,347 | SH | DEFINED | 1,2,5 |
| SOUTH JERSEY INDS | | | | | | | |
| IN | COM | 83851810 | 25,573 | 672,093 | SH | DEFINED | 1,2 |

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|--------------------|-------------|----------|-----------|------------|----|---------|----------------|
| SOUTHERN CMNTY | | | | | | | |
| FINL | COM | 84263210 | 218 | 21,230 | SH | DEFINED | 1 |
| SOUTHERN CO | COM | 84258710 | 857,099 | 23,386,044 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SOUTHERN COPPER | | | | | | | |
| CORP | COM | 84265V10 | 147,700 | 2,061,116 | SH | DEFINED | 1,2,5,7,10,12 |
| SOUTHERN UN CO NEW | COM | 84403010 | 35,501 | 1,168,174 | SH | DEFINED | 1,2,5 |
| SOUTHSIDE | | | | | | | |
| BANCSHARES | COM | 84470P10 | 4,320 | 188,576 | SH | DEFINED | 1 |
| SOUTHWEST AIRLS | | | | | | | |
| CO | COM | 84474110 | 278,944 | 18,975,802 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SOUTHWEST BANCORP | | | | | | | |
| IN | COM | 84476710 | 8,359 | 325,367 | SH | DEFINED | 1,2 |
| SOUTHWEST GAS CORP | COM | 84489510 | 45,087 | 1,159,939 | SH | DEFINED | 1,2,5 |
| SOUTHWEST WTR CO | COM | 84533110 | 5,622 | 389,909 | SH | DEFINED | 1 |
| SOUTHWESTERN | | | | | | | |
| ENERGY | COM | 84546710 | 127,692 | 3,115,950 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SOVEREIGN BANCORP | | | | | | | |
| IN | COM | 84590510 | 238,485 | 9,374,422 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SOVRAN SELF | | | | | | | |
| STORAGE | COM | 84610H10 | 31,475 | 568,034 | SH | DEFINED | 1,2,3,5 |
| SPANISH | | | | | | | |
| BROADCASTING | CL A | 84642588 | 2,927 | 731,752 | SH | DEFINED | 1,2 |
| SPANSION INC | COM CL A | 84649R10 | 28,225 | 2,315,450 | SH | DEFINED | 1,2,6 |
| SPARTAN MTRS INC | COM | 84681910 | 555 | 23,891 | SH | DEFINED | 1 |
| SPARTAN STORES INC | COM | 84682210 | 10,933 | 407,959 | SH | DEFINED | 1,2 |
| SPARTECH CORP | COM NEW | 84722020 | 20,507 | 698,955 | SH | DEFINED | 1,2 |
| SPATIALIGHT INC | COM | 84724810 | 31 | 79,900 | SH | DEFINED | 1,5 |
| SPDR TR | UNIT SER 1 | 78462F10 | 92,271 | 649,797 | SH | DEFINED | 1,5,6,13 |
| SPECTRA ENERGY | | | | | | | |
| CORP | COM | 84756010 | 1,334,414 | 50,796,131 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SPECTRANETICS CORP | COM | 84760C10 | 5,005 | 467,724 | SH | DEFINED | 1 |
| SPECTRUM BRANDS | | | | | | | |
| INC | COM | 84762L10 | 5,178 | 818,018 | SH | DEFINED | 1,2 |
| SPECTRUM CTL INC | COM | 84761510 | 212 | 17,200 | SH | DEFINED | 1 |
| SPECTRUM | | | | | | | |
| PHARMACEUTI | COM | 84763A10 | 232 | 37,021 | SH | DEFINED | 1,2 |
| SPEEDWAY | | | | | | | |
| MOTORSPORTS | COM | 84778810 | 18,202 | 469,732 | SH | DEFINED | 1,2 |
| SPHERION CORP | COM | 84842010 | 15,441 | 1,750,708 | SH | DEFINED | 1,2,5 |
| SPHERIX INC | COM | 84842R10 | 44 | 18,099 | SH | DEFINED | 1 |
| SPIRIT | | | | | | | |
| AEROSYSTEMS H | COM CL A | 84857410 | 18,051 | 566,755 | SH | DEFINED | 1,2 |
| SPIRIT FIN CORP | COM | 84856830 | 28,995 | 1,945,981 | SH | DEFINED | 1,2,3 |
| SPORT CHALET INC | CL A | 84916320 | 149 | 13,713 | SH | DEFINED | 1 |
| SPRINT NEXTEL CORP | COM FON | 85206110 | 1,563,455 | 82,460,702 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SPSS INC | COM | 78462K10 | 13,178 | 365,029 | SH | DEFINED | 1,2,5,6 |
| SPX CORP | COM | 78463510 | 90,226 | 1,285,274 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SRA INTL INC | CL A | 78464R10 | 21,886 | 898,450 | SH | DEFINED | 1,2,6 |
| SRS LABS INC | COM | 78464M10 | 244 | 17,510 | SH | DEFINED | 1 |
| ST JOE CO | COM | 79014810 | 49,184 | 940,250 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ST JUDE MED INC | COM | 79084910 | 354,802 | 9,433,707 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ST MARY LD & EXPL | | | | | | | |
| CO | COM | 79222810 | 28,864 | 786,903 | SH | DEFINED | 1,2,5,6,12 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 147 | 26,689 | SH | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 23,596 | 1,012,251 | SH | DEFINED | 1,2,5 |
| STAKTEK HLDGS INC | COM | 85256P10 | 889 | 273,557 | SH | DEFINED | 1,2 |
| STAMPS COM INC | COM NEW | 85285720 | 4,586 | 319,113 | SH | DEFINED | 1,2,6 |
| STANCORP FINL | | | | | | | |
| GROUP | COM | 85289110 | 62,551 | 1,272,137 | SH | DEFINED | 1,2,5 |
| STANDARD | | | | | | | |
| MICROSYSTEM | COM | 85362610 | 11,777 | 385,618 | SH | DEFINED | 1,2 |
| STANDARD MTR | | | | | | | |

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|-------------------|------------|----------|---------|------------|----|---------|----------------|
| PRODS I | COM | 85366610 | 735 | 43,076 | SH | DEFINED | 1 |
| STANDARD PAC CORP | | | | | | | |
| NE | COM | 85375C10 | 28,559 | 1,368,409 | SH | DEFINED | 1,2,5 |
| STANDARD PARKING | | | | | | | |
| COR | COM | 85379010 | 6,100 | 172,456 | SH | DEFINED | 1,2 |
| STANDARD REGISTER | | | | | | | |
| CO | COM | 85388710 | 4,096 | 323,809 | SH | DEFINED | 1 |
| STANDEX INTL CORP | COM | 85423110 | 6,135 | 215,196 | SH | DEFINED | 1,2,5 |
| STANLEY FURNITURE | | | | | | | |
| IN | COM NEW | 85430520 | 5,214 | 250,653 | SH | DEFINED | 1,2,5 |
| STANLEY INC | COM | 85453210 | 738 | 47,300 | SH | DEFINED | 1 |
| STANLEY WKS | COM | 85461610 | 122,953 | 2,220,978 | SH | DEFINED | 1,2,5,6,7,8,10 |
| STAPLES INC | COM | 85503010 | 506,910 | 19,617,254 | SH | DEFINED | 1,2,5,6,7,8,10 |
| STAR GAS | | | | | | | |
| PARTNERS L | UNIT LTD P | 85512C10 | 445 | 113,800 | SH | DEFINED | 1 |
| STAR MARITIME | | | | | | | |
| ACQUIS | COM | 85516E10 | 2,231 | 217,687 | SH | DEFINED | 1 |
| STAR SCIENTIFIC | | | | | | | |
| INC | COM | 85517P10 | 98 | 85,452 | SH | DEFINED | 1,5 |
| STARBUCKS CORP | COM | 85524410 | 600,008 | 19,132,917 | SH | DEFINED | 1,2,5,6,7,8,10 |
| STARTEK INC | COM | 85569C10 | 2,125 | 217,085 | SH | DEFINED | 1 |
| STARWOOD | | | | | | | |
| HOTELS&RESO | COM | 85590A40 | 446,116 | 6,879,200 | SH | DEFINED | 1,2,3,5,6,7,8, |
| STATE AUTO FINL | | | | | | | |
| CORP | COM | 85570710 | 12,485 | 388,586 | SH | DEFINED | 1,2 |
| STATE BANCORP | | | | | | | |
| INC N. | COM | 85571610 | 238 | 12,054 | SH | DEFINED | 1 |
| STATE STR CORP | COM | 85747710 | 908,109 | 14,024,849 | SH | DEFINED | 1,2,5,6,7,8,10 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|--------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|----------------|
| STATION CASINOS | | | | | | | |
| INC | COM | 85768910 | 52,202 | 603,001 | SH | DEFINED | 1,2,5,6,7,8,10 |
| STATOIL ASA | SPONSORED | 85771P10 | 15,859 | 585,651 | SH | DEFINED | 1 |
| STEAK N SHAKE CO | COM | 85787310 | 7,767 | 463,136 | SH | DEFINED | 1,2,6 |
| STEC INC | COM | 78477410 | 162 | 23,070 | SH | DEFINED | 1 |
| STEEL DYNAMICS INC | COM | 85811910 | 128,295 | 2,969,783 | SH | DEFINED | 1,2,5,6,12 |
| STEEL | | | | | | | |
| TECHNOLOGIES I | COM | 85814710 | 6,166 | 208,452 | SH | DEFINED | 1 |
| STEELCASE INC | CL A | 85815520 | 13,670 | 687,257 | SH | DEFINED | 1,2,5 |
| STEIN MART INC | COM | 85837510 | 9,351 | 572,975 | SH | DEFINED | 1,2,5 |
| STEINER LEISURE | | | | | | | |
| LTD | ORD | P8744Y10 | 1,225 | 27,244 | SH | DEFINED | 1,2,5,6 |
| STEINWAY MUSICAL | | | | | | | |
| INS | COM | 85849510 | 6,546 | 202,844 | SH | DEFINED | 1,2 |
| STEMCELLS INC | COM | 85857R10 | 228 | 90,335 | SH | DEFINED | 1,2,5 |
| STEPAN CO | COM | 85858610 | 2,181 | 83,070 | SH | DEFINED | 1,5 |
| STEPHAN CO | COM | 85860310 | 38 | 10,099 | SH | DEFINED | 1 |
| STEREOTAXIS INC | COM | 85916J10 | 4,158 | 349,380 | SH | DEFINED | 1 |
| STERICYCLE INC | COM | 85891210 | 66,981 | 821,854 | SH | DEFINED | 1,2,5,6,12 |
| STERIS CORP | COM | 85915210 | 45,488 | 1,712,639 | SH | DEFINED | 1,2,5,12 |
| STERLING BANCORP | COM | 85915810 | 5,935 | 327,920 | SH | DEFINED | 1,2 |

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|-------------------------|------------|----------|---------|------------|----|---------|----------------|
| STERLING BANCSHARES | COM | 85890710 | 15,156 | 1,355,617 | SH | DEFINED | 1,2 |
| STERLING CONSTRUCTIO | COM | 85924110 | 2,704 | 141,882 | SH | DEFINED | 1,5 |
| STERLING FINL CORP | COM | 85931710 | 12,584 | 566,845 | SH | DEFINED | 1,2 |
| STERLING FINL CORP W | COM | 85931910 | 32,008 | 1,026,227 | SH | DEFINED | 1,2,6 |
| STEWART ENTERPRISES | CL A | 86037010 | 26,297 | 3,262,639 | SH | DEFINED | 1,2,5 |
| STEWART INFORMATION | COM | 86037210 | 13,177 | 315,318 | SH | DEFINED | 1,2 |
| STEWART W P & CO LTD | COM | G8492210 | 325 | 32,280 | SH | DEFINED | 1,2,5 |
| STIFEL FINL CORP | COM | 86063010 | 8,373 | 189,007 | SH | DEFINED | 1,2 |
| STILLWATER MNG CO | COM | 86074Q10 | 11,917 | 939,048 | SH | DEFINED | 1,2,5,6 |
| STONE ENERGY CORP | COM | 86164210 | 19,209 | 646,985 | SH | DEFINED | 1,2,5 |
| STONERIDGE INC | COM | 86183P10 | 185 | 17,879 | SH | DEFINED | 1 |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 685 | 39,658 | SH | DEFINED | 1 |
| STRATAGENE CORP | COM | 86269H10 | 133 | 16,379 | SH | DEFINED | 1 |
| STRATASYS INC | COM | 86268510 | 7,455 | 174,508 | SH | DEFINED | 1,2,5 |
| STRATEGIC HOTELS & R | COM | 86272T10 | 46,448 | 2,030,974 | SH | DEFINED | 1,2,3 |
| STRATTEC SEC CORP | COM | 86311110 | 468 | 10,896 | SH | DEFINED | 1,2,5 |
| STRATUS PPTYS INC | COM NEW | 86316720 | 215 | 6,393 | SH | DEFINED | 1 |
| STRAYER ED INC | COM | 86323610 | 44,716 | 357,730 | SH | DEFINED | 1,2,6,12 |
| STREETTRACKS SER TR | SPDR LRG C | 86330E20 | 1,896 | 22,725 | SH | DEFINED | 1 |
| STREETTRACKS SER TR | DJ WIL REI | 86330E60 | 3,211 | 35,504 | SH | DEFINED | 8 |
| STRIDE RITE CORP | COM | 86331410 | 10,563 | 686,323 | SH | DEFINED | 1,2,5 |
| STRYKER CORP | COM | 86366710 | 502,082 | 7,570,593 | SH | DEFINED | 1,2,5,6,7,8,10 |
| STUDENT LN CORP | COM | 86390210 | 8,571 | 46,099 | SH | DEFINED | 1,2,5,12 |
| STURM RUGER & CO INC | COM | 86415910 | 429 | 31,933 | SH | DEFINED | 1 |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 2,667 | 60,614 | SH | DEFINED | 1,2 |
| SUEZ | SPONSORED | 86468610 | 1,281 | 24,233 | SH | DEFINED | 1,2 |
| SUFFOLK BANCORP | COM | 86473910 | 7,158 | 221,742 | SH | DEFINED | 1,2 |
| SULPHCO INC | COM | 86537810 | 1,882 | 550,336 | SH | DEFINED | 1,6 |
| SUMMIT FINANCIAL GRO | COM | 86606G10 | 204 | 9,780 | SH | DEFINED | 1 |
| SUMTOTAL SYS INC | COM | 86661510 | 123 | 15,391 | SH | DEFINED | 1 |
| SUN BANCORP INC | COM | 86663B10 | 4,536 | 244,029 | SH | DEFINED | 1,2 |
| SUN COMMUNITIES INC | COM | 86667410 | 19,380 | 624,744 | SH | DEFINED | 1,2,3,5 |
| SUN HEALTHCARE GROUP | COM NEW | 86693340 | 5,751 | 465,668 | SH | DEFINED | 1 |
| SUN HYDRAULICS CORP | COM | 86694210 | 305 | 11,410 | SH | DEFINED | 1 |
| SUN LIFE FINL INC | COM | 86679610 | 7,597 | 167,344 | SH | DEFINED | 1 |
| SUN MICROSYSTEMS INC | COM | 86681010 | 552,327 | 91,901,272 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SUNAIR SERVICES CORP | COM | 86701710 | 38 | 11,100 | SH | DEFINED | 1 |
| SUNCOR ENERGY INC | COM | 86722910 | 477 | 6,243 | SH | DEFINED | 1 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 94 | 13,400 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P10 | 495,973 | 7,041,074 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 1,193 | 20,131 | SH | DEFINED | 1,2 |
| SUNPOWER CORP | COM CL A | 86765210 | 9,485 | 208,458 | SH | DEFINED | 1,2,6 |
| SUNRISE SENIOR | | | | | | | |

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|--------------------|-----------|----------|---------|------------|----|---------|----------------|
| LIVIN | COM | 86768K10 | 38,581 | 976,247 | SH | DEFINED | 1,2,6,12 |
| SUNSTONE HOTEL | | | | | | | |
| INVS | COM | 86789210 | 43,490 | 1,595,394 | SH | DEFINED | 1,2,3 |
| SUNTECH PWR HLDGS | | | | | | | |
| CO | ADR | 86800C10 | 2,501 | 72,255 | SH | DEFINED | 1,2,7 |
| SUN-TIMES MEDIA | | | | | | | |
| GROU | COM | 86688Q10 | 5,690 | 1,147,163 | SH | DEFINED | 1,2,5 |
| SUNTRON CORP | COM | 86789P10 | 19 | 18,215 | SH | DEFINED | 1 |
| SUNTRUST BKS INC | COM | 86791410 | 746,802 | 8,993,280 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SUPERGEN INC | COM | 86805910 | 5,555 | 941,451 | SH | DEFINED | 1,2,5 |
| SUPERIOR BANCORP | COM | 86806M10 | 4,505 | 417,161 | SH | DEFINED | 1,5 |
| SUPERIOR ENERGY | | | | | | | |
| SVCS | COM | 86815710 | 47,259 | 1,371,026 | SH | DEFINED | 1,2,5,6,12 |
| SUPERIOR ESSEX INC | COM | 86815V10 | 12,269 | 353,878 | SH | DEFINED | 1,2,6 |
| SUPERIOR INDS | | | | | | | |
| INTL I | COM | 86816810 | 8,812 | 423,064 | SH | DEFINED | 1,2,5 |
| SUPERIOR UNIFORM | | | | | | | |
| GP | COM | 86835810 | 141 | 11,004 | SH | DEFINED | 1 |
| SUPERIOR WELL | | | | | | | |
| SVCS I | COM | 86837X10 | 4,609 | 201,720 | SH | DEFINED | 1,2,6 |
| SUPERTEL | | | | | | | |
| HOSPITALITY | COM | 86852610 | 211 | 27,600 | SH | DEFINED | 1 |
| SUPERTEX INC | COM | 86853210 | 6,199 | 186,656 | SH | DEFINED | 1,2,6 |
| SUPERVALU INC | COM | 86853610 | 225,326 | 5,767,237 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SUPPORTSOFT INC | COM | 86858710 | 341 | 60,437 | SH | DEFINED | 1,5 |
| SUPREME INDS INC | CL A | 86860710 | 115 | 19,692 | SH | DEFINED | 1 |
| SUREWEST | | | | | | | |
| COMMUNICATI | COM | 86873310 | 8,223 | 330,652 | SH | DEFINED | 1,2,5 |
| SURMODICS INC | COM | 86887310 | 13,905 | 386,247 | SH | DEFINED | 1,2,6 |
| SUSQUEHANNA | | | | | | | |
| BANCSHAR | COM | 86909910 | 23,743 | 1,023,867 | SH | DEFINED | 1,2,5 |
| SUSSER HLDGS CORP | COM | 86923310 | 1,251 | 72,078 | SH | DEFINED | 1 |
| SVB FINL GROUP | COM | 78486Q10 | 39,466 | 812,217 | SH | DEFINED | 1,2,5,6 |
| SWIFT ENERGY CO | COM | 87073810 | 24,817 | 594,132 | SH | DEFINED | 1,2,5 |
| SWIFT TRANSN CO | COM | 87075610 | 26,587 | 853,242 | SH | DEFINED | 1,2,5,12 |
| SWISSCOM AG | SPONSORED | 87101310 | 305 | 8,430 | SH | DEFINED | 1 |
| SWITCH & DATA | | | | | | | |
| FACILI | COM | 87104310 | 407 | 22,438 | SH | DEFINED | 1,2 |
| SWS GROUP INC | COM | 78503N10 | 18,809 | 758,125 | SH | DEFINED | 1,2 |
| SYBASE INC | COM | 87113010 | 75,749 | 2,996,383 | SH | DEFINED | 1,2,5,6,7,12 |
| SYCAMORE NETWORKS | | | | | | | |
| IN | COM | 87120610 | 18,420 | 4,925,188 | SH | DEFINED | 1,2,5 |
| SYKES ENTERPRISES | | | | | | | |
| IN | COM | 87123710 | 13,780 | 755,456 | SH | DEFINED | 1,2,6 |
| SYMANTEC CORP | COM | 87150310 | 378,714 | 21,890,957 | SH | DEFINED | 1,2,5,6,10,12, |
| SYMBION INC DEL | COM | 87150710 | 6,480 | 330,455 | SH | DEFINED | 1,2,6 |
| SYMMETRICOM INC | COM | 87154310 | 9,404 | 1,132,955 | SH | DEFINED | 1,2,5 |
| SYMMETRY MED INC | COM | 87154620 | 9,162 | 561,067 | SH | DEFINED | 1,2,6 |
| SYMS CORP | COM | 87155110 | 2,211 | 118,535 | SH | DEFINED | 1,2 |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 9,549 | 538,861 | SH | DEFINED | 1,2,5,6 |
| SYNAGRO | | | | | | | |
| TECHNOLOGIES | COM NEW | 87156220 | 5,769 | 1,012,063 | SH | DEFINED | 1 |
| SYNAPTICS INC | COM | 87157D10 | 13,582 | 530,955 | SH | DEFINED | 1,2,5,6 |
| SYNCHRONOSS | | | | | | | |
| TECHNOLO | COM | 87157B10 | 1,945 | 111,788 | SH | DEFINED | 1,2 |
| SYNERGY FINANCIAL | | | | | | | |
| GR | COM | 87162V10 | 192 | 12,300 | SH | DEFINED | 1 |
| SYNERON MEDICAL | | | | | | | |
| LTD | ORD SHS | M8724510 | 224 | 8,264 | SH | DEFINED | 1,2,5 |
| SYNGENTA AG | SPONSORED | 87160A10 | 1,732 | 45,515 | SH | DEFINED | 1 |
| SYNIVERSE HLDGS | | | | | | | |
| INC | COM | 87163F10 | 11,083 | 1,051,479 | SH | DEFINED | 1,2,6 |

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|-------------------------|-----|----------|---------|-----------|----|---------|----------------|
| SYNNEX CORP | COM | 87162W10 | 4,533 | 213,411 | SH | DEFINED | 1,2 |
| SYNOPSIS INC | COM | 87160710 | 92,663 | 3,532,709 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SYNOVUS FINL CORP | COM | 87161C10 | 257,808 | 7,971,791 | SH | DEFINED | 1,2,5,6,7,8,10 |
| SYNPLICITY INC | COM | 87160Y10 | 166 | 23,699 | SH | DEFINED | 1 |
| SYNTAX BRILLIAN CORP | COM | 87163L10 | 340 | 40,502 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| SYNTEL INC | COM | 87162H10 | 5,563 | 160,557 | SH | DEFINED 1,2,6 |
| SYNTROLEUM CORP | COM | 87163010 | 2,129 | 682,266 | SH | DEFINED 1,2,5 |
| SYSCO CORP | COM | 87182910 | 555,814 | 16,429,631 | SH | DEFINED 1,2,5,6,7,8,10 |
| SYSTEMAX INC | COM | 87185110 | 3,093 | 165,153 | SH | DEFINED 1,2 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 1,633 | 81,178 | SH | DEFINED 1,2 |
| TAIWAN FD INC | COM | 87403610 | 180 | 10,000 | SH | DEFINED 4 |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 189 | 30,000 | SH | DEFINED 7 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 107,274 | 9,978,964 | SH | DEFINED 1,4,5,7,8 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 29,624 | 1,470,893 | SH | DEFINED 1,2,5,6,12 |
| TAL INTL GROUP INC | COM | 87408310 | 6,420 | 267,519 | SH | DEFINED 1,2 |
| TALBOTS INC | COM | 87416110 | 13,542 | 573,333 | SH | DEFINED 1,2,5 |
| TALEO CORP | CL A | 87424N10 | 3,148 | 189,875 | SH | DEFINED 1 |
| TALX CORP | COM | 87491810 | 23,277 | 702,602 | SH | DEFINED 1,2,5,6 |
| TAM SA | SP ADR REP | 87484D10 | 934 | 35,181 | SH | DEFINED 1 |
| TANGER FACTORY OUTLE | COM | 87546510 | 33,169 | 821,208 | SH | DEFINED 1,2,3,5 |
| TANOX INC | COM | 87588Q10 | 7,398 | 394,331 | SH | DEFINED 1,2,6 |
| TARGET CORP | COM | 87612E10 | 4,100,835 | 69,200,730 | SH | DEFINED 1,2,5,6,7,8,10 |
| TARRAGON CORP | COM | 87628710 | 2,375 | 229,039 | SH | DEFINED 1,5 |
| TASER INTL INC | COM | 87651B10 | 7,948 | 989,796 | SH | DEFINED 1,2,5,6 |
| TATA MTRS LTD | SPONSORED | 87656850 | 5,071 | 312,849 | SH | DEFINED 1,2,4,5 |
| TAUBMAN CTRS INC | COM | 87666410 | 159,006 | 2,741,964 | SH | DEFINED 1,2,3,5,6,10 |
| TAYLOR CAP GROUP INC | COM | 87685110 | 7,769 | 221,981 | SH | DEFINED 1,2 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 780 | 21,381 | SH | DEFINED 1,2 |
| TCF FINL CORP | COM | 87227510 | 68,578 | 2,601,579 | SH | DEFINED 1,2,5,6,7,8,10 |
| TD AMERITRADE HLDG C | COM | 87236Y10 | 58,712 | 3,945,671 | SH | DEFINED 1,2,5,12 |
| TD BANKNORTH INC | COM | 87235A10 | 57,313 | 1,782,125 | SH | DEFINED 1,2,5,6,7,8,10 |
| TDK CORP | AMERN DEP | 87235140 | 797 | 9,161 | SH | DEFINED 1,2 |
| TEAM INC | COM | 87815510 | 3,439 | 90,143 | SH | DEFINED 1 |
| TECH DATA CORP | COM | 87823710 | 49,908 | 1,393,688 | SH | DEFINED 1,2,5,10 |
| TECH OPS SEVCON INC | COM | 87829310 | 85 | 12,400 | SH | DEFINED 1 |
| TECHNE CORP | COM | 87837710 | 51,643 | 904,425 | SH | DEFINED 1,2,5,6,12 |
| TECHNICAL OLYMPIC US | COM | 87848310 | 1,323 | 331,628 | SH | DEFINED 1,2,5 |
| TECHNITROL INC | COM | 87855510 | 18,898 | 721,569 | SH | DEFINED 1,2,5 |
| TECHNOLOGY INVT | | | | | | |

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|----------------------------------|------------|----------|---------|------------|----|---------|----------------|
| CAP TECHNOLOGY RESH CORP | COM | 87871730 | 4,812 | 284,586 | SH | DEFINED | 1 |
| TECHWELL INC | COM NEW | 87872730 | 63 | 12,900 | SH | DEFINED | 1 |
| TECK COMINCO LTD | COM | 87874D10 | 2,415 | 193,641 | SH | DEFINED | 1,2 |
| TECO ENERGY INC | CL B | 87874220 | 8,822 | 126,749 | SH | DEFINED | 1,5,7,10,13 |
| TECUMSEH PRODS CO | COM | 87237510 | 103,916 | 6,038,140 | SH | DEFINED | 1,2,5,6,10,12, |
| TEEKAY LNG PARTNERS | CL A | 87889520 | 3,561 | 353,608 | SH | DEFINED | 1,2,5 |
| TEEKAY SHIPPING | PRTNRSP UN | Y8564M10 | 410 | 10,977 | SH | DEFINED | 1,2 |
| MARS | COM | Y8564W10 | 5,908 | 109,186 | SH | DEFINED | 1,2,5,12 |
| TEJON RANCH CO DEL | COM | 87908010 | 8,467 | 179,002 | SH | DEFINED | 1,2,6 |
| TEKELEC | COM | 87910110 | 18,347 | 1,230,506 | SH | DEFINED | 1,2,5,6,7 |
| TEKTRONIX INC | COM | 87913110 | 60,701 | 2,155,577 | SH | DEFINED | 1,2,5,6,10,12, |
| TELE NORTE LESTE | | | | | | | |
| PAR TELECOM | SPON ADR P | 87924610 | 239 | 17,235 | SH | DEFINED | 1,2 |
| ARGENTINA S TELECOMMUNICATION SY | SPON ADR R | 87927320 | 16,845 | 789,377 | SH | DEFINED | 1,2,5,7 |
| TELEDYNE | CL A | 87929J10 | 94 | 25,400 | SH | DEFINED | 1 |
| TECHNOLOGIE | COM | 87936010 | 22,952 | 613,043 | SH | DEFINED | 1,2,5,6 |
| TELEFLEX INC | COM | 87936910 | 80,191 | 1,178,071 | SH | DEFINED | 1,2,5,10,12 |
| TELEFONICA S A | SPONSORED | 87938220 | 20,868 | 314,282 | SH | DEFINED | 1,2 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 23,313 | 697,992 | SH | DEFINED | 1,2,7 |
| TELEKOM AUSTRIA AG | SPONSORED | 87943Q10 | 331 | 6,570 | SH | DEFINED | 1 |
| TELENOR ASA | SPONSORED | 87944W10 | 12,415 | 233,494 | SH | DEFINED | 1 |
| TELEPHONE & DATA SYS | COM | 87943310 | 116,640 | 1,956,383 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TELEPHONE & DATA SYS | SPL COM | 87943386 | 13,264 | 237,279 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TELETECH HOLDINGS IN | COM | 87993910 | 29,471 | 803,237 | SH | DEFINED | 1,2,6 |
| TELIK INC | COM | 87959M10 | 4,554 | 838,608 | SH | DEFINED | 1,2,6 |
| TELKONET INC | COM | 87960410 | 142 | 52,900 | SH | DEFINED | 1,5 |
| TELLABS INC | COM | 87966410 | 130,983 | 13,230,571 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TELSTRA CORP LTD | SPON ADR F | 87969N20 | 246 | 13,009 | SH | DEFINED | 1 |
| TELULAR CORP | COM NEW | 87970T20 | 82 | 23,100 | SH | DEFINED | 1 |
| TEMECULA VY BANCORP | COM | 87972L10 | 239 | 11,200 | SH | DEFINED | 1 |
| TEMPLE INLAND INC | COM | 87986810 | 369,166 | 6,179,546 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 39,163 | 1,506,835 | SH | DEFINED | 1,2,6 |
| TENARIS S A | SPONSORED | 88031M10 | 55,064 | 1,199,661 | SH | DEFINED | 1,2,5,7 |
| TENET HEALTHCARE COR | COM | 88033G10 | 84,759 | 13,181,867 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TENNANT CO | COM | 88034510 | 10,334 | 328,168 | SH | DEFINED | 1,2 |
| TENNECO INC | COM | 88034910 | 20,146 | 791,293 | SH | DEFINED | 1,2,5,6 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 6,769 | 152,464 | SH | DEFINED | 1,2 |
| TERADYNE INC | COM | 88077010 | 105,197 | 6,360,134 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TERCICA INC | COM | 88078L10 | 133 | 22,625 | SH | DEFINED | 1 |
| TEREX CORP NEW | COM | 88077910 | 472,137 | 6,579,388 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TERNIUM SA | SPON ADR | 88089010 | 35,303 | 1,263,533 | SH | DEFINED | 1,2,4,5,7 |
| TERRA INDS INC | COM | 88091510 | 29,200 | 1,668,544 | SH | DEFINED | 1,2,6 |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 471 | 8,212 | SH | DEFINED | 1,2 |
| TERREMARK | | | | | | | |
| WORLDWIDE | COM NEW | 88144820 | 4,847 | 601,358 | SH | DEFINED | 1,2,5 |
| TESORO CORP | COM | 88160910 | 267,722 | 2,665,762 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TESSCO | | | | | | | |

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|--|-----------|----------|-----------|------------|----|---------|----------------|
| TECHNOLOGIES TESSERA | COM | 87238610 | 224 | 8,250 | SH | DEFINED | 1 |
| TECHNOLOGIES | COM | 88164L10 | 30,411 | 765,241 | SH | DEFINED | 1,2,6,12 |
| TETRA TECH INC NEW TETRA | COM | 88162G10 | 26,656 | 1,398,554 | SH | DEFINED | 1,2,5,6 |
| TECHNOLOGIES I TEVA | COM | 88162F10 | 16,708 | 676,146 | SH | DEFINED | 1,2,5,6,12 |
| PHARMACEUTICAL TEXAS CAPITAL | ADR | 88162420 | 37,936 | 1,013,511 | SH | DEFINED | 1,2,5,7 |
| BANCSH | COM | 88224Q10 | 7,713 | 376,258 | SH | DEFINED | 1,2,6 |
| TEXAS INDS INC | COM | 88249110 | 34,930 | 462,469 | SH | DEFINED | 1,2,5,12 |
| TEXAS INSTRS INC TEXAS ROADHOUSE INC | COM | 88250810 | 1,166,264 | 38,746,324 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TEXTRON INC | CL A | 88268110 | 12,117 | 850,306 | SH | DEFINED | 1,2,6 |
| TGC INDS INC | COM | 88320310 | 314,274 | 3,499,714 | SH | DEFINED | 1,2,5,6,7,8,10 |
| THERAGENICS CORP | COM NEW | 87241730 | 330 | 38,118 | SH | DEFINED | 1,2,5 |
| THERAVANCE INC | COM | 88337510 | 340 | 54,381 | SH | DEFINED | 1 |
| THERMA-WAVE INC | COM | 88338T10 | 4,766 | 161,562 | SH | DEFINED | 1,2,6,12 |
| THERMO FISHER | COM | 88343A10 | 44 | 28,168 | SH | DEFINED | 1 |
| SCIENT | COM | 88355610 | 689,845 | 14,756,045 | SH | DEFINED | 1,2,5,6,7,8,10 |
| THERMOGENESIS CORP | COM NEW | 88362320 | 2,819 | 774,379 | SH | DEFINED | 1,5 |
| THESTREET COM THINK PARTNERSHIP IN | COM | 88368Q10 | 4,108 | 335,364 | SH | DEFINED | 1,2 |
| THIRD WAVE TECHNOLOG | COM | 88409N10 | 250 | 103,200 | SH | DEFINED | 1,5 |
| THOMAS & BETTS CORP | COM | 88428W10 | 386 | 75,658 | SH | DEFINED | 1 |
| THOMAS PPTYS GROUP I | COM | 88431510 | 52,959 | 1,084,776 | SH | DEFINED | 1,2,5,6,12 |
| THOMAS WEISEL PARTNE | COM | 88445310 | 223 | 14,400 | SH | DEFINED | 1 |
| THOMSON | COM | 88448110 | 2,148 | 112,918 | SH | DEFINED | 1,2,6 |
| THOR INDS INC | SPONSORED | 88511810 | 253 | 13,090 | SH | DEFINED | 1 |
| THORATEC CORP | COM | 88516010 | 32,722 | 830,721 | SH | DEFINED | 1,2,5,6 |
| THORNBERG MTG INC | COM NEW | 88517530 | 17,504 | 837,505 | SH | DEFINED | 1,2,5,6 |
| THQ INC | COM | 88521810 | 51,508 | 1,981,062 | SH | DEFINED | 1,2,5,10 |
| THRESHOLD PHARMACEUT | COM NEW | 87244340 | 37,765 | 1,104,557 | SH | DEFINED | 1,2,5,6 |
| TIBCO SOFTWARE INC | COM | 88580710 | 30 | 20,317 | SH | DEFINED | 1,2 |
| TIDEWATER INC | COM | 88632Q10 | 34,912 | 4,097,627 | SH | DEFINED | 1,2,5,6,12 |
| TIENS BIOTECH GROUP | COM | 88642310 | 153,135 | 2,614,125 | SH | DEFINED | 1,2,5,6,12 |
| | COM | 88650T10 | 238 | 52,668 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|------------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| TIERONE CORP | COM | 88650R10 | 11,781 | 435,701 | SH | DEFINED | 1,2 |
| TIFFANY & CO NEW | COM | 88654710 | 163,847 | 3,602,614 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TIM HORTONS INC TIM | COM | 88706M10 | 61,489 | 2,021,319 | SH | DEFINED | 1,2,5,6,7,8,10 |
| PARTICIPACOES S | SPONS ADR | 88706P10 | 78,021 | 2,402,129 | SH | DEFINED | 1,4,5 |

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|--------------------|------------|----------|-----------|-------------|----|---------|----------------|
| TIMBERLAND CO | CL A | 88710010 | 31,154 | 1,196,848 | SH | DEFINED | 1,2,5,6,12 |
| TIME WARNER CABLE | | | | | | | |
| IN | CL A | 88732J10 | 6,277 | 167,509 | SH | DEFINED | 1,2 |
| TIME WARNER INC | COM | 88731710 | 2,218,158 | 112,482,643 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TIME WARNER | | | | | | | |
| TELECOM | CL A | 88731910 | 48,111 | 2,316,384 | SH | DEFINED | 1,2,5,6 |
| TIMKEN CO | COM | 88738910 | 43,762 | 1,443,802 | SH | DEFINED | 1,2,5,8,12 |
| TITAN INTL INC ILL | COM | 88830M10 | 7,017 | 277,031 | SH | DEFINED | 1,2 |
| TITAN | | | | | | | |
| PHARMACEUTICAL | COM | 88831410 | 73 | 29,117 | SH | DEFINED | 1 |
| TITANIUM METALS | | | | | | | |
| CORP | COM NEW | 88833920 | 46,437 | 1,294,244 | SH | DEFINED | 1,2,5,12 |
| TIVO INC | COM | 88870610 | 7,938 | 1,250,062 | SH | DEFINED | 1,2,6 |
| TJX COS INC NEW | COM | 87254010 | 384,263 | 14,253,064 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TNS INC | COM | 87296010 | 6,574 | 408,568 | SH | DEFINED | 1,2,6 |
| TODCO | COM | 88889T10 | 47,973 | 1,189,510 | SH | DEFINED | 1,2,5,6,12 |
| TOLL BROTHERS INC | COM | 88947810 | 88,957 | 3,248,983 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TOLLGRADE | | | | | | | |
| COMMUNICAT | COM | 88954210 | 542 | 43,136 | SH | DEFINED | 1 |
| TOMPKINSTRUSTCO | | | | | | | |
| INC | COM | 89011010 | 6,001 | 143,350 | SH | DEFINED | 1,2,5 |
| TOOTSIE ROLL INDS | | | | | | | |
| IN | COM | 89051610 | 21,928 | 731,651 | SH | DEFINED | 1,2,5,6 |
| TOPPS INC | COM | 89078610 | 5,800 | 596,713 | SH | DEFINED | 1,2 |
| TORCHMARK CORP | COM | 89102710 | 187,725 | 2,862,101 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TOREADOR RES CORP | COM | 89105010 | 4,231 | 233,101 | SH | DEFINED | 1,2 |
| TORO CO | COM | 89109210 | 47,662 | 930,177 | SH | DEFINED | 1,2,5,6,12 |
| TORONTO DOMINION | | | | | | | |
| BK | COM NEW | 89116050 | 1,943 | 32,164 | SH | DEFINED | 1 |
| TOTAL S A | SPONSORED | 89151E10 | 36,187 | 518,584 | SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 20,193 | 634,004 | SH | DEFINED | 1,2,5,12 |
| TOWER GROUP INC | COM | 89177710 | 9,820 | 304,795 | SH | DEFINED | 1,2,5,6 |
| TOWN SPORTS INTL | | | | | | | |
| HLD | COM | 89214A10 | 2,685 | 123,150 | SH | DEFINED | 1,6 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 9,310 | 72,641 | SH | DEFINED | 1,2 |
| TRACTOR SUPPLY CO | COM | 89235610 | 28,786 | 558,956 | SH | DEFINED | 1,2,5,6,12 |
| TRADESTATION | | | | | | | |
| GROUP I | COM | 89267P10 | 5,035 | 399,928 | SH | DEFINED | 1,2,5,6 |
| TRAFFIX INC | COM | 89272110 | 102 | 18,400 | SH | DEFINED | 1 |
| TRANS WORLD ENTMT | | | | | | | |
| CO | COM | 89336Q10 | 79 | 13,929 | SH | DEFINED | 1 |
| TRANSACT | | | | | | | |
| TECHNOLOGIE | COM | 89291810 | 128 | 18,461 | SH | DEFINED | 1,5 |
| TRANSACTION SYS | | | | | | | |
| ARCH | COM | 89341610 | 26,776 | 826,670 | SH | DEFINED | 1,2,6 |
| TRANSATLANTIC | | | | | | | |
| HLDGS | COM | 89352110 | 20,535 | 315,338 | SH | DEFINED | 1,2,5,12 |
| TRANSCAT INC | COM | 89352910 | 101 | 19,200 | SH | DEFINED | 1 |
| TRANSDIGM GROUP | | | | | | | |
| INC | COM | 89364110 | 6,348 | 174,489 | SH | DEFINED | 1,2,6 |
| TRANSMERIDIAN | | | | | | | |
| EXPL I | COM | 89376N10 | 3,202 | 1,119,526 | SH | DEFINED | 1,2,5 |
| TRANSMETA CORP DEL | COM | 89376R10 | 1,667 | 2,924,921 | SH | DEFINED | 1,5 |
| TRANSOCEAN INC | ORD | G9007810 | 561,023 | 6,866,865 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TRANSPORTADORA DE | | | | | | | |
| GA | SPON ADR B | 89387020 | 311 | 47,651 | SH | DEFINED | 1,5 |
| TRANSWITCH CORP | COM | 89406510 | 3,095 | 1,946,430 | SH | DEFINED | 1,5 |
| TRAVELCENTERS OF | | | | | | | |
| AME | COM | 89417410 | 2,016 | 52,475 | SH | DEFINED | 1,2,5 |
| TRAVELERS | | | | | | | |
| COMPANIES | COM | 89417E10 | 1,057,400 | 20,424,963 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TRAVELZOO INC | COM | 89421Q10 | 9,938 | 270,273 | SH | DEFINED | 1,2,5 |

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|-------------------------|------------|----------|-----------|------------|----|---------|----------------|
| TRC COS INC | COM | 87262510 | 175 | 17,385 | SH | DEFINED | 1 |
| TREDEGAR CORP | COM | 89465010 | 16,314 | 715,862 | SH | DEFINED | 1,2 |
| TREEHOUSE FOODS INC | COM | 89469A10 | 21,366 | 701,218 | SH | DEFINED | 1,2,5 |
| TREND MICRO INC | SPONS ADR | 89486M20 | 512 | 18,697 | SH | DEFINED | 1 |
| TREX INC | COM | 89531P10 | 4,139 | 192,221 | SH | DEFINED | 1,2,6 |
| TRI CONTL CORP | COM | 89543610 | 1,772 | 78,052 | SH | DEFINED | 1,5,12 |
| TRI VY CORP | COM | 89573510 | 245 | 33,100 | SH | DEFINED | 1,5 |
| TRIAD GTY INC | COM | 89592510 | 12,385 | 299,087 | SH | DEFINED | 1,2 |
| TRIAD HOSPITALS INC | COM | 89579K10 | 82,572 | 1,580,330 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TRIARC COS INC | CL B SER 1 | 89592730 | 25,259 | 1,469,411 | SH | DEFINED | 1,2,6 |
| TRIBUNE CO NEW | COM | 89604710 | 155,291 | 4,836,227 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TRICO BANCSHARES | COM | 89609510 | 5,318 | 224,658 | SH | DEFINED | 1,2 |
| TRICO MARINE SERVICE | COM NEW | 89610620 | 19,087 | 512,262 | SH | DEFINED | 1,2 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 19,507 | 972,427 | SH | DEFINED | 1,2,5,6 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 36,585 | 1,363,090 | SH | DEFINED | 1,2,5,6,12 |
| TRIMERIS INC | COM | 89626310 | 2,520 | 366,233 | SH | DEFINED | 1,2,5 |
| TRINITY INDS INC | COM | 89652210 | 71,676 | 1,709,838 | SH | DEFINED | 1,2,5,6,12 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 16,454 | 3,290,766 | SH | DEFINED | 1,2,5 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 15,551 | 281,009 | SH | DEFINED | 1,2 |
| TRIZETTO GROUP INC | COM | 89688210 | 16,363 | 817,758 | SH | DEFINED | 1,2,6 |
| TRM CORP | COM | 87263610 | 284 | 101,700 | SH | DEFINED | 1,5 |
| TRONOX INC | CL A | 89705110 | 695 | 48,244 | SH | DEFINED | 1,2 |
| TRONOX INC | COM CL B | 89705120 | 9,290 | 664,539 | SH | DEFINED | 1,2,5,7 |
| TRUBION PHARMACEUTIC | COM | 89778N10 | 721 | 36,635 | SH | DEFINED | 1 |
| TRUE RELIGION APPARE | COM | 89784N10 | 3,485 | 214,611 | SH | DEFINED | 1,5,6 |
| TRUMP ENTMT RESORTS | COM | 89816T10 | 9,372 | 518,653 | SH | DEFINED | 1,2,6 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 12,369 | 1,291,143 | SH | DEFINED | 1,2,5 |
| TRUSTMARK CORP | COM | 89840210 | 31,280 | 1,115,549 | SH | DEFINED | 1,2,5 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 14,661 | 421,060 | SH | DEFINED | 1,2,5 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 10,921 | 1,144,756 | SH | DEFINED | 1,2,6 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 7,888 | 531,551 | SH | DEFINED | 1,2,5 |
| TUMBLEWEED COMMUNICA | COM | 89969010 | 146 | 47,619 | SH | DEFINED | 1,5 |
| TUPPERWARE BRANDS CO | COM | 89989610 | 37,495 | 1,503,997 | SH | DEFINED | 1,2,5 |
| TURBOCHEF TECHNOLOGI | COM NEW | 90000620 | 4,099 | 269,299 | SH | DEFINED | 1,2,5,6 |
| TUT SYSTEMS | COM | 90110310 | 21 | 18,418 | SH | DEFINED | 1 |
| TWEEN BRANDS INC | COM | 90116610 | 22,611 | 633,019 | SH | DEFINED | 1,2,5,6 |
| TWEETER HOME ENTMT G | COM | 90116710 | 44 | 27,419 | SH | DEFINED | 1 |
| TXU CORP | COM | 87316810 | 1,016,201 | 15,853,367 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TYCO INTL LTD NEW TYLER | COM | 90212410 | 1,447,049 | 45,865,249 | SH | DEFINED | 1,2,5,6,7,8,10 |
| TECHNOLOGIES I | COM | 90225210 | 10,253 | 807,310 | SH | DEFINED | 1,2,5,6 |
| TYSON FOODS INC | CL A | 90249410 | 126,877 | 6,536,699 | SH | DEFINED | 1,2,5,6,7,8,10 |
| U S AIRWAYS GROUP IN | COM | 90341W10 | 43,202 | 949,911 | SH | DEFINED | 1,2,10 |

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|-------------------------|----------|----------|---------|-----------|----|---------|----------------|
| U S B HLDG INC | COM | 90291010 | 4,537 | 199,947 | SH | DEFINED | 1,2 |
| U S CONCRETE INC | COM | 90333L10 | 4,393 | 561,706 | SH | DEFINED | 1,2,5 |
| U S G CORP | COM NEW | 90329340 | 42,764 | 916,100 | SH | DEFINED | 1,2,5,7 |
| U S GLOBAL INVS INC | CL A | 90295210 | 402 | 15,600 | SH | DEFINED | 1 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 224 | 16,087 | SH | DEFINED | 1,5 |
| U S SHIPPING PARTNER | COM UNIT | 90341710 | 222 | 11,728 | SH | DEFINED | 1,2 |
| U S XPRESS ENTERPRIS | CL A | 90338N10 | 2,692 | 155,978 | SH | DEFINED | 1 |
| U STORE IT TR | COM | 91274F10 | 25,218 | 1,253,356 | SH | DEFINED | 1,2,3 |
| UAL CORP | COM NEW | 90254980 | 92,082 | 2,412,413 | SH | DEFINED | 1,2,5,10 |
| UAP HLDG CORP | COM | 90344110 | 21,014 | 812,921 | SH | DEFINED | 1,2 |
| UBS AG | SHS NEW | H8923133 | 120,270 | 2,023,723 | SH | DEFINED | 1,2 |
| UCBH HOLDINGS INC | COM | 90262T30 | 39,590 | 2,126,222 | SH | DEFINED | 1,2,5,6 |
| UDR INC | COM | 90265310 | 121,048 | 3,953,236 | SH | DEFINED | 1,2,3,5,6,7,8, |
| UGI CORP NEW | COM | 90268110 | 34,431 | 1,289,062 | SH | DEFINED | 1,2,5,7 |
| UIL HLDG CORP | COM | 90274810 | 18,004 | 518,835 | SH | DEFINED | 1,2,5 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 9,953 | 380,025 | SH | DEFINED | 1,2,6 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 48,184 | 906,906 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ULTRALIFE BATTERIES | COM | 90389910 | 191 | 17,700 | SH | DEFINED | 1 |
| ULTRATECH INC | COM | 90403410 | 6,795 | 499,275 | SH | DEFINED | 1,2,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|-------------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| UMB FINL CORP | COM | 90278810 | 33,786 | 894,751 | SH | DEFINED 1,2,5 |
| UMPQUA HLDGS CORP | COM | 90421410 | 29,206 | 1,090,984 | SH | DEFINED 1,2,5 |
| UNDER ARMOUR INC | CL A | 90431110 | 19,700 | 384,011 | SH | DEFINED 1,2,6,12 |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 78,195 | 894,062 | SH | DEFINED 1,2,4,5,7 |
| UNIFI INC | COM | 90467710 | 180 | 62,534 | SH | DEFINED 1,5 |
| UNIFIRST CORP MASS | COM | 90470810 | 9,559 | 249,128 | SH | DEFINED 1,2,5 |
| UNILEVER N V | N Y SHS NE | 90478470 | 1,071 | 36,655 | SH | DEFINED 1,2 |
| UNILEVER PLC | SPON ADR N | 90476770 | 1,702 | 56,592 | SH | DEFINED 1 |
| UNION BANKSHARES COR | COM | 90539910 | 6,270 | 241,726 | SH | DEFINED 1,2 |
| UNION DRILLING INC | COM | 90653P10 | 3,579 | 252,063 | SH | DEFINED 1,2 |
| UNION PAC CORP | COM | 90781810 | 671,973 | 6,617,162 | SH | DEFINED 1,2,5,6,7,8,10 |
| UNIONBANCAL CORP | COM | 90890610 | 78,879 | 1,243,751 | SH | DEFINED 1,2,5,6,7,8,10 |
| UNISOURCE ENERGY COR | COM | 90920510 | 24,486 | 652,099 | SH | DEFINED 1,2,5 |
| UNISYS CORP | COM | 90921410 | 77,917 | 9,242,773 | SH | DEFINED 1,2,5,6,7,8,10 |
| UNIT CORP | COM | 90921810 | 31,527 | 623,177 | SH | DEFINED 1,2,5,6,12 |
| UNITED AMER INDEMNIT | CL A | 90933T10 | 672 | 28,975 | SH | DEFINED 1,2 |
| UNITED AUTO GROUP IN | COM | 90944010 | 10,620 | 523,160 | SH | DEFINED 1,2 |
| UNITED BANKSHARES | | | | | | |

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| | | | | | | | |
|---|------------|----------|-----------|-------------|----|---------|----------------|
| IN UNITED CMNTY BKS BLA | COM | 90990710 | 28,301 | 807,901 | SH | DEFINED | 1,2,5 |
| UNITED CMNTY FINL CO | CAP STK | 90984P10 | 19,725 | 601,556 | SH | DEFINED | 1,2,6 |
| UNITED FIRE & CAS CO | COM | 90983910 | 9,666 | 874,786 | SH | DEFINED | 1,2,5 |
| UNITED GUARDIAN INC | COM | 91033110 | 16,122 | 458,918 | SH | DEFINED | 1,2 |
| UNITED INDL CORP UNITED | COM | 91057110 | 130 | 14,000 | SH | DEFINED | 1 |
| MICROELECTRON UNITED NAT FOODS INC | COM | 91067110 | 9,190 | 166,494 | SH | DEFINED | 1,2,6 |
| UNITED ONLINE INC UNITED PANAM FINANCI | SPONSORED | 91087320 | 1,600 | 503,208 | SH | DEFINED | 1 |
| UNITED PARCEL SERVIC | COM | 91116310 | 23,585 | 769,746 | SH | DEFINED | 1,2,6 |
| UNITED RENTALS INC UNITED RETAIL GROUP | COM | 91126810 | 18,478 | 1,317,045 | SH | DEFINED | 1,2,5 |
| UNITED SECURITY BANC | COM | 91130110 | 2,037 | 162,983 | SH | DEFINED | 1,6 |
| UNITED STATES CELLUL | CL B | 91131210 | 1,852,786 | 26,430,617 | SH | DEFINED | 1,2,5,6,7,8,10 |
| UNITED STATES STL CO | COM | 91136310 | 35,564 | 1,293,238 | SH | DEFINED | 1,2,5 |
| UNITED STATIONERS IN | COM | 91138010 | 396 | 32,960 | SH | DEFINED | 1,2 |
| UNITED SURGICAL PART | COM | 91146010 | 1,369 | 71,785 | SH | DEFINED | 1 |
| UNITED TECHNOLOGIES UNITED | COM | 91168410 | 12,028 | 163,751 | SH | DEFINED | 1,2,5 |
| THERAPEUTICS UNITED UTILS PLC UNITEDHEALTH GROUP I | COM | 91290910 | 474,655 | 4,786,278 | SH | DEFINED | 1,2,5,6,7,8,10 |
| UNITIL CORP | COM | 91300410 | 44,503 | 742,702 | SH | DEFINED | 1,2,5,12 |
| UNITRIN INC | COM | 91301630 | 22,812 | 740,397 | SH | DEFINED | 1,2,6,12 |
| UNIVERSAL AMERN FINL | COM | 91301710 | 6,739,345 | 103,682,236 | SH | DEFINED | 1,2,5,6,7,8,10 |
| UNIVERSAL COMPRESSIO | COM | 91307C10 | 21,899 | 407,203 | SH | DEFINED | 1,2,6,12 |
| UNIVERSAL CORP VA UNIVERSAL DISPLAY CO | SPONSORED | 91311Q10 | 1,270 | 42,754 | SH | DEFINED | 1 |
| UNIVERSAL ELECTRS IN | COM | 91324P10 | 2,079,212 | 39,252,626 | SH | DEFINED | 1,2,5,6,7,8,10 |
| UNIVERSAL FST PRODS | COM | 91325910 | 245 | 8,980 | SH | DEFINED | 1,2 |
| UNIVERSAL HEALTH RLT | COM | 91327510 | 41,749 | 886,952 | SH | DEFINED | 1,2,5,12 |
| UNIVERSAL HLTH SVCS | COM | 91337710 | 14,328 | 739,333 | SH | DEFINED | 1,2,6 |
| UNIVERSAL STAINLESS | COM | 91343110 | 56,232 | 830,854 | SH | DEFINED | 1,2 |
| UNIVERSAL TECHNICAL | COM | 91345610 | 46,992 | 765,973 | SH | DEFINED | 1,2,5 |
| UNIVERSAL TRUCKLOAD | COM | 91347P10 | 5,793 | 383,887 | SH | DEFINED | 1,2,6 |
| | COM | 91348310 | 7,092 | 254,561 | SH | DEFINED | 1,2,5 |
| | COM | 91354310 | 15,734 | 317,537 | SH | DEFINED | 1,2 |
| | SH BEN INT | 91359E10 | 7,931 | 221,853 | SH | DEFINED | 1,2,3 |
| | CL B | 91390310 | 58,973 | 1,029,915 | SH | DEFINED | 1,2,5,7,12 |
| | COM | 91383710 | 597 | 12,570 | SH | DEFINED | 1,5 |
| | COM | 91391510 | 8,417 | 364,680 | SH | DEFINED | 1,2,6 |
| | COM | 91388P10 | 2,390 | 98,739 | SH | DEFINED | 1 |

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|---|------------|----------|-----------|------------|----|---------|----------------|
| UNIVEST CORP PA UNIVISION | COM | 91527110 | 4,798 | 193,697 | SH | DEFINED | 1 |
| COMMUNICAT | CL A | 91490610 | 3,213 | 88,697 | SH | DEFINED | 1,2,7 |
| UNUM GROUP | COM | 91529Y10 | 254,240 | 11,039,500 | SH | DEFINED | 1,2,5,6,7,8,10 |
| UPM KYMMENE CORP UQM TECHNOLOGIES INC | SPONSORED | 91543610 | 710 | 27,812 | SH | DEFINED | 1 |
| URANERZ ENERGY CORPO | COM | 90321310 | 80 | 19,576 | SH | DEFINED | 1 |
| URBAN OUTFITTERS INC | COM | 91688T10 | 103 | 19,271 | SH | DEFINED | 1,2 |
| UROLOGIX INC | COM | 91704710 | 52,958 | 1,997,673 | SH | DEFINED | 1,2,5,12 |
| URS CORP NEW | COM | 91727310 | 52 | 17,100 | SH | DEFINED | 1 |
| URSTADT BIDDLE PPTYs | COM | 90323610 | 23,142 | 543,371 | SH | DEFINED | 1,2,5 |
| URSTADT BIDDLE PPTYs | COM | 91728610 | 210 | 11,570 | SH | DEFINED | 1 |
| US BANCORP DEL | CL A | 91728620 | 10,363 | 529,794 | SH | DEFINED | 1,2,3 |
| US BIOENERGY CORP | COM NEW | 90297330 | 1,842,223 | 52,680,110 | SH | DEFINED | 1,2,5,6,7,8,10 |
| USA MOBILITY INC | COM | 90342V10 | 118 | 10,255 | SH | DEFINED | 1,2 |
| USA TRUCK INC | COM | 90341G10 | 14,786 | 741,904 | SH | DEFINED | 1,2 |
| USANA HEALTH SCIENCE | COM | 90292510 | 2,199 | 141,480 | SH | DEFINED | 1 |
| USEC INC | COM | 90328M10 | 14,255 | 304,139 | SH | DEFINED | 1,2,6 |
| USI HLDGS CORP | COM | 90333E10 | 35,736 | 2,199,151 | SH | DEFINED | 1,2,5 |
| UST INC | COM | 90333H10 | 12,937 | 767,763 | SH | DEFINED | 1,2 |
| UTAH MED PRODS INC | COM | 90291110 | 222,694 | 3,840,881 | SH | DEFINED | 1,2,5,6,8,10,1 |
| UTI WORLDWIDE INC | COM | 91748810 | 382 | 11,200 | SH | DEFINED | 1,2 |
| UTSTARCOM INC | ORD | G8721010 | 3,146 | 128,003 | SH | DEFINED | 1,2,5,6,12 |
| V F CORP | COM | 91807610 | 39,928 | 4,816,394 | SH | DEFINED | 1,2,5,6 |
| VA SOFTWARE CORP | COM | 91820410 | 212,376 | 2,570,520 | SH | DEFINED | 1,2,5,6,7,8,10 |
| VAALCO ENERGY INC | COM | 91819B10 | 4,619 | 1,146,128 | SH | DEFINED | 1,2,5 |
| VAIL RESORTS INC | COM NEW | 91851C20 | 5,754 | 1,110,850 | SH | DEFINED | 1,2 |
| VALASSIS COMMUNICATI | COM | 91879Q10 | 32,753 | 602,844 | SH | DEFINED | 1,2,6 |
| VALEANT PHARMACEUTIC | COM | 91886610 | 23,651 | 1,375,852 | SH | DEFINED | 1,2,5,6 |
| VALENCE TECHNOLOGY I | COM | 91911X10 | 35,985 | 2,081,276 | SH | DEFINED | 1,2,5,6 |
| VALERO ENERGY CORP N | COM | 91891410 | 111 | 93,924 | SH | DEFINED | 1,5 |
| VALERO GP HLDGS LLC | COM | 91913Y10 | 1,356,039 | 21,027,118 | SH | DEFINED | 1,2,5,6,7,8,10 |
| VALERO L P | UNIT LLC I | 91914G10 | 233 | 8,400 | SH | DEFINED | 1 |
| VALHI INC NEW | COM UT LTD | 91913W10 | 862 | 12,947 | SH | DEFINED | 1 |
| VALLEY NATL BANCORP | COM | 91890510 | 1,217 | 92,168 | SH | DEFINED | 1,2 |
| VALMONT INDS INC | COM | 91979410 | 30,085 | 1,191,483 | SH | DEFINED | 1,2,5,12 |
| VALSPAR CORP | COM | 92025310 | 21,725 | 375,671 | SH | DEFINED | 1,2,6 |
| VALUE LINE INC | COM | 92035510 | 67,281 | 2,417,580 | SH | DEFINED | 1,2,5,10,12 |
| VALUECLICK INC | COM | 92043710 | 1,367 | 28,608 | SH | DEFINED | 1 |
| VALUEVISION MEDIA IN | COM | 92046N10 | 56,787 | 2,173,262 | SH | DEFINED | 1,2,5,6 |
| VANDA PHARMACEUTICAL | CL A | 92047K10 | 6,389 | 516,939 | SH | DEFINED | 1,2,6 |
| VARIAN INC | COM | 92165910 | 529 | 21,729 | SH | DEFINED | 1,2 |
| VARIAN MED SYS INC | COM | 92220610 | 53,150 | 912,287 | SH | DEFINED | 1,2,5,6,12 |
| VARIAN SEMICONDUCTOR | COM | 92220P10 | 168,532 | 3,533,905 | SH | DEFINED | 1,2,5,6,7,8,10 |
| VASCO DATA SEC INTL | COM | 92220710 | 57,891 | 1,084,503 | SH | DEFINED | 1,2,5,6,12 |
| VCA ANTECH INC | COM | 92230Y10 | 7,320 | 409,627 | SH | DEFINED | 1,2 |
| | COM | 91819410 | 46,189 | 1,272,086 | SH | DEFINED | 1,2,5,6,12 |

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|--------------------|-----|----------|-----------|------------|----|---------|----------------|
| VECTOR GROUP LTD | COM | 92240M10 | 10,058 | 537,558 | SH | DEFINED | 1,2,5 |
| VECTREN CORP | COM | 92240G10 | 42,894 | 1,499,785 | SH | DEFINED | 1,2,5 |
| VEECO INSTRS INC | | | | | | | |
| DEL | COM | 92241710 | 10,051 | 515,433 | SH | DEFINED | 1,2,5,6 |
| VENOCO INC | COM | 92275P30 | 2,572 | 144,017 | SH | DEFINED | 1,2 |
| VENTANA MED SYS | | | | | | | |
| INC | COM | 92276H10 | 29,861 | 712,671 | SH | DEFINED | 1,2,6,12 |
| VENTAS INC | COM | 92276F10 | 51,289 | 1,217,394 | SH | DEFINED | 1,2,3,5 |
| VERASUN ENERGY | | | | | | | |
| CORP | COM | 92336G10 | 5,532 | 278,432 | SH | DEFINED | 1,2,6 |
| VERIFONE HLDGS INC | COM | 92342Y10 | 22,911 | 623,777 | SH | DEFINED | 1,2,6,12 |
| VERIGY LTD | SHS | Y9369110 | 1,012 | 43,117 | SH | DEFINED | 1,5,8 |
| VERISIGN INC | COM | 92343E10 | 223,403 | 8,893,448 | SH | DEFINED | 1,2,5,6,7,8,10 |
| VERIZON | | | | | | | |
| COMMUNICATIO | COM | 92343V10 | 3,286,221 | 86,661,956 | SH | DEFINED | 1,2,5,6,7,8,10 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|-------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------|
| VERSO | | | | | | | |
| TECHNOLOGIES I | COM NEW | 92531720 | 14 | 14,262 | SH | DEFINED | 1 |
| VERTEX | | | | | | | |
| PHARMACEUTICA | COM | 92532F10 | 66,587 | 2,374,700 | SH | DEFINED | 1,2,5,6,7,8,10 |
| VERTRUE INC | COM | 92534N10 | 20,448 | 425,023 | SH | DEFINED | 1,2,6 |
| VESTIN RLTY | | | | | | | |
| MTG II I | COM | 92549X10 | 133 | 25,230 | SH | DEFINED | 1 |
| VIACELL INC | COM | 92554J10 | 184 | 33,800 | SH | DEFINED | 1 |
| VIACOM INC NEW | CL A | 92553P10 | 592 | 14,411 | SH | DEFINED | 1,2,5 |
| VIACOM INC NEW | CL B | 92553P20 | 701,146 | 17,055,365 | SH | DEFINED | 1,2,5,6,7,8,10 |
| VIAD CORP | COM NEW | 92552R40 | 25,895 | 670,852 | SH | DEFINED | 1,2,5 |
| VIASAT INC | COM | 92552V10 | 14,416 | 437,233 | SH | DEFINED | 1,2,5,6 |
| VIASYS HEALTHCARE | | | | | | | |
| IN | COM NEW | 92553Q20 | 22,657 | 666,573 | SH | DEFINED | 1,2,5 |
| VICAL INC | COM | 92560210 | 98 | 20,235 | SH | DEFINED | 1 |
| VICON INDS INC | COM | 92581110 | 186 | 18,700 | SH | DEFINED | 1 |
| VICOR CORP | COM | 92581510 | 6,304 | 629,185 | SH | DEFINED | 1,2,6 |
| VIEWPOINT CORP | COM | 92672P10 | 96 | 192,747 | SH | DEFINED | 1,5 |
| VIEWPOINT FINL | | | | | | | |
| GROUP | COM | 92672710 | 2,247 | 129,516 | SH | DEFINED | 1 |
| VIGNETTE CORP | COM NEW | 92673440 | 10,885 | 586,167 | SH | DEFINED | 1,2,5 |
| VILLAGE SUPER MKT | | | | | | | |
| IN | CL A NEW | 92710740 | 3,604 | 37,743 | SH | DEFINED | 1,2 |
| VINEYARD NATL | | | | | | | |
| BANCOR | COM | 92742610 | 3,438 | 149,234 | SH | DEFINED | 1 |
| VION | | | | | | | |
| PHARMACEUTICALS | COM | 92762410 | 48 | 28,831 | SH | DEFINED | 1 |
| VIRAGE LOGIC CORP | COM | 92763R10 | 1,814 | 249,522 | SH | DEFINED | 1 |
| VIRCO MFG CO | COM | 92765110 | 100 | 14,761 | SH | DEFINED | 1 |
| VIRGIN MEDIA INC | COM | 92769L10 | 95,699 | 3,790,072 | SH | DEFINED | 1,2,5,6,7,8,10 |
| VIRGINIA COMM | | | | | | | |
| BANCOR | COM | 92778Q10 | 5,185 | 239,487 | SH | DEFINED | 1,2,6 |
| VIRGINIA FINL | | | | | | | |
| GROUP | COM | 92781010 | 8,215 | 316,816 | SH | DEFINED | 1,2 |

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|-------------------------|------------|----------|-----------|------------|----|---------|----------------|
| VIOPHARMA INC VISHAY | COM | 92824110 | 26,229 | 1,827,799 | SH | DEFINED | 1,2,5,6 |
| INTERTECHNOLO | COM | 92829810 | 38,840 | 2,778,274 | SH | DEFINED | 1,2,5,10,12 |
| VISICU INC | COM | 92831L20 | 591 | 75,736 | SH | DEFINED | 1 |
| VISTA GOLD CORP | COM NEW | 92792620 | 170 | 22,700 | SH | DEFINED | 1 |
| VISTACARE INC | CL A | 92839Y10 | 1,837 | 211,129 | SH | DEFINED | 1,5 |
| VISTAPRINT LIMITED | SHS | G9376220 | 2,579 | 67,327 | SH | DEFINED | 1,2,6 |
| VISTEON CORP | COM | 92839U10 | 20,929 | 2,450,743 | SH | DEFINED | 1,2,5,6 |
| VITAL IMAGES INC | COM | 92846N10 | 9,017 | 271,118 | SH | DEFINED | 1,2,5 |
| VITAL SIGNS INC | COM | 92846910 | 13,039 | 250,854 | SH | DEFINED | 1,2,6 |
| VIVO | | | | | | | |
| PARTICIPACOES S | SPON ADR P | 92855S10 | 112 | 31,958 | SH | DEFINED | 1,2 |
| VIVUS INC | COM | 92855110 | 207 | 40,400 | SH | DEFINED | 1,5 |
| VODAFONE GROUP | | | | | | | |
| PLC N | SPONS ADR | 92857W20 | 11,721 | 436,380 | SH | DEFINED | 1,2 |
| VOLCANO | | | | | | | |
| CORPORATION | COM | 92864510 | 4,688 | 260,300 | SH | DEFINED | 1,2,6 |
| VOLCOM INC | COM | 92864N10 | 7,660 | 222,931 | SH | DEFINED | 1,2,6 |
| VOLT INFORMATION | | | | | | | |
| SCI | COM | 92870310 | 13,249 | 505,897 | SH | DEFINED | 1,2,5 |
| VOLTERRA | | | | | | | |
| SEMICONDUCT | COM | 92870810 | 3,834 | 293,591 | SH | DEFINED | 1 |
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 1,462 | 17,388 | SH | DEFINED | 1 |
| VONAGE HLDGS CORP | COM | 92886T20 | 1,817 | 526,763 | SH | DEFINED | 1,2,6 |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 596,988 | 5,002,416 | SH | DEFINED | 1,2,3,5,6,7,8, |
| VOTORANTIM | | | | | | | |
| CELULOSE | SPONSORED | 92906P10 | 792 | 43,280 | SH | DEFINED | 1,2,7 |
| VULCAN MATLS CO | COM | 92916010 | 307,123 | 2,636,698 | SH | DEFINED | 1,2,5,6,7,8,10 |
| W & T OFFSHORE INC | COM | 92922P10 | 5,197 | 179,653 | SH | DEFINED | 1,2,6 |
| W HLDG CO INC | COM | 92925110 | 11,181 | 2,236,122 | SH | DEFINED | 1,2,5 |
| W P CAREY & CO LLC | COM | 92930Y10 | 1,077 | 32,278 | SH | DEFINED | 1,2 |
| WABASH NATL CORP | COM | 92956610 | 8,982 | 582,517 | SH | DEFINED | 1,2 |
| WABTEC CORP | COM | 92974010 | 32,383 | 938,897 | SH | DEFINED | 1,2,6,12 |
| WACHOVIA CORP 2ND | | | | | | | |
| NE | COM | 92990310 | 3,189,208 | 57,932,936 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WADDELL & REED | | | | | | | |
| FINL | CL A | 93005910 | 49,849 | 2,137,611 | SH | DEFINED | 1,2,5 |
| WAL MART STORES | | | | | | | |
| INC | COM | 93114210 | 3,372,906 | 71,840,383 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WALGREEN CO | COM | 93142210 | 1,204,514 | 26,247,847 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WALTER INDS INC | COM | 93317Q10 | 10,835 | 437,797 | SH | DEFINED | 1,2 |
| WARNACO GROUP INC | COM NEW | 93439040 | 37,748 | 1,329,149 | SH | DEFINED | 1,2,6 |
| WARNER CHILCOTT | | | | | | | |
| LIMI | COM CL A | G9435N10 | 1,213 | 81,902 | SH | DEFINED | 1,2 |
| WARNER MUSIC | | | | | | | |
| GROUP C | COM | 93455010 | 41,657 | 2,441,779 | SH | DEFINED | 1,2,6,10 |
| WARREN RES INC | COM | 93564A10 | 11,443 | 878,176 | SH | DEFINED | 1,2,6 |
| WASHINGTON FED INC | COM | 93882410 | 34,120 | 1,454,404 | SH | DEFINED | 1,2,5 |
| WASHINGTON GROUP | | | | | | | |
| INT | COM NEW | 93886220 | 37,304 | 561,636 | SH | DEFINED | 1,2,6,12 |
| WASHINGTON MUT INC | COM | 93932210 | 1,051,989 | 26,052,234 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WASHINGTON POST CO | CL B | 93964010 | 90,559 | 118,611 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WASHINGTON REAL | | | | | | | |
| ESTA | SH BEN INT | 93965310 | 45,655 | 1,220,075 | SH | DEFINED | 1,2,3,5 |
| WASHINGTON TR | | | | | | | |
| BANCOR | COM | 94061010 | 5,785 | 215,781 | SH | DEFINED | 1,2 |
| WASTE CONNECTIONS | | | | | | | |
| IN | COM | 94105310 | 44,316 | 1,480,160 | SH | DEFINED | 1,2,5,6 |
| WASTE INDUSTRIES | | | | | | | |
| USA | COM | 94105710 | 2,498 | 90,942 | SH | DEFINED | 1 |
| WASTE MGMT INC DEL | COM | 94106L10 | 752,139 | 21,858,144 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WASTE SERVICES | | | | | | | |

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|-------------------|---------|----------|-----------|------------|----|---------|----------------|
| INC D | COM NEW | 94107520 | 5,520 | 555,374 | SH | DEFINED | 1 |
| WATERS CORP | COM | 94184810 | 251,844 | 4,342,131 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WATSCO INC | COM | 94262220 | 23,056 | 451,462 | SH | DEFINED | 1,2,6 |
| WATSON | | | | | | | |
| PHARMACEUTICA | COM | 94268310 | 76,340 | 2,888,388 | SH | DEFINED | 1,2,5,6,10,12, |
| WATSON WYATT | | | | | | | |
| WORLDWI | CL A | 94271210 | 37,071 | 761,994 | SH | DEFINED | 1,2,5,6,12 |
| WATTS WATER | | | | | | | |
| TECHNOLO | CL A | 94274910 | 18,420 | 484,346 | SH | DEFINED | 1,2 |
| WAUSAU PAPER CORP | COM | 94331510 | 11,434 | 796,267 | SH | DEFINED | 1,2 |
| WAUWATOSA HLDGS | | | | | | | |
| INC | COM | 94348P10 | 2,221 | 127,043 | SH | DEFINED | 1,2,6 |
| WAVE SYSTEMS CORP | COM NEW | 94352630 | 43 | 15,939 | SH | DEFINED | 1 |
| WCA WASTE CORP | COM | 92926K10 | 154 | 20,300 | SH | DEFINED | 1 |
| WCI CMNTYS INC | COM | 92923C10 | 29,775 | 1,395,267 | SH | DEFINED | 1,2 |
| WD-40 CO | COM | 92923610 | 9,314 | 293,736 | SH | DEFINED | 1,2 |
| WEATHERFORD | | | | | | | |
| INTERNAT | COM | G9508910 | 367,047 | 8,138,507 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WEB COM INC | COM NEW | 94732Q10 | 75 | 17,202 | SH | DEFINED | 1 |
| WEBEX | | | | | | | |
| COMMUNICATIONS | COM | 94767L10 | 46,784 | 822,790 | SH | DEFINED | 1,2,5,6,12 |
| WEBMD HEALTH CORP | CL A | 94770V10 | 3,257 | 61,882 | SH | DEFINED | 1,2 |
| WEBMETHODS INC | COM | 94768C10 | 6,792 | 944,650 | SH | DEFINED | 1,2,6 |
| WEBSense INC | COM | 94768410 | 35,344 | 1,537,356 | SH | DEFINED | 1,2,5,6 |
| WEBSIDESTORY INC | COM | 94768510 | 3,686 | 284,642 | SH | DEFINED | 1 |
| WEBSTER FINL CORP | | | | | | | |
| CO | COM | 94789010 | 47,319 | 985,604 | SH | DEFINED | 1,2,5 |
| WEIGHT WATCHERS | | | | | | | |
| INTL | COM | 94862610 | 26,765 | 580,701 | SH | DEFINED | 1,2,5,12 |
| WEINGARTEN RLTY | | | | | | | |
| INVS SH BEN | INT | 94874110 | 96,113 | 2,020,871 | SH | DEFINED | 1,2,3,5 |
| WEIS MKTS INC | COM | 94884910 | 11,820 | 264,428 | SH | DEFINED | 1,2,5 |
| WELLCARE HEALTH | | | | | | | |
| PLAN | COM | 94946T10 | 235,652 | 2,764,242 | SH | DEFINED | 1,2,5,6,10,12 |
| WELLMAN INC | COM | 94970210 | 164 | 45,547 | SH | DEFINED | 1 |
| WELLPOINT INC | COM | 94973V10 | 1,616,179 | 19,928,226 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WELLS FARGO & CO | | | | | | | |
| NEW | COM | 94974610 | 3,311,658 | 96,185,234 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WELLSFORD REAL | | | | | | | |
| PPTYs | COM NEW | 95024020 | 155 | 19,839 | SH | DEFINED | 1,2 |
| WENDYS INTL INC | COM | 95059010 | 82,754 | 2,643,913 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WERNER | | | | | | | |
| ENTERPRISES I | COM | 95075510 | 22,291 | 1,226,817 | SH | DEFINED | 1,2,5 |
| WESBANCO INC | COM | 95081010 | 17,361 | 562,394 | SH | DEFINED | 1,2 |
| WESCO FINL CORP | COM | 95081710 | 7,975 | 17,337 | SH | DEFINED | 1,2,5,12 |
| WESCO INTL INC | COM | 95082P10 | 35,952 | 572,671 | SH | DEFINED | 1,2,5,6,12 |
| WEST | | | | | | | |
| BANCORPORATION | CAP STK | 95123P10 | 4,541 | 300,930 | SH | DEFINED | 1,2 |
| WEST COAST | | | | | | | |
| BANCORP O | COM | 95214510 | 12,035 | 376,433 | SH | DEFINED | 1,2 |
| WEST MARINE INC | COM | 95423510 | 4,493 | 246,758 | SH | DEFINED | 1,2,6 |
| WEST | | | | | | | |
| PHARMACEUTICAL | COM | 95530610 | 24,650 | 530,916 | SH | DEFINED | 1,2,12 |
| WESTAMERICA | | | | | | | |
| BANCORPO | COM | 95709010 | 36,236 | 752,254 | SH | DEFINED | 1,2,5 |
| WESTAR ENERGY INC | COM | 95709T10 | 63,516 | 2,307,996 | SH | DEFINED | 1,2,5 |
| WESTELL | | | | | | | |
| TECHNOLOGIES | CL A | 95754110 | 127 | 58,510 | SH | DEFINED | 1,5 |

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|---|----------------|----------|------------------|----------------------|-------------------------|--------------------------|----------------|
| WESTERN ALLIANCE BAN | COM | 95763810 | 6,510 | 209,723 | SH | DEFINED | 1,2,6 |
| WESTERN DIGITAL CORP | COM | 95810210 | 78,311 | 4,658,592 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WESTERN REFNG INC | COM | 95931910 | 16,584 | 425,013 | SH | DEFINED | 1,2 |
| WESTERN UN CO WESTFIELD FINANCIAL | COM | 95980210 | 522,273 | 23,793,736 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WESTLAKE CHEM CORP | COM | 96008P10 | 2,113 | 197,063 | SH | DEFINED | 1 |
| WESTMORELAND COAL CO | COM | 96041310 | 5,147 | 189,593 | SH | DEFINED | 1,2 |
| WESTPAC BKG CORP | SPONSORED | 96087810 | 2,723 | 135,115 | SH | DEFINED | 1,2 |
| WESTWOOD ONE INC | COM | 96121430 | 2,505 | 23,462 | SH | DEFINED | 1 |
| WET SEAL INC | CL A | 96181510 | 11,721 | 1,706,103 | SH | DEFINED | 1,2,5 |
| WEYCO GROUP INC | COM | 96184010 | 8,807 | 1,344,550 | SH | DEFINED | 1 |
| WEYERHAEUSER CO | COM | 96214910 | 4,017 | 154,613 | SH | DEFINED | 1 |
| WGL HLDGS INC | COM | 96216610 | 440,505 | 5,893,827 | SH | DEFINED | 1,2,5,6,7,8,10 |
| W-H ENERGY SVCS INC | COM | 92924F10 | 72,344 | 2,262,169 | SH | DEFINED | 1,2,5,6 |
| WHEELING PITTSBURGH | COM | 92925E10 | 28,467 | 609,053 | SH | DEFINED | 1,2,5,6 |
| WHIRLPOOL CORP | COM NEW | 96314230 | 5,154 | 217,578 | SH | DEFINED | 1,2,5 |
| WHITE ELECTR DESIGNS | COM | 96332010 | 175,329 | 2,064,878 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WHITE MTNS INS GROUP | COM | 96380110 | 514 | 77,110 | SH | DEFINED | 1,5 |
| WHITING PETE CORP NE | COM | G9618E10 | 12,255 | 21,633 | SH | DEFINED | 1,2,5,12 |
| WHITNEY HLDG CORP | COM | 96638710 | 26,540 | 673,444 | SH | DEFINED | 1,2 |
| WHOLE FOODS MKT INC | COM | 96661210 | 25,988 | 849,852 | SH | DEFINED | 1,2,5,10 |
| WILD OATS MARKETS IN | COM | 96683710 | 174,201 | 3,884,085 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WILEY JOHN & SONS IN | COM | 96808B10 | 8,207 | 450,926 | SH | DEFINED | 1,2,6 |
| WILLBROS GROUP INC | CL A | 96822320 | 52,411 | 1,387,997 | SH | DEFINED | 1,2,5,6,10,12 |
| WILLIAMS CLAYTON ENE | COM | 96919910 | 207 | 9,200 | SH | DEFINED | 1,5,6 |
| WILLIAMS COS INC DEL | COM | 96949010 | 6,092 | 214,742 | SH | DEFINED | 1,2 |
| WILLIAMS PARTNERS L | COM | 96945710 | 513,997 | 18,060,335 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WILLIAMS SCOTSMAN IN | COM UNIT L | 96950F10 | 1,104 | 23,129 | SH | DEFINED | 1,2 |
| WILLIAMS SONOMA INC | COM | 96950G10 | 9,030 | 459,295 | SH | DEFINED | 1,2,6 |
| WILLIS GROUP HOLDING | COM | 96990410 | 73,613 | 2,075,953 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WILLOW FINANCIAL BAN | SHS | G9665510 | 6,004 | 151,699 | SH | DEFINED | 1,2,5,12 |
| WILMINGTON TRUST COR | COM | 97111W10 | 4,329 | 335,558 | SH | DEFINED | 1,2 |
| | COM | 97180710 | 48,679 | 1,154,354 | SH | DEFINED | 1,2,5 |

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|-------------------------|------------|----------|-----------|------------|----|---------|----------------|
| WILSHIRE BANCORP INC | COM | 97186T10 | 8,188 | 499,274 | SH | DEFINED | 1,6 |
| WILSHIRE ENTERPRISES | COM | 97188910 | 86 | 17,686 | SH | DEFINED | 1 |
| WILSONS THE LEATHER | COM | 97246310 | 62 | 41,294 | SH | DEFINED | 1 |
| WIMM BILL DANN FOODS | SPONSORED | 97263M10 | 16,107 | 201,690 | SH | DEFINED | 1,2,5,7 |
| WIND RIVER SYSTEMS I | COM | 97314910 | 16,422 | 1,652,142 | SH | DEFINED | 1,2,5,6 |
| WINDSTREAM CORP | COM | 97381W10 | 155,331 | 10,573,911 | SH | DEFINED | 1,2,5,6,10,12, |
| WINN DIXIE STORES IN | COM NEW | 97428030 | 1,076 | 60,966 | SH | DEFINED | 1,2 |
| WINNEBAGO INDS INC | COM | 97463710 | 29,332 | 872,194 | SH | DEFINED | 1,2,6 |
| WINSTON HOTELS INC | COM | 97563A10 | 13,648 | 908,057 | SH | DEFINED | 1,2,3,5 |
| WINTHROP RLTY TR | SH BEN INT | 97639110 | 3,522 | 532,812 | SH | DEFINED | 1,3 |
| WINTRUST FINANCIAL C | COM | 97650W10 | 20,862 | 467,646 | SH | DEFINED | 1,2,6 |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 1,443 | 91,591 | SH | DEFINED | 1,2,5 |
| WIRELESS FACILITIES | COM | 97653A10 | 1,297 | 998,030 | SH | DEFINED | 1,2 |
| WIRELESS TELECOM GRO | COM | 97652410 | 46 | 18,700 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 106,552 | 2,196,049 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WITNESS SYS INC | COM | 97742410 | 14,304 | 530,775 | SH | DEFINED | 1,2,6 |
| WJ COMMUNICATIONS IN | COM | 92928410 | 40 | 23,536 | SH | DEFINED | 1 |
| WMS INDS INC | COM | 92929710 | 17,266 | 440,012 | SH | DEFINED | 1,2,6 |
| WOLSELEY PLC | SPONSORED | 97786P10 | 243 | 10,214 | SH | DEFINED | 1 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 33,362 | 1,167,712 | SH | DEFINED | 1,2,5,12 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 35,428 | 860,538 | SH | DEFINED | 1,2,5 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 19,203 | 480,686 | SH | DEFINED | 1,2,6 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 21,312 | 460,705 | SH | DEFINED | 1,2,6 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 5,655 | 346,912 | SH | DEFINED | 1,2 |
| WORLDGATE COMMUNICAT | COM | 98156L30 | 16 | 22,500 | SH | DEFINED | 1,5 |
| WORTHINGTON INDS INC | COM | 98181110 | 37,730 | 1,833,324 | SH | DEFINED | 1,2,5,6 |
| WPP GROUP PLC | SPON ADR 0 | 92930940 | 684 | 8,999 | SH | DEFINED | 1 |
| WRIGHT EXPRESS CORP | COM | 98233Q10 | 32,014 | 1,055,513 | SH | DEFINED | 1,2,6 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 12,929 | 580,015 | SH | DEFINED | 1,2,6 |
| WRIGLEY WM JR CO | COM | 98252610 | 306,869 | 6,025,309 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WSFS FINL CORP | COM | 92932810 | 11,023 | 170,951 | SH | DEFINED | 1,2,5 |
| WYETH | COM | 98302410 | 1,841,650 | 36,810,913 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WYNDHAM WORLDWIDE CO | COM | 98310W10 | 175,869 | 5,149,892 | SH | DEFINED | 1,2,5,6,7,8,10 |
| WYNN RESORTS LTD | COM | 98313410 | 61,317 | 646,392 | SH | DEFINED | 1,2,5,6,7,8,10 |
| XANSER CORP | COM | 98389J10 | 234 | 42,500 | SH | DEFINED | 1,5 |
| XCEL ENERGY INC | COM | 98389B10 | 329,899 | 13,361,629 | SH | DEFINED | 1,2,5,6,7,8,10 |
| XENOPORT INC | COM | 98411C10 | 8,890 | 319,109 | SH | DEFINED | 1,2,6 |
| XERIUM TECHNOLOGIES | COM | 98416J10 | 1,686 | 210,172 | SH | DEFINED | 1,2 |
| XEROX CORP | COM | 98412110 | 1,064,384 | 63,018,618 | SH | DEFINED | 1,2,5,6,7,8,10 |
| XETHANOL CORP | COM | 98420A10 | 169 | 66,613 | SH | DEFINED | 2,5 |

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|--------------------|-------------|----------|-------------|------------|----|---------|----------------|
| XILINX INC | COM | 98391910 | 225,443 | 8,761,854 | SH | DEFINED | 1,2,5,6,7,8,10 |
| XL CAP LTD | CL A | G9825510 | 325,892 | 4,658,266 | SH | DEFINED | 1,2,5,6,7,8,10 |
| XM SATELLITE | | | | | | | |
| RADIO H | CL A | 98375910 | 55,230 | 4,274,734 | SH | DEFINED | 1,2,5,6,7,8,10 |
| XOMA LTD | ORD | G9825R10 | 283 | 98,041 | SH | DEFINED | 1,5 |
| X-RITE INC | COM | 98385710 | 5,804 | 448,167 | SH | DEFINED | 1 |
| XTO ENERGY INC | COM | 98385X10 | 607,517 | 11,084,048 | SH | DEFINED | 1,2,5,6,7,8,10 |
| YAHOO INC | COM | 98433210 | 993,638 | 31,755,754 | SH | DEFINED | 1,2,5,6,7,8,10 |
| YARDVILLE NATL | | | | | | | |
| BANCO | COM | 98502110 | 5,806 | 159,913 | SH | DEFINED | 1,2 |
| YOUBET COM INC | COM | 98741310 | 103 | 34,173 | SH | DEFINED | 1,5 |
| YOUNG | | | | | | | |
| BROADCASTING I | CL A | 98743410 | 75 | 18,745 | SH | DEFINED | 1 |
| YOUNG INNOVATIONS | | | | | | | |
| IN | COM | 98752010 | 2,565 | 94,222 | SH | DEFINED | 1,6 |
| YRC WORLDWIDE INC | COM | 98424910 | 38,239 | 950,745 | SH | DEFINED | 1,2,5 |
| YUM BRANDS INC | COM | 98849810 | 581,357 | 10,065,053 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ZALE CORP NEW | COM | 98885810 | 25,852 | 980,001 | SH | DEFINED | 1,2,5 |
| ZAPATA CORP | COM PAR \$ | 98907060 | 141 | 19,760 | SH | DEFINED | 1 |
| ZAREBA SYSTEMS INC | COM | 98913110 | 81 | 16,900 | SH | DEFINED | 1 |
| ZEBRA | | | | | | | |
| TECHNOLOGIES C | CL A | 98920710 | 63,698 | 1,649,790 | SH | DEFINED | 1,2,5,8,12 |
| ZENITH NATL INS | | | | | | | |
| CORP | COM | 98939010 | 35,760 | 756,505 | SH | DEFINED | 1,2 |
| ZHONE | | | | | | | |
| TECHNOLOGIES I | COM | 98950P10 | 2,137 | 1,723,128 | SH | DEFINED | 1,5 |
| ZILA INC | COM PAR \$0 | 98951320 | 109 | 51,800 | SH | DEFINED | 1,5 |
| ZIMMER HLDGS INC | COM | 98956P10 | 548,648 | 6,423,694 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ZIONS | | | | | | | |
| BANCORPORATION | COM | 98970110 | 257,953 | 3,051,973 | SH | DEFINED | 1,2,5,6,7,8,10 |
| ZIPREALTY INC | COM | 98974V10 | 1,631 | 230,300 | SH | DEFINED | 1 |
| ZIX CORP | COM | 98974P10 | 66 | 36,465 | SH | DEFINED | 1 |
| ZOLL MED CORP | COM | 98992210 | 13,583 | 509,664 | SH | DEFINED | 1,2 |
| ZOLTEK COS INC | COM | 98975W10 | 9,332 | 267,160 | SH | DEFINED | 1,2,5,6 |
| ZORAN CORP | COM | 98975F10 | 23,430 | 1,376,619 | SH | DEFINED | 1,2,5 |
| ZUMIEZ INC | COM | 98981710 | 8,912 | 222,144 | SH | DEFINED | 1,2,6 |
| ZYGO CORP | COM | 98985510 | 5,687 | 355,220 | SH | DEFINED | 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 9,444 | 606,933 | SH | DEFINED | 1,2,6 |
| TOTAL | | | | | | | |
| MARKET | | | | | | | |
| VALUE | | | 521,334,081 | | | | |