

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

STATE STREET CORP
Form 13F-HR
November 13, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report for Calendar Year or Quarter Ended: SEPTEMBER 30, 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 | November 12, 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

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

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: 13
 Form 13F Information Table Entry Total: 4,060
 Form 13F Information Table Value Total: 563,366,284 (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. |
| 16 | 28-12575 | State Street Global Advisors Capital Management Trust Company, LLC |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 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 | 5,630 | 485,805 SH | DEFINED | 1,2,5,6 |
| 1ST SOURCE CORP | COM | 33690110 | 8,774 | 383,155 SH | DEFINED | 1,2 |
| 3COM CORP | COM | 88553510 | 42,302 | 8,563,211 SH | DEFINED | 1,2,5 |
| 3-D SYS CORP DEL | COM NEW | 88554D20 | 5,135 | 217,416 SH | DEFINED | 1 |
| 3M CO | COM | 88579Y10 | 4,740,196 | 50,653,940 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |

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

| | | | | | | | |
|----------------------|-------------|----------|-----------|------------|---------|---------|----------------------------|
| 4 KIDS ENTMT INC | COM | 35086510 | 320 | 18,199 | SH | DEFINED | 1 |
| 8X8 INC NEW | COM | 28291410 | 32 | 25,500 | SH | DEFINED | 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 12,230 | 1,190,871 | SH | DEFINED | 1,2,5,6 |
| A C MOORE ARTS & CRA | COM | 00086T10 | 3,756 | 238,310 | SH | DEFINED | 1,2,5,6 |
| A D C TELECOMMUNICAT | COM NEW | 00088630 | 49,596 | 2,529,140 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| A S V INC | COM | 00196310 | 7,869 | 560,854 | SH | DEFINED | 1,2,6 |
| AAON INC | COM PAR \$0 | 00036020 | 3,925 | 198,951 | SH | DEFINED | 1 |
| AAR CORP | COM | 00036110 | 17,001 | 560,333 | SH | DEFINED | 1,2,5,6 |
| AARON RENTS INC | COM | 00253520 | 14,927 | 669,355 | SH | DEFINED | 1,2,6 |
| AASTROM BIOSCIENCES | COM | 00253U10 | 233 | 200,800 | SH | DEFINED | 1,5 |
| ABAXIS INC | COM | 00256710 | 5,848 | 260,477 | SH | DEFINED | 1,2,6 |
| ABB LTD | SPONSORED | 00037520 | 4,237 | 161,548 | SH | DEFINED | 1 |
| ABBOTT LABS | COM | 00282410 | 2,445,362 | 45,605,414 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ABERCROMBIE & FITCH | CL A | 00289620 | 202,535 | 2,509,724 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ABINGTON BANCORP INC | COM | 00350L10 | 1,430 | 146,659 | SH | DEFINED | 1 |
| ABIOMED INC | COM | 00365410 | 4,373 | 351,812 | SH | DEFINED | 1 |
| ABM INDS INC | COM | 00095710 | 27,327 | 1,367,705 | SH | DEFINED | 1,2,5 |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 5,705 | 108,676 | SH | DEFINED | 1 |
| ABRAXAS PETE CORP | COM | 00383010 | 336 | 88,029 | SH | DEFINED | 1,2,5 |
| ABRAXIS BIOSCIENCE I | COM | 00383E10 | 12,416 | 543,864 | SH | DEFINED | 1,2,5 |
| ABX AIR INC | COM | 00080S10 | 6,133 | 866,197 | SH | DEFINED | 1,2 |
| ACA CAPITAL HOLDINGS | COM | 00083310 | 462 | 75,931 | SH | DEFINED | 1,2 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 5,820 | 396,486 | SH | DEFINED | 1,2,5 |
| ACADIA PHARMACEUTICA | COM | 00422510 | 5,940 | 394,688 | SH | DEFINED | 1,2,5 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 25,973 | 957,353 | SH | DEFINED | 1,2,3,5 |
| ACCELRYIS INC | COM | 00430U10 | 414 | 60,464 | SH | DEFINED | 1,2,5 |
| ACCENTURE LTD BERMUD | CL A | G1150G11 | 430,775 | 10,702,493 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ACCESS INTEGRATED TE | CL A | 00432910 | 213 | 37,968 | SH | DEFINED | 1,5 |
| ACCO BRANDS CORP | COM | 00081T10 | 19,545 | 870,976 | SH | DEFINED | 1,2,5,6 |
| ACCREDITED HOME LEND | COM | 00437P10 | 4,139 | 354,705 | SH | DEFINED | 1,2,5,6,16 |
| ACCURAY INC | COM | 00439710 | 3,880 | 222,250 | SH | DEFINED | 1,2 |
| ACCURIDE CORP | COM | 00439810 | 3,953 | 326,457 | SH | DEFINED | 1,2,6 |
| ACE LTD | ORD | G0070K10 | 694,979 | 11,473,974 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ACETO CORP | COM | 00444610 | 227 | 25,237 | SH | DEFINED | 1 |
| ACI WORLDWIDE INC | COM | 00449810 | 19,812 | 886,439 | SH | DEFINED | 1,2,6,8 |
| ACME COMMUNICATION I | COM | 00463110 | 178 | 45,878 | SH | DEFINED | 1,2 |
| ACME PACKET INC | COM | 00476410 | 3,440 | 223,074 | SH | DEFINED | 1,2 |
| ACORDA THERAPEUTICS | COM | 00484M10 | 7,146 | 389,401 | SH | DEFINED | 1,2 |
| ACTEL CORP | COM | 00493410 | 6,359 | 592,642 | SH | DEFINED | 1,2 |
| ACTIVE POWER INC | COM | 00504W10 | 177 | 79,964 | SH | DEFINED | 1,5 |
| ACTIVIDENTITY CORP | COM | 00506P10 | 248 | 48,128 | SH | DEFINED | 1 |
| ACTIVISION INC NEW | COM NEW | 00493020 | 118,935 | 5,508,822 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ACTUANT CORP | CL A NEW | 00508X20 | 25,344 | 390,088 | SH | DEFINED | 1,2,6 |
| ACTUATE CORP | COM | 00508B10 | 5,384 | 834,769 | SH | DEFINED | 1,2,5 |
| ACUITY BRANDS INC | COM | 00508Y10 | 46,681 | 924,749 | SH | DEFINED | 1,2,5 |
| ACXIOM CORP | COM | 00512510 | 23,037 | 1,164,071 | SH | DEFINED | 1,2,5,6,16 |
| ADAMS RESPIRATORY TH | COM | 00635P10 | 21,254 | 551,483 | SH | DEFINED | 1,2,6,8 |
| ADAPTEC INC | COM | 00651F10 | 7,589 | 1,986,777 | SH | DEFINED | 1,2,5 |
| ADMINISTAFF INC | COM | 00709410 | 16,285 | 448,610 | SH | DEFINED | 1,2,5,6 |
| ADOBE SYS INC | COM | 00724F10 | 690,521 | 15,815,869 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ADOBE SYS INC | COM | 00724F10 | 1,310 | 30,000 | SH CALL | DEFINED | 16 |
| ADOBE SYS INC | COM | 00724F10 | 873 | 20,000 | SH PUT | DEFINED | 16 |
| ADOLOR CORP | COM | 00724X10 | 197 | 57,494 | SH | DEFINED | 1,5 |
| ADTRAN INC | COM | 00738A10 | 28,858 | 1,253,051 | SH | DEFINED | 1,2,5,6 |
| ADVANCE AMER CASH AD | COM | 00739W10 | 12,557 | 1,176,853 | SH | DEFINED | 1,2 |

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

| | | | | | | |
|--------------------------------|-------------|----------|-----------|---------------|--------------|----------------------------|
| ADVANCE AUTO PARTS I COM | | 00751Y10 | 66,066 | 1,968,580 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ADVANCED ANALOGIC TE COM | | 00752J10 | 5,593 | 525,624 SH | DEFINED | 1,2,6 |
| ADVANCED ENERGY INDS COM | | 00797310 | 15,482 | 1,025,291 SH | DEFINED | 1,2,6 |
| ADVANCED MEDICAL OPT COM | | 00763M10 | 34,274 | 1,120,425 SH | DEFINED | 1,2,5,6,16 |
| ADVANCED MICRO DEVIC COM | | 00790310 | 218,462 | 16,550,184 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ADVANCED MICRO DEVIC COM | | 00790310 | 325 | 24,600 SH | CALL DEFINED | 16 |
| ADVANCED MICRO DEVIC COM | | 00790310 | 6,468 | 490,000 SH | PUT DEFINED | 16 |
| ADVANCED SEMICONDUCT SPONSORED | | 00756M40 | 15,473 | 2,854,851 SH | DEFINED | 1,4 |
| ADVANTA CORP | CL B | 00794220 | 21,145 | 771,164 SH | DEFINED | 1,2,6 |
| ADVENT SOFTWARE INC | COM | 00797410 | 20,334 | 432,918 SH | DEFINED | 1,2,5,6 |
| ADVENTRX PHARMACEUTI COM | | 00764X10 | 235 | 91,450 SH | DEFINED | 1,5 |
| ADVISORY BRD CO | COM | 00762W10 | 14,221 | 243,221 SH | DEFINED | 1,2,6 |
| AECOM TECHNOLOGY COR COM | | 00766T10 | 19,662 | 562,910 SH | DEFINED | 1,2 |
| AEGON N V | ORD AMER R | 00792410 | 1,571 | 82,561 SH | DEFINED | 1,2 |
| AEP INDS INC | COM | 00103110 | 4,057 | 95,822 SH | DEFINED | 1 |
| AEROPOSTALE | COM | 00786510 | 111,918 | 5,871,853 SH | DEFINED | 1,2,5,6,13 |
| AEROPOSTALE | COM | 00786510 | 3,924 | 205,900 SH | CALL DEFINED | 1,16 |
| AEROVIRONMENT INC | COM | 00807310 | 1,632 | 70,939 SH | DEFINED | 1 |
| AES CORP | COM | 00130H10 | 477,136 | 23,809,170 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| AES CORP | COM | 00130H10 | 601 | 30,000 SH | PUT DEFINED | 16 |
| AETNA INC NEW | COM | 00817Y10 | 1,513,278 | 27,884,238 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AFC ENTERPRISES INC | COM | 00104Q10 | 10,136 | 673,503 SH | DEFINED | 1,2,6 |
| AFFILIATED COMPUTER | CL A | 00819010 | 130,471 | 2,596,958 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| AFFILIATED MANAGERS | COM | 00825210 | 63,051 | 494,478 SH | DEFINED | 1,2,5,6 |
| AFFYMAX INC | COM | 00826A10 | 2,111 | 78,006 SH | DEFINED | 1,2,6 |
| AFFYMETRIX INC | COM | 00826T10 | 36,311 | 1,431,250 SH | DEFINED | 1,2,5,6 |
| AFLAC INC | COM | 00105510 | 745,374 | 13,067,568 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AFTERMARKET TECHNOLO COM | | 00831810 | 26,071 | 821,405 SH | DEFINED | 1,2,5 |
| AGCO CORP | COM | 00108410 | 197,528 | 3,890,646 SH | DEFINED | 1,2,5,7,16 |
| AGILENT TECHNOLOGIES COM | | 00846U10 | 398,286 | 10,799,499 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AGILYSYS INC | COM | 00847J10 | 16,077 | 951,302 SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 55,912 | 1,411,218 SH | DEFINED | 1,2,5 |
| AGNICO EAGLE MINES L COM | | 00847410 | 1,549 | 31,111 SH | DEFINED | 1,16 |
| AGREE REALTY CORP | COM | 00849210 | 4,120 | 131,464 SH | DEFINED | 1,2,3 |
| AIR FRANCE KLM | SPONSORED | 00911910 | 340 | 9,230 SH | DEFINED | 1 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 6,456 | 139,740 SH | DEFINED | 1 |
| AIR PRODS & CHEMS IN COM | | 00915810 | 645,989 | 6,607,911 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AIRCASTLE LTD | COM | G0129K10 | 8,230 | 246,246 SH | DEFINED | 1,2,16 |
| AIRGAS INC | COM | 00936310 | 59,855 | 1,159,298 SH | DEFINED | 1,2,5,6 |
| AIRSPAN NETWORKS INC | COM | 00950H10 | 56 | 22,468 SH | DEFINED | 1 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 20,019 | 2,034,419 SH | DEFINED | 1,2,6 |
| AK STL HLDG CORP | COM | 00154710 | 73,953 | 1,682,660 SH | DEFINED | 1,2,5,6,7,8 |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 129,048 | 4,491,750 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AKORN INC | COM | 00972810 | 5,393 | 720,090 SH | DEFINED | 1,2,5,6 |
| ALABAMA NATL BANCORP | COM | 01031710 | 20,032 | 257,079 SH | DEFINED | 1,2 |
| ALADDIN KNOWLEDGE SY | ORD | M0392N10 | 238 | 10,661 SH | DEFINED | 1,2,5 |
| ALAMO GROUP INC | COM | 01131110 | 232 | 9,444 SH | DEFINED | 1 |
| ALASKA AIR GROUP INC | COM | 01165910 | 22,000 | 952,794 SH | DEFINED | 1,2 |
| ALASKA COMMUNICATION | COM | 01167P10 | 12,295 | 850,892 SH | DEFINED | 1,2 |
| ALBANY INTL CORP | CL A | 01234810 | 17,561 | 468,426 SH | DEFINED | 1,2 |
| ALBANY MOLECULAR RES | COM | 01242310 | 13,096 | 867,304 SH | DEFINED | 1,2,5 |
| ALBEMARLE CORP | COM | 01265310 | 71,615 | 1,620,259 SH | DEFINED | 1,2,5 |
| ALBERTO CULVER CO NE | COM | 01307810 | 65,097 | 2,625,920 SH | DEFINED | 1,2,5,6,7,1 |

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

| | | | | | | |
|----------------|-----------|----------|-------|------------|---------|-------------|
| ALCAN INC | COM | 01371610 | 922 | 9,217 SH | DEFINED | 1,16 |
| ALCATEL-LUCENT | SPONSORED | 01390430 | 9,243 | 907,910 SH | DEFINED | 1,2,5,8,12, |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------------------|
| ALCOA INC | COM | 01381710 | 1,298,161 | 33,184,072 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| ALCON INC | COM SHS | H0130110 | 16,112 | 111,954 | SH | | DEFINED | 1,2,5,12 |
| ALDABRA 2 ACQUISITIO | COM | 01408A10 | 340 | 37,000 | SH | | DEFINED | 1 |
| ALESCO FINL INC | COM | 01448510 | 3,846 | 781,751 | SH | | DEFINED | 1 |
| ALEXANDER & BALDWIN | COM | 01448210 | 32,739 | 653,088 | SH | | DEFINED | 1,2,5,16 |
| ALEXANDERS INC | COM | 01475210 | 24,685 | 64,033 | SH | | DEFINED | 1,2,3,5,6 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 69,720 | 724,290 | SH | | DEFINED | 1,2,3,5 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 43,359 | 665,533 | SH | | DEFINED | 1,2,5,6 |
| ALEXZA PHARMACEUTICA | COM | 01538410 | 1,367 | 157,800 | SH | | DEFINED | 1 |
| ALFA CORP | COM | 01538510 | 10,958 | 602,725 | SH | | DEFINED | 1,2 |
| ALFACELL CORP | COM | 01540410 | 56 | 26,635 | SH | | DEFINED | 1,2 |
| ALICO INC | COM | 01623010 | 2,325 | 53,657 | SH | | DEFINED | 1,2 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 22,911 | 904,515 | SH | | DEFINED | 1,2,5,6 |
| ALKERMES INC | COM | 01642T10 | 32,826 | 1,784,025 | SH | | DEFINED | 1,2,5,6 |
| ALLEGHANY CORP DEL | COM | 01717510 | 36,254 | 89,296 | SH | | DEFINED | 1,2,5 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 241,193 | 4,615,260 | SH | | DEFINED | 1,2,5,6,8,12,13,14 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 335,518 | 3,051,554 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| ALLEGIANZ TRAVEL CO | COM | 01748X10 | 2,270 | 74,856 | SH | | DEFINED | 1,2,6 |
| ALLERGAN INC | COM | 01849010 | 501,388 | 7,777,078 | SH | | DEFINED | 1,2,5,6,8,12,13,14 |
| ALLETE INC | COM NEW | 01852230 | 20,957 | 468,217 | SH | | DEFINED | 1,2,5 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 94,276 | 1,217,403 | SH | | DEFINED | 1,2,5,12,16 |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 20 | 10,841 | SH | | DEFINED | 1 |
| ALLIANCE HOLDINGS GP | COM UNITS | 01861G10 | 405 | 16,816 | SH | | DEFINED | 1,2 |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 7,215 | 796,304 | SH | | DEFINED | 1,2,6 |
| ALLIANCE ONE INTL IN | COM | 01877210 | 19,285 | 2,948,840 | SH | | DEFINED | 1,2,5,6,10 |
| ALLIANCE RES PARTNER | UT LTD PAR | 01877R10 | 771 | 22,983 | SH | | DEFINED | 1,2 |
| ALLIANCEBERNSTEIN HO | UNIT LTD P | 01881G10 | 16,297 | 185,048 | SH | | DEFINED | 1,2,5 |
| ALLIANT ENERGY CORP | COM | 01880210 | 80,744 | 2,107,108 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 69,112 | 632,319 | SH | | DEFINED | 1,2,5,6,12 |
| ALLIANZ SE | SP ADR 1/1 | 01880510 | 5,197 | 223,317 | SH | | DEFINED | 1,2 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 51,013 | 1,735,739 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 64 | 26,800 | SH | | DEFINED | 1 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 1,075 | 22,173 | SH | | DEFINED | 1 |
| ALLIED NEVADA GOLD C | COM | 01934410 | 90 | 18,019 | SH | | DEFINED | 1 |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 79,817 | 6,260,175 | SH | | DEFINED | 1,2,5,6,10, |
| ALLIED WRLD ASSUR CO | SHS | G0219G20 | 25,141 | 484,327 | SH | | DEFINED | 1,2,5,16 |
| ALLION HEALTHCARE IN | COM | 01961510 | 244 | 34,747 | SH | | DEFINED | 1,5 |
| ALLIS CHALMERS ENERG | COM PAR \$. | 01964550 | 7,322 | 386,573 | SH | | DEFINED | 1,2,5,6 |
| ALLOS THERAPEUTICS I | COM | 01977710 | 1,848 | 389,097 | SH | | DEFINED | 1,2,5 |
| ALLOY INC | NEW COM | 01985530 | 150 | 15,961 | SH | | DEFINED | 1 |
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 21,716 | 803,387 | SH | | DEFINED | 1,2,6 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|--------------|----------------------------|
| ALLSTATE CORP | COM | 02000210 | 1,226,927 | 21,453,526 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ALLSTATE CORP | COM | 02000210 | 1,430 | 25,000 | SH | CALL DEFINED | 16 |
| ALLTEL CORP | COM | 02003910 | 659,360 | 9,462,692 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| ALNYLAM PHARMACEUTIC | COM | 02043Q10 | 21,719 | 662,763 | SH | DEFINED | 1,2,5,6 |
| ALON USA ENERGY INC | COM | 02052010 | 10,724 | 317,461 | SH | DEFINED | 1,2,6 |
| ALPHA NATURAL RESOUR | COM | 02076X10 | 27,295 | 1,174,996 | SH | DEFINED | 1,2,6 |
| ALPHARMA INC | CL A | 02081310 | 17,613 | 824,577 | SH | DEFINED | 1,2,5 |
| ALTAIR NANOTECHNOLOG | COM | 02137310 | 225 | 68,508 | SH | DEFINED | 1,5 |
| ALTERA CORP | COM | 02144110 | 244,480 | 10,152,807 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ALTERNATIVE ASSET MG | COM | 02149U10 | 326 | 37,000 | SH | DEFINED | 1 |
| ALTRA HOLDINGS INC | COM | 02208R10 | 1,842 | 110,472 | SH | DEFINED | 1 |
| ALTRIA GROUP INC | COM | 02209S10 | 5,909,727 | 84,995,349 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| ALTUS PHARMACEUTICAL | COM | 02216N10 | 2,387 | 227,581 | SH | DEFINED | 1,2 |
| ALUMINA LTD | SPONSORED | 02220510 | 899 | 35,515 | SH | DEFINED | 1 |
| ALVARION LTD | SHS | M0861T10 | 823 | 56,681 | SH | DEFINED | 1,2,5 |
| AMAG PHARMACEUTICALS | COM | 00163U10 | 12,727 | 222,498 | SH | DEFINED | 1,2,5,6 |
| AMAZON COM INC | COM | 02313510 | 917,884 | 9,853,826 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMB PROPERTY CORP | COM | 00163T10 | 178,782 | 2,989,167 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| AMBAC FINL GROUP INC | COM | 02313910 | 189,438 | 3,011,247 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMBASSADORS GROUP IN | COM | 02317710 | 10,490 | 275,318 | SH | DEFINED | 1,2,6 |
| AMBASSADORS INTL INC | COM | 02317810 | 2,623 | 106,917 | SH | DEFINED | 1 |
| AMCOL INTL CORP | COM | 02341W10 | 12,109 | 365,937 | SH | DEFINED | 1,2 |
| AMCOMP INC | COM | 02342J10 | 170 | 18,000 | SH | DEFINED | 1 |
| AMCORE FINL INC | COM | 02391210 | 10,235 | 410,699 | SH | DEFINED | 1,2,5 |
| AMDOCS LTD | ORD | G0260210 | 62,900 | 1,691,324 | SH | DEFINED | 1,2,5,12 |
| AMEDISYS INC | COM | 02343610 | 18,221 | 474,260 | SH | DEFINED | 1,2,6 |
| AMERCO | COM | 02358610 | 10,417 | 164,153 | SH | DEFINED | 1,2,6 |
| AMEREN CORP | COM | 02360810 | 397,066 | 7,563,169 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERICA MOVIL SAB DE | SPON ADR L | 02364W10 | 156,651 | 2,447,672 | SH | DEFINED | 1,2,4,5,7 |
| AMERICA SVC GROUP IN | COM | 02364L10 | 169 | 14,859 | SH | DEFINED | 1,5 |
| AMERICAN AXLE & MFG | COM | 02406110 | 23,781 | 941,817 | SH | DEFINED | 1,2,5 |
| AMERICAN CAMPUS CMNT | COM | 02483510 | 17,095 | 583,631 | SH | DEFINED | 1,2,3 |
| AMERICAN CAPITAL STR | COM | 02493710 | 192,442 | 4,503,666 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERICAN COMMERCIAL | COM NEW | 02519520 | 18,754 | 790,312 | SH | DEFINED | 1,2,6 |
| AMERICAN DAIRY INC | COM | 02533410 | 353 | 18,100 | SH | DEFINED | 1 |
| AMERICAN DENTAL PART | COM | 02535310 | 5,138 | 183,450 | SH | DEFINED | 1,2 |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 148,133 | 5,630,274 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERICAN ECOLOGY COR | COM NEW | 02553340 | 4,300 | 202,913 | SH | DEFINED | 1 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 659,547 | 14,313,096 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERICAN EQTY INVT L | COM | 02567620 | 16,437 | 1,543,349 | SH | DEFINED | 1,2 |
| AMERICAN EXPRESS CO | COM | 02581610 | 2,247,928 | 37,863,022 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERICAN FINL GROUP | COM | 02593210 | 58,956 | 2,067,165 | SH | DEFINED | 1,2,5,16 |
| AMERICAN FINL RLTY T | COM | 02607P30 | 32,653 | 4,056,326 | SH | DEFINED | 1,2,3,5 |
| AMERICAN GREETINGS C | CL A | 02637510 | 63,230 | 2,395,079 | SH | DEFINED | 1,2,5 |
| AMERICAN INTL GROUP | COM | 02687410 | 5,500,324 | 81,305,608 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERICAN LD LEASE IN | COM | 02711810 | 545 | 24,280 | SH | DEFINED | 1,2,3,5 |
| AMERICAN MED SYS HLD | COM | 02744M10 | 25,764 | 1,520,004 | SH | DEFINED | 1,2,6 |
| AMERICAN NATL INS CO | COM | 02859110 | 19,902 | 151,285 | SH | DEFINED | 1,2,5 |
| AMERICAN OIL & GAS I | COM | 02872310 | 71 | 12,200 | SH | DEFINED | 1 |

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

| | | | | | |
|--------------------------------|----------|---------|--------------|---------|----------------------------|
| AMERICAN ORIENTAL BI COM | 02873110 | 9,521 | 853,883 SH | DEFINED | 1,2,6 |
| AMERICAN PAC CORP COM | 02874010 | 164 | 10,500 SH | DEFINED | 1 |
| AMERICAN PHYSICIANS COM | 02888410 | 12,671 | 325,232 SH | DEFINED | 1,2 |
| AMERICAN RAILCAR IND COM | 02916P10 | 2,878 | 130,686 SH | DEFINED | 1,2,6 |
| AMERICAN REPROGRAPHI COM | 02926310 | 7,274 | 388,575 SH | DEFINED | 1,2,6 |
| AMERICAN SAFETY INS ORD | G0299510 | 198 | 10,000 SH | DEFINED | 1 |
| AMERICAN SCIENCE & E COM | 02942910 | 8,172 | 130,414 SH | DEFINED | 1,2,6 |
| AMERICAN SOFTWARE IN CL A | 02968310 | 157 | 17,015 SH | DEFINED | 1 |
| AMERICAN STD COS INC COM | 02971210 | 200,951 | 5,641,514 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| AMERICAN STS WTR CO COM | 02989910 | 14,048 | 360,211 SH | DEFINED | 1,2 |
| AMERICAN SUPERCONDUCT COM | 03011110 | 10,797 | 527,182 SH | DEFINED | 1,2,5 |
| AMERICAN TECHNOLOGY COM NEW | 03014520 | 104 | 27,289 SH | DEFINED | 1,2 |
| AMERICAN TOWER CORP CL A | 02991220 | 245,777 | 5,644,844 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERICAN VANGUARD CO COM | 03037110 | 4,443 | 227,621 SH | DEFINED | 1,2 |
| AMERICAN WOODMARK CO COM | 03050610 | 11,175 | 450,773 SH | DEFINED | 1,2 |
| AMERICANWEST BANCORP COM | 03058P10 | 4,734 | 241,405 SH | DEFINED | 1 |
| AMERICAS CAR MART IN COM | 03062T10 | 149 | 13,164 SH | DEFINED | 1,5 |
| AMERICREDIT CORP COM | 03060R10 | 44,164 | 2,512,158 SH | DEFINED | 1,2,5,12 |
| AMERIGAS PARTNERS L UNIT L P I | 03097510 | 1,589 | 44,516 SH | DEFINED | 1,2 |
| AMERIGON INC COM | 03070L30 | 4,126 | 238,331 SH | DEFINED | 1,5 |
| AMERIGROUP CORP NOTE 2.00 | 03073TAB | 2,050 | 2,000,000 SH | DEFINED | 16 |
| AMERIGROUP CORP COM | 03073T10 | 38,220 | 1,108,458 SH | DEFINED | 1,2,5 |
| AMERIPRISE FINL INC COM | 03076C10 | 478,474 | 7,581,589 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERIS BANCORP COM | 03076K10 | 4,736 | 261,944 SH | DEFINED | 1,2 |
| AMERISAFE INC COM | 03071H10 | 3,887 | 235,020 SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------------|
| AMERISOURCEBERGEN CO | COM | 03073E10 | 471,475 | 10,400,946 SH | | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 10,625 | 378,108 SH | | DEFINED | 1,2,5,6 |
| AMERITYRE CORP | COM | 03073V10 | 255 | 73,490 SH | | DEFINED | 1,16 |
| AMERON INTL INC | COM | 03071010 | 14,624 | 138,259 SH | | DEFINED | 1,2 |
| AMETEK INC NEW | COM | 03110010 | 82,085 | 1,899,244 SH | | DEFINED | 1,2,5 |
| AMGEN INC | COM | 03116210 | 1,863,204 | 32,936,261 SH | | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMICAS INC | COM | 00171210 | 158 | 53,600 SH | | DEFINED | 1 |
| AMICUS THERAPEUTICS | COM | 03152W10 | 276 | 16,500 SH | | DEFINED | 1,2 |
| AMIS HLDGS INC | COM | 03153810 | 19,139 | 1,971,047 SH | | DEFINED | 1,2,6 |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 32,663 | 2,835,295 SH | | DEFINED | 1,2,5,6 |
| AMN HEALTHCARE SERVI | COM | 00174410 | 16,943 | 904,584 SH | | DEFINED | 1,2,6 |
| AMPAL AMERN ISRAEL C | CL A | 03201510 | 566 | 100,711 SH | | DEFINED | 1 |
| AMPCO-PITTSBURGH COR | COM | 03203710 | 7,552 | 191,785 SH | | DEFINED | 1,2 |
| AMPHENOL CORP NEW | CL A | 03209510 | 140,377 | 3,530,608 SH | | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AMR CORP | COM | 00176510 | 65,782 | 2,951,185 SH | | DEFINED | 1,2,5,7 |
| AMR CORP | COM | 00176510 | 3,344 | 150,000 SH | PUT | DEFINED | 16 |
| AMREP CORP NEW | COM | 03215910 | 665 | 24,817 SH | | DEFINED | 1,2 |
| AMSURG CORP | COM | 03232P40 | 17,019 | 737,724 SH | | DEFINED | 1,2 |

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

| | | | | | | | |
|-----------------------|-------------|----------|-----------|------------|---------|---------|----------------------------|
| AMTRUST FINANCIAL SE | COM | 03235930 | 9,130 | 601,839 | SH | DEFINED | 1,2,6 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 138,026 | 2,760,529 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ANADARKO PETE CORP | COM | 03251110 | 751,969 | 13,990,127 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ANADIGICS INC | COM | 03251510 | 15,279 | 845,095 | SH | DEFINED | 1,2,5,6 |
| ANADYS PHARMACEUTICA | COM | 03252Q40 | 94 | 45,920 | SH | DEFINED | 1,5 |
| ANALOG DEVICES INC | COM | 03265410 | 337,391 | 9,330,503 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 14,627 | 229,414 | SH | DEFINED | 1,2 |
| ANALYSTS INTL CORP | COM | 03268110 | 17 | 11,201 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 4,168 | 295,601 | SH | DEFINED | 1,2 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 9,217 | 341,361 | SH | DEFINED | 1,2 |
| ANDERSONS INC | COM | 03416410 | 11,111 | 231,387 | SH | DEFINED | 1,2,6 |
| ANDREW CORP | COM | 03442510 | 47,348 | 3,418,632 | SH | DEFINED | 1,2,5 |
| ANESIVA INC COM | COM | 03460L10 | 305 | 53,050 | SH | DEFINED | 1,2 |
| ANGELICA CORP | COM | 03466310 | 361 | 18,297 | SH | DEFINED | 1 |
| ANGIODYNAMICS INC | COM | 03475V10 | 7,252 | 384,744 | SH | DEFINED | 1 |
| ANGLO AMERN PLC | ADR NEW | 03485P20 | 496 | 14,826 | SH | DEFINED | 1 |
| ANHEUSER BUSCH COS I | COM | 03522910 | 1,190,662 | 23,818,000 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ANIKA THERAPEUTICS I | COM | 03525510 | 283 | 13,592 | SH | DEFINED | 1,5 |
| ANIMAL HEALTH INTL I | COM | 03525N10 | 1,459 | 131,074 | SH | DEFINED | 1 |
| ANIXTER INTL INC | COM | 03529010 | 42,293 | 512,955 | SH | DEFINED | 1,2,5 |
| ANNALY CAP MGMT INC | COM | 03571040 | 115,238 | 7,234,016 | SH | DEFINED | 1,2,5,7,8,1 |
| ANN TAYLOR STORES COR | COM | 03611510 | 44,366 | 1,400,882 | SH | DEFINED | 1,2,5,16 |
| ANSOFT CORP | COM | 03638410 | 17,202 | 521,604 | SH | DEFINED | 1,2,6 |
| ANSWERTHINK INC | COM | 03691610 | 184 | 56,011 | SH | DEFINED | 1,5 |
| ANSYS INC | COM | 03662Q10 | 47,373 | 1,386,388 | SH | DEFINED | 1,2,6,8 |
| ANTHRACITE CAP INC | COM | 03702310 | 18,644 | 2,048,846 | SH | DEFINED | 1,2 |
| ANTIGENICS INC DEL | COM | 03703210 | 66 | 27,732 | SH | DEFINED | 1 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 4,345 | 806,092 | SH | DEFINED | 1,2 |
| AON CORP | COM | 03738910 | 756,970 | 16,892,872 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 47 | 18,498 | SH | DEFINED | 1 |
| APACHE CORP | COM | 03741110 | 915,159 | 10,161,655 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| APARTMENT INVT & MGM | CL A | 03748R10 | 170,811 | 3,784,871 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| APCO ARGENTINA INC C | ORD | 03748910 | 2,461 | 23,348 | SH | DEFINED | 1,2 |
| APEX SILVER MINES LT | ORD | G0407410 | 14,126 | 726,273 | SH | DEFINED | 1,2,5,6 |
| APEX SILVER MINES LT | NOTE 4.00 | 03760XAD | 979 | 1,000,000 | SH | DEFINED | 16 |
| APOGEE ENTERPRISES I | COM | 03759810 | 27,084 | 1,044,110 | SH | DEFINED | 1,2 |
| APOLLO GROUP INC | CL A | 03760410 | 328,358 | 5,458,994 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| APOLLO INVT CORP | COM | 03761U10 | 30,359 | 1,459,554 | SH | DEFINED | 1,2 |
| APPLE INC | COM | 03783310 | 3,977,092 | 25,914,461 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| APPLEBEES INTL INC | COM | 03789910 | 40,453 | 1,625,939 | SH | DEFINED | 1,2,5,6,16 |
| APPLERA CORP | COM AP BIO | 03802010 | 249,370 | 7,198,903 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| APPLERA CORP | COM CELERA | 03802020 | 17,589 | 1,251,031 | SH | DEFINED | 1,2,5,6 |
| APPLIED DIGITAL SOLU | COM NEW | 03818830 | 95 | 103,050 | SH | DEFINED | 1,5 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 29,271 | 949,443 | SH | DEFINED | 1,2 |
| APPLIED MATLS INC | COM | 03822210 | 921,669 | 44,525,053 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| APPLIED MATLS INC | COM | 03822210 | 414 | 20,000 | SH CALL | DEFINED | 16 |
| APPLIED MATLS INC | COM | 03822210 | 414 | 20,000 | SH PUT | DEFINED | 16 |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 13,199 | 4,176,904 | SH | DEFINED | 1,2,5,6 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 226 | 16,700 | SH | DEFINED | 1 |
| APPLIX INC | COM | 03831610 | 367 | 20,660 | SH | DEFINED | 1,5 |
| APRIA HEALTHCARE GRO | COM | 03793310 | 43,948 | 1,689,670 | SH | DEFINED | 1,2,5,6,8 |

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

| | | | | | | | |
|----------------------|------------|----------|---------|------------|----|---------|----------------------------|
| APTARGROUP INC | COM | 03833610 | 49,040 | 1,294,946 | SH | DEFINED | 1,2,5 |
| AQUA AMERICA INC | COM | 03836W10 | 53,693 | 2,367,428 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AQUILA INC | COM | 03840P10 | 38,958 | 9,715,316 | SH | DEFINED | 1,2,5 |
| ARACRUZ CELULOSE S A | SPON ADR P | 03849620 | 1,105 | 15,013 | SH | DEFINED | 1,2 |
| ARBITRON INC | COM | 03875Q10 | 18,809 | 414,835 | SH | DEFINED | 1,2,5,6 |
| ARBOR RLTY TR INC | COM | 03892310 | 6,859 | 363,110 | SH | DEFINED | 1,2 |
| ARCADIA RES INC | COM | 03920910 | 46 | 56,160 | SH | DEFINED | 1,5 |
| ARCELOR MITTAL | NY REGISTR | 03937E10 | 474 | 6,051 | SH | DEFINED | 1 |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 39,323 | 528,469 | SH | DEFINED | 1,2,5 |
| ARCH CHEMICALS INC | COM | 03937R10 | 19,623 | 418,571 | SH | DEFINED | 1,2 |
| ARCH COAL INC | COM | 03938010 | 111,074 | 3,292,047 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 632,106 | 19,108,394 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ARCHSTONE SMITH TR | COM | 03958310 | 480,437 | 7,988,649 | SH | DEFINED | 1,2,3,5,6,7 12,13,14,16 |
| ARCTIC CAT INC | COM | 03967010 | 4,059 | 248,113 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 3,564 | 25,542 | SH | DEFINED | 1,2 |
| ARENA PHARMACEUTICAL | COM | 04004710 | 16,730 | 1,527,850 | SH | DEFINED | 1,2,5,6 |
| ARENA RESOURCES INC | COM | 04004910 | 14,796 | 225,900 | SH | DEFINED | 1,2,5,6 |
| ARES CAP CORP | COM | 04010L10 | 15,996 | 983,180 | SH | DEFINED | 1,2 |
| ARGO GROUP INTL HLDG | COM | G0464B10 | 20,316 | 466,935 | SH | DEFINED | 1,2,5 |
| ARGON ST INC | COM | 04014910 | 4,479 | 226,223 | SH | DEFINED | 1,2,6 |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 4,443 | 959,683 | SH | DEFINED | 1,2,5,6 |
| ARIBA INC | COM NEW | 04033V20 | 13,328 | 1,236,376 | SH | DEFINED | 1,2,5 |
| ARISTOTLE CORP | COM NEW | 04044820 | 127 | 10,427 | SH | DEFINED | 1 |
| ARKANSAS BEST CORP D | COM | 04079010 | 12,550 | 384,253 | SH | DEFINED | 1,2 |
| ARLINGTON TANKERS LT | COM | G0489910 | 3,614 | 146,750 | SH | DEFINED | 1 |
| ARM HLDGS PLC | SPONSORED | 04206810 | 234 | 24,896 | SH | DEFINED | 1 |
| ARMSTRONG WORLD INDS | COM | 04247X10 | 18,059 | 444,915 | SH | DEFINED | 1,2,6,7 |
| ARQULE INC | COM | 04269E10 | 3,012 | 422,486 | SH | DEFINED | 1,2 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 6,344 | 564,944 | SH | DEFINED | 1,2,5 |
| ARRIS GROUP INC | COM | 04269Q10 | 33,821 | 2,738,539 | SH | DEFINED | 1,2 |
| ARROW ELECTRS INC | COM | 04273510 | 98,612 | 2,319,184 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ARROW FINL CORP | COM | 04274410 | 326 | 14,633 | SH | DEFINED | 1,2,5 |
| ARROW INTL INC | COM | 04276410 | 14,680 | 322,699 | SH | DEFINED | 1,2,6,16 |
| ARROWHEAD RESH CORP | COM | 04279710 | 1,727 | 342,070 | SH | DEFINED | 1,5 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 5,004 | 1,656,879 | SH | DEFINED | 1,2,5 |
| ARTHROCARE CORP | COM | 04313610 | 27,499 | 492,026 | SH | DEFINED | 1,2,6 |
| ARUBA NETWORKS INC | COM | 04317610 | 1,309 | 65,459 | SH | DEFINED | 1,2 |
| ARVINMERITOR INC | COM | 04335310 | 30,778 | 1,829,859 | SH | DEFINED | 1,2,5 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 7,390 | 373,037 | SH | DEFINED | 1,2,5 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 36,960 | 3,677,565 | SH | DEFINED | 1,2,3,8 |
| ASHLAND INC NEW | COM | 04420910 | 205,551 | 3,413,899 | SH | DEFINED | 1,2,5,6,10, |
| ASHWORTH INC | COM | 04516H10 | 426 | 69,273 | SH | DEFINED | 1,5 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 3,941 | 435,003 | SH | DEFINED | 1,2 |
| ASML HLDG NV | N Y SHS | N0705911 | 1,551 | 47,191 | SH | DEFINED | 1 |
| ASPECT MED SYS INC | COM | 04523510 | 3,133 | 230,905 | SH | DEFINED | 1,2,6 |
| ASPEN INSURANCE HOLD | SHS | G0538410 | 47,855 | 1,714,632 | SH | DEFINED | 1,2,13 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

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

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

| | | | | | | | |
|-----------------------|------------|----------|------------|-------------|----|---------|----------------------------|
| ASPEN TECHNOLOGY INC | COM | 04532710 | 26,913 | 1,879,433 | SH | DEFINED | 1,2,5,6 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 3,682 | 317,395 | SH | DEFINED | 1,2 |
| ASSISTED LIVING CONC | CL A | 04544X10 | 7,836 | 857,320 | SH | DEFINED | 1,2,5,6 |
| ASSOCIATED BANC CORP | COM | 04548710 | 88,138 | 2,974,615 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ASSOCIATED ESTATES R | COM | 04560410 | 4,769 | 365,729 | SH | DEFINED | 1,3,5 |
| ASSURANT INC | COM | 04621X10 | 148,622 | 2,777,986 | SH | DEFINED | 1,2,5,6,8,1 12,13,14,16 |
| ASSURED GUARANTY LTD | COM | G0585R10 | 33,048 | 1,216,327 | SH | DEFINED | 1,2 |
| ASTA FDG INC | COM | 04622010 | 11,089 | 289,367 | SH | DEFINED | 1,2,6 |
| ASTEC INDS INC | COM | 04622410 | 15,890 | 276,592 | SH | DEFINED | 1,2,5,6 |
| ASTORIA FINL CORP | COM | 04626510 | 40,244 | 1,516,943 | SH | DEFINED | 1,2,5,12 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 7,844 | 156,668 | SH | DEFINED | 1,2 |
| ASTRO-MED INC NEW | COM | 04638F10 | 148 | 14,612 | SH | DEFINED | 1 |
| ASTRONICS CORP | COM | 04643310 | 380 | 8,723 | SH | DEFINED | 1 |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 6,801 | 1,285,541 | SH | DEFINED | 1,2,5 |
| AT&T INC | COM | 00206R10 | 10,576,592 | 249,978,549 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ATHEROGENICS INC | COM | 04743910 | 83 | 50,071 | SH | DEFINED | 1,2,5,6 |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 32,571 | 1,086,801 | SH | DEFINED | 1,2,5,6 |
| ATLANTIC AMERN CORP | COM | 04820910 | 29 | 10,600 | SH | DEFINED | 1 |
| ATLANTIC TELE NETWORK | COM NEW | 04907920 | 4,792 | 131,839 | SH | DEFINED | 1,2 |
| ATLANTIS PLASTICS IN | COM | 04915610 | 21 | 11,000 | SH | DEFINED | 1 |
| ATLAS AIR WORLDWIDE | COM NEW | 04916420 | 17,813 | 345,022 | SH | DEFINED | 1,2,6 |
| ATLAS AMER INC | COM | 04916710 | 29,675 | 574,757 | SH | DEFINED | 1,2,5,6 |
| ATLAS PIPELINE PARTN | UNIT L P I | 04939210 | 759 | 16,181 | SH | DEFINED | 1,2 |
| ATMEL CORP | COM | 04951310 | 98,688 | 19,125,655 | SH | DEFINED | 1,2,5,6,7,8 |
| ATMI INC | COM | 00207R10 | 16,483 | 554,058 | SH | DEFINED | 1,2,5,6 |
| ATMOS ENERGY CORP | COM | 04956010 | 28,007 | 988,936 | SH | DEFINED | 1,2,5 |
| ATP OIL & GAS CORP | COM | 00208J10 | 28,009 | 595,564 | SH | DEFINED | 1,2,5,6 |
| ATRION CORP | COM | 04990410 | 200 | 1,600 | SH | DEFINED | 1 |
| ATS MED INC | COM | 00208310 | 45 | 24,829 | SH | DEFINED | 1 |
| ATWOOD OCEANICS INC | COM | 05009510 | 34,614 | 452,113 | SH | DEFINED | 1,2,6 |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 2,005 | 118,472 | SH | DEFINED | 1 |
| AUDIBLE INC | COM NEW | 05069A30 | 382 | 29,408 | SH | DEFINED | 1,5 |
| AUDICODES LTD | ORD | M1534210 | 179 | 32,727 | SH | DEFINED | 1,2,5 |
| AUDIOVOX CORP | CL A | 05075710 | 3,931 | 382,014 | SH | DEFINED | 1,2,5 |
| AURORA OIL & GAS COR | COM | 05203610 | 124 | 86,200 | SH | DEFINED | 1,5 |
| AUTHENTIDATE HLDG CO | COM | 05266610 | 67 | 58,176 | SH | DEFINED | 1,2,5 |
| AUTHORIZE NET HLDGS | COM | 05268610 | 6,281 | 356,264 | SH | DEFINED | 1 |
| AUTOBYTEL INC | COM | 05275N10 | 210 | 64,430 | SH | DEFINED | 1,5 |
| AUTODESK INC | COM | 05276910 | 337,931 | 6,762,682 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| AUTOLIV INC | COM | 05280010 | 47,561 | 795,996 | SH | DEFINED | 1,2,5,12 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 773,411 | 16,838,917 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AUTONATION INC | COM | 05329W10 | 92,301 | 5,208,851 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AUTOZONE INC | COM | 05333210 | 387,457 | 3,336,120 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| AUXILIUM PHARMACEUTI | COM | 05334D10 | 8,347 | 395,960 | SH | DEFINED | 1,2 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 351,175 | 2,974,547 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| AVANEX CORP | COM | 05348W10 | 4,376 | 2,668,119 | SH | DEFINED | 1,5 |
| AVANIR PHARMACEUTICA | CL A NEW | 05348P40 | 86 | 40,328 | SH | DEFINED | 1,5 |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 56 | 99,162 | SH | DEFINED | 1,5 |
| AVATAR HLDGS INC | COM | 05349410 | 9,244 | 185,140 | SH | DEFINED | 1,2,5,6 |
| AVAYA INC | COM | 05349910 | 199,385 | 11,756,201 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| AVENTINE RENEWABLE E | COM | 05356X40 | 4,985 | 471,630 | SH | DEFINED | 1,2,6 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|-------------|----|---------|-------------------------|
| AVERY DENNISON CORP | COM | 05361110 | 151,112 | 2,650,155 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AVI BIOPHARMA INC | COM | 00234610 | 157 | 61,464 | SH | DEFINED | 1,2,5 |
| AVICI SYS INC | COM NEW | 05367L80 | 236 | 22,118 | SH | DEFINED | 1,2,5 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 23,530 | 868,898 | SH | DEFINED | 1,2,5,8 |
| AVIGEN INC | COM | 05369010 | 146 | 27,112 | SH | DEFINED | 1,5 |
| AVIS BUDGET GROUP | COM | 05377410 | 174,622 | 7,628,725 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AVISTA CORP | COM | 05379B10 | 18,530 | 910,552 | SH | DEFINED | 1,2,5 |
| AVNET INC | COM | 05380710 | 206,625 | 5,183,769 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AVOCENT CORP | COM | 05389310 | 35,017 | 1,202,503 | SH | DEFINED | 1,2,5 |
| AVON PRODS INC | COM | 05430310 | 493,167 | 13,140,609 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AVX CORP NEW | COM | 00244410 | 51,148 | 3,176,866 | SH | DEFINED | 1,2,5 |
| AWARE INC MASS | COM | 05453N10 | 83 | 19,242 | SH | DEFINED | 1 |
| AXA | SPONSORED | 05453610 | 2,455 | 55,035 | SH | DEFINED | 1 |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 8,676 | 1,697,896 | SH | DEFINED | 1,2,5 |
| AXIS CAPITAL HOLDING | SHS | G0692U10 | 126,949 | 3,262,639 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| AZZ INC | COM | 00247410 | 5,179 | 148,152 | SH | DEFINED | 1,5 |
| BADGER METER INC | COM | 05652510 | 6,043 | 188,558 | SH | DEFINED | 1 |
| BAIDU COM INC | SPON ADR R | 05675210 | 1,355 | 4,678 | SH | DEFINED | 1,2,7 |
| BAKER HUGHES INC | COM | 05722410 | 845,893 | 9,360,327 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BAKER MICHAEL CORP | COM | 05714910 | 3,792 | 77,377 | SH | DEFINED | 1 |
| BALCHEM CORP | COM | 05766520 | 4,847 | 237,489 | SH | DEFINED | 1 |
| BALDOR ELEC CO | COM | 05774110 | 24,957 | 624,702 | SH | DEFINED | 1,2,5 |
| BALDWIN & LYONS INC | CL B | 05775520 | 5,477 | 200,531 | SH | DEFINED | 1,2 |
| BALL CORP | COM | 05849810 | 175,460 | 3,264,365 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BALLY TECHNOLOGIES I | COM | 05874B10 | 25,446 | 718,193 | SH | DEFINED | 1,2,5,6 |
| BANCFIRST CORP | COM | 05945F10 | 9,095 | 202,693 | SH | DEFINED | 1,2 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 16,095 | 691,380 | SH | DEFINED | 1,2,5,7,8,1 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 127,582 | 4,343,970 | SH | DEFINED | 1,2,4,5 |
| BANCO ITAU HLDG FINA | SP ADR 500 | 05960220 | 13,348 | 263,690 | SH | DEFINED | 1,2 |
| BANCO LATINOAMERICAN | CL E | P1699413 | 9,291 | 511,058 | SH | DEFINED | 1,2 |
| BANCO MACRO SA | SPON ADR B | 05961W10 | 3,757 | 127,737 | SH | DEFINED | 1,2,5,7 |
| BANCO SANTANDER CENT | ADR | 05964H10 | 2,703 | 139,984 | SH | DEFINED | 1,2 |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 5,915 | 116,963 | SH | DEFINED | 1,2,5 |
| BANCOLOMBIA S A | SPON ADR P | 05968L10 | 40,193 | 1,159,977 | SH | DEFINED | 1,2,4,5,7 |
| BANCORP INC DEL | COM | 05969A10 | 2,906 | 157,442 | SH | DEFINED | 1 |
| BANCORPSOUTH INC | COM | 05969210 | 23,633 | 972,533 | SH | DEFINED | 1,2,5 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 211 | 13,232 | SH | DEFINED | 1 |
| BANK HAWAII CORP | COM | 06254010 | 59,062 | 1,117,542 | SH | DEFINED | 1,2,5 |
| BANK MONTREAL QUE | COM | 06367110 | 262 | 4,000 | SH | DEFINED | 1,14 |
| BANK MUTUAL CORP NEW | COM | 06375010 | 10,795 | 915,567 | SH | DEFINED | 1,2,5 |
| BANK NOVA SCOTIA HAL | COM | 06414910 | 5,217 | 99,380 | SH | DEFINED | 1,7 |
| BANK OF AMERICA CORP | COM | 06050510 | 7,086,021 | 140,959,242 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BANK OF GRANITE CORP | COM | 06240110 | 560 | 41,330 | SH | DEFINED | 1,2,5 |
| BANK OF NEW YORK MEL | COM | 06405810 | 1,324,747 | 30,012,389 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BANK OF THE OZARKS I | COM | 06390410 | 4,891 | 160,209 | SH | DEFINED | 1,2,6 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 8,404 | 969,374 | SH | DEFINED | 1,2,5 |
| BANKFINANCIAL CORP | COM | 06643P10 | 5,829 | 368,467 | SH | DEFINED | 1,2 |
| BANKRATE INC | COM | 06646V10 | 16,450 | 356,689 | SH | DEFINED | 1,2,6 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 10,064 | 647,645 | SH | DEFINED | 1,2 |
| BANNER CORP | COM | 06652V10 | 15,435 | 448,809 | SH | DEFINED | 1,2 |
| BARCLAYS BK PLC | IP MSCI IN | 06739F29 | 14,845 | 204,200 | SH | DEFINED | 4 |
| BARCLAYS PLC | ADR | 06738E20 | 4,973 | 102,273 | SH | DEFINED | 1,2 |
| BARD C R INC | COM | 06738310 | 263,611 | 2,989,126 | SH | DEFINED | 1,2,5,6,7,8 |

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

| | | | | | | | |
|----------------------|-----|----------|---------|-----------|----|---------|-------------------------|
| BARE ESSENTIALS INC | COM | 06751110 | 9,129 | 367,060 | SH | DEFINED | 12,13,14 1,2 |
| BARNES & NOBLE INC | COM | 06777410 | 46,238 | 1,311,343 | SH | DEFINED | 1,2,5 |
| BARNES GROUP INC | COM | 06780610 | 25,825 | 809,058 | SH | DEFINED | 1,2 |
| BARR PHARMACEUTICALS | COM | 06830610 | 148,936 | 2,617,041 | SH | DEFINED | 1,2,5,6,8,1 12,13,14 |
| BARRETT BILL CORP | COM | 06846N10 | 36,084 | 915,593 | SH | DEFINED | 1,2,6,8 |
| BARRETT BUSINESS SER | COM | 06846310 | 2,262 | 94,943 | SH | DEFINED | 1,2 |
| BARRICK GOLD CORP | COM | 06790110 | 2,560 | 63,553 | SH | DEFINED | 1,16 |
| BARRIER THERAPEUTICS | COM | 06850R10 | 85 | 14,100 | SH | DEFINED | 1 |
| BASIC ENERGY SVCS IN | COM | 06985P10 | 11,402 | 542,427 | SH | DEFINED | 1,2,6 |
| BASIN WTR INC | COM | 07011T30 | 122 | 10,340 | SH | DEFINED | 1 |
| BASSETT FURNITURE IN | COM | 07020310 | 239 | 23,019 | SH | DEFINED | 1,2,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|----------------------------|
| BAUER EDDIE HLDGS IN | COM | 07162510 | 3,277 | 381,085 | SH | DEFINED | 1,2 |
| BAUSCH & LOMB INC | COM | 07170710 | 92,919 | 1,451,855 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| BAXTER INTL INC | COM | 07181310 | 1,211,325 | 21,523,192 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BAYER A G | SPONSORED | 07273030 | 2,851 | 35,932 | SH | DEFINED | 1 |
| BB&T CORP | COM | 05493710 | 623,842 | 15,445,464 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BBVA BANCO FRANCES S | SPONSORED | 07329M10 | 683 | 76,613 | SH | DEFINED | 1,2,5,7 |
| BCE INC | COM NEW | 05534B76 | 676 | 16,868 | SH | DEFINED | 1,16 |
| BCSB BANKCORP INC | COM | 05494810 | 79 | 10,000 | SH | DEFINED | 1 |
| BE AEROSPACE INC | COM | 07330210 | 46,404 | 1,117,360 | SH | DEFINED | 1,2,5,6 |
| BEA SYS INC | COM | 07332510 | 87,250 | 6,290,524 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BEACON ROOFING SUPPL | COM | 07368510 | 6,123 | 599,168 | SH | DEFINED | 1,2,5,6 |
| BEAR STEARNS COS INC | COM | 07390210 | 393,940 | 3,207,718 | SH | DEFINED | 1,2,5,6,8,1 12,13,14 |
| BEARINGPOINT INC | COM | 07400210 | 13,381 | 3,303,899 | SH | DEFINED | 1,2,5,6 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 94 | 12,474 | SH | DEFINED | 1 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 8,531 | 1,034,092 | SH | DEFINED | 1,2,5 |
| BEBE STORES INC | COM | 07557110 | 4,670 | 319,237 | SH | DEFINED | 1,2,6 |
| BECKMAN COULTER INC | COM | 07581110 | 88,586 | 1,201,006 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BECTON DICKINSON & C | COM | 07588710 | 1,068,931 | 13,027,796 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BED BATH & BEYOND IN | COM | 07589610 | 247,609 | 7,257,012 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BEIJING MED PHARM CO | COM | 07725510 | 2,774 | 238,100 | SH | DEFINED | 1 |
| BEL FUSE INC | CL B | 07734730 | 6,043 | 174,341 | SH | DEFINED | 1,2,6 |
| BELDEN INC | COM | 07745410 | 58,485 | 1,246,755 | SH | DEFINED | 1,2,5,13 |
| BELL MICROPRODUCTS I | COM | 07813710 | 315 | 50,595 | SH | DEFINED | 1,5 |
| BELO CORP | COM SER A | 08055510 | 43,521 | 2,506,959 | SH | DEFINED | 1,2,5 |
| BEMIS INC | COM | 08143710 | 111,069 | 3,815,495 | SH | DEFINED | 1,2,5,6,7,1 12,13,14 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 31,380 | 1,314,601 | SH | DEFINED | 1,2,5 |
| BENEFICIAL MUTUAL BA | COM | 08173R10 | 970 | 99,524 | SH | DEFINED | 1,2 |

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

| | | | | | | | |
|----------------------|--------------|----------|-----------|------------|----|---------|----------------------------|
| BENETTON GROUP SPA | ADR NEW | 08179540 | 290 | 8,510 | SH | DEFINED | 1 |
| BENIHANA INC | COM | 08204710 | 185 | 10,737 | SH | DEFINED | 1,5 |
| BENIHANA INC | CL A | 08204720 | 2,312 | 133,565 | SH | DEFINED | 1 |
| BENTLEY PHARMACEUTIC | COM | 08265710 | 4,721 | 378,287 | SH | DEFINED | 1 |
| BERKLEY W R CORP | COM | 08442310 | 193,513 | 6,530,979 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 613,220 | 155,167 | SH | DEFINED | 1,2,5,12 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 6,851 | 226,640 | SH | DEFINED | 1,2,5 |
| BERRY PETE CO | CL A | 08578910 | 28,916 | 730,398 | SH | DEFINED | 1,2,6,8 |
| BEST BUY INC | COM | 08651610 | 519,198 | 11,281,998 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BEVERLY HILLS BANCOR | COM | 08786610 | 79 | 12,700 | SH | DEFINED | 1 |
| BG PLC | ADR FIN IN | 05543420 | 1,683 | 19,345 | SH | DEFINED | 1 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 5,854 | 74,475 | SH | DEFINED | 1 |
| BHP BILLITON PLC | SPONSORED | 05545E20 | 3,857 | 53,630 | SH | DEFINED | 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 5,956 | 318,500 | SH | DEFINED | 1,2,6 |
| BIG LOTS INC | COM | 08930210 | 233,513 | 7,825,508 | SH | DEFINED | 1,2,5,6,7,1 13,14,16 |
| BIGBAND NETWORKS INC | COM | 08975050 | 719 | 112,314 | SH | DEFINED | 1,2 |
| BIO RAD LABS INC | CL A | 09057220 | 33,776 | 373,210 | SH | DEFINED | 1,2,5,6 |
| BIOANALYTICAL SYS IN | COM | 09058M10 | 114 | 16,400 | SH | DEFINED | 1 |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 258 | 35,801 | SH | DEFINED | 1,2,5 |
| BIODEL INC | COM | 09064M10 | 331 | 19,400 | SH | DEFINED | 1 |
| BIOENVISION INC | COM | 09059N10 | 3,210 | 607,936 | SH | DEFINED | 1,2,5 |
| BIOGEN IDEC INC | COM | 09062X10 | 571,769 | 8,620,068 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| BIOLASE TECHNOLOGY I | COM | 09091110 | 3,531 | 516,292 | SH | DEFINED | 1,5 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 39,482 | 1,585,630 | SH | DEFINED | 1,2,6 |
| BIOMED REALTY TRUST | COM | 09063H10 | 42,290 | 1,754,752 | SH | DEFINED | 1,2,3 |
| BIOMET INC | COM | 09061310 | 963 | 20,493 | SH | DEFINED | 1 |
| BIOMIMETIC THERAPEUT | COM | 09064X10 | 1,466 | 109,920 | SH | DEFINED | 1 |
| BIONOVO INC | COM | 09064310 | 1,224 | 317,964 | SH | DEFINED | 1 |
| BIO-REFERENCE LABS I | COM \$.01 N | 09057G60 | 4,685 | 138,774 | SH | DEFINED | 1 |
| BIOSCRIP INC | COM | 09069N10 | 426 | 66,371 | SH | DEFINED | 1,5 |
| BJ SVCS CO | COM | 05548210 | 262,016 | 9,868,777 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BJS RESTAURANTS INC | COM | 09180C10 | 4,619 | 219,444 | SH | DEFINED | 1,2,6 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 47,278 | 1,425,744 | SH | DEFINED | 1,2,5,7 |
| BLACK & DECKER CORP | COM | 09179710 | 176,364 | 2,117,212 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BLACK BOX CORP DEL | COM | 09182610 | 12,978 | 303,506 | SH | DEFINED | 1,2,5 |
| BLACK HILLS CORP | COM | 09211310 | 45,552 | 1,110,486 | SH | DEFINED | 1,2,5 |
| BLACKBAUD INC | COM | 09227Q10 | 23,003 | 911,352 | SH | DEFINED | 1,2,6 |
| BLACKBOARD INC | COM | 09193550 | 19,626 | 428,145 | SH | DEFINED | 1,2,6 |
| BLACKROCK INC | COM | 09247X10 | 114,636 | 661,068 | SH | DEFINED | 1,2,5,7,16 |
| BLACKSTONE GROUP L P | COM UNIT L | 09253U10 | 3,471 | 138,385 | SH | DEFINED | 1,2 |
| BLOCK H & R INC | COM | 09367110 | 210,779 | 9,951,790 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BLOCKBUSTER INC | CL A | 09367910 | 27,276 | 5,079,254 | SH | DEFINED | 1,2,5,6 |
| BLOCKBUSTER INC | CL B | 09367920 | 206 | 42,525 | SH | DEFINED | 1,5,6 |
| BLOUNT INTL INC NEW | COM | 09518010 | 8,068 | 710,245 | SH | DEFINED | 1,2,6 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 21,276 | 270,133 | SH | DEFINED | 1,2,5,6 |
| BLUE NILE INC | COM | 09578R10 | 23,942 | 254,376 | SH | DEFINED | 1,2,6 |
| BLUEGREEN CORP | COM | 09623110 | 2,506 | 323,315 | SH | DEFINED | 1,2 |
| BLUELINX HLDGS INC | COM | 09624H10 | 2,149 | 305,185 | SH | DEFINED | 1,2 |
| BLYTH INC | COM | 09643P10 | 20,806 | 1,017,415 | SH | DEFINED | 1,2,5,7 |
| BMB MUNAI INC | COM | 09656A10 | 5,066 | 904,619 | SH | DEFINED | 1,2,7 |
| BMC SOFTWARE INC | COM | 05592110 | 310,229 | 9,933,679 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BOARDWALK PIPELINE P | UT LTD PAR | 09662710 | 1,275 | 41,640 | SH | DEFINED | 1,2 |
| BOB EVANS FARMS INC | COM | 09676110 | 30,363 | 1,006,048 | SH | DEFINED | 1,2,5 |
| BOEING CO | COM | 09702310 | 8,583,899 | 81,759,207 | SH | DEFINED | 1,2,5,6,7,8 |

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

| | | | | | |
|---------------------------------|----------|-----------|---------------|--------------|---|
| BOIS D ARC ENERGY IN COM | 09738U10 | 4,609 | 240,448 SH | DEFINED | 12,13,14 |
| BOK FINL CORP COM NEW | 05561Q20 | 10,599 | 206,173 SH | DEFINED | 1,2,6 |
| BOLT TECHNOLOGY CORP COM | 09769810 | 255 | 7,800 SH | DEFINED | 1,2,5 |
| BON-TON STORES INC COM | 09776J10 | 9,843 | 433,249 SH | DEFINED | 1 |
| BOOKHAM INC COM | 09856E10 | 181 | 67,649 SH | DEFINED | 1,2,5,6 |
| BOOKS-A-MILLION INC COM | 09857010 | 3,269 | 247,073 SH | DEFINED | 1,5 |
| BORDERS GROUP INC COM | 09970910 | 20,582 | 1,544,007 SH | DEFINED | 1,2 |
| BORG WARNER INC COM | 09972410 | 80,666 | 881,310 SH | DEFINED | 1,2,5,16 |
| BORLAND SOFTWARE COR COM | 09984910 | 5,320 | 1,223,097 SH | DEFINED | 1,2,5 |
| BOSTON BEER INC CL A | 10055710 | 12,987 | 266,894 SH | DEFINED | 1,2,5,6 |
| BOSTON PRIVATE FINL COM | 10111910 | 20,701 | 743,587 SH | DEFINED | 1,2,6 |
| BOSTON PROPERTIES IN COM | 10112110 | 451,760 | 4,348,028 SH | DEFINED | 1,2 |
| BOSTON SCIENTIFIC CO COM | 10113710 | 523,820 | 37,549,840 SH | DEFINED | 1,2,3,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| BOSTON SCIENTIFIC CO COM | 10113710 | 474 | 34,000 SH | PUT DEFINED | 16 |
| BOTTOMLINE TECH DEL COM | 10138810 | 4,067 | 324,604 SH | DEFINED | 1,2 |
| BOWATER INC COM | 10218310 | 18,627 | 1,248,488 SH | DEFINED | 1,2,5 |
| BOWNE & CO INC COM | 10304310 | 9,313 | 558,989 SH | DEFINED | 1,2 |
| BOYD GAMING CORP COM | 10330410 | 39,945 | 932,199 SH | DEFINED | 1,2,5 |
| BOYD GAMING CORP COM | 10330410 | 2,571 | 60,000 SH | CALL DEFINED | 16 |
| BP PLC SPONSORED | 05562210 | 2,861,768 | 41,265,582 SH | DEFINED | 1,2 |
| BP PRUDHOE BAY RTY T UNIT BEN I | 05563010 | 1,764 | 23,484 SH | DEFINED | 1,2 |
| BPZ ENERGY INC COM | 05563910 | 3,460 | 443,584 SH | DEFINED | 1 |
| BRADLEY PHARMACEUTIC COM | 10457610 | 8,393 | 461,127 SH | DEFINED | 1,5 |
| BRADY CORP CL A | 10467410 | 27,182 | 757,567 SH | DEFINED | 1,2,5 |
| BRANDYWINE RLTY TR SH BEN INT | 10536820 | 54,256 | 2,143,639 SH | DEFINED | 1,2,3,5 |
| BRASIL TELECOM PARTI SPON ADR P | 10553010 | 248 | 3,327 SH | DEFINED | 1,2 |
| BRE PROPERTIES INC CL A | 05564E10 | 59,209 | 1,058,627 SH | DEFINED | 1,2,3,5 |
| BREITBURN ENERGY PAR COM UT LTD | 10677610 | 474 | 14,602 SH | DEFINED | 1,2 |
| BRIGGS & STRATTON CO COM | 10904310 | 24,209 | 961,442 SH | DEFINED | 1,2,5 |
| BRIGHAM EXPLORATION COM | 10917810 | 5,224 | 880,991 SH | DEFINED | 1 |
| BRIGHT HORIZON FAMIL COM | 10919510 | 20,130 | 469,896 SH | DEFINED | 1,2,5,6 |
| BRIGHTPOINT INC COM NEW | 10947340 | 11,842 | 788,926 SH | DEFINED | 1,2,5,6 |
| BRINKER INTL INC COM | 10964110 | 117,554 | 4,284,044 SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| BRINKS CO COM | 10969610 | 48,773 | 872,810 SH | DEFINED | 1,2,5,6,7 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|--------------------------------|----------------|----------|---------------|-------------------|--------------------------------|---|
| BRISTOL MYERS SQUIBB COM | | 11012210 | 1,536,049 | 53,298,036 SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| BRISTOW GROUP INC COM | | 11039410 | 13,713 | 313,731 SH | DEFINED | 1,2 |
| BRITISH AMERN TOB PL SPONSORED | | 11044810 | 2,118 | 29,422 SH | DEFINED | 1 |
| BRITISH SKY BROADCAS SPONSORED | | 11101310 | 798 | 13,994 SH | DEFINED | 1 |
| BROADCOM CORP CL A | | 11132010 | 465,055 | 12,762,217 SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| BROADRIDGE FINL SOLU COM | | 11133T10 | 52,011 | 2,744,619 SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14,15,16,17,18,19,20,21,22,23,24,25,26,27,28,29,30,31,32,33,34,35,36,37,38,39,40,41,42,43,44,45,46,47,48,49,50,51,52,53,54,55,56,57,58,59,60,61,62,63,64,65,66,67,68,69,70,71,72,73,74,75,76,77,78,79,80,81,82,83,84,85,86,87,88,89,90,91,92,93,94,95,96,97,98,99,100 |
| BROCADE COMMUNICATIO COM NEW | | 11162130 | 43,526 | 5,084,846 SH | DEFINED | 1,2,5,6,16 |
| BRONCO DRILLING CO I COM | | 11221110 | 5,576 | 376,735 SH | DEFINED | 1,2,6 |

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

| | | | | | | | |
|---------------------------------|------------|----------|---------|------------|---------|---------|----------------------------|
| BROOKDALE SR LIVING | COM | 11246310 | 26,425 | 663,774 | SH | DEFINED | 1,2,5,8,16 |
| BROOKFIELD ASSET MGM CL A LTD V | | 11258510 | 494 | 12,821 | SH | DEFINED | 1,13 |
| BROOKFIELD HOMES COR | COM | 11272310 | 3,748 | 202,028 | SH | DEFINED | 1,2,5,6 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 12,370 | 496,806 | SH | DEFINED | 1,2,3 |
| BROOKLINE BANCORP IN | COM | 11373M10 | 14,560 | 1,256,262 | SH | DEFINED | 1,2,5 |
| BROOKS AUTOMATION IN | COM | 11434010 | 24,222 | 1,701,012 | SH | DEFINED | 1,2,5,8 |
| BROWN & BROWN INC | COM | 11523610 | 68,529 | 2,605,652 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BROWN FORMAN CORP | CL A | 11563710 | 1,787 | 22,909 | SH | DEFINED | 1,5,12 |
| BROWN FORMAN CORP | CL B | 11563720 | 157,698 | 2,105,170 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BROWN SHOE INC NEW | COM | 11573610 | 17,459 | 899,955 | SH | DEFINED | 1,2,6 |
| BRT RLTY TR | SH BEN INT | 05564530 | 1,486 | 85,671 | SH | DEFINED | 1,5 |
| BRUKER BIOSCIENCES C | COM | 11679410 | 14,352 | 1,630,887 | SH | DEFINED | 1,2,5,6 |
| BRUNSWICK CORP | COM | 11704310 | 53,795 | 2,353,250 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BRUNSWICK CORP | COM | 11704310 | 1,829 | 80,000 | SH CALL | DEFINED | 16 |
| BRUSH ENGINEERED MAT | COM | 11742110 | 27,624 | 532,352 | SH | DEFINED | 1,2,5,6 |
| BRYN MAWR BK CORP | COM | 11766510 | 201 | 9,120 | SH | DEFINED | 1 |
| BT GROUP PLC | ADR | 05577E10 | 391 | 6,216 | SH | DEFINED | 1 |
| BUCA INC | COM | 11776910 | 41 | 22,055 | SH | DEFINED | 1,5 |
| BUCKEYE GP HOLDINGS | COM UNITS | 11816710 | 356 | 11,808 | SH | DEFINED | 1,2 |
| BUCKEYE PARTNERS L P UNIT LTD P | | 11823010 | 2,356 | 48,145 | SH | DEFINED | 1,2 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 17,866 | 1,180,058 | SH | DEFINED | 1,2 |
| BUCKLE INC | COM | 11844010 | 15,023 | 395,973 | SH | DEFINED | 1,2 |
| BUCYRUS INTL INC NEW | CL A | 11875910 | 38,140 | 522,964 | SH | DEFINED | 1,2,5,6 |
| BUFFALO WILD WINGS I | COM | 11984810 | 7,944 | 210,615 | SH | DEFINED | 1,2,5 |
| BUILD A BEAR WORKSHO | COM | 12007610 | 3,531 | 198,837 | SH | DEFINED | 1,2,6 |
| BUILDERS FIRSTSOURCE | COM | 12008R10 | 4,573 | 424,166 | SH | DEFINED | 1,2,6 |
| BUILDING MATLS HLDG | COM | 12011310 | 5,523 | 522,033 | SH | DEFINED | 1,2 |
| BUNGE LIMITED | COM | G1696210 | 159,854 | 1,487,708 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| BURGER KING HLDGS IN | COM | 12120820 | 17,133 | 672,155 | SH | DEFINED | 1,2,5,6 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 743,714 | 9,162,428 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| BUSINESS OBJECTS S A SPONSORED | | 12328X10 | 1,794 | 39,972 | SH | DEFINED | 1 |
| C COR INC | COM | 12501010 | 12,277 | 1,068,496 | SH | DEFINED | 1,2,5,6 |
| C D I CORP | COM | 12507110 | 6,213 | 222,844 | SH | DEFINED | 1,2 |
| C D W CORP | COM | 12512N10 | 99,478 | 1,140,801 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| C H ROBINSON WORLDWI | COM NEW | 12541W20 | 226,149 | 4,165,580 | SH | DEFINED | 1,2,5,6,8,1 12,13,14 |
| C&D TECHNOLOGIES INC | COM | 12466110 | 394 | 79,017 | SH | DEFINED | 1,2,5 |
| CA INC | COM | 12673P10 | 283,740 | 11,031,895 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CABELAS INC | COM | 12680430 | 16,915 | 715,243 | SH | DEFINED | 1,2 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 97,057 | 2,777,812 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| CABOT CORP | COM | 12705510 | 215,711 | 6,071,242 | SH | DEFINED | 1,2,5,7,12 |
| CABOT MICROELECTRONI | COM | 12709P10 | 19,606 | 458,630 | SH | DEFINED | 1,2,5,6 |
| CABOT OIL & GAS CORP | COM | 12709710 | 39,465 | 1,122,445 | SH | DEFINED | 1,2,5,6,7 |
| CACHE INC | COM NEW | 12715030 | 2,818 | 157,850 | SH | DEFINED | 1 |
| CACI INTL INC | CL A | 12719030 | 35,098 | 686,980 | SH | DEFINED | 1,2,5,6 |
| CADBURY SCHWEPPE PL | ADR | 12720930 | 1,170 | 25,151 | SH | DEFINED | 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 188,668 | 8,502,392 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CADENCE FINL CORP | COM | 12738A10 | 325 | 18,477 | SH | DEFINED | 1,5 |
| CADENCE PHARMACEUTIC | COM | 12738T10 | 2,127 | 151,961 | SH | DEFINED | 1,6 |
| CADIZ INC | COM NEW | 12753720 | 2,422 | 128,139 | SH | DEFINED | 1 |
| CAE INC | COM | 12476510 | 905 | 67,393 | SH | DEFINED | 16 |
| CAL DIVE INTL INC DE | COM | 12802T10 | 4,324 | 288,245 | SH | DEFINED | 1,2,6 |
| CAL MAINE FOODS INC | COM NEW | 12803020 | 3,633 | 143,951 | SH | DEFINED | 1 |

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

| | | | | | | | |
|---------------------------|------------|----------|---------|------------|----|---------|-------------------------|
| CALAMOS ASSET MGMT I CL A | | 12811R10 | 10,507 | 372,186 | SH | DEFINED | 1,2,5,6 |
| CALAMP CORP | COM | 12812610 | 89 | 25,749 | SH | DEFINED | 1,5 |
| CALGON CARBON CORP | COM | 12960310 | 8,106 | 580,676 | SH | DEFINED | 1 |
| CALIFORNIA COASTAL C | COM NEW | 12991520 | 156 | 12,670 | SH | DEFINED | 1,5 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 139 | 10,730 | SH | DEFINED | 1 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 122 | 27,800 | SH | DEFINED | 1 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 7,274 | 414,017 | SH | DEFINED | 1,2,6 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 11,108 | 288,584 | SH | DEFINED | 1,2 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 219 | 38,085 | SH | DEFINED | 1 |
| CALLAWAY GOLF CO | COM | 13119310 | 25,234 | 1,576,165 | SH | DEFINED | 1,2,5 |
| CALLIDUS SOFTWARE IN | COM | 13123E50 | 240 | 27,950 | SH | DEFINED | 1 |
| CALLON PETE CO DEL | COM | 13123X10 | 4,579 | 328,954 | SH | DEFINED | 1,2 |
| CALUMET SPECIALTY PR | UT LTD PAR | 13147610 | 891 | 18,128 | SH | DEFINED | 1,2 |
| CAMBREX CORP | COM | 13201110 | 5,382 | 494,183 | SH | DEFINED | 1,2,5 |
| CAMDEN NATL CORP | COM | 13303410 | 516 | 14,739 | SH | DEFINED | 1,5 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 77,760 | 1,210,266 | SH | DEFINED | 1,2,3,5,6,7,8,12,13,14 |
| CAMERON INTERNATIONA | COM | 13342B10 | 276,993 | 3,001,338 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CAMPBELL SOUP CO | COM | 13442910 | 433,766 | 11,723,411 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CANADIAN NAT RES LTD | COM | 13638510 | 1,621 | 21,401 | SH | DEFINED | 1,16 |
| CANADIAN NATL RY CO | COM | 13637510 | 672 | 11,791 | SH | DEFINED | 1 |
| CANADIAN PAC RY LTD | COM | 13645T10 | 337 | 4,793 | SH | DEFINED | 1 |
| CANDELA CORP | COM | 13690710 | 838 | 98,702 | SH | DEFINED | 1 |
| CANO PETE INC | COM | 13780110 | 257 | 34,583 | SH | DEFINED | 1,2,5 |
| CANON INC | ADR | 13800630 | 3,594 | 66,192 | SH | DEFINED | 1,2 |
| CANTEL MEDICAL CORP | COM | 13809810 | 2,257 | 144,609 | SH | DEFINED | 1 |
| CAPELLA EDUCATION CO | COM | 13959410 | 7,333 | 131,154 | SH | DEFINED | 1,2,6 |
| CAPITAL BK CORP | COM | 13979310 | 165 | 11,004 | SH | DEFINED | 1 |
| CAPITAL CITY BK GROU | COM | 13967410 | 5,966 | 191,208 | SH | DEFINED | 1,2 |
| CAPITAL CORP OF THE | COM NEW | 14006520 | 2,686 | 145,801 | SH | DEFINED | 1 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 739,563 | 11,132,974 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 5,612 | 45,715 | SH | DEFINED | 1 |
| CAPITAL SR LIVING CO | COM | 14047510 | 2,581 | 306,553 | SH | DEFINED | 1 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 8,505 | 239,577 | SH | DEFINED | 1,2 |
| CAPITALSOURCE INC | COM | 14055X10 | 67,752 | 3,347,421 | SH | DEFINED | 1,2,5 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 5,752 | 231,666 | SH | DEFINED | 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 13,257 | 387,633 | SH | DEFINED | 1,2,5 |
| CAPLEASE INC | COM | 14028810 | 7,483 | 730,007 | SH | DEFINED | 1,2,3 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 211 | 20,539 | SH | DEFINED | 1 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 194 | 161,424 | SH | DEFINED | 1,2,5 |
| CAPTARIS INC | COM | 14071N10 | 381 | 72,002 | SH | DEFINED | 1 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 2,620 | 171,808 | SH | DEFINED | 1,2,5 |
| CARAUSTAR INDS INC | COM | 14090910 | 236 | 52,809 | SH | DEFINED | 1 |
| CARBO CERAMICS INC | COM | 14078110 | 21,607 | 425,916 | SH | DEFINED | 1,2,6 |
| CARDIAC SCIENCE CORP | COM | 14141A10 | 251 | 24,867 | SH | DEFINED | 1,5 |
| CARDINAL FINL CORP | COM | 14149F10 | 264 | 26,413 | SH | DEFINED | 1 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 791,076 | 12,651,149 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CARDIODYNAMICS INTL | COM | 14159710 | 21 | 40,028 | SH | DEFINED | 1,5 |
| CAREER EDUCATION COR | COM | 14166510 | 95,604 | 3,415,658 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CARLISLE COS INC | COM | 14233910 | 53,158 | 1,093,791 | SH | DEFINED | 1,2,5 |
| CARMAX INC | COM | 14313010 | 96,922 | 4,767,417 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CARMIKE CINEMAS INC | COM | 14343640 | 3,593 | 195,566 | SH | DEFINED | 1,2 |
| CARNIVAL CORP | PAIRED CTF | 14365830 | 543,017 | 11,212,400 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CARNIVAL PLC | ADR | 14365C10 | 294 | 6,190 | SH | DEFINED | 1 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 134,973 | 1,038,177 | SH | DEFINED | 1,2,5,6 |

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

CARRIAGE SVCS INC COM 14390510 656 80,900 SH DEFINED 1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------------------|
| CARRIER ACCESS CORP | COM | 14446010 | 140 | 36,910 | SH | DEFINED | 1,2,5 |
| CARRIZO OIL & CO INC | COM | 14457710 | 13,407 | 298,867 | SH | DEFINED | 1,2,6 |
| CARROLS RESTAURANT G | COM | 14574X10 | 1,170 | 104,501 | SH | DEFINED | 1 |
| CARTER INC | COM | 14622910 | 14,628 | 733,225 | SH | DEFINED | 1,2,6 |
| CASCADE BANCORP | COM | 14715410 | 10,398 | 467,126 | SH | DEFINED | 1,2,6,16 |
| CASCADE CORP | COM | 14719510 | 16,093 | 246,946 | SH | DEFINED | 1,2 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 3,973 | 316,855 | SH | DEFINED | 1 |
| CASEYS GEN STORES IN | COM | 14752810 | 25,449 | 918,745 | SH | DEFINED | 1,2,5,6 |
| CASH AMER INTL INC | COM | 14754D10 | 17,520 | 465,962 | SH | DEFINED | 1,2,6 |
| CASH SYSTEMS INC | COM | 14756B10 | 70 | 12,300 | SH | DEFINED | 1,5 |
| CASS INFORMATION SYS | COM | 14808P10 | 2,716 | 75,935 | SH | DEFINED | 1 |
| CASTLE A M & CO | COM | 14841110 | 8,107 | 248,691 | SH | DEFINED | 1,2,6 |
| CASTLEPOINT HOLDINGS | COM | G1952211 | 1,177 | 102,365 | SH | DEFINED | 1,2 |
| CASUAL MALE RETAIL G | COM | 14871110 | 4,392 | 490,197 | SH | DEFINED | 1 |
| CATALINA MARKETING C | COM | 14886710 | 25,364 | 783,087 | SH | DEFINED | 1,2,5,6,16 |
| CATALYST SEMICONDUCT | COM | 14888110 | 138 | 19,869 | SH | DEFINED | 1 |
| CATAPULT COMMUNICATI | COM | 14901610 | 147 | 19,229 | SH | DEFINED | 1 |
| CATERPILLAR INC DEL | COM | 14912310 | 1,806,623 | 23,034,846 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CATHAY GENERAL BANCO | COM | 14915010 | 40,084 | 1,244,449 | SH | DEFINED | 1,2,5 |
| CATO CORP NEW | CL A | 14920510 | 9,945 | 486,540 | SH | DEFINED | 1,2 |
| CAVCO INDS INC DEL | COM | 14956810 | 395 | 11,792 | SH | DEFINED | 1,5 |
| CAVIUM NETWORKS INC | COM | 14965A10 | 2,166 | 66,658 | SH | DEFINED | 1,2 |
| CB RICHARD ELLIS GRO | CL A | 12497T10 | 172,486 | 6,195,600 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CBeyond INC | COM | 14984710 | 15,073 | 369,516 | SH | DEFINED | 1,2,5,6 |
| CBIZ INC | COM | 12480510 | 8,253 | 1,038,057 | SH | DEFINED | 1,2 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 42,311 | 1,207,163 | SH | DEFINED | 1,2,3,5 |
| CBRE REALTY FINANCE | COM | 12498B30 | 1,801 | 305,241 | SH | DEFINED | 1 |
| CBRL GROUP INC | COM | 12489V10 | 23,497 | 575,918 | SH | DEFINED | 1,2,5 |
| CBS CORP NEW | CL B | 12485720 | 812,215 | 25,784,589 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| CCA INDS INC | COM | 12486710 | 100 | 10,608 | SH | DEFINED | 1 |
| CDC CORP | SHS A | G2022L10 | 123 | 16,735 | SH | DEFINED | 1,5 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 535 | 5,356 | SH | DEFINED | 1 |
| CEC ENTMT INC | COM | 12513710 | 22,623 | 841,926 | SH | DEFINED | 1,2,5,6 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 1,432 | 60,054 | SH | DEFINED | 1,2 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 16,074 | 1,180,154 | SH | DEFINED | 1,2,3 |
| CELADON GROUP INC | COM | 15083810 | 3,386 | 287,645 | SH | DEFINED | 1,2 |
| CELANESE CORP DEL | COM SER A | 15087010 | 239,540 | 6,145,207 | SH | DEFINED | 1,2,5,7,16 |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 2,884 | 472,000 | SH | PUT DEFINED | 16 |
| CELGENE CORP | COM | 15102010 | 726,832 | 10,192,573 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CELL GENESYS INC | COM | 15092110 | 3,254 | 851,867 | SH | DEFINED | 1,2,5 |
| CELL THERAPEUTICS IN | COM NEW | 15093440 | 152 | 41,483 | SH | DEFINED | 1,5 |
| CEMEX SAB DE CV | SPON ADR N | 15129088 | 22,380 | 747,992 | SH | DEFINED | 1,2,7 |
| CENTENE CORP DEL | COM | 15135B10 | 27,415 | 1,274,501 | SH | DEFINED | 1,2,6 |
| CENTENNIAL BK HLDGS | COM | 15134530 | 8,696 | 1,358,709 | SH | DEFINED | 1,2 |

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

| | | | | | |
|---------------------------------|----------|-----------|---------------|--------------|----------------------------|
| CENTENNIAL COMMUNCTN CL A NEW | 15133V20 | 10,870 | 1,074,113 SH | DEFINED | 1,2,6 |
| CENTER BANCORP INC COM | 15140810 | 195 | 16,239 SH | DEFINED | 1 |
| CENTER FINL CORP CAL COM | 15146E10 | 2,381 | 171,197 SH | DEFINED | 1,2 |
| CENTERLINE HOLDINGS SH BEN INT | 15188T10 | 11,520 | 750,507 SH | DEFINED | 1,2,5 |
| CENTERPOINT ENERGY I COM | 15189T10 | 204,142 | 12,735,010 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CENTERSTATE BKS FLA COM | 15201P10 | 284 | 17,736 SH | DEFINED | 1 |
| CENTEX CORP COM | 15231210 | 95,380 | 3,589,749 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CENTILLIUM COMMUNICA COM | 15231910 | 129 | 76,942 SH | DEFINED | 1,5 |
| CENTRAL EUROPEAN DIS COM | 15343510 | 23,540 | 491,340 SH | DEFINED | 1,2,6,7 |
| CENTRAL EUROPEAN MED CL A NEW | G2004520 | 29,564 | 322,368 SH | DEFINED | 1,2,5,7 |
| CENTRAL GARDEN & PET COM | 15352710 | 688 | 77,253 SH | DEFINED | 1,2,5 |
| CENTRAL GARDEN & PET CL A NON-V | 15352720 | 8,608 | 958,583 SH | DEFINED | 1,2 |
| CENTRAL PAC FINL COR COM | 15476010 | 19,852 | 679,853 SH | DEFINED | 1,2 |
| CENTRAL VT PUB SVC C COM | 15577110 | 5,732 | 156,873 SH | DEFINED | 1,2 |
| CENTURY ALUM CO COM | 15643110 | 33,313 | 632,729 SH | DEFINED | 1,2,5,13 |
| CENTURY CASINOS INC COM | 15649210 | 99 | 16,300 SH | DEFINED | 1,5 |
| CENTURYTEL INC COM | 15670010 | 332,441 | 7,192,582 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| CENVEO INC COM | 15670S10 | 19,105 | 883,242 SH | DEFINED | 1,2,5,6,16 |
| CEPHALON INC COM | 15670810 | 105,264 | 1,440,790 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CEPHEID COM | 15670R10 | 23,801 | 1,043,894 SH | DEFINED | 1,2,5,6 |
| CERADYNE INC COM | 15671010 | 85,282 | 1,125,981 SH | DEFINED | 1,2,5,6,13 |
| CERIDIAN CORP NEW COM | 15677910 | 90,298 | 2,599,260 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| CERNER CORP COM | 15678210 | 76,665 | 1,281,808 SH | DEFINED | 1,2,5 |
| CERUS CORP COM | 15708510 | 2,288 | 262,072 SH | DEFINED | 1,5 |
| CEVA INC COM | 15721010 | 109 | 12,073 SH | DEFINED | 1 |
| CF INDS HLDGS INC COM | 12526910 | 89,694 | 1,181,581 SH | DEFINED | 1,2,5,6 |
| CF'S BANCORP INC COM | 12525D10 | 248 | 17,566 SH | DEFINED | 1,5 |
| CGG VERITAS SPONSORED | 20438610 | 813 | 12,486 SH | DEFINED | 1,2 |
| CH ENERGY GROUP INC COM | 12541M10 | 12,162 | 254,433 SH | DEFINED | 1,2,5 |
| CHAD THERAPEUTICS IN COM | 15722810 | 21 | 27,600 SH | DEFINED | 1 |
| CHAMPION ENTERPRISES COM | 15849610 | 17,032 | 1,551,186 SH | DEFINED | 1,2,5,6 |
| CHAMPS ENTMT INC DEL COM | 15878710 | 82 | 14,700 SH | DEFINED | 1 |
| CHARLES & COLVARD LT COM | 15976510 | 102 | 25,200 SH | DEFINED | 1,5 |
| CHARLES RIV LABS INT COM | 15986410 | 66,379 | 1,182,164 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CHARLOTTE RUSSE HLDG COM | 16104810 | 5,163 | 352,642 SH | DEFINED | 1,2,6 |
| CHARMING SHOPPES INC COM | 16113310 | 24,744 | 2,945,771 SH | DEFINED | 1,2,5 |
| CHART INDS INC COM PAR \$0 | 16115Q30 | 5,673 | 176,387 SH | DEFINED | 1,2 |
| CHARTER COMMUNICATIO CL A | 16117M10 | 16,339 | 6,332,945 SH | DEFINED | 1,2,5,6 |
| CHATTEM INC COM | 16245610 | 20,035 | 284,105 SH | DEFINED | 1,2,6 |
| CHECK POINT SOFTWARE ORD | M2246510 | 15,665 | 622,131 SH | DEFINED | 1,2,5,12 |
| CHECKFREE CORP NEW COM | 16281310 | 67,990 | 1,460,891 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CHECKPOINT SYS INC COM | 16282510 | 20,732 | 785,611 SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY I COM | 16307210 | 38,226 | 1,628,701 SH | DEFINED | 1,2,5,6,7 |
| CHEMED CORP NEW COM | 16359R10 | 40,016 | 643,750 SH | DEFINED | 1,2,6 |
| CHEMICAL FINL CORP COM | 16373110 | 10,441 | 430,567 SH | DEFINED | 1,2,5 |
| CHEMTURA CORP COM | 16389310 | 69,785 | 7,849,798 SH | DEFINED | 1,2,5,7,16 |
| CHENIERE ENERGY INC COM NEW | 16411R20 | 25,212 | 643,665 SH | DEFINED | 1,2,5,6 |
| CHEROKEE INC DEL NEW COM | 16444H10 | 4,320 | 112,614 SH | DEFINED | 1,2,5 |
| CHESAPEAKE CORP COM | 16515910 | 2,816 | 332,848 SH | DEFINED | 1,2 |
| CHESAPEAKE ENERGY CO COM | 16516710 | 570,681 | 16,184,927 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CHESAPEAKE ENERGY CO COM | 16516710 | 1,763 | 50,000 SH | CALL DEFINED | 16 |
| CHESAPEAKE UTILS COR COM | 16530310 | 380 | 11,207 SH | DEFINED | 1,2 |
| CHEVRON CORP NEW COM | 16676410 | 7,758,129 | 82,903,703 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |

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

| | | | | | |
|---------------------------------|----------|---------|---------------|---------|----------------------|
| CHICAGO BRIDGE & IRO N Y REGIST | 16725010 | 732 | 17,007 SH | DEFINED | 1,5 |
| CHICOS FAS INC COM | 16861510 | 59,414 | 4,228,755 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CHILDRENS PL RETAIL COM | 16890510 | 9,446 | 389,026 SH | DEFINED | 1,2,5,6 |
| CHINA MOBILE LIMITED SPONSORED | 16941M10 | 1,094 | 13,341 SH | DEFINED | 1 |
| CHINA PETE & CHEM CO SPON ADR H | 16941R10 | 2,331 | 18,931 SH | DEFINED | 1 |
| CHINA UNICOM LTD SPONSORED | 16945R10 | 282 | 13,525 SH | DEFINED | 1 |
| CHINA YUCHAI INTL LT COM | G2108210 | 105 | 10,600 SH | DEFINED | 1,7 |
| CHIPOTLE MEXICAN GRI CL A | 16965610 | 4,750 | 40,211 SH | DEFINED | 1,2,5,6 |
| CHIPOTLE MEXICAN GRI CL B | 16965620 | 43,048 | 402,320 SH | DEFINED | 1,2,6 |
| CHIQUITA BRANDS INTL COM | 17003280 | 11,164 | 705,250 SH | DEFINED | 1,2,6 |
| CHITTENDEN CORP COM | 17022810 | 29,521 | 839,620 SH | DEFINED | 1,2,5 |
| CHOICE HOTELS INTL I COM | 16990510 | 49,532 | 1,314,900 SH | DEFINED | 1,2,5,6 |
| CHOICEPOINT INC COM | 17038810 | 73,580 | 1,940,399 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CHORDIANT SOFTWARE I COM NEW | 17040430 | 6,406 | 462,225 SH | DEFINED | 1,5 |
| CHRISTOPHER & BANKS COM | 17104610 | 10,766 | 888,321 SH | DEFINED | 1,2,5,6 |
| CHUBB CORP COM | 17123210 | 768,654 | 14,329,865 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CHUNGHWA TELECOM CO SPONSORED | 17133Q20 | 1,269 | 68,661 SH | DEFINED | 1,12 |
| CHURCH & DWIGHT INC COM | 17134010 | 50,192 | 1,067,005 SH | DEFINED | 1,2,5,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------------|
| CHURCHILL DOWNS INC | COM | 17148410 | 6,974 | 139,593 SH | | DEFINED | 1,2 |
| CIBER INC | COM | 17163B10 | 11,475 | 1,469,241 SH | | DEFINED | 1,2 |
| CIENA CORP | COM NEW | 17177930 | 88,893 | 2,334,384 SH | | DEFINED | 1,2,5,6,10, |
| CIENA CORP | COM NEW | 17177930 | 3,808 | 100,000 SH | PUT | DEFINED | 16 |
| CIGNA CORP | COM | 12550910 | 676,281 | 12,690,580 SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CIMAREX ENERGY CO | COM | 17179810 | 68,027 | 1,826,231 SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CINCINNATI BELL INC | COM | 17187110 | 51,805 | 10,486,856 SH | | DEFINED | 1,2,5,6,16 |
| CINCINNATI FINL CORP | COM | 17206210 | 257,721 | 5,950,620 SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CINEMARK HOLDINGS IN | COM | 17243V10 | 6,969 | 375,464 SH | | DEFINED | 1,2,16 |
| CINTAS CORP | COM | 17290810 | 153,346 | 4,133,317 SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CIRCOR INTL INC | COM | 17273K10 | 17,516 | 385,723 SH | | DEFINED | 1,2 |
| CIRCUIT CITY STORE I | COM | 17273710 | 40,914 | 5,172,402 SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CIRCUIT CITY STORE I | COM | 17273710 | 4,600 | 581,600 SH | CALL | DEFINED | 1,16 |
| CIRRUS LOGIC INC | COM | 17275510 | 13,109 | 2,048,243 SH | | DEFINED | 1,2,5 |
| CISCO SYS INC | COM | 17275R10 | 6,205,944 | 187,320,965 SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CIT GROUP INC | COM | 12558110 | 337,057 | 8,384,507 SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CITADEL BROADCASTING | COM | 17285T10 | 15,096 | 3,628,958 SH | | DEFINED | 1,2,5,7,13 |
| CITI TRENDS INC | COM | 17306X10 | 3,420 | 157,184 SH | | DEFINED | 1,6 |
| CITIGROUP INC | COM | 17296710 | 7,488,524 | 160,456,909 SH | | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 173,510 | 12,116,654 SH | | DEFINED | 1,2,5,6,10, |

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

| | | | | | | | |
|----------------------|-----------|----------|-----------|------------|----|--------------|-------------------------|
| CITIZENS FIRST BANCO | COM | 17461R10 | 233 | 13,000 | SH | DEFINED | 1,5 |
| CITIZENS INC | CL A | 17474010 | 2,458 | 321,332 | SH | DEFINED | 1 |
| CITIZENS REPUBLIC BA | COM | 17442010 | 29,461 | 1,828,757 | SH | DEFINED | 1,2,5 |
| CITRIX SYS INC | COM | 17737610 | 206,312 | 5,116,869 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 8,213 | 285,980 | SH | DEFINED | 1,2 |
| CITY HLDG CO | COM | 17783510 | 17,178 | 471,792 | SH | DEFINED | 1,2 |
| CITY NATL CORP | COM | 17856610 | 54,108 | 778,421 | SH | DEFINED | 1,2,5,12 |
| CKE RESTAURANTS INC | COM | 12561E10 | 14,792 | 912,552 | SH | DEFINED | 1,2,6 |
| CKX INC | COM | 12562M10 | 6,741 | 547,611 | SH | DEFINED | 1,2,5,6 |
| CLARCOR INC | COM | 17989510 | 35,011 | 1,023,418 | SH | DEFINED | 1,2,5,6 |
| CLAYMONT STEEL HOLDI | COM | 18382P10 | 2,527 | 124,772 | SH | DEFINED | 1 |
| CLAYTON HLDGS INC | COM | 18418N10 | 1,855 | 231,632 | SH | DEFINED | 1,2 |
| CLEAN ENERGY FUELS C | COM | 18449910 | 1,124 | 74,263 | SH | DEFINED | 1,2 |
| CLEAN HARBORS INC | COM | 18449610 | 10,447 | 234,658 | SH | DEFINED | 1,2,6 |
| CLEAR CHANNEL COMMUN | COM | 18450210 | 514,586 | 13,744,294 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| CLEAR CHANNEL OUTDOO | CL A | 18451C10 | 9,071 | 355,743 | SH | DEFINED | 1,2 |
| CLEARWIRE CORP | CL A | 18538530 | 12,769 | 522,478 | SH | DEFINED | 1,2,7 |
| CLECO CORP NEW | COM | 12561W10 | 32,413 | 1,282,648 | SH | DEFINED | 1,2,5 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 111,070 | 1,262,592 | SH | DEFINED | 1,2,5,6,7,13 |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 2,253 | 190,467 | SH | DEFINED | 1,2 |
| CLOROX CO DEL | COM | 18905410 | 267,926 | 4,392,942 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| CME GROUP INC | COM | 12572Q10 | 813,136 | 1,384,415 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| CMGI INC | COM | 12575010 | 14,399 | 10,587,832 | SH | DEFINED | 1,2,5 |
| CMS ENERGY CORP | COM | 12589610 | 123,115 | 7,319,571 | SH | DEFINED | 1,2,5,6,7,13,14,16 |
| CNA FINL CORP | COM | 12611710 | 22,390 | 569,418 | SH | DEFINED | 1,2,5 |
| CNA SURETY CORP | COM | 12612L10 | 5,547 | 314,614 | SH | DEFINED | 1,2 |
| CNET NETWORKS INC | COM | 12613R10 | 15,619 | 2,096,513 | SH | DEFINED | 1,2,5,6 |
| CNH GLOBAL N V | SHS NEW | N2093520 | 403 | 6,640 | SH | DEFINED | 1,5 |
| CNOOC LTD | SPONSORED | 12613210 | 572 | 3,435 | SH | DEFINED | 1 |
| CNX GAS CORP | COM | 12618H30 | 7,550 | 262,434 | SH | DEFINED | 1,2 |
| COACH INC | COM | 18975410 | 522,215 | 11,047,493 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| COACHMEN INDS INC | COM | 18987310 | 145 | 21,697 | SH | DEFINED | 1 |
| COBIZ FINANCIAL INC | COM | 19089710 | 3,949 | 230,654 | SH | DEFINED | 1,2,6 |
| COBRA ELECTRS CORP | COM | 19104210 | 69 | 10,200 | SH | DEFINED | 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 8,222 | 136,344 | SH | DEFINED | 1,2,6 |
| COCA COLA CO | COM | 19121610 | 3,595,299 | 62,559,575 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| COCA COLA ENTERPRISE | COM | 19121910 | 285,444 | 11,785,457 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| COEUR D ALENE MINES | COM | 19210810 | 25,590 | 6,751,866 | SH | DEFINED | 1,2,5,6 |
| COGENT COMM GROUP IN | COM NEW | 19239V30 | 15,945 | 683,166 | SH | DEFINED | 1,2,5,6 |
| COGENT INC | COM | 19239Y10 | 12,116 | 772,690 | SH | DEFINED | 1,2,5,6 |
| COGNEX CORP | COM | 19242210 | 10,890 | 613,200 | SH | DEFINED | 1,2,5,6 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 300,561 | 3,766,904 | SH | DEFINED | 1,2,5,6,7,8,10,12,13,14 |
| COHEN & STEERS INC | COM | 19247A10 | 9,116 | 246,173 | SH | DEFINED | 1,2,6 |
| COHERENT INC | COM | 19247910 | 28,601 | 891,563 | SH | DEFINED | 1,2,5,6 |
| COHU INC | COM | 19257610 | 6,850 | 365,346 | SH | DEFINED | 1,2,6 |
| COINMACH SVC CORP | CL A | 19259W20 | 4,228 | 352,621 | SH | DEFINED | 1,2,16 |
| COINSTAR INC | COM | 19259P30 | 22,152 | 688,578 | SH | DEFINED | 1,2,6 |
| COLDWATER CREEK INC | COM | 19306810 | 25,656 | 2,362,425 | SH | DEFINED | 1,2,5,6 |
| COLDWATER CREEK INC | COM | 19306810 | 11,022 | 1,014,900 | SH | CALL DEFINED | 1,16 |
| COLE KENNETH PRODTNS | CL A | 19329410 | 2,883 | 148,822 | SH | DEFINED | 1,2 |
| COLEMAN CABLE INC | COM | 19345930 | 1,229 | 88,800 | SH | DEFINED | 1 |
| COLEY PHARMACEUTICAL | COM | 19388P10 | 96 | 30,684 | SH | DEFINED | 1,6 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 1,038,185 | 14,556,720 | SH | DEFINED | 1,2,5,6,8,13 |

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

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------------|
| COLLAGENEX PHARMACEU | COM | 19419B10 | 293 | 32,669 SH | DEFINED | 12,13,14 1,5 |
| COLLECTIVE BRANDS IN | COM | 19421W10 | 39,884 | 1,807,965 SH | DEFINED | 1,2,5,6 |
| COLONIAL BANCGROUP I | COM | 19549330 | 80,694 | 3,732,379 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 32,778 | 955,640 SH | DEFINED | 1,2,3,5 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 8,497 | 267,029 SH | DEFINED | 1,2 |
| COLUMBIA LABS INC | COM | 19777910 | 130 | 50,263 SH | DEFINED | 1,5 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 18,523 | 334,902 SH | DEFINED | 1,2,5,6 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 10,220 | 410,625 SH | DEFINED | 1,2,5,6 |
| COMARCO INC | COM | 20008010 | 70 | 12,500 SH | DEFINED | 1 |
| COMBINATORX INC | COM | 20010A10 | 192 | 30,642 SH | DEFINED | 1,5 |
| COMCAST CORP NEW | CL A | 20030N10 | 1,902,254 | 78,670,568 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 108,492 | 4,528,042 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COMERICA INC | COM | 20034010 | 258,966 | 5,050,046 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COMFORT SYS USA INC | COM | 19990810 | 8,488 | 597,770 SH | DEFINED | 1,2,5 |
| COMMERCE BANCORP INC | COM | 20051910 | 211,095 | 5,443,401 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COMMERCE BANCSHARES | COM | 20052510 | 35,058 | 763,952 SH | DEFINED | 1,2,5,12 |
| COMMERCE GROUP INC M | COM | 20064110 | 39,568 | 1,342,661 SH | DEFINED | 1,2,5 |
| COMMERCIAL METALS CO | COM | 20172310 | 74,019 | 2,338,675 SH | DEFINED | 1,2,5 |
| COMMERCIAL VEH GROUP | COM | 20260810 | 3,813 | 297,162 SH | DEFINED | 1,2 |
| COMMSCOPE INC | COM | 20337210 | 127,932 | 2,546,427 SH | DEFINED | 1,2,5,6,7,8 |
| COMMUNICATIONS SYS I | COM | 20390010 | 185 | 17,603 SH | DEFINED | 1,2 |
| COMMUNITY BANCORP NE | COM | 20343T10 | 3,431 | 136,493 SH | DEFINED | 1 |
| COMMUNITY BK SYS INC | COM | 20360710 | 11,688 | 598,750 SH | DEFINED | 1,2 |
| COMMUNITY BKS INC MI | COM | 20362810 | 10,978 | 368,518 SH | DEFINED | 1,2 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 59,634 | 1,896,759 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COMMUNITY TR BANCORP | COM | 20414910 | 7,890 | 262,653 SH | DEFINED | 1,2 |
| COMMVAULT SYSTEMS IN | COM | 20416610 | 8,070 | 435,767 SH | DEFINED | 1,2,6 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 6,596 | 90,194 SH | DEFINED | 1,2 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 2,066 | 96,842 SH | DEFINED | 1,2 |
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 4,626 | 65,595 SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 25,795 | 906,692 SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPONSORED | 20441220 | 385,689 | 11,367,184 SH | DEFINED | 1,2,4,5,7 |
| COMPANIA CERVECERIAS | SPONSORED | 20442910 | 2,770 | 71,954 SH | DEFINED | 1,2,5 |
| COMPANIA DE MINAS BU | SPONSORED | 20444810 | 32,379 | 677,676 SH | DEFINED | 1,2,7 |
| COMPANIA DE TELECOMU | SPON ADR N | 20444930 | 1,438 | 174,685 SH | DEFINED | 1,2,5 |
| COMPASS MINERALS INT | COM | 20451N10 | 16,656 | 489,298 SH | DEFINED | 1,2,5 |
| COMPLETE PRODUCTION | COM | 20453E10 | 14,855 | 725,320 SH | DEFINED | 1,2,6 |
| COMPRASS DIVERSIFIED | SH BEN INT | 20451Q10 | 12,052 | 750,464 SH | DEFINED | 1,2 |
| COMPUCREDIT CORP | COM | 20478N10 | 11,280 | 519,569 SH | DEFINED | 1,2,6 |
| COMPUTER PROGRAMS & | COM | 20530610 | 5,181 | 196,561 SH | DEFINED | 1 |
| COMPUTER SCIENCES CO | COM | 20536310 | 299,021 | 5,349,208 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| COMPUTER TASK GROUP | COM | 20547710 | 152 | 34,745 SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

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

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

| | | | | | | | |
|----------------------|-----------|----------|-----------|------------|----|-------------|------------------------------------|
| COMPUWARE CORP | COM | 20563810 | 80,498 | 10,037,188 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| COMPX INTERNATIONAL | CL A | 20563P10 | 2,444 | 124,842 | SH | DEFINED | 1, 2 |
| COMSTOCK HOMEBUILDIN | CL A | 20568410 | 21 | 11,500 | SH | DEFINED | 1 |
| COMSTOCK RES INC | COM NEW | 20576820 | 21,166 | 686,321 | SH | DEFINED | 1, 2, 5, 8 |
| COMSYS IT PARTNERS I | COM | 20581E10 | 6,893 | 410,039 | SH | DEFINED | 1, 2 |
| COMTECH GROUP INC | COM NEW | 20582120 | 3,770 | 207,017 | SH | DEFINED | 1, 2, 6 |
| COMTECH TELECOMMUNIC | COM NEW | 20582620 | 33,968 | 635,042 | SH | DEFINED | 1, 2, 5, 6 |
| COMVERGE INC | COM | 20585910 | 2,083 | 63,400 | SH | DEFINED | 1 |
| CONAGRA FOODS INC | COM | 20588710 | 613,715 | 23,486,988 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| CONCEPTUS INC | COM | 20601610 | 6,931 | 365,194 | SH | DEFINED | 1, 2, 6 |
| CONCHO RES INC | COM | 20605P10 | 375 | 25,336 | SH | DEFINED | 1, 2 |
| CONCUR TECHNOLOGIES | COM | 20670810 | 16,057 | 509,426 | SH | DEFINED | 1, 2, 5, 6 |
| CONCURRENT COMPUTER | COM | 20671020 | 132 | 101,409 | SH | DEFINED | 1, 5 |
| CONEXANT SYSTEMS INC | COM | 20714210 | 9,402 | 7,835,379 | SH | DEFINED | 1, 2, 5 |
| CONMED CORP | COM | 20741010 | 27,268 | 974,216 | SH | DEFINED | 1, 2, 16 |
| CONNECTICUT WTR SVC | COM | 20779710 | 229 | 9,815 | SH | DEFINED | 1, 5 |
| CONNS INC | COM | 20824210 | 5,533 | 231,602 | SH | DEFINED | 1, 2, 6 |
| CONOCOPHILLIPS | COM | 20825C10 | 4,106,300 | 46,784,779 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14, 16 |
| CONSECO INC | COM NEW | 20846488 | 29,084 | 1,817,730 | SH | DEFINED | 1, 2, 5 |
| CONSOL ENERGY INC | COM | 20854P10 | 295,920 | 6,350,219 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| CONSOLIDATED COMM HL | COM | 20903410 | 13,263 | 676,355 | SH | DEFINED | 1, 2 |
| CONSOLIDATED EDISON | COM | 20911510 | 383,823 | 8,289,917 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 24,603 | 391,827 | SH | DEFINED | 1, 2 |
| CONSOLIDATED TOMOKA | COM | 21022610 | 5,272 | 78,437 | SH | DEFINED | 1 |
| CONSOLIDATED WATER C | ORD | G2377310 | 5,046 | 168,100 | SH | DEFINED | 1 |
| CONSTAR INTL INC NEW | COM | 21036U10 | 53 | 11,400 | SH | DEFINED | 1 |
| CONSTELLATION BRANDS | CL A | 21036P10 | 138,861 | 5,735,682 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| CONSTELLATION ENERGY | COM | 21037110 | 492,118 | 5,736,309 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14, 16 |
| CONSUMER PORTFOLIO S | COM | 21050210 | 63 | 11,100 | SH | DEFINED | 1 |
| CONTANGO OIL & GAS C | COM NEW | 21075N20 | 7,088 | 195,790 | SH | DEFINED | 1, 2, 5 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 46,237 | 1,399,835 | SH | DEFINED | 1, 2, 5, 6, 7, 1 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 4,955 | 150,000 | SH | PUT DEFINED | 16 |
| CONTINENTAL RESOURCE | COM | 21201510 | 5,450 | 300,461 | SH | DEFINED | 1, 2 |
| CONTINUOCARE CORP | COM | 21217210 | 32 | 11,400 | SH | DEFINED | 1 |
| CONVERA CORP | CL A | 21191910 | 134 | 34,329 | SH | DEFINED | 1, 5 |
| CONVERGYS CORP | COM | 21248510 | 67,447 | 3,885,217 | SH | DEFINED | 1, 2, 5, 6, 7, 1 12, 13, 14 |
| CON-WAY INC | COM | 20594410 | 32,049 | 696,712 | SH | DEFINED | 1, 2, 5 |
| COOPER COS INC | COM NEW | 21664840 | 53,246 | 1,015,752 | SH | DEFINED | 1, 2, 5, 6, 7, 8 13, 14 |
| COOPER INDS LTD | CL A | G2418210 | 286,554 | 5,608,800 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| COOPER TIRE & RUBR C | COM | 21683110 | 33,357 | 1,367,107 | SH | DEFINED | 1, 2, 5 |
| COPA HOLDINGS SA | CL A | P3107610 | 5,447 | 136,008 | SH | DEFINED | 1, 2 |
| COPANO ENERGY L L C | COM UNITS | 21720210 | 1,425 | 38,795 | SH | DEFINED | 1, 2 |
| COPART INC | COM | 21720410 | 47,664 | 1,385,978 | SH | DEFINED | 1, 2, 5, 6 |
| CORE LABORATORIES N | COM | N2271710 | 21,108 | 165,695 | SH | DEFINED | 1, 2, 5, 6, 7, 8 |
| CORE MARK HOLDING CO | COM | 21868110 | 8,216 | 233,210 | SH | DEFINED | 1, 2, 16 |
| CORE MOLDING TECHNOL | COM | 21868310 | 107 | 14,000 | SH | DEFINED | 2 |
| CORINTHIAN COLLEGES | COM | 21886810 | 32,020 | 2,012,597 | SH | DEFINED | 1, 2, 5, 6 |
| CORN PRODS INTL INC | COM | 21902310 | 36,102 | 787,054 | SH | DEFINED | 1, 2, 5, 16 |
| CORNELL COMPANIES IN | COM | 21914110 | 3,859 | 163,872 | SH | DEFINED | 1, 5 |
| CORNING INC | COM | 21935010 | 1,088,271 | 44,148,916 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14, 16 |

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

| | | | | | | | |
|----------------------|-------------|----------|---------|------------|----|---------|----------------------------|
| CORPORATE EXECUTIVE | COM | 21988R10 | 52,443 | 706,404 | SH | DEFINED | 1,2,5,7,13 |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 53,677 | 1,289,385 | SH | DEFINED | 1,2,3,5 |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 39,800 | 1,520,839 | SH | DEFINED | 1,2,3,5,6 |
| CORTEX PHARMACEUTICA | COM NEW | 22052430 | 38 | 22,579 | SH | DEFINED | 1,2 |
| CORUS BANKSHARES INC | COM | 22087310 | 15,306 | 1,175,549 | SH | DEFINED | 1,2 |
| CORUS ENTERTAINMENT | COM CL B N | 22087410 | 1,248 | 26,282 | SH | DEFINED | 1,16 |
| CORVEL CORP | COM | 22100610 | 2,371 | 102,543 | SH | DEFINED | 1 |
| COSI INC | COM | 22122P10 | 152 | 43,900 | SH | DEFINED | 1,5 |
| COST PLUS INC CALIF | COM | 22148510 | 190 | 47,203 | SH | DEFINED | 1,5 |
| COSTAR GROUP INC | COM | 22160N10 | 13,610 | 254,634 | SH | DEFINED | 1,2,6 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 745,116 | 12,141,375 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COUNTRYWIDE FINANCIA | COM | 22237210 | 322,521 | 16,965,880 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COURIER CORP | COM | 22266010 | 5,324 | 151,196 | SH | DEFINED | 1,2 |
| COUSINS PPTYS INC | COM | 22279510 | 41,078 | 1,399,111 | SH | DEFINED | 1,2,3,5 |
| COVAD COMMUNICATIONS | COM | 22281420 | 230 | 342,867 | SH | DEFINED | 1,2,6 |
| COVANCE INC | COM | 22281610 | 119,579 | 1,535,037 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COVANTA HLDG CORP | COM | 22282E10 | 36,978 | 1,508,697 | SH | DEFINED | 1,2,5,6 |
| COVENANT TRANSN GROU | CL A | 22284P10 | 78 | 11,484 | SH | DEFINED | 1 |
| COVENTRY HEALTH CARE | COM | 22286210 | 351,032 | 5,642,695 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| COVIDIEN LTD | COM | G2552X10 | 556,929 | 13,419,977 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| COWEN GROUP INC | COM | 22362110 | 2,677 | 193,702 | SH | DEFINED | 1 |
| COX RADIO INC | CL A | 22405110 | 12,628 | 967,688 | SH | DEFINED | 1,2,5 |
| CP HOLDRS | DEP RCPTS | 12616K10 | 216 | 1,554 | SH | DEFINED | 1 |
| CPFL ENERGIA S A | SPONSORED | 12615310 | 308 | 5,290 | SH | DEFINED | 1 |
| CPI CORP | COM | 12590210 | 4,452 | 115,569 | SH | DEFINED | 1,2,5 |
| CPI INTERNATIONAL IN | COM | 12618M10 | 1,828 | 96,185 | SH | DEFINED | 1 |
| CRA INTL INC | COM | 12618T10 | 8,037 | 166,774 | SH | DEFINED | 1,2,6 |
| CRANE CO | COM | 22439910 | 40,235 | 838,744 | SH | DEFINED | 1,2,5 |
| CRAWFORD & CO | CL B | 22463310 | 2,112 | 332,148 | SH | DEFINED | 1 |
| CRAY INC | COM NEW | 22522330 | 2,771 | 384,812 | SH | DEFINED | 1,5 |
| CREDENCE SYS CORP | COM | 22530210 | 5,550 | 1,796,274 | SH | DEFINED | 1,2,5 |
| CREDICORP LTD | COM | G2519Y10 | 39,509 | 583,583 | SH | DEFINED | 1,2,7 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 1,862 | 80,614 | SH | DEFINED | 1,2,6 |
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 2,516 | 37,928 | SH | DEFINED | 1 |
| CREDO PETE CORP | COM PAR \$0 | 22543920 | 108 | 10,620 | SH | DEFINED | 1 |
| CREE INC | COM | 22544710 | 52,693 | 1,694,298 | SH | DEFINED | 1,2,5,6,16 |
| CRESUD S A C I F Y A | SPONSORED | 22640610 | 466 | 20,491 | SH | DEFINED | 1,2,5 |
| CRH PLC | ADR | 12626K20 | 12,825 | 320,466 | SH | DEFINED | 1 |
| CROCS INC | COM | 22704610 | 88,953 | 1,322,723 | SH | DEFINED | 1,2,5,6,7,1 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 11,362 | 650,372 | SH | DEFINED | 1,2 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 341 | 8,531 | SH | DEFINED | 1,2 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 19,183 | 506,006 | SH | DEFINED | 1,2,6 |
| CROSSTEX ENERGY L P | COM | 22765U10 | 616 | 17,872 | SH | DEFINED | 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 134,103 | 3,300,589 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| CROWN HOLDINGS INC | COM | 22836810 | 42,806 | 1,880,739 | SH | DEFINED | 1,2,5 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 1,992 | 276,988 | SH | DEFINED | 1,2 |
| CRYOLIFE INC | COM | 22890310 | 2,389 | 252,794 | SH | DEFINED | 1 |
| CRYSTAL RIV CAP INC | COM | 22939330 | 6,634 | 394,670 | SH | DEFINED | 1,2 |
| CSG SYS INTL INC | COM | 12634910 | 34,573 | 1,626,956 | SH | DEFINED | 1,2,5 |
| CSK AUTO CORP | COM | 12596510 | 18,688 | 1,754,783 | SH | DEFINED | 1,2 |
| CSS INDS INC | COM | 12590610 | 5,050 | 140,389 | SH | DEFINED | 1,2 |
| CSX CORP | COM | 12640810 | 584,943 | 13,689,290 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CTC MEDIA INC | COM | 12642X10 | 14,318 | 652,022 | SH | DEFINED | 1,2,5 |
| CTRIIP COM INTL LTD | ADR | 22943F10 | 425 | 8,200 | SH | DEFINED | 1 |
| CTS CORP | COM | 12650110 | 8,250 | 639,522 | SH | DEFINED | 1,2 |

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

| | | | | | | | |
|----------------------|------|----------|-----------|------------|----|---------|----------------------------|
| CUBIC CORP | COM | 22966910 | 18,237 | 432,456 | SH | DEFINED | 1,2 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 23,166 | 1,096,349 | SH | DEFINED | 1,2,5,6 |
| CULLEN FROST BANKERS | COM | 22989910 | 50,903 | 1,015,625 | SH | DEFINED | 1,2,5 |
| CULP INC | COM | 23021510 | 125 | 12,000 | SH | DEFINED | 1 |
| CUMMINS INC | COM | 23102110 | 1,446,741 | 11,312,388 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| CUMULUS MEDIA INC | CL A | 23108210 | 5,570 | 545,051 | SH | DEFINED | 1,2,16 |
| CURAGEN CORP | COM | 23126R10 | 718 | 520,168 | SH | DEFINED | 1,5 |
| CURIS INC | COM | 23126910 | 54 | 55,254 | SH | DEFINED | 1,5 |
| CURTISS WRIGHT CORP | COM | 23156110 | 41,245 | 868,306 | SH | DEFINED | 1,2 |
| CUTERA INC | COM | 23210910 | 5,735 | 218,824 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|----------------------------|
| CV THERAPEUTICS INC | COM | 12666710 | 8,234 | 916,906 | SH | DEFINED | 1,2,5,6 |
| CVB FINL CORP | COM | 12660010 | 15,365 | 1,313,208 | SH | DEFINED | 1,2,5 |
| CVS CAREMARK CORPORA | COM | 12665010 | 1,684,820 | 42,513,753 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| CYBERONICS INC | COM | 23251P10 | 4,170 | 299,172 | SH | DEFINED | 1,2,6 |
| CYBERSOURCE CORP | COM | 23251J10 | 4,691 | 401,262 | SH | DEFINED | 1 |
| CYMER INC | COM | 23257210 | 23,570 | 613,958 | SH | DEFINED | 1,2,5,6 |
| CYNOSURE INC | CL A | 23257720 | 3,046 | 82,560 | SH | DEFINED | 1 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 8,770 | 640,618 | SH | DEFINED | 1,2,5 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 93,885 | 3,214,127 | SH | DEFINED | 1,2,5,6,16 |
| CYTEC INDS INC | COM | 23282010 | 49,807 | 728,276 | SH | DEFINED | 1,2,5 |
| CYTOGEN CORP | COM NEW | 23282430 | 8 | 10,317 | SH | DEFINED | 1 |
| CYTOKINETICS INC | COM | 23282W10 | 2,387 | 466,205 | SH | DEFINED | 1 |
| CYTOMEDIX INC | COM NEW | 23283B20 | 58 | 14,700 | SH | DEFINED | 5 |
| CYTRX CORP | COM NEW | 23282830 | 2,902 | 843,550 | SH | DEFINED | 1 |
| CYTYC CORP | COM | 23294610 | 110,660 | 2,322,356 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| D & E COMMUNICATIONS | COM | 23286010 | 458 | 32,237 | SH | DEFINED | 1,2 |
| D R HORTON INC | COM | 23331A10 | 99,172 | 7,741,785 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DADE BEHRING HLDGS I | COM | 23342J20 | 53,902 | 705,992 | SH | DEFINED | 1,2,5,16 |
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 3,894 | 38,865 | SH | DEFINED | 1 |
| DAKTRONICS INC | COM | 23426410 | 14,722 | 540,836 | SH | DEFINED | 1,2,6 |
| DANAHER CORP DEL | COM | 23585110 | 602,914 | 7,289,492 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DARDEN RESTAURANTS I | COM | 23719410 | 274,673 | 6,561,715 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| DARLING INTL INC | COM | 23726610 | 10,313 | 1,042,792 | SH | DEFINED | 1,2,5 |
| DARWIN PROFESSIONAL | COM | 23750210 | 1,594 | 73,790 | SH | DEFINED | 1,2 |
| DASSAULT SYS S A | SPONSORED | 23754510 | 408 | 6,250 | SH | DEFINED | 1 |
| DATA DOMAIN INC | COM | 23767P10 | 331 | 10,686 | SH | DEFINED | 1,2 |
| DATARAM CORP | COM PAR \$1 | 23810820 | 58 | 17,300 | SH | DEFINED | 1 |
| DATASCOPE CORP | COM | 23811310 | 7,727 | 228,529 | SH | DEFINED | 1,2 |
| DATATRAK INTL INC | COM | 23813410 | 34 | 12,000 | SH | DEFINED | 1 |
| DAVITA INC | COM | 23918K10 | 85,992 | 1,361,062 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 8,250 | 106,441 | SH | DEFINED | 1,5 |
| DCP MIDSTREAM PARTNE | COM UT LTD | 23311P10 | 1,021 | 23,749 | SH | DEFINED | 1,2 |

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

| | | | | | | | |
|----------------------|-------------|----------|-----------|------------|----|---------|------------------------|
| DCT INDUSTRIAL TRUST | COM | 23315310 | 47,104 | 4,498,903 | SH | DEFINED | 1,2,3,6 |
| DEALERTRACK HLDGS | COM | 24230910 | 31,486 | 751,826 | SH | DEFINED | 1,2,6 |
| DEAN FOODS CO NEW | COM | 24237010 | 103,237 | 4,035,848 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| DEARBORN BANCORP INC | COM | 24242R10 | 176 | 13,665 | SH | DEFINED | 1 |
| DEB SHOPS INC | COM | 24272810 | 2,572 | 95,655 | SH | DEFINED | 1,2 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 28,582 | 260,307 | SH | DEFINED | 1,2,5,6 |
| DECODE GENETICS INC | COM | 24358610 | 69 | 19,849 | SH | DEFINED | 1,5,6 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 73 | 11,400 | SH | DEFINED | 1 |
| DEERE & CO | COM | 24419910 | 897,106 | 6,044,374 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| DEERFIELD TRIARC CAP | COM | 24457230 | 7,798 | 861,690 | SH | DEFINED | 1,2 |
| DEL MONTE FOODS CO | COM | 24522P10 | 46,057 | 4,386,357 | SH | DEFINED | 1,2,5,12 |
| DELEK US HLDGS INC | COM | 24664710 | 8,125 | 323,970 | SH | DEFINED | 1,2,6 |
| DELIA'S INC NEW | COM | 24691110 | 172 | 36,654 | SH | DEFINED | 1 |
| DELL INC | COM | 24702R10 | 1,981,935 | 71,809,256 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| DELPHI FINL GROUP IN | CL A | 24713110 | 34,304 | 848,683 | SH | DEFINED | 1,2,5 |
| DELTA AIR LINES INC | COM NEW | 24736170 | 48,505 | 2,702,231 | SH | DEFINED | 1,2,5,7,16 |
| DELTA FINANCIAL CORP | COM | 24791810 | 1,065 | 216,824 | SH | DEFINED | 1,5 |
| DELTA PETE CORP | COM NEW | 24790720 | 18,239 | 1,016,114 | SH | DEFINED | 1,2,6 |
| DELTATHREE INC | COM | 24783N10 | 13 | 19,900 | SH | DEFINED | 1 |
| DELTIC TIMBER CORP | COM | 24785010 | 8,649 | 151,956 | SH | DEFINED | 1,2,6 |
| DELUXE CORP | COM | 24801910 | 177,212 | 4,810,312 | SH | DEFINED | 1,2,5,7,8,12,13,14 |
| DENBURY RES INC | COM NEW | 24791620 | 106,057 | 2,373,174 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| DENDREON CORP | COM | 24823Q10 | 8,718 | 1,133,734 | SH | DEFINED | 1,2,5,6 |
| DENNYS CORP | COM | 24869P10 | 6,786 | 1,696,382 | SH | DEFINED | 1,2,5,6,8 |
| DENTSPLY INTL INC NE | COM | 24903010 | 156,540 | 3,759,373 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| DEPOMED INC | COM | 24990810 | 57 | 27,604 | SH | DEFINED | 1 |
| DESIGN WITHIN REACH | COM | 25055710 | 87 | 18,000 | SH | DEFINED | 1 |
| DEUTSCHE BANK AG NAM | ORD | D1819089 | 621 | 4,833 | SH | DEFINED | 1 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 1,594 | 81,223 | SH | DEFINED | 1 |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 246,498 | 4,411,988 | SH | DEFINED | 1,2,3,5,6,7,8,12,13,14 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 1,098,876 | 13,207,644 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| DEVRY INC DEL | COM | 25189310 | 63,560 | 1,717,361 | SH | DEFINED | 1,2,5,6,7 |
| DEXCOM INC | COM | 25213110 | 205 | 20,500 | SH | DEFINED | 1 |
| DG FASTCHANNEL INC | COM | 23326R10 | 3,651 | 154,827 | SH | DEFINED | 1 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 2,192 | 24,986 | SH | DEFINED | 1 |
| DIAMOND FOODS INC | COM | 25260310 | 395 | 19,100 | SH | DEFINED | 1 |
| DIAMOND HILL INVESTM | COM NEW | 25264R20 | 251 | 3,104 | SH | DEFINED | 1 |
| DIAMOND MGMT & TECHN | COM | 25269L10 | 8,824 | 959,082 | SH | DEFINED | 1,2 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 101,239 | 893,627 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| DIAMONDROCK HOSPITAL | COM | 25278430 | 47,784 | 2,744,628 | SH | DEFINED | 1,2,3 |
| DIAMONDS TR | UNIT SER 1 | 25278710 | 299 | 2,153 | SH | DEFINED | 1 |
| DICKS SPORTING GOODS | COM | 25339310 | 47,092 | 701,295 | SH | DEFINED | 1,2,5,6,16 |
| DIEBOLD INC | COM | 25365110 | 53,699 | 1,182,282 | SH | DEFINED | 1,2,5,12 |
| DIGI INTL INC | COM | 25379810 | 11,530 | 809,696 | SH | DEFINED | 1,2,5 |
| DIGIMARC CORP | COM | 25380710 | 191 | 21,085 | SH | DEFINED | 1 |
| DIGITAL ANGEL CORP | COM | 25383010 | 16 | 12,700 | SH | DEFINED | 1,2 |
| DIGITAL RIV INC | COM | 25388B10 | 40,280 | 900,108 | SH | DEFINED | 1,2,6 |
| DIGITAL RLTY TR INC | COM | 25386810 | 56,299 | 1,429,260 | SH | DEFINED | 1,2,3,5 |
| DILLARDS INC | CL A | 25406710 | 37,307 | 1,708,999 | SH | DEFINED | 1,2,5,6,10,12,13,14 |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 17 | 68,221 | SH | DEFINED | 1 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 7,682 | 513,171 | SH | DEFINED | 1,2,5 |
| DIODES INC | COM | 25454310 | 16,777 | 522,646 | SH | DEFINED | 1,2,6 |
| DIONEX CORP | COM | 25454610 | 33,078 | 416,279 | SH | DEFINED | 1,2,5,6 |
| DIRECTED ELECTRONICS | COM | 25457510 | 135 | 33,900 | SH | DEFINED | 1,16 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|----------------------------|
| DIRECTV GROUP INC | COM | 25459L10 | 741,201 | 30,527,224 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DISCOVER FINL SVCS | COM | 25470910 | 312,489 | 15,023,532 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y10 | 117,042 | 4,056,901 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| DISCOVERY LABORATORI | COM | 25466810 | 1,890 | 702,605 | SH | DEFINED | 1,5 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 2,383,370 | 69,304,151 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 1,805 | 59,527 | SH | DEFINED | 1,2,5 |
| DISTRIBUTED ENERGY S | COM | 25475V10 | 55 | 66,011 | SH | DEFINED | 1,2,5 |
| DITECH NETWORKS INC | COM | 25500T10 | 2,764 | 524,544 | SH | DEFINED | 1,2 |
| DIVX INC | COM | 25541310 | 3,551 | 238,798 | SH | DEFINED | 1,2,6 |
| DIXIE GROUP INC | CL A | 25551910 | 159 | 16,744 | SH | DEFINED | 1 |
| DJO INCORPORATED | COM | 23325G10 | 16,258 | 331,112 | SH | DEFINED | 1,2,6,16 |
| DNP SELECT INCOME FD | COM | 23325P10 | 1,898 | 175,107 | SH | DEFINED | 5,12 |
| DOBSON COMMUNICATION | CL A | 25606910 | 26,176 | 2,046,579 | SH | DEFINED | 1,2,5,6 |
| DOLAN MEDIA CO | COM | 25659P40 | 653 | 26,887 | SH | DEFINED | 1,2 |
| DOLBY LABORATORIES I | COM | 25659T10 | 20,718 | 594,989 | SH | DEFINED | 1,2,6 |
| DOLLAR FINL CORP | COM | 25666410 | 11,481 | 402,414 | SH | DEFINED | 1,2,6 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 12,866 | 370,873 | SH | DEFINED | 1,2,5 |
| DOLLAR TREE STORES I | COM | 25674710 | 117,668 | 2,902,508 | SH | DEFINED | 1,2,5,7,12, 12,13,14,16 |
| DOMINION RES INC VA | COM | 25746U10 | 769,863 | 9,132,419 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| DOMINOS PIZZA INC | COM | 25754A20 | 19,092 | 1,150,791 | SH | DEFINED | 1,2,6 |
| DOMTAR CORP | COM | 25755910 | 48,465 | 5,910,350 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| DONALDSON INC | COM | 25765110 | 54,317 | 1,300,691 | SH | DEFINED | 1,2,5,6 |
| DONEGAL GROUP INC | CL A | 25770120 | 3,302 | 204,055 | SH | DEFINED | 1 |
| DONNELLEY R R & SONS | COM | 25786710 | 224,023 | 6,127,555 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DORCHESTER MINERALS | COM UNIT | 25820R10 | 747 | 36,697 | SH | DEFINED | 1,2 |
| DORMAN PRODUCTS INC | COM | 25827810 | 178 | 12,638 | SH | DEFINED | 1 |
| DOT HILL SYS CORP | COM | 25848T10 | 227 | 75,062 | SH | DEFINED | 1,5 |
| DOUBLE HULL TANKERS | COM | Y2111010 | 3,472 | 233,198 | SH | DEFINED | 1,2 |
| DOUBLE-TAKE SOFTWARE | COM | 25859810 | 1,696 | 88,724 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------|----------------------------|
| DOUGLAS EMMETT INC | COM | 25960P10 | 54,147 | 2,189,511 | SH | DEFINED | 1,2,3,5,6 |
| DOVER CORP | COM | 26000310 | 365,230 | 7,168,401 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DOVER DOWNS GAMING & | COM | 26009510 | 6,330 | 609,258 | SH | DEFINED | 1,2,5 |
| DOVER MOTORSPORTS IN | COM | 26017410 | 229 | 35,335 | SH | DEFINED | 1,5 |
| DOW CHEM CO | COM | 26054310 | 1,324,060 | 30,749,179 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DOW JONES & CO INC | COM | 26056110 | 96,336 | 1,613,666 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| DOWNEY FINL CORP | COM | 26101810 | 25,578 | 442,518 | SH | DEFINED | 1,2,5 |
| DPL INC | COM | 23329310 | 52,610 | 2,003,413 | SH | DEFINED | 1,2,5,7 |
| DR REDDYS LABS LTD | ADR | 25613520 | 296 | 18,077 | SH | DEFINED | 1,2,5 |
| DREAMWORKS ANIMATION | CL A | 26153C10 | 27,371 | 818,991 | SH | DEFINED | 1,2,5,6,16 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|--------------|----------------------------|
| DRESS BARN INC | COM | 26157010 | 22,538 | 1,324,989 | SH | DEFINED | 1,2,6 |
| DRESSER-RAND GROUP I | COM | 26160810 | 61,538 | 1,440,822 | SH | DEFINED | 1,2,5,6 |
| DREW INDS INC | COM NEW | 26168L20 | 22,773 | 559,807 | SH | DEFINED | 1,2,6 |
| DRIL-QUIP INC | COM | 26203710 | 22,294 | 451,745 | SH | DEFINED | 1,2,6 |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 35,121 | 637,172 | SH | DEFINED | 1,2,5 |
| DRUGSTORE COM INC | COM | 26224110 | 165 | 50,803 | SH | DEFINED | 1 |
| DRYSHIPS INC | SHS | Y2109Q10 | 213 | 2,350 | SH | DEFINED | 1,5 |
| DSP GROUP INC | COM | 23332B10 | 8,627 | 545,009 | SH | DEFINED | 1,2,5,6 |
| DST SYS INC DEL | COM | 23332610 | 93,353 | 1,087,901 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DSW INC | CL A | 23334L10 | 11,455 | 455,106 | SH | DEFINED | 1,2,6 |
| DTE ENERGY CO | COM | 23333110 | 263,906 | 5,448,093 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DTS INC | COM | 23335C10 | 7,463 | 245,739 | SH | DEFINED | 1,2,6 |
| DU PONT E I DE NEMOU | COM | 26353410 | 2,064,955 | 41,665,750 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DUCOMMUN INC DEL | COM | 26414710 | 1,009 | 31,239 | SH | DEFINED | 1,5 |
| DUKE ENERGY CORP NEW | COM | 26441C10 | 1,818,501 | 97,298,086 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DUKE ENERGY CORP NEW | COM | 26441C10 | 935 | 50,000 | SH | CALL DEFINED | 16 |
| DUKE REALTY CORP | COM NEW | 26441150 | 116,921 | 3,458,171 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| DUN & BRADSTREET COR | COM | 26483E10 | 119,892 | 1,215,822 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| DURECT CORP | COM | 26660510 | 4,418 | 806,206 | SH | DEFINED | 1,5 |
| DYAX CORP | COM | 26746E10 | 170 | 47,354 | SH | DEFINED | 1,5 |
| DYCOM INDS INC | COM | 26747510 | 32,765 | 1,069,704 | SH | DEFINED | 1,2,5,6 |
| DYNAMEX INC | COM | 26784F10 | 4,939 | 192,760 | SH | DEFINED | 1,2 |
| DYNAMIC MATLS CORP | COM | 26788810 | 7,770 | 162,245 | SH | DEFINED | 1,5 |
| DYNAVAX TECHNOLOGIES | COM | 26815810 | 276 | 64,452 | SH | DEFINED | 1,2,5 |
| DYNCORP INTL INC | CL A | 26817C10 | 12,335 | 533,758 | SH | DEFINED | 1,2,6 |
| DYNEGY INC DEL | CL A | 26817G10 | 132,478 | 14,337,440 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| E M C CORP MASS | COM | 26864810 | 1,282,012 | 61,635,204 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| E TRADE FINANCIAL CO | COM | 26924610 | 153,218 | 11,740,808 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EAGLE BANCORP INC MD | COM | 26894810 | 190 | 14,309 | SH | DEFINED | 1 |
| EAGLE BULK SHIPPING | COM | Y2187A10 | 14,920 | 579,659 | SH | DEFINED | 1,2 |
| EAGLE MATERIALS INC | COM | 26969P10 | 22,491 | 629,297 | SH | DEFINED | 1,2,5,6,7 |
| EAGLE ROCK ENERGY PA | UNIT | 26985R10 | 758 | 36,134 | SH | DEFINED | 1,2 |
| EAGLE TEST SYS INC | COM | 27000610 | 4,045 | 315,531 | SH | DEFINED | 1,2,6 |
| EARTHLINK INC | COM | 27032110 | 20,099 | 2,537,788 | SH | DEFINED | 1,2,5,6 |
| EAST WEST BANCORP IN | COM | 27579R10 | 26,631 | 740,583 | SH | DEFINED | 1,2,5,6 |
| EASTERN AMERN NAT GA | SPERS RCT | 27621710 | 235 | 8,800 | SH | DEFINED | 1 |
| EASTERN CO | COM | 27631710 | 205 | 9,150 | SH | DEFINED | 1 |
| EASTERN INS HLDGS IN | COM | 27653410 | 286 | 18,500 | SH | DEFINED | 1 |
| EASTGROUP PPTY INC | COM | 27727610 | 26,239 | 579,737 | SH | DEFINED | 1,2,3,5 |
| EASTMAN CHEM CO | COM | 27743210 | 161,976 | 2,427,330 | SH | DEFINED | 1,2,5,6,10, 12,13,14,16 |
| EASTMAN KODAK CO | COM | 27746110 | 250,288 | 9,353,051 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EATON CORP | COM | 27805810 | 433,326 | 4,375,264 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EATON VANCE CORP | COM NON VT | 27826510 | 88,883 | 2,224,302 | SH | DEFINED | 1,2,5,7 |
| EBAY INC | COM | 27864210 | 1,203,362 | 30,839,624 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ECHELON CORP | COM | 27874N10 | 10,686 | 427,286 | SH | DEFINED | 1,2 |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 125,557 | 2,682,265 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| ECI TELECOM LTD | ORD | 26825810 | 603 | 60,529 | SH | DEFINED | 1,2,5 |
| ECLIPSYS CORP | COM | 27885610 | 14,379 | 616,574 | SH | DEFINED | 1,2,5,6 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|--------------|----------------------------|
| ECOLAB INC | COM | 27886510 | 297,408 | 6,301,007 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EDGAR ONLINE INC | COM | 27976510 | 59 | 19,727 | SH | DEFINED | 1,2,5 |
| EDGE PETE CORP DEL | COM | 27986210 | 5,275 | 410,822 | SH | DEFINED | 1,2 |
| EDGEWATER TECHNOLOGY | COM | 28035810 | 176 | 20,222 | SH | DEFINED | 1 |
| EDISON INTL | COM | 28102010 | 1,793,177 | 32,338,634 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| EDO CORP | COM | 28134710 | 14,706 | 262,552 | SH | DEFINED | 1,2 |
| EDUCATION RLTY TR IN | COM | 28140H10 | 11,608 | 859,836 | SH | DEFINED | 1,2,3,5 |
| EDWARDS AG INC | COM | 28176010 | 94,156 | 1,124,246 | SH | DEFINED | 1,2,5,12,16 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 87,168 | 1,767,747 | SH | DEFINED | 1,2,5,6 |
| EFJ INC | COM | 26843B10 | 262 | 45,210 | SH | DEFINED | 1,5 |
| EHEALTH INC | COM | 28238P10 | 3,409 | 123,053 | SH | DEFINED | 1,2,6 |
| EL PASO CORP | COM | 28336L10 | 368,817 | 21,733,459 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| EL PASO ELEC CO | COM NEW | 28367785 | 26,616 | 1,150,700 | SH | DEFINED | 1,2,5 |
| ELAN PLC | ADR | 28413120 | 1,052 | 50,000 | SH | PUT DEFINED | 16 |
| ELECTRO RENT CORP | COM | 28521810 | 3,844 | 274,367 | SH | DEFINED | 1,5,6 |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 10,888 | 454,417 | SH | DEFINED | 1,2,5 |
| ELECTROGLAS INC | COM | 28532410 | 53 | 22,973 | SH | DEFINED | 1,5 |
| ELECTRONIC ARTS INC | COM | 28551210 | 464,155 | 8,289,957 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ELECTRONIC DATA SYS | COM | 28566110 | 652,447 | 29,873,932 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| ELECTRONIC DATA SYS | COM | 28566110 | 1,310 | 60,000 | SH | CALL DEFINED | 16 |
| ELECTRONICS FOR IMAG | COM | 28608210 | 28,480 | 1,060,316 | SH | DEFINED | 1,2,5 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 16,771 | 622,080 | SH | DEFINED | 1,2 |
| ELLIS PERRY INTL INC | COM | 28885310 | 7,519 | 271,354 | SH | DEFINED | 1,2 |
| EMAGEON INC | COM | 29076V10 | 195 | 23,325 | SH | DEFINED | 1 |
| EMBARQ CORP | COM | 29078E10 | 298,826 | 5,374,566 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 427 | 24,842 | SH | DEFINED | 1,2,5 |
| EMBOTELLADORA ANDINA | SPON ADR B | 29081P30 | 2,041 | 109,538 | SH | DEFINED | 1,2 |
| EMBRAER-EMPRESA BRAS | SP ADR COM | 29081M10 | 1,567 | 35,683 | SH | DEFINED | 1,2 |
| EMC INS GROUP INC | COM | 26866410 | 2,041 | 78,519 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 60,928 | 1,942,851 | SH | DEFINED | 1,2,5,6 |
| EMCORE CORP | COM | 29084610 | 632 | 65,869 | SH | DEFINED | 1,5 |
| EMERGENCY MEDICAL SV | CL A | 29100P10 | 3,850 | 127,280 | SH | DEFINED | 1,2,5 |
| EMERGENT BIOSOLUTION | COM | 29089Q10 | 694 | 78,164 | SH | DEFINED | 1,2 |
| EMERITUS CORP | COM | 29100510 | 3,447 | 127,183 | SH | DEFINED | 1,2,6 |
| EMERSON ELEC CO | COM | 29101110 | 1,164,325 | 21,877,588 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EMERSON ELEC CO | COM | 29101110 | 2,129 | 40,000 | SH | CALL DEFINED | 16 |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 101 | 20,918 | SH | DEFINED | 1,2 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 2,532 | 512,511 | SH | DEFINED | 1,2,5,6 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 13,466 | 596,113 | SH | DEFINED | 1,2 |
| EMPIRE RESORTS INC | COM | 29205210 | 289 | 58,557 | SH | DEFINED | 1,5 |
| EMPLOYERS HOLDINGS I | COM | 29221810 | 17,319 | 840,309 | SH | DEFINED | 1,2 |
| EMPRESA DIST Y COMER | SPON ADR | 29244A10 | 5,941 | 251,111 | SH | DEFINED | 1,2,7 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 59,039 | 1,374,594 | SH | DEFINED | 1,2,4,5,7 |
| EMPRESAS ICA S A DE | SPONS ADR | 29244820 | 7,484 | 311,818 | SH | DEFINED | 1,2,7 |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 5,329 | 217,248 | SH | DEFINED | 1,2 |
| EMULEX CORP | COM NEW | 29247520 | 59,509 | 3,104,253 | SH | DEFINED | 1,2,5,8,13 |
| ENBRIDGE ENERGY MANA | SHS UNITS | 29250X10 | 660 | 13,311 | SH | DEFINED | 1,2 |
| ENBRIDGE ENERGY PART | COM | 29250R10 | 2,521 | 51,625 | SH | DEFINED | 1,2 |
| ENBRIDGE INC | COM | 29250N10 | 1,684 | 45,930 | SH | DEFINED | 1,16 |
| ENCANA CORP | COM | 29250510 | 1,596 | 25,808 | SH | DEFINED | 1,16 |
| ENCORE ACQUISITION C | COM | 29255W10 | 40,033 | 1,264,865 | SH | DEFINED | 1,2,6 |
| ENCORE CAP GROUP INC | COM | 29255410 | 2,111 | 178,896 | SH | DEFINED | 1,5,6 |
| ENCORE WIRE CORP | COM | 29256210 | 12,000 | 477,535 | SH | DEFINED | 1,2,5,6 |
| ENCYSIVE PHARMACEUTI | COM | 29256X10 | 1,189 | 787,487 | SH | DEFINED | 1,2,5 |
| ENDEAVOUR INTL CORP | COM | 29259G10 | 103 | 91,340 | SH | DEFINED | 1 |

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

| | | | | | | |
|----------------------|-----------|----------|--------|--------------|---------|---------|
| ENDESA S A | SPONSORED | 29258N10 | 1,697 | 29,721 SH | DEFINED | 1 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 82,457 | 2,659,045 SH | DEFINED | 1,2,5,7 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------------------|
| ENDOLOGIX INC | COM | 29266S10 | 136 | 34,475 | SH | | DEFINED | 1 |
| ENDURANCE SPECIALTY | SHS | G3039710 | 34,593 | 832,568 | SH | | DEFINED | 1,2,5,7,16 |
| ENDWAVE CORP | COM NEW | 29264A20 | 213 | 20,100 | SH | | DEFINED | 1,5 |
| ENEL SOCIETA PER AZI | ADR | 29265W10 | 1,450 | 25,717 | SH | | DEFINED | 1,2 |
| ENERGEN CORP | COM | 29265N10 | 120,095 | 2,102,497 | SH | | DEFINED | 1,2,5,16 |
| ENERGIZER HLDGS INC | COM | 29266R10 | 255,111 | 2,301,404 | SH | | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ENERGY CONVERSION DE | COM | 29265910 | 13,071 | 575,312 | SH | | DEFINED | 1,2,6 |
| ENERGY EAST CORP | COM | 29266M10 | 80,440 | 2,973,762 | SH | | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ENERGY INFRASTRUCTUR | COM | 29269P10 | 1,876 | 190,839 | SH | | DEFINED | 1 |
| ENERGY PARTNERS LTD | COM | 29270U10 | 6,936 | 472,500 | SH | | DEFINED | 1,2,5,6 |
| ENERGY TRANSFER EQUI | COM UT LTD | 29273V10 | 4,185 | 122,004 | SH | | DEFINED | 1,2 |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 3,759 | 76,941 | SH | | DEFINED | 1,2,16 |
| ENERGYSOUTH INC | COM | 29297010 | 5,986 | 118,713 | SH | | DEFINED | 1,2 |
| ENERNOC INC | COM | 29276410 | 1,299 | 34,024 | SH | | DEFINED | 1,2 |
| ENERSIS S A | SPONSORED | 29274F10 | 6,294 | 354,771 | SH | | DEFINED | 1,2,5 |
| ENERSYS | COM | 29275Y10 | 6,221 | 350,074 | SH | | DEFINED | 1,2 |
| ENGLOBAL CORP | COM | 29330610 | 2,141 | 187,675 | SH | | DEFINED | 1,5 |
| ENI S P A | SPONSORED | 26874R10 | 3,709 | 50,289 | SH | | DEFINED | 1,2 |
| ENNIS INC | COM | 29338910 | 8,475 | 384,525 | SH | | DEFINED | 1,2 |
| ENPRO INDS INC | COM | 29355X10 | 35,606 | 876,995 | SH | | DEFINED | 1,2,5 |
| ENSCO INTL INC | COM | 26874Q10 | 337,782 | 6,021,070 | SH | | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ENSTAR GROUP LIMITED | SHS | G3075P10 | 11,249 | 88,750 | SH | | DEFINED | 1,2,6 |
| ENTEGRIS INC | COM | 29362U10 | 18,779 | 2,163,438 | SH | | DEFINED | 1,2,5 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 14,454 | 747,775 | SH | | DEFINED | 1,2,5 |
| ENERGY CORP NEW | COM | 29364G10 | 660,291 | 6,097,431 | SH | | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ENTERPRISE FINL SVCS | COM | 29371210 | 3,146 | 129,242 | SH | | DEFINED | 1 |
| ENTERPRISE GP HLDGS | UNIT LP IN | 29371610 | 446 | 11,759 | SH | | DEFINED | 1,2 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 8,359 | 276,321 | SH | | DEFINED | 1,2 |
| ENTERTAINMENT DIST C | COM | 29382J10 | 131 | 102,255 | SH | | DEFINED | 1,5 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 22,756 | 447,962 | SH | | DEFINED | 1,2,3,5 |
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 11,139 | 1,208,158 | SH | | DEFINED | 1,2,5,6 |
| ENTREMED INC | COM | 29382F10 | 57 | 53,089 | SH | | DEFINED | 1,5 |
| ENTRUST INC | COM | 29384810 | 159 | 74,847 | SH | | DEFINED | 1,5 |
| ENVIRONMENTAL TECTON | COM | 29409210 | 47 | 13,800 | SH | | DEFINED | 1 |
| ENZO BIOCHEM INC | COM | 29410010 | 5,034 | 443,525 | SH | | DEFINED | 1,2,5,6 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 17,757 | 2,015,533 | SH | | DEFINED | 1,2,5 |
| EOG RES INC | COM | 26875P10 | 540,363 | 7,470,798 | SH | | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EON COMMUNICATIONS C | COM | 26876310 | 22 | 25,950 | SH | | DEFINED | 1 |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 11,353 | 824,446 | SH | | DEFINED | 1,2,5,6 |
| EPIQ SYS INC | COM | 26882D10 | 23,502 | 1,248,784 | SH | | DEFINED | 1,2,6 |
| EPIX PHARMACEUTICALS | COM NEW | 26881Q30 | 120 | 29,473 | SH | | DEFINED | 1,5 |
| EPOCH HOLDING CORP | COM | 29428R10 | 1,066 | 75,717 | SH | | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|------------|----------|------------|-------------|----|---------|----------------------------|
| EQUIFAX INC | COM | 29442910 | 180,243 | 4,728,304 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EQUINIX INC | COM NEW | 29444U50 | 44,655 | 503,496 | SH | DEFINED | 1,2,6 |
| EQUITABLE RES INC | COM | 29454910 | 130,007 | 2,506,395 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| EQUITY INNS INC | COM | 29470310 | 29,916 | 1,324,906 | SH | DEFINED | 1,2,3,5,16 |
| EQUITY LIFESTYLE PPT | COM | 29472R10 | 53,157 | 1,026,192 | SH | DEFINED | 1,2,3,5,6 |
| EQUITY ONE | COM | 29475210 | 33,571 | 1,234,228 | SH | DEFINED | 1,2,3 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 447,053 | 10,553,653 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 8,602 | 755,247 | SH | DEFINED | 1,2,5,6 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 7,829 | 196,714 | SH | DEFINED | 1,2,5 |
| ERIE INDY CO | CL A | 29530P10 | 26,942 | 440,734 | SH | DEFINED | 1,2,5,12 |
| ESB FINL CORP | COM | 26884F10 | 206 | 19,418 | SH | DEFINED | 1 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 12,308 | 370,266 | SH | DEFINED | 1,2,5,6 |
| ESPEED INC | CL A | 29664310 | 2,945 | 345,229 | SH | DEFINED | 1,2,6 |
| ESS TECHNOLOGY INC | COM | 26915110 | 89 | 66,250 | SH | DEFINED | 1,5 |
| ESSEX PPTY TR INC | COM | 29717810 | 62,250 | 529,473 | SH | DEFINED | 1,2,3,5 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 23,270 | 407,893 | SH | DEFINED | 1,2 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 31,062 | 950,186 | SH | DEFINED | 1,2,5 |
| EUROBANCSHARES INC | COM | 29871610 | 92 | 12,000 | SH | DEFINED | 1 |
| EURONET WORLDWIDE IN | COM | 29873610 | 17,652 | 592,937 | SH | DEFINED | 1,2,5,6 |
| EV3 INC | COM | 26928A20 | 4,417 | 269,018 | SH | DEFINED | 1,2,6 |
| EVANS & SUTHERLAND C | COM | 29909610 | 32 | 15,300 | SH | DEFINED | 1 |
| EVERCORE PARTNERS IN | CLASS A | 29977A10 | 2,587 | 98,421 | SH | DEFINED | 1 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 141,296 | 1,281,717 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EVERGREEN ENERGY INC | COM | 30024B10 | 7,164 | 1,404,787 | SH | DEFINED | 1,2,5,6,16 |
| EVERGREEN SOLAR INC | COM | 30033R10 | 11,641 | 1,303,623 | SH | DEFINED | 1,2,5,6 |
| EVOLVING SYS INC | COM | 30049R10 | 32 | 18,630 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 72 | 21,354 | SH | DEFINED | 1 |
| EXAR CORP | COM | 30064510 | 9,184 | 703,192 | SH | DEFINED | 1,2,5,6 |
| EXCEL MARITIME CARRI | COM | V3267N10 | 1,553 | 27,836 | SH | DEFINED | 1,2,5 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 5,871 | 235,297 | SH | DEFINED | 1 |
| EXCO RESOURCES INC | COM | 26927940 | 24,089 | 1,456,423 | SH | DEFINED | 1,2,5,6 |
| EXELIXIS INC | COM | 30161Q10 | 18,450 | 1,742,170 | SH | DEFINED | 1,2,5,6 |
| EXELON CORP | COM | 30161N10 | 1,806,161 | 23,967,108 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 7,134 | 1,097,490 | SH | DEFINED | 1 |
| EXLSERVICE HOLDINGS | COM | 30208110 | 5,730 | 269,514 | SH | DEFINED | 1,2,6 |
| EXPEDIA INC DEL | COM | 30212P10 | 133,953 | 4,201,799 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| EXPEDITORS INTL WASH | COM | 30213010 | 205,698 | 4,348,804 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EXPONENT INC | COM | 30214U10 | 7,036 | 280,432 | SH | DEFINED | 1,2 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 463,658 | 8,306,300 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 2,851 | 922,499 | SH | DEFINED | 1,2 |
| EXTERRAN HLDGS INC | COM | 30225X10 | 132,896 | 1,654,171 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EXTRA SPACE STORAGE | COM | 30225T10 | 24,693 | 1,604,460 | SH | DEFINED | 1,2,3 |
| EXTREME NETWORKS INC | COM | 30226D10 | 7,411 | 1,929,931 | SH | DEFINED | 1,2,5,6 |
| EXXON MOBIL CORP | COM | 30231G10 | 16,709,563 | 180,526,826 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| EZCORP INC | CL A NON V | 30230110 | 7,816 | 580,271 | SH | DEFINED | 1,2,5,6 |
| F M C CORP | COM NEW | 30249130 | 72,737 | 1,398,248 | SH | DEFINED | 1,2,5 |
| F N B CORP VA | COM | 30293010 | 432 | 14,361 | SH | DEFINED | 1,2 |
| F5 NETWORKS INC | COM | 31561610 | 54,328 | 1,460,834 | SH | DEFINED | 1,2,5,6 |
| FACTSET RESH SYS INC | COM | 30307510 | 37,257 | 543,508 | SH | DEFINED | 1,2,5,6,16 |
| FAIR ISAAC CORP | COM | 30325010 | 33,150 | 918,033 | SH | DEFINED | 1,2,5,6,12 |
| FAIRCHILD CORP | CL A | 30369810 | 23 | 11,478 | SH | DEFINED | 1 |
| FAIRCHILD SEMICONDC | COM | 30372610 | 42,759 | 2,289,037 | SH | DEFINED | 1,2,5 |

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

| | | | | | | |
|--------------------------------|--|----------|-----------|---------------|---------|----------------------|
| FAIRFAX FINL HLDGS L SUB VTG | | 30390110 | 872 | 3,573 SH | DEFINED | 16 |
| FAIRPOINT COMMUNICAT COM | | 30556010 | 9,513 | 504,390 SH | DEFINED | 1,2 |
| FALCONSTOR SOFTWARE COM | | 30613710 | 6,409 | 531,885 SH | DEFINED | 1,2,5,6 |
| FAMILY DLR STORES IN COM | | 30700010 | 111,265 | 4,189,208 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| FAMOUS DAVES AMER IN COM | | 30706810 | 391 | 24,070 SH | DEFINED | 1,2,5 |
| FARMER BROS CO COM | | 30767510 | 2,516 | 101,125 SH | DEFINED | 1,2 |
| FARMERS CAP BK CORP COM | | 30956210 | 461 | 16,224 SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES IN COM | | 31164210 | 9,551 | 216,335 SH | DEFINED | 1,2 |
| FASTENAL CO COM | | 31190010 | 131,996 | 2,906,751 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| FBL FINL GROUP INC CL A | | 30239F10 | 15,388 | 389,659 SH | DEFINED | 1,2 |
| FBR CAPITAL MARKETS COM | | 30247C30 | 868 | 66,629 SH | DEFINED | 1,2 |
| FCSTONE GROUP INC COM | | 31308T10 | 3,040 | 94,202 SH | DEFINED | 1,2 |
| FEDERAL AGRIC MTG CO CL C | | 31314830 | 5,183 | 176,539 SH | DEFINED | 1,2 |
| FEDERAL HOME LN MTG COM | | 31340030 | 1,158,214 | 19,627,419 SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FEDERAL NATL MTG ASS COM | | 31358610 | 1,714,292 | 28,190,960 SH | DEFINED | 1,2,5,6,7,8,13,14,16 |
| FEDERAL REALTY INVT SH BEN INT | | 31374720 | 121,866 | 1,375,459 SH | DEFINED | 1,2,3,5,6,7,12,13,14 |
| FEDERAL SIGNAL CORP COM | | 31385510 | 16,343 | 1,064,024 SH | DEFINED | 1,2,5 |
| FEDERATED INVS INC P CL B | | 31421110 | 97,832 | 2,464,280 SH | DEFINED | 1,2,5,6,10,12,13,14 |
| FEDEX CORP COM | | 31428X10 | 923,084 | 8,812,262 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| FEI CO COM | | 30241L10 | 15,766 | 501,637 SH | DEFINED | 1,2,5,6 |
| FELCOR LODGING TR IN COM | | 31430F10 | 50,926 | 2,555,250 SH | DEFINED | 1,2,3,5,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|--------------------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------|
| FELDMAN MALL PPTYS I COM | | 31430810 | 245 | 32,443 SH | DEFINED | 1,3,5 | |
| FERRELLGAS PARTNERS UNIT LTD P | | 31529310 | 945 | 41,432 SH | DEFINED | 1,2 | |
| FERRO CORP COM | | 31540510 | 18,429 | 922,357 SH | DEFINED | 1,2,5 | |
| FIBERTOWER CORP COM | | 31567R10 | 6,318 | 1,645,198 SH | DEFINED | 1,2,5,6 | |
| FIDELITY NATIONAL FI CL A | | 31620R10 | 74,697 | 4,273,268 SH | DEFINED | 1,2,5,6,7,8,12,13,14 | |
| FIDELITY NATL INFORM COM | | 31620M10 | 199,837 | 4,503,877 SH | DEFINED | 1,2,5,6,7,8,12,13,14 | |
| FIFTH THIRD BANCORP COM | | 31677310 | 483,604 | 14,274,039 SH | DEFINED | 1,2,5,6,7,8,12,13,14 | |
| FINANCIAL FED CORP COM | | 31749210 | 12,151 | 433,826 SH | DEFINED | 1,2 | |
| FINANCIAL INSTNS INC COM | | 31758540 | 602 | 33,570 SH | DEFINED | 1,2 | |
| FINISAR COM | | 31787A10 | 9,667 | 3,452,553 SH | DEFINED | 1,2,5,6 | |
| FINISH LINE INC CL A | | 31792310 | 2,849 | 656,339 SH | DEFINED | 1,2,5 | |
| FINLAY ENTERPRISES I COM NEW | | 31788420 | 41 | 10,036 SH | DEFINED | 1 | |
| FIRST ACCEPTANCE COR COM | | 31845710 | 1,363 | 269,819 SH | DEFINED | 1,2,6 | |
| FIRST ADVANTAGE CORP CL A | | 31845F10 | 1,763 | 99,797 SH | DEFINED | 1,2,6 | |
| FIRST ALBANY COS INC COM | | 31846510 | 20 | 11,835 SH | DEFINED | 1 | |
| FIRST AMERN CORP CAL COM | | 31852230 | 66,421 | 1,813,780 SH | DEFINED | 1,2,5,6,7,8,13,14 | |
| FIRST BANCORP N C COM | | 31891010 | 4,437 | 217,704 SH | DEFINED | 1,2,5 | |
| FIRST BANCORP P R COM | | 31867210 | 28,469 | 2,996,775 SH | DEFINED | 1,2,5 | |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| FIRST BUSEY CORP | COM | 31938310 | 6,055 | 276,341 | SH | DEFINED | 1,2,5 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 9,680 | 412,773 | SH | DEFINED | 1,2,6,16 |
| FIRST CHARTER CORP | COM | 31943910 | 15,516 | 514,282 | SH | DEFINED | 1,2,5 |
| FIRST CMNTY BANCORP | COM | 31983B10 | 39,210 | 716,695 | SH | DEFINED | 1,2 |
| FIRST CMNTY BANCSHAR | COM | 31983A10 | 7,363 | 203,216 | SH | DEFINED | 1,2 |
| FIRST COMWLTH FINL C | COM | 31982910 | 16,494 | 1,491,321 | SH | DEFINED | 1,2,5 |
| FIRST CONSULTING GRO | COM | 31986R10 | 309 | 30,035 | SH | DEFINED | 1 |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 9,948 | 57,039 | SH | DEFINED | 1,2,5 |
| FIRST DATA CORP | COM | 31996310 | 2,703 | 79,489 | SH | DEFINED | 1,7 |
| FIRST DEFIANCE FINL | COM | 32006W10 | 405 | 15,012 | SH | DEFINED | 1,5 |
| FIRST FINL BANCORP O | COM | 32020910 | 8,059 | 630,561 | SH | DEFINED | 1,2,5 |
| FIRST FINL BANKSHARE | COM | 32020R10 | 12,954 | 322,400 | SH | DEFINED | 1,2,5 |
| FIRST FINL CORP IND | COM | 32021810 | 6,861 | 226,432 | SH | DEFINED | 1,2 |
| FIRST FINL HLDGS INC | COM | 32023910 | 5,836 | 186,564 | SH | DEFINED | 1,2 |
| FIRST FINL SVC CORP | COM | 32022D10 | 201 | 7,505 | SH | DEFINED | 1 |
| FIRST HORIZON NATL C | COM | 32051710 | 101,296 | 3,799,562 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FIRST IND CORP | COM | 32054R10 | 6,429 | 205,256 | SH | DEFINED | 1,2 |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 55,062 | 1,416,569 | SH | DEFINED | 1,2,3,5 |
| FIRST MARBLEHEAD COR | COM | 32077110 | 53,121 | 1,400,495 | SH | DEFINED | 1,2,5,12,16 |
| FIRST MERCHANTS CORP | COM | 32081710 | 8,485 | 393,534 | SH | DEFINED | 1,2 |
| FIRST MERCURY FINANC | COM | 32084110 | 4,289 | 199,411 | SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCOR | COM | 32086710 | 32,086 | 939,293 | SH | DEFINED | 1,2,5 |
| FIRST NATL LINCOLN C | COM | 33571610 | 195 | 12,962 | SH | DEFINED | 1 |
| FIRST NIAGARA FINL G | COM | 33582V10 | 35,361 | 2,499,039 | SH | DEFINED | 1,2,5 |
| FIRST PL FINL CORP | COM | 33610T10 | 9,316 | 526,337 | SH | DEFINED | 1,2 |
| FIRST POTOMAC RLTY T | COM | 33610F10 | 13,304 | 610,282 | SH | DEFINED | 1,2,3 |
| FIRST REGL BANCORP | COM | 33615C10 | 3,488 | 142,202 | SH | DEFINED | 1,2 |
| FIRST SEC GROUP INC | COM | 33631210 | 190 | 19,000 | SH | DEFINED | 1 |
| FIRST SOLAR INC | COM | 33643310 | 46,955 | 398,800 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FIRST SOUTH BANCORP | COM | 33646W10 | 2,896 | 110,705 | SH | DEFINED | 1 |
| FIRST ST BANCORPORAT | COM | 33645310 | 6,288 | 320,148 | SH | DEFINED | 1,2 |
| FIRSTCITY FINL CORP | COM | 33761X10 | 108 | 10,940 | SH | DEFINED | 1,5 |
| FIRSTENERGY CORP | COM | 33793210 | 1,248,672 | 19,713,800 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FIRSTFED FINL CORP | COM | 33790710 | 25,307 | 510,728 | SH | DEFINED | 1,2,5 |
| FIRSTMERIT CORP | COM | 33791510 | 40,448 | 2,046,969 | SH | DEFINED | 1,2,5 |
| FIRSTSERVICE CORP | SUB VTG SH | 33761N10 | 722 | 23,226 | SH | DEFINED | 16 |
| FISERV INC | COM | 33773810 | 253,883 | 4,991,793 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FISHER COMMUNICATION | COM | 33775620 | 5,320 | 106,673 | SH | DEFINED | 1,2 |
| FIVE STAR QUALITY CA | COM | 33832D10 | 317 | 38,548 | SH | DEFINED | 1,5 |
| FLAGSTAR BANCORP INC | COM | 33793010 | 7,701 | 791,480 | SH | DEFINED | 1,2,5 |
| FLAGSTONE REINSURANC | SHS | G3529T10 | 5,176 | 389,486 | SH | DEFINED | 1,2 |
| FLANDERS CORP | COM | 33849410 | 68 | 14,800 | SH | DEFINED | 1 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 7,430 | 868,982 | SH | DEFINED | 1,2,6 |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 39,702 | 3,551,119 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FLIR SYS INC | COM | 30244510 | 76,452 | 1,380,242 | SH | DEFINED | 1,2,5,6,8 |
| FLORIDA PUB UTILS CO | COM | 34113510 | 130 | 10,800 | SH | DEFINED | 1 |
| FLORIDA ROCK INDS IN | COM | 34114010 | 46,934 | 751,070 | SH | DEFINED | 1,2,5,16 |
| FLOTEK INDS INC DEL | COM | 34338910 | 11,803 | 267,346 | SH | DEFINED | 1,2,5 |
| FLOW INTL CORP | COM | 34346810 | 3,489 | 395,556 | SH | DEFINED | 1 |
| FLOWERS FOODS INC | COM | 34349810 | 35,075 | 1,608,933 | SH | DEFINED | 1,2,5,6 |
| FLOWSERVE CORP | COM | 34354P10 | 78,163 | 1,026,034 | SH | DEFINED | 1,2,5,6 |
| FLUOR CORP NEW | COM | 34341210 | 389,392 | 2,704,490 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FLUSHING FINL CORP | COM | 34387310 | 5,498 | 327,247 | SH | DEFINED | 1,2 |
| FMC TECHNOLOGIES INC | COM | 30249U10 | 148,231 | 2,570,781 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FNB CORP PA | COM | 30252010 | 21,350 | 1,290,809 | SH | DEFINED | 1,2,5 |

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

| | | | | | | | |
|----------------------|-------------|----------|-----------|------------|----|--------------|-------------------------|
| FOCUS ENHANCEMENTS I | COM | 34415910 | 28 | 30,200 | SH | DEFINED | 1 |
| FOCUS MEDIA HLDG LTD | SPONSORED | 34415V10 | 1,571 | 27,074 | SH | DEFINED | 1,2 |
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 2,677 | 71,585 | SH | DEFINED | 1 |
| FOOT LOCKER INC | COM | 34484910 | 48,986 | 3,195,437 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| FORCE PROTECTION INC | COM NEW | 34520320 | 19,914 | 919,389 | SH | DEFINED | 1,2,5 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 464,248 | 54,681,778 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 242 | 28,500 | SH | CALL DEFINED | 16 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 1,910 | 225,000 | SH | PUT DEFINED | 16 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 53,173 | 963,984 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| FOREST LABS INC | COM | 34583810 | 335,947 | 9,009,038 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 66,535 | 1,545,896 | SH | DEFINED | 1,2,5,7 |
| FORGENT NETWORKS INC | COM | 34629U10 | 16 | 17,427 | SH | DEFINED | 1 |
| FORMFACTOR INC | COM | 34637510 | 30,740 | 692,801 | SH | DEFINED | 1,2,6 |
| FORRESTER RESH INC | COM | 34656310 | 15,335 | 650,610 | SH | DEFINED | 1,2,6 |
| FORTRESS INVESTMENT | CL A | 34958B10 | 828 | 38,858 | SH | DEFINED | 1,2 |
| FORTUNE BRANDS INC | COM | 34963110 | 334,423 | 4,103,855 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FORWARD AIR CORP | COM | 34985310 | 16,604 | 557,567 | SH | DEFINED | 1,2,6 |
| FOSSIL INC | COM | 34988210 | 48,525 | 1,298,847 | SH | DEFINED | 1,2,5,6 |
| FOSTER L B CO | COM | 35006010 | 5,511 | 126,809 | SH | DEFINED | 1,5 |
| FOSTER WHEELER LTD | SHS NEW | G3653513 | 116,157 | 884,807 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FOUNDATION COAL HLDG | COM | 35039W10 | 31,417 | 801,446 | SH | DEFINED | 1,2,5,6 |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 43,545 | 2,450,460 | SH | DEFINED | 1,2,5,6,8 |
| FOUNTAIN POWERBOAT I | COM NEW | 35075530 | 26 | 13,400 | SH | DEFINED | 1 |
| FOXHOLLOW TECHNOLOGI | COM | 35166A10 | 7,863 | 297,822 | SH | DEFINED | 1,2,6,16 |
| FPIC INS GROUP INC | COM | 30256310 | 11,348 | 263,601 | SH | DEFINED | 1,2,5 |
| FPL GROUP INC | COM | 30257110 | 769,175 | 12,634,273 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 529 | 15,833 | SH | DEFINED | 1,2 |
| FRANKLIN BK CORP DEL | COM | 35245110 | 6,840 | 743,457 | SH | DEFINED | 1,2 |
| FRANKLIN COVEY CO | COM | 35346910 | 194 | 25,566 | SH | DEFINED | 1,5 |
| FRANKLIN ELEC INC | COM | 35351410 | 10,627 | 258,513 | SH | DEFINED | 1,2,6 |
| FRANKLIN RES INC | COM | 35461310 | 614,285 | 4,817,918 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FRANKLIN STREET PPTY | COM | 35471R10 | 16,676 | 966,753 | SH | DEFINED | 1,2,3 |
| FREDS INC | CL A | 35610810 | 6,683 | 634,668 | SH | DEFINED | 1,2,5,6 |
| FREEDOM ACQUISITION | COM | 35645F10 | 8,039 | 714,577 | SH | DEFINED | 1 |
| FREEMONT-MCMORAN COP | PFD CONV | 35671D78 | 233 | 1,500 | SH | DEFINED | 1,2 |
| FREEMONT-MCMORAN COP | COM | 35671D85 | 1,403,254 | 13,378,336 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| FREIGHTCAR AMER INC | COM | 35702310 | 8,480 | 221,994 | SH | DEFINED | 1,2,6 |
| FREMONT GEN CORP | COM | 35728810 | 4,695 | 1,203,832 | SH | DEFINED | 1,2,5 |
| FREQUENCY ELECTRS IN | COM | 35801010 | 108 | 10,700 | SH | DEFINED | 1 |
| FRESENIUS MED CARE A | SPONSORED | 35802910 | 809 | 15,248 | SH | DEFINED | 1 |
| FRESH DEL MONTE PROD | ORD | G3673810 | 12,659 | 440,316 | SH | DEFINED | 1,2,5 |
| FRIEDMAN BILLINGS RA | CL A | 35843410 | 17,029 | 3,694,022 | SH | DEFINED | 1,2,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

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

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

| | | | | | | | |
|----------------------|-----------|----------|------------|-------------|----|---------|-------------------------|
| FRIEDMAN INDS INC | COM | 35843510 | 166 | 18,790 | SH | DEFINED | 1 |
| FRONTIER AIRLINES HO | COM | 35905910 | 479 | 77,341 | SH | DEFINED | 1 |
| FRONTIER FINL CORP W | COM | 35907K10 | 19,414 | 832,135 | SH | DEFINED | 1,2,5 |
| FRONTIER OIL CORP | COM | 35914P10 | 167,840 | 4,030,737 | SH | DEFINED | 1,2,5,6,7 |
| FRONTLINE LTD | SHS | G3682E12 | 23,529 | 487,337 | SH | DEFINED | 1,2,5 |
| FROZEN FOOD EXPRESS | COM | 35936010 | 96 | 14,221 | SH | DEFINED | 1,5 |
| FSI INTL INC | COM | 30263310 | 117 | 50,255 | SH | DEFINED | 1 |
| FTD GROUP INC | COM | 30267U10 | 16,604 | 1,115,892 | SH | DEFINED | 1,2 |
| FTI CONSULTING INC | COM | 30294110 | 31,401 | 624,147 | SH | DEFINED | 1,2,5,6 |
| FUEL SYS SOLUTIONS I | COM | 35952W10 | 320 | 17,943 | SH | DEFINED | 1,5 |
| FUEL TECH INC | COM | 35952310 | 4,915 | 222,494 | SH | DEFINED | 1,2,5 |
| FUELCELL ENERGY INC | COM | 35952H10 | 9,220 | 1,037,143 | SH | DEFINED | 1,2,5,6 |
| FUJIFILM HLDGS CORP | ADR 2 ORD | 35958N10 | 1,836 | 40,024 | SH | DEFINED | 1 |
| FULLER H B CO | COM | 35969410 | 45,785 | 1,542,634 | SH | DEFINED | 1,2,5 |
| FULTON FINL CORP PA | COM | 36027110 | 28,488 | 1,981,056 | SH | DEFINED | 1,2,5,12 |
| FURMANITE CORPORATIO | COM | 36108610 | 312 | 34,300 | SH | DEFINED | 1,5 |
| FURNITURE BRANDS INT | COM | 36092110 | 15,377 | 1,516,457 | SH | DEFINED | 1,2,5 |
| FX ENERGY INC | COM | 30269510 | 2,912 | 390,926 | SH | DEFINED | 1,5 |
| G & K SVCS INC | CL A | 36126810 | 13,861 | 344,794 | SH | DEFINED | 1,2,5 |
| G B & T BANCSHARES I | COM | 36146210 | 203 | 15,300 | SH | DEFINED | 1 |
| GAIAM INC | CL A | 36268Q10 | 7,009 | 291,696 | SH | DEFINED | 1,2 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 48,770 | 1,683,454 | SH | DEFINED | 1,2,5,12 |
| GAMCO INVESTORS INC | COM | 36143810 | 6,129 | 111,848 | SH | DEFINED | 1,2 |
| GAMESTOP CORP NEW | CL A | 36467W10 | 267,475 | 4,746,668 | SH | DEFINED | 1,2,5,7,13 |
| GANNETT INC | COM | 36473010 | 293,980 | 6,727,237 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GAP INC DEL | COM | 36476010 | 285,136 | 15,462,901 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GARDNER DENVER INC | COM | 36555810 | 28,011 | 718,242 | SH | DEFINED | 1,2,5,6,16 |
| GARMIN LTD | ORD | G3726010 | 171,636 | 1,437,491 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GARTNER INC | COM | 36665110 | 38,546 | 1,575,895 | SH | DEFINED | 1,2,5,6 |
| GASCO ENERGY INC | COM | 36722010 | 254 | 137,123 | SH | DEFINED | 1,2,5 |
| GATEHOUSE MEDIA INC | COM | 36734810 | 4,384 | 343,808 | SH | DEFINED | 1,2 |
| GATEWAY FINL HLDGS I | COM | 36814010 | 223 | 14,200 | SH | DEFINED | 1 |
| GATEWAY INC | COM | 36762610 | 8,999 | 4,786,944 | SH | DEFINED | 1,2,5,6 |
| GATX CORP | COM | 36144810 | 38,017 | 889,289 | SH | DEFINED | 1,2,5 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 32,897 | 618,137 | SH | DEFINED | 1,2,6 |
| GEHL CO | COM | 36848310 | 4,537 | 203,172 | SH | DEFINED | 1 |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 26,545 | 3,813,960 | SH | DEFINED | 1,2,5,6,7 |
| GENAERA CORP | COM NEW | 36867G20 | 53 | 18,578 | SH | DEFINED | 1,5 |
| GENCO SHIPPING & TRA | SHS | Y2685T10 | 16,834 | 256,896 | SH | DEFINED | 1,2 |
| GENCORP INC | COM | 36868210 | 8,870 | 741,602 | SH | DEFINED | 1,2,6 |
| GENE LOGIC INC | COM | 36868910 | 52 | 43,866 | SH | DEFINED | 1,5 |
| GENELABS TECHNOLOGIE | COM NEW | 36870620 | 37 | 19,505 | SH | DEFINED | 1 |
| GENENTECH INC | COM NEW | 36871040 | 498,011 | 6,383,117 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENERAL CABLE CORP D | COM | 36930010 | 32,223 | 480,084 | SH | DEFINED | 1,2,5,6,7 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 26,224 | 2,160,155 | SH | DEFINED | 1,2,6 |
| GENERAL DYNAMICS COR | COM | 36955010 | 1,123,103 | 13,295,885 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENERAL ELECTRIC CO | COM | 36960410 | 12,681,995 | 306,328,389 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENERAL GROWTH PPTYS | COM | 37002110 | 505,941 | 9,435,678 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| GENERAL MARITIME COR | SHS | Y2692M10 | 20,395 | 730,727 | SH | DEFINED | 1,2,5 |
| GENERAL MLS INC | COM | 37033410 | 626,949 | 10,807,609 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENERAL MTRS CORP | COM | 37044210 | 2,763,176 | 75,290,905 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |

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

| | | | | | | | | |
|----------------------|-------------|----------|-----------|------------|----|------|---------|-------------------|
| GENERAL MTRS CORP | COM | 37044210 | 257 | 7,000 | SH | CALL | DEFINED | 16 |
| GENESCO INC | COM | 37153210 | 16,506 | 357,807 | SH | | DEFINED | 1,2,16 |
| GENESEE & WYO INC | CL A | 37155910 | 15,677 | 543,586 | SH | | DEFINED | 1,2,6 |
| GENESIS ENERGY L P | UNIT LTD P | 37192710 | 503 | 18,070 | SH | | DEFINED | 1 |
| GENESIS MICROCHIP IN | COM | 37184C10 | 4,855 | 619,286 | SH | | DEFINED | 1,2,5,6 |
| GENITOPE CORP | COM | 37229P50 | 337 | 75,275 | SH | | DEFINED | 1 |
| GENLYTE GROUP INC | COM | 37230210 | 34,915 | 543,344 | SH | | DEFINED | 1,2 |
| GENOMIC HEALTH INC | COM | 37244C10 | 3,878 | 202,104 | SH | | DEFINED | 1,2,5 |
| GENPACT LIMITED | SHS | G3922B10 | 1,074 | 63,373 | SH | | DEFINED | 1,2 |
| GEN-PROBE INC NEW | COM | 36866T10 | 61,398 | 922,172 | SH | | DEFINED | 1,2,5,6,16 |
| GENTA INC | COM PAR \$0 | 37245M50 | 41 | 30,608 | SH | | DEFINED | 1,5 |
| GENTEK INC | COM NEW | 37245X20 | 5,312 | 176,584 | SH | | DEFINED | 1,2 |
| GENTEX CORP | COM | 37190110 | 59,075 | 2,755,350 | SH | | DEFINED | 1,2,5,12 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 9,011 | 469,084 | SH | | DEFINED | 1,2,5,6 |
| GENUINE PARTS CO | COM | 37246010 | 243,526 | 4,870,529 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GENVEC INC | COM | 37246C10 | 1,407 | 598,744 | SH | | DEFINED | 1,5 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 536,751 | 17,466,686 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GENZYME CORP | COM | 37291710 | 460,179 | 7,427,027 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GEO GROUP INC | COM | 36159R10 | 19,925 | 672,925 | SH | | DEFINED | 1,2,5,6 |
| GEOEYE INC | COM | 37250W10 | 5,123 | 198,938 | SH | | DEFINED | 1 |
| GEOGLOBAL RESOURCES | COM | 37249T10 | 1,237 | 343,558 | SH | | DEFINED | 1,5,6 |
| GEOKINETICS INC | COM PAR \$0 | 37291030 | 1,718 | 73,587 | SH | | DEFINED | 1,2 |
| GEOMET INC DEL | COM | 37250U20 | 931 | 182,990 | SH | | DEFINED | 1,2,5 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 21,449 | 1,543,064 | SH | | DEFINED | 1,2,5,8 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 3,533 | 325,615 | SH | | DEFINED | 1 |
| GERDAU AMERISTEEL CO | COM | 37373P10 | 1,425 | 119,274 | SH | | DEFINED | 16 |
| GERDAU S A | SPONSORED | 37373710 | 24,885 | 949,088 | SH | | DEFINED | 1,2,7 |
| GERMAN AMERN BANCORP | COM | 37386510 | 193 | 14,038 | SH | | DEFINED | 1,5 |
| GERON CORP | COM | 37416310 | 7,012 | 957,983 | SH | | DEFINED | 1,2,6 |
| GETTY IMAGES INC | COM | 37427610 | 22,194 | 797,199 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GETTY RLTY CORP NEW | COM | 37429710 | 6,474 | 238,020 | SH | | DEFINED | 1,2,3 |
| GEVITY HR INC | COM | 37439310 | 3,848 | 375,442 | SH | | DEFINED | 1,2,6 |
| GFI GROUP INC | COM | 36165220 | 22,599 | 262,408 | SH | | DEFINED | 1,2,6 |
| GIBRALTAR INDS INC | COM | 37468910 | 7,451 | 402,741 | SH | | DEFINED | 1,2 |
| G-III APPAREL GROUP | COM | 36237H10 | 2,459 | 124,890 | SH | | DEFINED | 1 |
| GILDAN ACTIVEWEAR IN | COM | 37591610 | 473 | 12,005 | SH | | DEFINED | 14,16 |
| GILEAD SCIENCES INC | COM | 37555810 | 1,050,226 | 25,696,734 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GIVEN IMAGING | ORD SHS | M5202010 | 380 | 13,796 | SH | | DEFINED | 1,2,5 |
| GLACIER BANCORP INC | COM | 37637Q10 | 17,457 | 775,194 | SH | | DEFINED | 1,2 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 3,636 | 186,285 | SH | | DEFINED | 1,2 |
| GLATFELTER | COM | 37731610 | 9,693 | 653,154 | SH | | DEFINED | 1,2 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 829,154 | 15,585,600 | SH | | DEFINED | 1,2 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 28,763 | 1,223,950 | SH | | DEFINED | 1,2,3,5 |
| GLOBAL CASH ACCESS H | COM | 37896710 | 5,948 | 561,630 | SH | | DEFINED | 1,2,6 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 7,395 | 350,803 | SH | | DEFINED | 1,2,6 |
| GLOBAL INDS LTD | COM | 37933610 | 200,179 | 7,770,920 | SH | | DEFINED | 1,2,5,6,7,1 |
| GLOBAL PARTNERS LP | COM UNITS | 37946R10 | 216 | 7,400 | SH | | DEFINED | 1 |
| GLOBAL PMTS INC | COM | 37940X10 | 54,556 | 1,233,731 | SH | | DEFINED | 1,2,5,6 |
| GLOBAL SOURCES LTD | ORD | G3930010 | 3,365 | 151,800 | SH | | DEFINED | 1 |
| GLOBALSANTAFE CORP | SHS | G3930E10 | 210,478 | 2,768,713 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GLOBALSTAR INC | COM | 37897340 | 1,477 | 201,530 | SH | | DEFINED | 1,2,6 |
| GLU MOBILE INC | COM | 37989010 | 584 | 64,400 | SH | | DEFINED | 1 |
| GMH CMNTYS TR | COM | 36188G10 | 7,713 | 995,228 | SH | | DEFINED | 1,2,3 |
| GMX RES INC | COM | 38011M10 | 4,439 | 137,981 | SH | | DEFINED | 1,5 |
| GOL LINHAS AEREAS IN | SP ADR REP | 38045R10 | 221 | 9,200 | SH | | DEFINED | 1 |
| GOLAR LNG LTD BERMUD | SHS | G9456A10 | 10,277 | 460,431 | SH | | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|---------|----------|-----------|------------|----|---------|----------------------|
| GOLDCORP INC NEW | COM | 38095640 | 233 | 7,637 | SH | DEFINED | 1 |
| GOLDEN TELECOM INC | COM | 38122G10 | 16,742 | 208,005 | SH | DEFINED | 1,2,6 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 2,821,623 | 13,018,471 | SH | DEFINED | 1,2,5,6,7,8,13,14,16 |
| GOODMAN GLOBAL INC | COM | 38239A10 | 16,158 | 676,618 | SH | DEFINED | 1,2 |
| GOODRICH CORP | COM | 38238810 | 228,485 | 3,348,754 | SH | DEFINED | 1,2,5,6,8,13,14 |
| GOODRICH PETE CORP | COM NEW | 38241040 | 6,542 | 206,357 | SH | DEFINED | 1,2,6 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 275,952 | 9,074,383 | SH | DEFINED | 1,2,5,6,10,13,14 |
| GOOGLE INC | CL A | 38259P50 | 3,706,275 | 6,533,529 | SH | DEFINED | 1,2,5,6,7,8,13,14 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------|
| GORMAN RUPP CO | COM | 38308210 | 5,529 | 166,746 | SH | DEFINED | 1,2 |
| GOTTSCHALKS INC | COM | 38348510 | 50 | 11,592 | SH | DEFINED | 1 |
| GP STRATEGIES CORP | COM | 36225V10 | 261 | 23,557 | SH | DEFINED | 1 |
| GPO AEROPORTUARIO DE | SPON ADR B | 40050610 | 11,313 | 207,190 | SH | DEFINED | 1,2,7 |
| GRACE W R & CO DEL N | COM | 38388F10 | 33,660 | 1,253,162 | SH | DEFINED | 1,2,5,6,16 |
| GRACO INC | COM | 38410910 | 56,329 | 1,440,278 | SH | DEFINED | 1,2,5,6 |
| GRAFTECH INTL LTD | COM | 38431310 | 56,290 | 3,155,264 | SH | DEFINED | 1,2,5 |
| GRAINGER W W INC | COM | 38480210 | 186,828 | 2,048,780 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| GRAMERCY CAP CORP | COM | 38487110 | 12,497 | 496,486 | SH | DEFINED | 1,2 |
| GRANITE CONSTR INC | COM | 38732810 | 39,638 | 747,613 | SH | DEFINED | 1,2,5 |
| GRANT PRIDECO INC | COM | 38821G10 | 269,006 | 4,934,072 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| GRAPHIC PACKAGING CO | COM | 38868810 | 5,106 | 1,129,620 | SH | DEFINED | 1,2,6 |
| GRAY TELEVISION INC | COM | 38937510 | 10,041 | 1,182,690 | SH | DEFINED | 1,2 |
| GREAT AMERN FINL RES | COM | 38991510 | 2,842 | 115,910 | SH | DEFINED | 1,2 |
| GREAT ATLANTIC & PAC | COM | 39006410 | 9,413 | 309,027 | SH | DEFINED | 1,2,5,6 |
| GREAT LAKES DREDGE & | COM | 39060710 | 1,141 | 130,200 | SH | DEFINED | 1 |
| GREAT NORTHN IRON OR | CTFS BEN I | 39106410 | 1,143 | 9,588 | SH | DEFINED | 1,5 |
| GREAT PLAINS ENERGY | COM | 39116410 | 38,508 | 1,336,618 | SH | DEFINED | 1,2,5 |
| GREAT SOUTHN BANCORP | COM | 39090510 | 5,188 | 208,860 | SH | DEFINED | 1,2 |
| GREAT WOLF RESORTS I | COM | 39152310 | 5,744 | 464,762 | SH | DEFINED | 1,2 |
| GREATBATCH INC | COM | 39153L10 | 14,402 | 541,632 | SH | DEFINED | 1,2,5 |
| GREATER BAY BANCORP | COM | 39164810 | 31,292 | 1,125,613 | SH | DEFINED | 1,2,5 |
| GREATER COMMUNITY BA | COM | 39167M10 | 163 | 11,064 | SH | DEFINED | 1 |
| GREEN BANKSHARES INC | COM NEW | 39436120 | 6,451 | 176,982 | SH | DEFINED | 1 |
| GREEN MTN COFFEE ROA | COM | 39312210 | 7,542 | 227,241 | SH | DEFINED | 1,2 |
| GREENBRIER COS INC | COM | 39365710 | 5,772 | 216,082 | SH | DEFINED | 1,2 |
| GREENFIELD ONLINE IN | COM | 39515010 | 3,697 | 242,400 | SH | DEFINED | 1,5 |
| GREENHILL & CO INC | COM | 39525910 | 24,004 | 393,179 | SH | DEFINED | 1,2,6 |
| GREENLIGHT CAPITAL R | CLASS A | G4095J10 | 1,997 | 98,479 | SH | DEFINED | 1,2 |
| GREIF INC | CL A | 39762410 | 31,942 | 526,397 | SH | DEFINED | 1,2,6 |
| GREY WOLF INC | COM | 39788810 | 23,764 | 3,628,086 | SH | DEFINED | 1,2,5,6 |
| GRIFFON CORP | COM | 39843310 | 6,458 | 427,693 | SH | DEFINED | 1,2 |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 17,403 | 518,415 | SH | DEFINED | 1,2 |
| GROUPE CGI INC | CL A SUB V | 39945C10 | 163 | 14,270 | SH | DEFINED | 1 |
| GRUBB & ELLIS CO | COM PAR \$0 | 40009520 | 1,528 | 164,301 | SH | DEFINED | 1,5 |
| GRUPO AEROPORTUARIO | SPON ADR S | 40051E20 | 332 | 6,700 | SH | DEFINED | 1 |

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

| | | | | | | |
|----------------------------------|------------------|-----------|------------|----|--------------|----------------------|
| GRUPO FINANCIERO GAL SP ADR 10 | 39990910 | 751 | 94,790 | SH | DEFINED | 1,2,5 |
| GRUPO TELEVISIA SA DE SP ADR REP | 40049J20 | 80,767 | 3,341,613 | SH | DEFINED | 1,2,4,5,7 |
| GSI COMMERCE INC | COM 36238G10 | 7,274 | 273,442 | SH | DEFINED | 1,2,5,6 |
| GTC BIOTHERAPEUTICS | COM 36238T10 | 60 | 58,385 | SH | DEFINED | 1,5 |
| GTX INC DEL | COM 40052B10 | 3,966 | 243,633 | SH | DEFINED | 1,2,6 |
| GUESS INC | COM 40161710 | 57,534 | 1,173,435 | SH | DEFINED | 1,2,5,6,7 |
| GUIDANCE SOFTWARE IN | COM 40169210 | 259 | 20,419 | SH | DEFINED | 1 |
| GUITAR CTR MGMT INC | COM 40204010 | 30,527 | 514,786 | SH | DEFINED | 1,2,5,6,16 |
| GULF ISLAND FABRICAT | COM 40230710 | 8,531 | 222,215 | SH | DEFINED | 1,2 |
| GULFMARK OFFSHORE IN | COM 40262910 | 35,523 | 730,024 | SH | DEFINED | 1,2,5 |
| GULFPORT ENERGY CORP | COM NEW 40263530 | 5,749 | 243,004 | SH | DEFINED | 1,2 |
| GYMBOREE CORP | COM 40377710 | 34,517 | 979,483 | SH | DEFINED | 1,2,6 |
| H & E EQUIPMENT SERV | COM 40403010 | 4,151 | 230,877 | SH | DEFINED | 1,2,6 |
| HAEMONETICS CORP | COM 40502410 | 20,293 | 410,615 | SH | DEFINED | 1,2,5,6 |
| HAIN CELESTIAL GROUP | COM 40521710 | 19,923 | 620,076 | SH | DEFINED | 1,2,5 |
| HALLIBURTON CO | COM 40621610 | 1,543,940 | 40,206,779 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HALLIBURTON CO | COM 40621610 | 1,152 | 30,000 | SH | CALL DEFINED | 16 |
| HALLIBURTON CO | COM 40621610 | 1,152 | 30,000 | SH | PUT DEFINED | 16 |
| HALLMARK FINL SVCS I | COM NEW 40624Q20 | 223 | 15,900 | SH | DEFINED | 1 |
| HALOZYME THERAPEUTIC | COM 40637H10 | 7,564 | 870,482 | SH | DEFINED | 1,2,5,6 |
| HAMPTON ROADS BANKSH | COM 40932110 | 140 | 11,399 | SH | DEFINED | 1 |
| HANA BIOSCIENCES INC | COM 40963P10 | 66 | 57,452 | SH | DEFINED | 1,5 |
| HANCOCK HLDG CO | COM 41012010 | 15,971 | 398,484 | SH | DEFINED | 1,2 |
| HANDLEMAN CO DEL | COM 41025210 | 77 | 25,023 | SH | DEFINED | 1 |
| HANESBRANDS INC | COM 41034510 | 53,929 | 1,921,927 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HANGER ORTHOPEDIC GR | COM NEW 41043F20 | 269 | 23,753 | SH | DEFINED | 1,5 |
| HANMI FINL CORP | COM 41049510 | 12,528 | 808,794 | SH | DEFINED | 1,2 |
| HANOVER INS GROUP IN | COM 41086710 | 58,758 | 1,329,677 | SH | DEFINED | 1,2,5,7 |
| HANSEN MEDICAL INC | COM 41130710 | 3,227 | 119,038 | SH | DEFINED | 1,6 |
| HANSEN NAT CORP | COM 41131010 | 60,356 | 1,064,857 | SH | DEFINED | 1,2,5,6 |
| HARDINGE INC | COM 41232430 | 5,656 | 162,400 | SH | DEFINED | 1,2 |
| HARLEY DAVIDSON INC | COM 41282210 | 328,801 | 7,115,368 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HARLEY DAVIDSON INC | COM 41282210 | 1,386 | 30,000 | SH | CALL DEFINED | 16 |
| HARLEYSVILLE GROUP I | COM 41282410 | 14,124 | 441,654 | SH | DEFINED | 1,2 |
| HARLEYSVILLE NATL CO | COM 41285010 | 6,938 | 436,649 | SH | DEFINED | 1,2 |
| HARMAN INTL INDS INC | COM 41308610 | 144,467 | 1,669,752 | SH | DEFINED | 1,2,5,6,7,8,13,14,16 |
| HARMONIC INC | COM 41316010 | 12,528 | 1,180,751 | SH | DEFINED | 1,2,5,6 |
| HARRAHS ENTMT INC | COM 41361910 | 682,752 | 7,854,038 | SH | DEFINED | 1,2,5,6,7,8,13,14,16 |
| HARRIS & HARRIS GROU | COM 41383310 | 1,457 | 136,950 | SH | DEFINED | 1 |
| HARRIS CORP DEL | COM 41387510 | 157,586 | 2,726,874 | SH | DEFINED | 1,2,5,8,12,13,14 |
| HARRIS INTERACTIVE I | COM 41454910 | 4,819 | 1,118,197 | SH | DEFINED | 1,2,6 |
| HARRIS STRATEX NTRK | CL A 41457P10 | 6,048 | 346,182 | SH | DEFINED | 1,2,5,6 |
| HARSCO CORP | COM 41586410 | 90,564 | 1,527,983 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HARTE-HANKS INC | COM 41619610 | 33,994 | 1,727,313 | SH | DEFINED | 1,2,5,6,7 |
| HARTFORD FINL SVCS G | COM 41651510 | 1,623,441 | 17,541,229 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HARTMARX CORP | COM 41711910 | 132 | 27,004 | SH | DEFINED | 1 |
| HARVARD BIOSCIENCE I | COM 41690610 | 85 | 18,932 | SH | DEFINED | 1 |
| HARVEST NATURAL RESO | COM 41754V10 | 9,007 | 754,318 | SH | DEFINED | 1,2,5 |
| HASBRO INC | COM 41805610 | 263,429 | 9,448,663 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HAVERTY FURNITURE IN | COM 41959610 | 2,921 | 333,031 | SH | DEFINED | 1 |
| HAWAIIAN ELEC INDUST | COM 41987010 | 28,569 | 1,315,957 | SH | DEFINED | 1,2,5 |
| HAWAIIAN HOLDINGS IN | COM 41987910 | 99 | 22,715 | SH | DEFINED | 1 |
| HAWKINS INC | COM 42026110 | 198 | 13,752 | SH | DEFINED | 1 |
| HAWTHORN BANCSHARES | COM 42047610 | 225 | 7,250 | SH | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|------------|----------|---------|-----------|--------|---------|----------------------|
| HAYES LEMMERZ INTL I | COM NEW | 42078130 | 8,365 | 2,010,894 | SH | DEFINED | 1,2,5 |
| HAYNES INTERNATIONAL | COM NEW | 42087720 | 12,505 | 146,477 | SH | DEFINED | 1,2 |
| HCC INS HLDGS INC | COM | 40413210 | 58,841 | 2,054,497 | SH | DEFINED | 1,2,5,7 |
| HCP INC | COM | 40414L10 | 153,695 | 4,633,553 | SH | DEFINED | 1,2,3,5,6,7,12,13,14 |
| HDFC BANK LTD | ADR REPS 3 | 40415F10 | 3,397 | 31,711 | SH | DEFINED | 1,2,5 |
| HEADWATERS INC | NOTE 2.87 | 42210PAB | 1,745 | 2,000,000 | SH | DEFINED | 16 |
| HEADWATERS INC | NOTE 2.50 | 42210PAD | 1,610 | 2,000,000 | SH | DEFINED | 16 |
| HEADWATERS INC | COM | 42210P10 | 16,289 | 1,094,707 | SH | DEFINED | 1,2 |
| HEADWATERS INC | COM | 42210P10 | 2,478 | 166,500 | SH PUT | DEFINED | 16 |
| HEALTH CARE REIT INC | COM | 42217K10 | 67,387 | 1,523,219 | SH | DEFINED | 1,2,3,5 |
| HEALTH GRADES INC | COM | 42218Q10 | 338 | 55,901 | SH | DEFINED | 1,5 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 42,575 | 6,134,681 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HEALTH NET INC | COM | 42222G10 | 145,647 | 2,694,668 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HEALTHCARE RLTY TR | COM | 42194610 | 33,113 | 1,242,053 | SH | DEFINED | 1,2,3,5 |
| HEALTHCARE SVCS GRP | COM | 42190610 | 11,625 | 573,528 | SH | DEFINED | 1,2,6 |
| HEALTHEXTRAS INC | COM | 42221110 | 18,295 | 657,367 | SH | DEFINED | 1,2,6 |
| HEALTHSOUTH CORP | COM NEW | 42192430 | 21,254 | 1,213,828 | SH | DEFINED | 1,2,6 |
| HEALTHSPRING INC | COM | 42224N10 | 22,513 | 1,154,537 | SH | DEFINED | 1,2 |
| HEALTHTRONICS INC | COM | 42222L10 | 369 | 72,282 | SH | DEFINED | 1,2,5 |
| HEALTHWAYS INC | COM | 42224510 | 34,091 | 631,671 | SH | DEFINED | 1,2,5,6 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 9,593 | 369,545 | SH | DEFINED | 1,2,5,7 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 29,561 | 2,070,119 | SH | DEFINED | 1,2,5,6 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 4,095 | 199,248 | SH | DEFINED | 1 |
| HEARTLAND PMT SYS IN | COM | 42235N10 | 5,299 | 206,196 | SH | DEFINED | 1,2,6 |
| HECLA MNG CO | COM | 42270410 | 27,944 | 3,122,181 | SH | DEFINED | 1,2,5,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|---------------------------|
| HEELYS INC | COM | 42279M10 | 666 | 83,598 | SH | DEFINED 1,2,6 |
| HEICO CORP NEW | COM | 42280610 | 24,214 | 490,560 | SH | DEFINED 1,2,5,6 |
| HEICO CORP NEW | CL A | 42280620 | 942 | 23,856 | SH | DEFINED 1,2,6 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 19,197 | 526,668 | SH | DEFINED 1,2,5,6 |
| HEINZ H J CO | COM | 42307410 | 529,342 | 11,457,627 | SH | DEFINED 1,2,5,6,7,8,13,14 |
| HELEN OF TROY CORP L | COM | G4388N10 | 10,366 | 536,841 | SH | DEFINED 1,2,5 |
| HELIX ENERGY SOLUTIO | COM | 42330P10 | 133,883 | 3,153,161 | SH | DEFINED 1,2,5,6,7 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 1,188 | 63,217 | SH | DEFINED 1 |
| HELMERICH & PAYNE IN | COM | 42345210 | 127,000 | 3,868,427 | SH | DEFINED 1,2,5,6 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 105 | 60,910 | SH | DEFINED 1,5 |
| HENRY JACK & ASSOC I | COM | 42628110 | 51,546 | 1,993,270 | SH | DEFINED 1,2,5,6 |
| HERBALIFE LTD | COM USD SH | G4412G10 | 76,398 | 1,680,554 | SH | DEFINED 1,2,5,6,7 |
| HERCULES INC | COM | 42705610 | 149,691 | 7,121,379 | SH | DEFINED 1,2,5,6,10, |
| HERCULES OFFSHORE IN | COM | 42709310 | 33,327 | 1,276,390 | SH | DEFINED 1,2,6,8,16 |
| HERCULES TECH GROWTH | COM | 42709650 | 3,983 | 300,133 | SH | DEFINED 1 |
| HERITAGE COMMERCE CO | COM | 42692710 | 3,705 | 175,003 | SH | DEFINED 1 |
| HERLEY INDS INC DEL | COM | 42739810 | 210 | 14,060 | SH | DEFINED 1 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 13,434 | 1,356,951 | SH | DEFINED 1,2,3,5 |
| HERSHEY CO | COM | 42786610 | 230,830 | 4,973,723 | SH | DEFINED 1,2,5,6,7,8,13,14 |

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

| | | | | | | | |
|--------------------------|-------------|----------|-----------|-------------|----|-------------|----------------------------|
| HERTZ GLOBAL HOLDING COM | | 42805T10 | 87,568 | 3,854,206 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| HESKA CORP | COM | 42805E10 | 24 | 11,100 | SH | DEFINED | 1 |
| HESS CORP | COM | 42809H10 | 541,256 | 8,135,524 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| HEWITT ASSOCS INC | COM | 42822Q10 | 61,320 | 1,749,502 | SH | DEFINED | 1,2,5,7,8,1 |
| HEWLETT PACKARD CO | COM | 42823610 | 5,449,391 | 109,447,492 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| HEXCEL CORP NEW | COM | 42829110 | 36,033 | 1,586,660 | SH | DEFINED | 1,2,6 |
| HFF INC | CL A | 40418F10 | 2,587 | 217,932 | SH | DEFINED | 1,2 |
| HHGREGG INC | COM | 42833L10 | 110 | 10,456 | SH | DEFINED | 1,2 |
| HI / FN INC | COM | 42835810 | 172 | 21,020 | SH | DEFINED | 1 |
| HIBBETT SPORTS INC | COM | 42856710 | 14,509 | 585,058 | SH | DEFINED | 1,2,6 |
| HICKORY TECH CORP | COM | 42906010 | 209 | 21,522 | SH | DEFINED | 1,5 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 63,006 | 1,718,188 | SH | DEFINED | 1,2,3,5 |
| HILAND PARTNERS L P | UT LTD PAR | 43129110 | 287 | 5,802 | SH | DEFINED | 1 |
| HILB ROGAL & HOBBS C | COM | 43129410 | 29,892 | 689,857 | SH | DEFINED | 1,2,5,6 |
| HILLENBRAND INDS INC | COM | 43157310 | 74,039 | 1,345,683 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| HILLTOP HOLDINGS INC | COM | 43274810 | 9,508 | 809,859 | SH | DEFINED | 1,2,5,6 |
| HILTON HOTELS CORP | COM | 43284810 | 465,354 | 10,009,761 | SH | DEFINED | 1,2,3,5,6,7 12,13,14,16 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 1,403 | 21,245 | SH | DEFINED | 1 |
| HITTITE MICROWAVE CO | COM | 43365Y10 | 10,631 | 240,782 | SH | DEFINED | 1,2,6 |
| HKN INC | COM | 40420K10 | 96 | 10,416 | SH | DEFINED | 1,5 |
| HLTH CORPORATION | COM | 40422Y10 | 34,269 | 2,418,419 | SH | DEFINED | 1,2,5,6,7,1 |
| HMS HLDGS CORP | COM | 40425J10 | 6,675 | 271,228 | SH | DEFINED | 1,2 |
| HNI CORP | COM | 40425110 | 28,449 | 790,242 | SH | DEFINED | 1,2,5,7 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 59 | 30,000 | SH | DEFINED | 1,5 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 83,815 | 1,400,886 | SH | DEFINED | 1,2,5,6,7 |
| HOLLY ENERGY PARTNER | COM UT LTD | 43576310 | 505 | 10,975 | SH | DEFINED | 1,2 |
| HOLOGIC INC | COM | 43644010 | 55,757 | 914,051 | SH | DEFINED | 1,2,5,6 |
| HOME BANCSHARES INC | COM | 43689320 | 3,359 | 154,176 | SH | DEFINED | 1 |
| HOME DEPOT INC | COM | 43707610 | 1,786,375 | 55,067,053 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| HOME PROPERTIES INC | COM | 43730610 | 42,884 | 821,847 | SH | DEFINED | 1,2,3,5 |
| HOME SOLUTIONS AMER | COM | 43735510 | 2,170 | 640,106 | SH | DEFINED | 1,5 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 1,891 | 56,683 | SH | DEFINED | 1,2 |
| HONEYWELL INTL INC | COM | 43851610 | 4,547,911 | 76,474,031 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| HOOKER FURNITURE COR | COM | 43903810 | 3,144 | 157,053 | SH | DEFINED | 1 |
| HOOPER HOLMES INC | COM | 43910410 | 302 | 128,032 | SH | DEFINED | 1 |
| HORACE MANN EDUCATOR | COM | 44032710 | 20,490 | 1,039,575 | SH | DEFINED | 1,2,5 |
| HORIZON FINL CORP WA | COM | 44041F10 | 4,560 | 224,846 | SH | DEFINED | 1,2,5 |
| HORIZON LINES INC | COM | 44044K10 | 28,633 | 937,879 | SH | DEFINED | 1,2,5,6,7 |
| HORIZON OFFSHORE INC | COM NEW | 44043J20 | 7,862 | 476,510 | SH | DEFINED | 1,2,5,16 |
| HORMEL FOODS CORP | COM | 44045210 | 56,034 | 1,566,079 | SH | DEFINED | 1,2,5,7,12 |
| HORNBECK OFFSHORE SV | COM | 44054310 | 24,964 | 680,213 | SH | DEFINED | 1,2,5 |
| HOSPIRA INC | COM | 44106010 | 192,501 | 4,644,184 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 136,925 | 3,368,400 | SH | DEFINED | 1,2,3,5,7 |
| HOST HOTELS & RESORT | COM | 44107P10 | 458,672 | 20,439,947 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| HOT TOPIC INC | COM | 44133910 | 8,988 | 1,204,808 | SH | DEFINED | 1,2,5,6 |
| HOUSEVALUES INC | COM | 44183Y10 | 82 | 20,920 | SH | DEFINED | 1 |
| HOUSTON WIRE & CABLE | COM | 44244K10 | 3,836 | 211,803 | SH | DEFINED | 1,6 |
| HOVNANIAN ENTERPRISE | CL A | 44248720 | 11,834 | 1,067,045 | SH | DEFINED | 1,2,5 |
| HOVNANIAN ENTERPRISE | CL A | 44248720 | 555 | 50,000 | SH | PUT DEFINED | 16 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 92,748 | 9,377,961 | SH | DEFINED | 1,2,3,5 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 16,189 | 174,831 | SH | DEFINED | 1,2 |
| HUB GROUP INC | CL A | 44332010 | 42,442 | 1,413,319 | SH | DEFINED | 1,2,6 |
| HUBBELL INC | CL B | 44351020 | 51,824 | 907,291 | SH | DEFINED | 1,2,5,16 |

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

| | | | | | | | |
|----------------------|------------|----------|---------|------------|----|--------------|-------------------------|
| HUDSON CITY BANCORP | COM | 44368310 | 204,180 | 13,275,708 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| HUDSON HIGHLAND GROU | COM | 44379210 | 6,706 | 526,780 | SH | DEFINED | 1,2,5,6 |
| HUGHES COMMUNICATION | COM | 44439810 | 3,675 | 70,874 | SH | DEFINED | 1,2,6 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 1,155 | 48,871 | SH | DEFINED | 1,2,5 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 28,815 | 2,800,307 | SH | DEFINED | 1,2,5,6 |
| HUMANA INC | COM | 44485910 | 497,476 | 7,119,009 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| HUMANA INC | COM | 44485910 | 1,398 | 20,000 | SH | CALL DEFINED | 16 |
| HUNGARIAN TEL & CABL | COM | 44554210 | 418 | 21,271 | SH | DEFINED | 1,7 |
| HUNT J B TRANS SVCS | COM | 44565810 | 39,653 | 1,507,724 | SH | DEFINED | 1,2,5,12 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 189,077 | 11,135,283 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| HUNTSMAN CORP | COM | 44701110 | 20,961 | 791,281 | SH | DEFINED | 1,2,5,16 |
| HURCO COMPANIES INC | COM | 44732410 | 3,391 | 62,726 | SH | DEFINED | 1,5 |
| HURON CONSULTING GRO | COM | 44746210 | 19,733 | 271,731 | SH | DEFINED | 1,2,5,6 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 12,610 | 512,605 | SH | DEFINED | 1,2,5,8 |
| HUTTIG BLDG PRODS IN | COM | 44845110 | 125 | 23,247 | SH | DEFINED | 1,5 |
| HYPERCOM CORP | COM | 44913M10 | 3,432 | 759,290 | SH | DEFINED | 1,2 |
| HYPERDYNAMICS CORP | COM | 44895410 | 35 | 12,200 | SH | DEFINED | 1 |
| HYTHIAM INC | COM | 44919F10 | 2,890 | 390,537 | SH | DEFINED | 1 |
| I D SYSTEMS INC | COM | 44948910 | 123 | 10,060 | SH | DEFINED | 1,5 |
| I2 TECHNOLOGIES INC | COM NEW | 46575420 | 3,712 | 243,406 | SH | DEFINED | 1,2,5 |
| IAC INTERACTIVECORP | COM NEW | 44919P30 | 211,236 | 7,119,522 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| IBASIS INC | COM NEW | 45073220 | 3,753 | 349,076 | SH | DEFINED | 1 |
| IBERIABANK CORP | COM | 45082810 | 9,485 | 180,154 | SH | DEFINED | 1,2,5 |
| ICAD INC | COM | 44934S10 | 45 | 14,757 | SH | DEFINED | 1,2 |
| ICF INTL INC | COM | 44925C10 | 254 | 9,200 | SH | DEFINED | 1 |
| ICICI BK LTD | ADR | 45104G10 | 17,770 | 337,066 | SH | DEFINED | 1,2,5,7 |
| ICO GLOBAL COMM HLDG | CL A | 44930K10 | 4,186 | 1,202,955 | SH | DEFINED | 1,2 |
| ICO INC NEW | COM | 44929310 | 462 | 32,800 | SH | DEFINED | 1 |
| ICONIX BRAND GROUP I | COM | 45105510 | 16,969 | 713,272 | SH | DEFINED | 1,2,5,6 |
| ICT GROUP INC | COM | 44929Y10 | 1,421 | 105,996 | SH | DEFINED | 1 |
| ICU MED INC | COM | 44930G10 | 9,905 | 255,622 | SH | DEFINED | 1,2,6 |
| IDACORP INC | COM | 45110710 | 43,292 | 1,322,287 | SH | DEFINED | 1,2,5 |
| IDAHO GEN MINES INC | COM | 45127230 | 70 | 10,500 | SH | DEFINED | 1 |
| IDEARC INC | COM | 45166310 | 70,880 | 2,252,318 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| IDENIX PHARMACEUTICA | COM | 45166R20 | 1,100 | 380,512 | SH | DEFINED | 1,6 |
| IDERA PHARMACEUTICAL | COM NEW | 45168K30 | 116 | 13,164 | SH | DEFINED | 1 |
| IDEX CORP | COM | 45167R10 | 46,791 | 1,285,810 | SH | DEFINED | 1,2,5 |
| IDEXX LABS INC | COM | 45168D10 | 37,969 | 346,465 | SH | DEFINED | 1,2,5,6 |
| IDEXX LABS INC | COM | 45168D10 | 2,192 | 20,000 | SH | PUT DEFINED | 16 |
| IDT CORP | CL B | 44894730 | 7,005 | 836,862 | SH | DEFINED | 1,2 |
| I-FLOW CORP | COM NEW | 44952030 | 5,689 | 306,042 | SH | DEFINED | 1,2 |
| IGATE CORP | COM | 45169U10 | 2,483 | 289,690 | SH | DEFINED | 1 |
| IHOP CORP | COM | 44962310 | 18,730 | 295,747 | SH | DEFINED | 1,2 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------|
| IHS INC | CL A | 45173410 | 33,641 | 595,529 | SH | DEFINED | 1,2,6 |

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

| | | | | | | | |
|----------------------|------------|----------|---------|------------|----|---------|----------------------|
| II VI INC | COM | 90210410 | 13,087 | 379,011 | SH | DEFINED | 1,2,6 |
| IKANOS COMMUNICATION | COM | 45173E10 | 94 | 16,874 | SH | DEFINED | 1 |
| IKON OFFICE SOLUTION | COM | 45171310 | 180,334 | 14,033,805 | SH | DEFINED | 1,2,5 |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 752,054 | 12,609,894 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ILLUMINA INC | COM | 45232710 | 49,462 | 953,395 | SH | DEFINED | 1,2,6 |
| IMATION CORP | COM | 45245A10 | 23,004 | 937,799 | SH | DEFINED | 1,2,5 |
| IMCLONE SYS INC | COM | 45245W10 | 142,017 | 3,435,337 | SH | DEFINED | 1,2,5,7,12 |
| IMERGENT INC | COM | 45247Q10 | 4,487 | 200,043 | SH | DEFINED | 1,5 |
| IMMERSION CORP | COM | 45252110 | 5,926 | 361,765 | SH | DEFINED | 1,5 |
| IMMTECH PHARMACEUTIC | COM | 45251910 | 90 | 11,000 | SH | DEFINED | 1 |
| IMMUCOR INC | COM | 45252610 | 47,899 | 1,339,824 | SH | DEFINED | 1,2,6 |
| IMMUNOGEN INC | COM | 45253H10 | 239 | 51,410 | SH | DEFINED | 1,5 |
| IMMUNOMEDICS INC | COM | 45290710 | 1,464 | 639,250 | SH | DEFINED | 1,5 |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 2,369 | 1,538,055 | SH | DEFINED | 1,2 |
| IMPERIAL CAP BANCORP | COM | 45268010 | 3,848 | 136,204 | SH | DEFINED | 1,2 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 2,933 | 59,188 | SH | DEFINED | 1,16 |
| IMPERIAL SUGAR CO NE | COM NEW | 45309620 | 4,716 | 180,500 | SH | DEFINED | 1,2 |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 1,208 | 13,163 | SH | DEFINED | 1 |
| IMS HEALTH INC | COM | 44993410 | 214,355 | 6,995,918 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| INCYTE CORP | COM | 45337C10 | 10,050 | 1,405,530 | SH | DEFINED | 1,2,5,6 |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 1,529 | 75,019 | SH | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383610 | 7,663 | 258,030 | SH | DEFINED | 1,2,5 |
| INDEPENDENT BANK COR | COM | 45383810 | 5,309 | 480,471 | SH | DEFINED | 1,2 |
| INDEVUS PHARMACEUTIC | COM | 45407210 | 5,587 | 808,607 | SH | DEFINED | 1,5 |
| INDYMAC BANCORP INC | COM | 45660710 | 28,424 | 1,203,877 | SH | DEFINED | 1,2,5 |
| INERGY HLDGS L P | COM | 45661Q10 | 587 | 12,315 | SH | DEFINED | 1,2 |
| INERGY L P | UNIT LTD P | 45661510 | 1,392 | 44,015 | SH | DEFINED | 1,2 |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 341 | 19,835 | SH | DEFINED | 1,2 |
| INFINERA CORPORATION | COM | 45667G10 | 935 | 46,395 | SH | DEFINED | 1,2 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 19,771 | 491,559 | SH | DEFINED | 1,2,5 |
| INFOCUS CORP | COM | 45665B10 | 69 | 40,721 | SH | DEFINED | 1,5 |
| INFORMATICA CORP | COM | 45666Q10 | 21,265 | 1,354,434 | SH | DEFINED | 1,2,5,6 |
| INFORMATION SERVICES | COM | 45675Y10 | 2,401 | 313,912 | SH | DEFINED | 1 |
| INFOSPACE INC | COM NEW | 45678T20 | 10,066 | 573,212 | SH | DEFINED | 1,2,6 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 31,647 | 654,003 | SH | DEFINED | 1,2,4,5 |
| INFOUSA INC NEW | COM | 45681830 | 11,558 | 1,244,170 | SH | DEFINED | 1,2 |
| ING GROUP N V | SPONSORED | 45683710 | 6,054 | 136,627 | SH | DEFINED | 1,2 |
| INGERSOLL-RAND COMPA | CL A | G4776G10 | 444,053 | 8,152,240 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| INGLES MKTS INC | CL A | 45703010 | 6,277 | 219,003 | SH | DEFINED | 1,2,5 |
| INGRAM MICRO INC | CL A | 45715310 | 106,081 | 5,409,536 | SH | DEFINED | 1,2,5,7 |
| INLAND REAL ESTATE C | COM NEW | 45746120 | 27,490 | 1,774,669 | SH | DEFINED | 1,2,3 |
| INNERWORKINGS INC | COM | 45773Y10 | 4,497 | 260,987 | SH | DEFINED | 1,2,6 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 67 | 17,200 | SH | DEFINED | 1 |
| INNOPHOS HOLDINGS IN | COM | 45774N10 | 3,230 | 211,952 | SH | DEFINED | 1 |
| INNOSPEC INC | COM | 45768S10 | 18,818 | 826,065 | SH | DEFINED | 1,2,5,6 |
| INNOTRAC CORP | COM | 45767M10 | 26 | 11,000 | SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 3,471 | 182,996 | SH | DEFINED | 1,2 |
| INNOVEX INC | COM | 45764710 | 42 | 33,483 | SH | DEFINED | 1,5 |
| INPHONIC INC | COM | 45772G10 | 982 | 354,534 | SH | DEFINED | 1,6 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 23,061 | 893,497 | SH | DEFINED | 1,2,5 |
| INSITE VISION INC | COM | 45766010 | 82 | 71,003 | SH | DEFINED | 1,2,5 |
| INSITUFORM TECHNOLOG | CL A | 45766710 | 6,707 | 440,372 | SH | DEFINED | 1,2 |
| INSMED INC | COM NEW | 45766920 | 73 | 105,202 | SH | DEFINED | 1,5 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 333 | 62,085 | SH | DEFINED | 1,5 |
| INSTEEL INDUSTRIES I | COM | 45774W10 | 3,532 | 230,113 | SH | DEFINED | 1,5 |
| INSULET CORP | COM | 45784P10 | 978 | 44,966 | SH | DEFINED | 1,2 |
| INTEGRA BK CORP | COM | 45814P10 | 11,301 | 623,341 | SH | DEFINED | 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 34,435 | 708,825 | SH | DEFINED | 1,2,6 |
| INTEGRAL SYS INC MD | COM | 45810H10 | 2,631 | 122,443 | SH | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|-------------|----------|-----------|-------------|----|--------------|-----------------------------|
| INTEGRATED DEVICE TE | COM | 45811810 | 52,264 | 3,376,253 | SH | DEFINED | 1,2,5 |
| INTEGRATED ELECTRICA | COM | 45811E30 | 8,023 | 313,268 | SH | DEFINED | 1,2,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 247 | 39,264 | SH | DEFINED | 1,5 |
| INTEGRITY BANCSHARES | COM | 45818G10 | 89 | 19,189 | SH | DEFINED | 1 |
| INTEGRYS ENERGY GROU | COM | 45822P10 | 129,265 | 2,523,233 | SH | DEFINED | 1,2,5,6,10, |
| INTEL CORP | COM | 45814010 | 4,642,413 | 179,520,999 | SH | DEFINED | 1,2,5,6,7,8, 13,14 |
| INTEL CORP | COM | 45814010 | 905 | 35,000 | SH | CALL DEFINED | 16 |
| INTER PARFUMS INC | COM | 45833410 | 2,534 | 107,061 | SH | DEFINED | 1 |
| INTERACTIVE BROKERS | COM | 45841N10 | 15,745 | 599,574 | SH | DEFINED | 1,2 |
| INTERACTIVE DATA COR | COM | 45840J10 | 22,760 | 807,080 | SH | DEFINED | 1,2,5 |
| INTERACTIVE INTELLIG | COM | 45839M10 | 2,530 | 133,142 | SH | DEFINED | 1,5 |
| INTERCONTINENTAL HTL | SPONS ADR | 45857P30 | 319 | 16,083 | SH | DEFINED | 1 |
| INTERCONTINENTALEXCH | COM | 45865V10 | 261,047 | 1,718,542 | SH | DEFINED | 1,2,5,6,7,8, 13,14 |
| INTERDIGITAL INC | COM | 45867G10 | 17,886 | 860,752 | SH | DEFINED | 1,2,5,6 |
| INTERFACE INC | CL A | 45866510 | 13,707 | 759,368 | SH | DEFINED | 1,2,5,6 |
| INTERLEUKIN GENETICS | COM | 45873810 | 18 | 14,900 | SH | DEFINED | 1 |
| INTERLINE BRANDS INC | COM | 45874310 | 10,814 | 470,383 | SH | DEFINED | 1,2 |
| INTERMEC INC | COM | 45878610 | 20,941 | 801,706 | SH | DEFINED | 1,2,5,6 |
| INTERMUNE INC | COM | 45884X10 | 11,143 | 582,504 | SH | DEFINED | 1,2,5,6 |
| INTERNAP NETWORK SVC | COM PAR \$. | 45885A30 | 9,093 | 641,675 | SH | DEFINED | 1,2,5,6 |
| INTERNATIONAL BANCSH | COM | 45904410 | 20,892 | 962,788 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL BUSINE | COM | 45920010 | 7,284,683 | 61,839,417 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| INTERNATIONAL COAL G | COM | 45928H10 | 7,937 | 1,787,599 | SH | DEFINED | 1,2,6 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 140,575 | 2,659,392 | SH | DEFINED | 1,2,5,6,7,8, 13,14 |
| INTERNATIONAL GAME T | COM | 45990210 | 391,441 | 9,082,151 | SH | DEFINED | 1,2,5,6,7,8, 13,14,16 |
| INTERNATIONAL RECTIF | COM | 46025410 | 50,894 | 1,542,725 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL SPEEDW | CL A | 46033520 | 69,246 | 1,509,947 | SH | DEFINED | 1,2,5 |
| INTERNET CAP GROUP I | COM NEW | 46059C20 | 7,083 | 590,242 | SH | DEFINED | 1,2 |
| INTEROIL CORP | COM | 46095110 | 1,286 | 40,712 | SH | DEFINED | 16 |
| INTERPHARM HLDGS INC | COM | 46058810 | 14 | 10,400 | SH | DEFINED | 1 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 132,741 | 12,788,119 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 1,038 | 100,000 | SH | PUT DEFINED | 16 |
| INTERSIL CORP | CL A | 46069S10 | 105,215 | 3,147,319 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14,16 |
| INTERSTATE HOTELS & | COM | 46088S10 | 774 | 170,043 | SH | DEFINED | 1,2,5 |
| INTERVEST BANCSHARES | CL A | 46092710 | 354 | 14,300 | SH | DEFINED | 1,2 |
| INTERVOICE INC NEW | COM | 46114210 | 5,020 | 534,600 | SH | DEFINED | 1,2,5,6 |
| INTERWOVEN INC | COM NEW | 46114T50 | 17,216 | 1,209,805 | SH | DEFINED | 1,2,5,6 |
| INTEVAC INC | COM | 46114810 | 8,628 | 567,659 | SH | DEFINED | 1,2,5 |
| INTL PAPER CO | COM | 46014610 | 924,186 | 25,764,883 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| INTL SECS EXCHANGE H | CL A | 46031W20 | 35,872 | 539,665 | SH | DEFINED | 1,2,5,6,16 |
| INTRICON CORP | COM | 46121H10 | 101 | 10,850 | SH | DEFINED | 1 |
| INTROGEN THERAPEUTIC | COM | 46119F10 | 54 | 12,855 | SH | DEFINED | 1 |
| INTUIT | COM | 46120210 | 315,795 | 10,422,279 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| INTUITIVE SURGICAL I | COM NEW | 46120E60 | 143,404 | 623,497 | SH | DEFINED | 1,2,5,16 |
| INVACARE CORP | COM | 46120310 | 11,556 | 494,272 | SH | DEFINED | 1,2,5 |
| INVENTIV HEALTH INC | COM | 46122E10 | 20,267 | 462,503 | SH | DEFINED | 1,2,6 |
| INVERNESS MED INNOVA | COM | 46126P10 | 39,351 | 711,327 | SH | DEFINED | 1,2,5,6 |
| INVESCO PLC | SPONSORED | 46127U10 | 387 | 14,192 | SH | DEFINED | 1 |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 33,272 | 774,127 | SH | DEFINED | 1,2,5,16 |
| INVESTTOOLS INC | COM | 46145P10 | 9,043 | 747,994 | SH | DEFINED | 1,2,5,6 |
| INVESTORS BANCORP IN | COM | 46146P10 | 10,489 | 740,745 | SH | DEFINED | 1,2,6 |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 8,850 | 819,408 | SH | DEFINED | 1,2,3,5 |
| INVITROGEN CORP | COM | 46185R10 | 123,765 | 1,514,319 | SH | DEFINED | 1,2,5,6,7,8 |

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

| NAME OF ISSUER | CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------|---------|----------|---------------|-------------------|---------------|-----------------------|-----------------|
| IOMEGA CORP | COM NEW | 46203030 | 360 | 68,671 | SH | DEFINED | 12, 13, 14, 16 |
| IONATRON INC | COM | 46207010 | 1,253 | 365,362 | SH | DEFINED | 1, 5 1, 2, 6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|------------|----------|---------------|-------------------|---------------|-----------------------|--------------------------------|
| IOWA TELECOMM SERVIC | COM | 46259420 | 11,389 | 573,742 | SH | DEFINED | 1, 2 |
| IPASS INC | COM | 46261V10 | 4,691 | 1,116,945 | SH | DEFINED | 1, 2, 6 |
| IPC HLDGS LTD | ORD | G4933P10 | 27,098 | 939,264 | SH | DEFINED | 1, 2, 5 |
| IPCS INC | COM NEW | 44980Y30 | 7,881 | 229,176 | SH | DEFINED | 1, 2, 6 |
| IPG PHOTONICS CORP | COM | 44980X10 | 2,493 | 126,828 | SH | DEFINED | 1, 2, 6 |
| IRELAND BK | SPONSORED | 46267Q10 | 916 | 12,145 | SH | DEFINED | 1 |
| IRIS INTL INC | COM | 46270W10 | 309 | 16,115 | SH | DEFINED | 1 |
| IROBOT CORP | COM | 46272610 | 3,851 | 193,721 | SH | DEFINED | 1, 2, 6 |
| IRON MTN INC | COM | 46284610 | 77,258 | 2,534,702 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| IRSA INVERSIONES Y R | GLOBL DEP | 45004720 | 538 | 33,924 | SH | DEFINED | 1, 2, 5 |
| IRVINE SENSORS CORP | COM NEW | 46366450 | 13 | 11,424 | SH | DEFINED | 1 |
| IRWIN FINL CORP | COM | 46411910 | 9,153 | 830,560 | SH | DEFINED | 1, 2 |
| ISHARES INC | MSCI BRAZI | 46428640 | 2,942 | 40,000 | SH | PUT DEFINED | 16 |
| ISHARES INC | MSCI TAIWA | 46428673 | 7,313 | 435,302 | SH | DEFINED | 1 |
| ISHARES INC | MSCI S KOR | 46428677 | 1,360 | 19,988 | SH | DEFINED | 1 |
| ISHARES INC | MSCI MALAY | 46428683 | 2,551 | 214,512 | SH | DEFINED | 1 |
| ISHARES TR | S&P 100 ID | 46428710 | 1,144 | 16,000 | SH | DEFINED | 16 |
| ISHARES TR | FTSE XNHUA | 46428718 | 4,500 | 25,000 | SH | PUT DEFINED | 16 |
| ISHARES TR | RUSSELL 20 | 46428765 | 2,083 | 26,020 | SH | DEFINED | 1 |
| ISHARES TR | RUSSELL 20 | 46428765 | 48,036 | 600,000 | SH | CALL DEFINED | 1 |
| ISHARES TR | RUSSELL 30 | 46428768 | 741 | 8,426 | SH | DEFINED | 1 |
| ISILON SYS INC | COM | 46432L10 | 790 | 102,632 | SH | DEFINED | 1, 2, 6 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 30,321 | 2,025,452 | SH | DEFINED | 1, 2, 5, 6, 7 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 4,882 | 251,016 | SH | DEFINED | 1, 2, 5, 6 |
| ISOLAGEN INC | COM | 46488N10 | 183 | 68,426 | SH | DEFINED | 1, 2, 5 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 181 | 26,200 | SH | DEFINED | 1 |
| ISTAR FINL INC | COM | 45031U10 | 68,534 | 2,016,301 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| ITC HLDGS CORP | COM | 46568510 | 29,031 | 585,890 | SH | DEFINED | 1, 2 |
| I-TRAX INC | COM NEW | 45069D20 | 203 | 52,620 | SH | DEFINED | 1, 5 |
| ITRON INC | COM | 46574110 | 48,129 | 517,130 | SH | DEFINED | 1, 2, 6 |
| ITT CORP NEW | COM | 45091110 | 349,630 | 5,146,923 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 211,025 | 1,734,119 | SH | DEFINED | 1, 2, 5, 6, 7, 8 13, 14, 16 |
| IXIA | COM | 45071R10 | 5,802 | 665,336 | SH | DEFINED | 1, 2, 6 |
| IXYS CORP | COM | 46600W10 | 3,880 | 372,035 | SH | DEFINED | 1, 5, 6 |
| J & J SNACK FOODS CO | COM | 46603210 | 10,983 | 315,432 | SH | DEFINED | 1, 2 |
| J CREW GROUP INC | COM | 46612H40 | 31,852 | 767,528 | SH | DEFINED | 1, 2, 6, 7 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 39,022 | 1,192,237 | SH | DEFINED | 1, 2, 6, 13 |
| JABIL CIRCUIT INC | COM | 46631310 | 128,432 | 5,623,123 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| JACK IN THE BOX INC | COM | 46636710 | 42,909 | 661,767 | SH | DEFINED | 1, 2, 5, 6 |
| JACKSON HEWITT TAX S | COM | 46820210 | 12,466 | 445,852 | SH | DEFINED | 1, 2, 6 |
| JACO ELECTRS INC | COM | 46978310 | 38 | 19,600 | SH | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|-------------|----------|-----------|-------------|----|--------------|-------------------------|
| JACOBS ENGR GROUP | IN COM | 46981410 | 179,325 | 2,372,650 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JAKKS PAC INC | COM | 47012E10 | 18,486 | 692,093 | SH | DEFINED | 1,2 |
| JAMBA INC | COM | 47023A10 | 4,961 | 705,740 | SH | DEFINED | 1,2,6 |
| JAMES HARDIE INDS N | SPONSORED | 47030M10 | 377 | 11,935 | SH | DEFINED | 1 |
| JAMES RIV GROUP INC | COM | 47035910 | 3,228 | 99,615 | SH | DEFINED | 1,16 |
| JAMES RIVER COAL CO | COM NEW | 47035520 | 99 | 15,920 | SH | DEFINED | 1 |
| JANUS CAP GROUP INC | COM | 47102X10 | 172,505 | 6,099,893 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JARDEN CORP | COM | 47110910 | 63,660 | 2,057,539 | SH | DEFINED | 1,2,5,6 |
| JAVELIN PHARMACEUTIC | COM | 47189410 | 2,027 | 403,747 | SH | DEFINED | 1 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 8,547 | 413,693 | SH | DEFINED | 1,2 |
| JDS UNIPHASE CORP | COM PAR \$0 | 46612J50 | 94,933 | 6,345,768 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JEFFERIES GROUP INC | COM | 47231910 | 50,726 | 1,822,715 | SH | DEFINED | 1,2,5 |
| JER INVT TR INC | COM | 46614H30 | 6,028 | 484,203 | SH | DEFINED | 1,2 |
| JETBLUE AWYS CORP | COM | 47714310 | 36,371 | 3,944,817 | SH | DEFINED | 1,2,5,6 |
| JETBLUE AWYS CORP | COM | 47714310 | 2,766 | 300,000 | SH | PUT DEFINED | 16 |
| JO-ANN STORES INC | COM | 47758P30 | 13,109 | 621,278 | SH | DEFINED | 1,2 |
| JOHNSON & JOHNSON | COM | 47816010 | 8,434,449 | 128,378,212 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JOHNSON CTLS INC | COM | 47836610 | 602,768 | 5,103,446 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JONES APPAREL GROUP | COM | 48007410 | 72,308 | 3,422,055 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JONES LANG LASALLE I | COM | 48020Q10 | 78,010 | 759,149 | SH | DEFINED | 1,2,5,6 |
| JONES SODA CO | COM | 48023P10 | 3,896 | 323,048 | SH | DEFINED | 1,2,5,6 |
| JOS A BANK CLOTHIERS | COM | 48083810 | 20,075 | 600,674 | SH | DEFINED | 1,2,5,6 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 9,481 | 1,000,059 | SH | DEFINED | 1,2 |
| JOURNAL REGISTER CO | COM | 48113810 | 149 | 62,124 | SH | DEFINED | 1,5 |
| JOY GLOBAL INC | COM | 48116510 | 124,267 | 2,443,322 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JOY GLOBAL INC | COM | 48116510 | 1,017 | 20,000 | SH | CALL DEFINED | 16 |
| JP MORGAN CHASE & CO | COM | 46625H10 | 5,245,805 | 114,487,225 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JUNIPER NETWORKS INC | COM | 48203R10 | 562,092 | 15,353,498 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| JUPITERMEDIA CORP | COM | 48207D10 | 206 | 32,577 | SH | DEFINED | 1,6 |
| K FED BANCORP | COM | 48246S10 | 170 | 12,900 | SH | DEFINED | 1 |
| K TRON INTL INC | COM | 48273010 | 376 | 3,960 | SH | DEFINED | 1,5 |
| K V PHARMACEUTICAL C | CL A | 48274020 | 14,404 | 503,635 | SH | DEFINED | 1,2,5,6 |
| KADANT INC | COM | 48282T10 | 7,866 | 280,944 | SH | DEFINED | 1,2 |
| KAISER ALUMINUM CORP | COM PAR \$0 | 48300770 | 13,592 | 192,600 | SH | DEFINED | 1,2,6 |
| KAMAN CORP | COM | 48354810 | 20,837 | 602,914 | SH | DEFINED | 1,2 |
| KANSAS CITY LIFE INS | COM | 48483610 | 4,765 | 108,095 | SH | DEFINED | 1,2 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 32,014 | 995,154 | SH | DEFINED | 1,2,5,6 |
| KAYDON CORP | COM | 48658710 | 22,067 | 424,455 | SH | DEFINED | 1,2,5 |
| KAYNE ANDERSON ENERG | COM | 48660Q10 | 2,668 | 104,710 | SH | DEFINED | 1,2 |
| KB HOME | COM | 48666K10 | 71,799 | 2,865,070 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| KBR INC | COM | 48242W10 | 108,697 | 2,803,626 | SH | DEFINED | 1,2,5 |
| KBW INC | COM | 48242310 | 11,973 | 416,005 | SH | DEFINED | 1,2,6 |
| KEARNY FINL CORP | COM | 48716910 | 4,169 | 325,970 | SH | DEFINED | 1,2 |
| KEITHLEY INSTRS INC | COM | 48758410 | 201 | 18,924 | SH | DEFINED | 1 |
| KELLOGG CO | COM | 48783610 | 445,589 | 7,956,942 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| KELLWOOD CO | COM | 48804410 | 11,154 | 654,183 | SH | DEFINED | 1,2,5,16 |
| KELLY SVCS INC | CL A | 48815220 | 9,963 | 502,911 | SH | DEFINED | 1,2,5 |
| KEMET CORP | COM | 48836010 | 14,801 | 2,013,681 | SH | DEFINED | 1,2,5 |
| KENDLE INTERNATIONAL | COM | 48880L10 | 7,246 | 174,474 | SH | DEFINED | 1,6 |
| KENEXA CORP | COM | 48887910 | 9,458 | 307,279 | SH | DEFINED | 1,2,5,6 |
| KENNAMETAL INC | COM | 48917010 | 53,067 | 631,901 | SH | DEFINED | 1,2,5 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|-------------------------|
| KENSEY NASH CORP | COM | 49005710 | 7,913 | 303,056 | SH | DEFINED | 1,2 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 5,862 | 589,750 | SH | DEFINED | 1,2,6 |
| KEY TECHNOLOGY INC | COM | 49314310 | 458 | 15,200 | SH | DEFINED | 1,2 |
| KEYCORP NEW | COM | 49326710 | 369,649 | 11,433,619 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| KEYNOTE SYS INC | COM | 49330810 | 2,579 | 187,853 | SH | DEFINED | 1 |
| KEYSTONE AUTOMOTIVE | COM | 49338N10 | 10,672 | 223,442 | SH | DEFINED | 1,2,6,16 |
| KFORCE INC | COM | 49373210 | 10,709 | 832,715 | SH | DEFINED | 1,2,5,6 |
| KILROY RLTY CORP | COM | 49427F10 | 37,068 | 611,376 | SH | DEFINED | 1,2,3,5 |
| KIMBALL INTL INC | CL B | 49427410 | 6,015 | 528,586 | SH | DEFINED | 1,2,5 |
| KIMBERLY CLARK CORP | COM | 49436810 | 1,021,029 | 14,532,148 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| KIMCO REALTY CORP | COM | 49446R10 | 391,849 | 8,667,309 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 7,255 | 146,870 | SH | DEFINED | 1,2 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 3,577 | 76,516 | SH | DEFINED | 1,2,5 |
| KINDRED HEALTHCARE I | COM | 49458010 | 15,190 | 848,145 | SH | DEFINED | 1,2,5 |
| KINETIC CONCEPTS INC | COM NEW | 49460W20 | 183,715 | 3,264,298 | SH | DEFINED | 1,2,5,12,16 |
| KING PHARMACEUTICALS | COM | 49558210 | 132,360 | 11,293,526 | SH | DEFINED | 1,2,5,6,10, |
| KINROSS GOLD CORP | COM NO PAR | 49690240 | 622 | 41,509 | SH | DEFINED | 1,13 |
| KIRBY CORP | COM | 49726610 | 31,108 | 704,747 | SH | DEFINED | 1,2,5,6 |
| KIRKLANDS INC | COM | 49749810 | 29 | 23,094 | SH | DEFINED | 1 |
| KITE RLTY GROUP TR | COM | 49803T10 | 13,211 | 702,714 | SH | DEFINED | 1,2,3,5 |
| KKR FINANCIAL HLDGS | COM | 48248A30 | 2,509 | 148,911 | SH | DEFINED | 1,2 |
| KLA-TENCOR CORP | COM | 48248010 | 304,313 | 5,455,588 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| KMG AMER CORP | COM | 48256310 | 196 | 33,100 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|----------------------------|
| KNBT BANCORP INC | COM | 48292110 | 7,556 | 456,837 | SH | DEFINED | 1,2 |
| KNIGHT CAPITAL GROUP | CL A | 49900510 | 21,529 | 1,800,071 | SH | DEFINED | 1,2,5,6 |
| KNIGHT TRANSN INC | COM | 49906410 | 17,253 | 1,002,485 | SH | DEFINED | 1,2,5,6 |
| KNIGHTSBRIDGE TANKER | ORD | G5299G10 | 5,912 | 219,765 | SH | DEFINED | 1,5 |
| KNOLL INC | COM NEW | 49890420 | 14,826 | 835,742 | SH | DEFINED | 1,2,6 |
| KNOLOGY INC | COM | 49918380 | 6,555 | 391,793 | SH | DEFINED | 1,2,5,6 |
| KNOT INC | COM | 49918410 | 7,120 | 334,898 | SH | DEFINED | 1,2,5,6 |
| KOHLBERG CAPITAL COR | COM | 50023310 | 2,697 | 179,066 | SH | DEFINED | 1,2 |
| KOHL'S CORP | COM | 50025510 | 500,670 | 8,733,125 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| KONINKLIJKE AHOLD N | SPON ADR 2 | 50046740 | 751 | 50,086 | SH | DEFINED | 1 |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 3,574 | 79,524 | SH | DEFINED | 1,2 |
| KOOKMIN BK NEW | SPONSORED | 50049M10 | 78,608 | 958,757 | SH | DEFINED | 1,2,4,5 |
| KOPIN CORP | COM | 50060010 | 418 | 109,779 | SH | DEFINED | 1,5 |
| KOPPERS HOLDINGS INC | COM | 50060P10 | 9,437 | 244,415 | SH | DEFINED | 1,2 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 2,599 | 112,277 | SH | DEFINED | 1,2 |
| KORN FERRY INTL | COM NEW | 50064320 | 16,891 | 1,023,072 | SH | DEFINED | 1,2,5,6 |
| KOSAN BIOSCIENCES IN | COM | 50064W10 | 2,108 | 420,712 | SH | DEFINED | 1,2,5 |
| KRAFT FOODS INC | CL A | 50075N10 | 2,077,965 | 60,213,402 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| KRISPY KREME DOUGHNU | COM | 50101410 | 3,401 | 850,334 | SH | DEFINED | 1,2,5,6 |
| KROGER CO | COM | 50104410 | 749,577 | 26,282,494 | SH | DEFINED | 1,2,5,6,7,8 |

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

| | | | | | | | |
|----------------------|-------------|----------|---------|-----------|----|---------|-------------------------|
| KRONOS WORLDWIDE INC | COM | 50105F10 | 881 | 46,670 | SH | DEFINED | 12,13,14 1,2 |
| K-SWISS INC | CL A | 48268610 | 17,760 | 775,191 | SH | DEFINED | 1,2,6 |
| KT CORP | SPONSORED | 48268K10 | 526 | 20,994 | SH | DEFINED | 1,2,5 |
| KUBOTA CORP | ADR | 50117320 | 822 | 20,125 | SH | DEFINED | 1 |
| KULICKE & SOFFA INDS | COM | 50124210 | 10,520 | 1,240,530 | SH | DEFINED | 1,2,5,6,7 |
| KVH INDS INC | COM | 48273810 | 136 | 15,900 | SH | DEFINED | 1 |
| KYOCERA CORP | ADR | 50155620 | 1,234 | 13,242 | SH | DEFINED | 1,2 |
| KYPHON INC | COM | 50157710 | 67,412 | 963,035 | SH | DEFINED | 1,2,5,6,16 |
| L-1 IDENTITY SOLUTIO | COM | 50212A10 | 17,507 | 928,732 | SH | DEFINED | 1,2,6 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 344,432 | 3,372,152 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LA Z BOY INC | COM | 50533610 | 12,355 | 1,674,056 | SH | DEFINED | 1,2,5 |
| LABOR READY INC | COM NEW | 50540120 | 27,231 | 1,471,138 | SH | DEFINED | 1,2,5,6 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 281,201 | 3,594,546 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LABRANCHE & CO INC | COM | 50544710 | 7,595 | 1,622,777 | SH | DEFINED | 1,2,5,6 |
| LACLEDE GROUP INC | COM | 50559710 | 13,859 | 429,345 | SH | DEFINED | 1,2,5 |
| LADENBURG THALMAN FI | COM | 50575Q10 | 1,659 | 846,678 | SH | DEFINED | 1 |
| LADISH INC | COM NEW | 50575420 | 11,118 | 200,388 | SH | DEFINED | 1,2 |
| LAFARGE COPPEE S A | SPON ADR N | 50586140 | 856 | 22,099 | SH | DEFINED | 1 |
| LAIDLAW INTL INC | COM | 50730R10 | 24,693 | 701,099 | SH | DEFINED | 1,2,5,16 |
| LAKELAND BANCORP INC | COM | 51163710 | 5,559 | 409,330 | SH | DEFINED | 1,2 |
| LAKELAND FINL CORP | COM | 51165610 | 4,709 | 203,782 | SH | DEFINED | 1,2 |
| LAKELAND INDS INC | COM | 51179510 | 122 | 10,433 | SH | DEFINED | 1 |
| LAKES ENTMNT INC | COM | 51206P10 | 2,712 | 284,583 | SH | DEFINED | 1,5 |
| LAM RESEARCH CORP | COM | 51280710 | 302,268 | 5,675,333 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 67,678 | 1,382,036 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LAMSON & SESSIONS CO | COM | 51369610 | 5,688 | 210,975 | SH | DEFINED | 1,5,16 |
| LAN AIRLINES S A | SPONSORED | 50172310 | 7,257 | 452,128 | SH | DEFINED | 1,5 |
| LANCASTER COLONY COR | COM | 51384710 | 21,600 | 565,877 | SH | DEFINED | 1,2,5 |
| LANCE INC | COM | 51460610 | 11,357 | 493,366 | SH | DEFINED | 1,2 |
| LANDAMERICA FINL GRO | COM | 51493610 | 11,788 | 302,407 | SH | DEFINED | 1,2,5 |
| LANDAUER INC | COM | 51476K10 | 8,227 | 161,450 | SH | DEFINED | 1,2 |
| LANDEC CORP | COM | 51476610 | 3,488 | 225,612 | SH | DEFINED | 1 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 6,387 | 241,399 | SH | DEFINED | 1,2 |
| LANDSTAR SYS INC | COM | 51509810 | 49,138 | 1,170,786 | SH | DEFINED | 1,2,5,6,7 |
| LAS VEGAS SANDS CORP | COM | 51783410 | 182,697 | 1,369,336 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 48,495 | 1,152,458 | SH | DEFINED | 1,2,3,5 |
| LASERCARD CORP | COM | 51807U10 | 169 | 15,216 | SH | DEFINED | 1,5 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 11,550 | 2,572,391 | SH | DEFINED | 1,2,5 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 151,214 | 3,561,323 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LAWSON PRODS INC | COM | 52077610 | 3,518 | 101,073 | SH | DEFINED | 1,2 |
| LAWSON SOFTWARE INC | COM | 52078P10 | 19,878 | 1,985,800 | SH | DEFINED | 1,2,6 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 9,794 | 176,534 | SH | DEFINED | 1,2,6 |
| LAZARD LTD | SHS A | G5405010 | 18,683 | 440,630 | SH | DEFINED | 1,2,5 |
| LCA-VISION INC | COM PAR \$. | 50180330 | 8,758 | 298,002 | SH | DEFINED | 1,2,6 |
| LCC INTERNATIONAL IN | CL A | 50181010 | 40 | 11,500 | SH | DEFINED | 1 |
| LEAP WIRELESS INTL I | COM NEW | 52186330 | 35,576 | 437,217 | SH | DEFINED | 1,2,5,16 |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 4,916 | 595,890 | SH | DEFINED | 1,2,5,6 |
| LEAR CORP | COM | 52186510 | 101,420 | 3,159,500 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LEARNING TREE INTL I | COM | 52201510 | 346 | 19,475 | SH | DEFINED | 1,2 |
| LECG CORP | COM | 52323410 | 5,026 | 337,324 | SH | DEFINED | 1,2,6 |
| LECROY CORP | COM | 52324W10 | 148 | 19,900 | SH | DEFINED | 1 |
| LEE ENTERPRISES INC | COM | 52376810 | 15,483 | 994,390 | SH | DEFINED | 1,2 |
| LEGG MASON INC | COM | 52490110 | 302,495 | 3,588,740 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|-------------|----------------------------|
| LEGETT & PLATT INC | COM | 52466010 | 119,671 | 6,245,895 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 973,891 | 15,776,624 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LENNAR CORP | CL A | 52605710 | 99,628 | 4,398,586 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LENNOX INTL INC | COM | 52610710 | 19,207 | 568,241 | SH | DEFINED | 1,2,5 |
| LENOX GROUP INC | COM | 52626210 | 109 | 22,679 | SH | DEFINED | 1,5 |
| LEUCADIA NATL CORP | COM | 52728810 | 217,309 | 4,506,615 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 86,557 | 18,614,370 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 930 | 200,000 | SH | PUT DEFINED | 16 |
| LEVITT CORP | CL A | 52742P10 | 112 | 55,766 | SH | DEFINED | 1,5 |
| LEXICON PHARMACEUTIC | COM | 52887210 | 204 | 58,992 | SH | DEFINED | 1,2,5 |
| LEXINGTON REALTY TRU | COM | 52904310 | 22,738 | 1,136,324 | SH | DEFINED | 1,2,3,5 |
| LEXMARK INTL NEW | CL A | 52977110 | 133,276 | 3,209,150 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LG PHILIP LCD CO LTD | SPONS ADR | 50186V10 | 292 | 12,180 | SH | DEFINED | 1,2 |
| LHC GROUP INC | COM | 50187A10 | 3,535 | 164,654 | SH | DEFINED | 1,2 |
| LIBBEY INC | COM | 52989810 | 3,111 | 177,560 | SH | DEFINED | 1 |
| LIBERTY GLOBAL INC | COM SER A | 53055510 | 155,780 | 3,797,668 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LIBERTY GLOBAL INC | COM SER C | 53055530 | 39,415 | 1,019,519 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LIBERTY MEDIA HLDG C | INT COM SE | 53071M10 | 175,131 | 9,116,639 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LIBERTY MEDIA HLDG C | CAP COM SE | 53071M30 | 196,468 | 1,573,885 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 106,427 | 2,646,775 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| LIFE TIME FITNESS IN | COM | 53217R20 | 42,740 | 696,778 | SH | DEFINED | 1,2,6 |
| LIFECCELL CORP | COM | 53192710 | 23,725 | 631,498 | SH | DEFINED | 1,2,6 |
| LIFECORE BIOMEDICAL | COM | 53218710 | 161 | 12,475 | SH | DEFINED | 1 |
| LIFEPOINT HOSPITALS | NOTE 3.50 | 53219LAH | 1,335 | 1,500,000 | SH | DEFINED | 16 |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 29,673 | 988,765 | SH | DEFINED | 1,2,5 |
| LIFEPOINT HOSPITALS | COM | 53219L10 | 4,802 | 160,000 | SH | PUT DEFINED | 16 |
| LIFETIME BRANDS INC | COM | 53222Q10 | 3,020 | 148,844 | SH | DEFINED | 1 |
| LIFEWAY FOODS INC | COM | 53191410 | 200 | 11,900 | SH | DEFINED | 1 |
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 6,464 | 1,210,515 | SH | DEFINED | 1,2,6 |
| LILLY ELI & CO | COM | 53245710 | 1,591,801 | 27,960,673 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LIMELIGHT NETWORKS I | COM | 53261M10 | 173 | 19,532 | SH | DEFINED | 1,2 |
| LIMITED BRANDS INC | COM | 53271610 | 216,935 | 9,477,294 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LIN TV CORP | CL A | 53277410 | 13,285 | 1,021,113 | SH | DEFINED | 1,2,6 |
| LINCARE HLDGS INC | COM | 53279110 | 76,693 | 2,092,569 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LINCOLN EDL SVCS COR | COM | 53353510 | 507 | 38,918 | SH | DEFINED | 1,2 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 50,146 | 646,126 | SH | DEFINED | 1,2,5 |
| LINCOLN NATL CORP IN | COM | 53418710 | 598,727 | 9,075,745 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LINDSAY CORP | COM | 53555510 | 7,283 | 166,355 | SH | DEFINED | 1,2,5 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 237,704 | 6,793,495 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| LINN ENERGY LLC | UNIT LTD L | 53602010 | 1,542 | 48,360 | SH | DEFINED | 1,2 |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 3,282 | 822,616 | SH | DEFINED | 1,2,6 |
| LIONS GATE ENTMNT CO | COM NEW | 53591920 | 219 | 21,235 | SH | DEFINED | 1,2,6 |

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|-------------------------|
| LIQUIDITY SERVICES I | COM | 53635B10 | 1,329 | 120,883 | SH | | DEFINED | 1,6 |
| LITHIA MTRS INC | CL A | 53679710 | 4,280 | 250,899 | SH | | DEFINED | 1,2,5 |
| LITTELFUSE INC | COM | 53700810 | 21,221 | 594,592 | SH | | DEFINED | 1,2,6 |
| LIVE NATION INC | COM | 53803410 | 22,820 | 1,073,876 | SH | | DEFINED | 1,2,5,6 |
| LIVEPERSON INC | COM | 53814610 | 2,121 | 344,389 | SH | | DEFINED | 1 |
| LIZ CLAIBORNE INC | COM | 53932010 | 121,330 | 3,534,225 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| LKQ CORP | COM | 50188920 | 29,197 | 838,755 | SH | | DEFINED | 1,2,6 |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 2,774 | 62,401 | SH | | DEFINED | 1 |
| LMI AEROSPACE INC | COM | 50207910 | 216 | 9,348 | SH | | DEFINED | 1,5 |
| LOCKHEED MARTIN CORP | COM | 53983010 | 8,396,518 | 77,394,392 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| LODGENET ENTMT CORP | COM | 54021110 | 22,323 | 880,239 | SH | | DEFINED | 1,2,6 |
| LODGIAN INC | COM PAR \$. | 54021P40 | 4,141 | 350,899 | SH | | DEFINED | 1,2 |
| LOEWS CORP | COM | 54042410 | 497,311 | 10,285,647 | SH | | DEFINED | 1,2,5,6,8,12,13,14 |
| LOEWS CORP | CAROLNA GP | 54042420 | 228,175 | 2,774,842 | SH | | DEFINED | 1,2,5,7,8,12,13,14 |
| LOGILITY INC | COM | 54140Y10 | 554 | 47,200 | SH | | DEFINED | 1,2 |
| LOGITECH INTL S A | SHS | H5043023 | 470 | 15,920 | SH | | DEFINED | 1,5 |
| LO-JACK CORP | COM | 53945110 | 6,043 | 318,704 | SH | | DEFINED | 1,2 |
| LONGS DRUG STORES CO | COM | 54316210 | 27,636 | 556,394 | SH | | DEFINED | 1,2,5 |
| LOOKSMART LTD | COM NEW | 54344250 | 59 | 20,872 | SH | | DEFINED | 1,2 |
| LOOPNET INC | COM | 54352430 | 7,370 | 358,802 | SH | | DEFINED | 1,2,6 |
| LORAL SPACE & COMMUN | COM | 54388110 | 6,783 | 170,651 | SH | | DEFINED | 1,2 |
| LOUISIANA PAC CORP | COM | 54634710 | 39,810 | 2,345,894 | SH | | DEFINED | 1,2,5,12 |
| LOWES COS INC | COM | 54866110 | 2,910,824 | 103,883,787 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| LSB INDS INC | COM | 50216010 | 3,636 | 153,760 | SH | | DEFINED | 1 |
| LSI CORPORATION | COM | 50216110 | 165,049 | 22,243,865 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| LSI INDS INC | COM | 50216C10 | 6,976 | 339,941 | SH | | DEFINED | 1,2 |
| LTC PPTYS INC | COM | 50217510 | 10,932 | 461,851 | SH | | DEFINED | 1,2,3,5 |
| LTX CORP | COM | 50239210 | 2,869 | 803,581 | SH | | DEFINED | 1,2,5 |
| LUBRIZOL CORP | COM | 54927110 | 208,054 | 3,197,880 | SH | | DEFINED | 1,2,5 |
| LUBYS INC | COM | 54928210 | 350 | 31,764 | SH | | DEFINED | 1 |
| LUFKIN INDS INC | COM | 54976410 | 11,030 | 200,466 | SH | | DEFINED | 1,2,6 |
| LULULEMON ATHLETICA | COM | 55002110 | 551 | 13,100 | SH | | DEFINED | 1 |
| LUMINENT MTG CAP INC | COM | 55027830 | 1,422 | 851,663 | SH | | DEFINED | 1,2 |
| LUMINEX CORP DEL | COM | 55027E10 | 6,866 | 455,294 | SH | | DEFINED | 1,2,5,6 |
| LUXOTTICA GROUP S P | SPONSORED | 55068R20 | 1,093 | 32,259 | SH | | DEFINED | 1 |
| LYDALL INC DEL | COM | 55081910 | 371 | 39,935 | SH | | DEFINED | 1 |
| LYONDELL CHEMICAL CO | COM | 55207810 | 200,104 | 4,317,245 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| M & F WORLDWIDE CORP | COM | 55254110 | 10,312 | 205,462 | SH | | DEFINED | 1,2,5,6 |
| M & T BK CORP | COM | 55261F10 | 210,736 | 2,037,085 | SH | | DEFINED | 1,2,5,6,7,8,12,13,14 |
| M D C HLDGS INC | COM | 55267610 | 29,924 | 730,918 | SH | | DEFINED | 1,2,5 |
| M/I HOMES INC | COM | 55305B10 | 2,799 | 201,522 | SH | | DEFINED | 1,2 |
| MACATAWA BK CORP | COM | 55422510 | 3,624 | 267,881 | SH | | DEFINED | 1,2 |
| MACERICH CO | COM | 55438210 | 178,618 | 2,039,488 | SH | | DEFINED | 1,2,3,5,6,7,12,13,14 |
| MAC-GRAY CORP | COM | 55415310 | 135 | 10,500 | SH | | DEFINED | 1 |
| MACK CALI RLTY CORP | COM | 55448910 | 69,500 | 1,690,987 | SH | | DEFINED | 1,2,3,5 |

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

| | | | | | | |
|---------------------------------|---------------------|-----------|------------|----|--------------|-------------------------|
| MACQUARIE INFRASTR C MEMBERSHIP | 55608B10 | 1,865 | 48,323 | SH | DEFINED | 1,2 |
| MACROVISION CORP | COM 55590410 | 35,973 | 1,460,536 | SH | DEFINED | 1,2,5,6,8 |
| MACYS INC | COM 55616P10 | 483,396 | 14,956,559 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| MADDEN STEVEN LTD | COM 55626910 | 6,931 | 365,742 | SH | DEFINED | 1,2,5,6 |
| MADECO SA | SPONS ADR 55630420 | 424 | 34,559 | SH | DEFINED | 1,5 |
| MAGELLAN HEALTH SVCS | COM NEW 55907920 | 25,848 | 636,955 | SH | DEFINED | 1,2,6 |
| MAGELLAN MIDSTREAM H | COM LP INT 55907R10 | 848 | 32,131 | SH | DEFINED | 1,2 |
| MAGELLAN MIDSTREAM P | COM UNIT R 55908010 | 2,980 | 74,456 | SH | DEFINED | 1,2 |
| MAGMA DESIGN AUTOMAT | COM 55918110 | 9,521 | 676,665 | SH | DEFINED | 1,2 |
| MAGNA ENTMT CORP | CL A 55921110 | 1,372 | 604,335 | SH | DEFINED | 1,5,6 |
| MAGNETEK INC | COM 55942410 | 294 | 61,306 | SH | DEFINED | 1,5 |
| MAGUIRE PPTYS INC | COM 55977510 | 24,347 | 942,603 | SH | DEFINED | 1,2,3,5 |
| MAGYAR TELEKOM TELEC | SPONSORED 55977610 | 276 | 9,853 | SH | DEFINED | 1 |
| MAIDENFORM BRANDS IN | COM 56030510 | 9,604 | 604,780 | SH | DEFINED | 1,2 |
| MAINSOURCE FINANCIAL | COM 56062Y10 | 6,213 | 352,422 | SH | DEFINED | 1,2 |
| MAJESCO ENTERTAINMEN | COM NEW 56069020 | 27 | 20,100 | SH | DEFINED | 1 |
| MAKITA CORP | ADR NEW 56087730 | 286 | 6,579 | SH | DEFINED | 1 |
| MANAGEMENT NETWORK G | COM 56169310 | 37 | 16,180 | SH | DEFINED | 1 |
| MANHATTAN ASSOCS INC | COM 56275010 | 23,078 | 841,958 | SH | DEFINED | 1,2,5,6 |
| MANITOWOC INC | COM 56357110 | 75,311 | 1,700,799 | SH | DEFINED | 1,2,5,6,16 |
| MANNATECH INC | COM 56377110 | 3,844 | 474,603 | SH | DEFINED | 1,2,6 |
| MANNKIND CORP | COM 56400P20 | 6,832 | 705,765 | SH | DEFINED | 1,2,6 |
| MANOR CARE INC NEW | COM 56405510 | 114,447 | 1,777,124 | SH | DEFINED | 1,2,5,6,10,12,13,14,16 |
| MANPOWER INC | COM 56418H10 | 112,001 | 1,740,495 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| MANTECH INTL CORP | CL A 56456310 | 20,990 | 583,382 | SH | DEFINED | 1,2,6 |
| MANULIFE FINL CORP | COM 56501R10 | 9,046 | 219,240 | SH | DEFINED | 1,13 |
| MARATHON ACQUISITION | COM 56575610 | 2,821 | 357,556 | SH | DEFINED | 1 |
| MARATHON OIL CORP | COM 56584910 | 1,484,055 | 26,026,915 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| MARCHEX INC | CL B 56624R10 | 3,465 | 364,398 | SH | DEFINED | 1,2,6 |
| MARCUS CORP | COM 56633010 | 6,012 | 313,139 | SH | DEFINED | 1,2 |
| MARINE PRODS CORP | COM 56842710 | 1,444 | 170,242 | SH | DEFINED | 1,2 |
| MARINEMAX INC | COM 56790810 | 3,719 | 255,460 | SH | DEFINED | 1,2 |
| MARINER ENERGY INC | COM 56845T30 | 41,282 | 1,993,319 | SH | DEFINED | 1,2,5 |
| MARKEL CORP | COM 57053510 | 71,919 | 148,592 | SH | DEFINED | 1,2,5,12 |
| MARKETAXESS HLDGS IN | COM 57060D10 | 6,416 | 427,733 | SH | DEFINED | 1,2,6 |
| MARKWEST ENERGY PART | UNIT LTD P 57075910 | 1,242 | 40,482 | SH | DEFINED | 1,2 |
| MARKWEST HYDROCARBON | COM 57076210 | 9,706 | 166,962 | SH | DEFINED | 1,2,5,6 |
| MARRIOTT INTL INC NE | CL A 57190320 | 452,537 | 10,410,320 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| MARSH & MCLENNAN COS | COM 57174810 | 369,891 | 14,505,523 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| MARSHALL & ILSLEY CO | COM 57183410 | 289,977 | 6,625,028 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| MARTEK BIOSCIENCES C | COM 57290110 | 22,284 | 767,630 | SH | DEFINED | 1,2,5,6 |
| MARTEN TRANS LTD | COM 57307510 | 3,364 | 218,329 | SH | DEFINED | 1 |
| MARTHA STEWART LIVIN | CL A 57308310 | 4,160 | 357,119 | SH | DEFINED | 1,2,6 |
| MARTIN MARIETTA MATL | COM 57328410 | 157,189 | 1,177,002 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| MARTIN MIDSTREAM PRT | UNIT L P I 57333110 | 305 | 8,346 | SH | DEFINED | 1 |
| MARVEL ENTERTAINMENT | COM 57383T10 | 27,143 | 1,157,965 | SH | DEFINED | 1,2,5,6 |
| MARVELL TECHNOLOGY G | ORD G5876H10 | 98,494 | 6,016,746 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| MARVELL TECHNOLOGY G | ORD G5876H10 | 491 | 30,000 | SH | CALL DEFINED | 16 |
| MARVELL TECHNOLOGY G | ORD G5876H10 | 327 | 20,000 | SH | PUT DEFINED | 16 |
| MASCO CORP | COM 57459910 | 242,350 | 10,459,658 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| MASIMO CORP | COM 57479510 | 531 | 20,712 | SH | DEFINED | 1,2 |
| MASISA S A NEW | SPONSORED 57480010 | 1,091 | 89,369 | SH | DEFINED | 1,5 |

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

| | | | | | | | |
|----------------------|---------|----------|---------|------------|----|-------------|----------------------------|
| MASSEY ENERGY CORP | COM | 57620610 | 44,912 | 2,058,299 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| MASSEY ENERGY CORP | COM | 57620610 | 7,637 | 350,000 | SH | PUT DEFINED | 16 |
| MASTEC INC | COM | 57632310 | 8,272 | 587,924 | SH | DEFINED | 1,2,5 |
| MASTERCARD INC | CL A | 57636Q10 | 168,880 | 1,141,310 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| MATERIAL SCIENCES CO | COM | 57667410 | 243 | 22,858 | SH | DEFINED | 1 |
| MATRIA HEALTHCARE IN | COM NEW | 57681720 | 7,891 | 301,644 | SH | DEFINED | 1,2,5 |
| MATRIX SVC CO | COM | 57685310 | 7,047 | 336,350 | SH | DEFINED | 1,2,5,6 |
| MATRIX INITIATIVES | COM | 57685L10 | 234 | 11,824 | SH | DEFINED | 1 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 2,395 | 129,094 | SH | DEFINED | 1 |
| MATTEL INC | COM | 57708110 | 305,311 | 13,014,116 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MATTHEWS INTL CORP | CL A | 57712810 | 33,791 | 771,492 | SH | DEFINED | 1,2,5,6 |
| MATTSON TECHNOLOGY I | COM | 57722310 | 6,053 | 699,819 | SH | DEFINED | 1,2,6 |
| MAUI LD & PINEAPPLE | COM | 57734510 | 1,641 | 53,902 | SH | DEFINED | 1 |
| MAX CAPITAL GROUP LT | SHS | G6052F10 | 27,622 | 985,101 | SH | DEFINED | 1,2,5 |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 123,026 | 4,191,675 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MAXIMUS INC | COM | 57793310 | 14,337 | 328,975 | SH | DEFINED | 1,2,5 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 156 | 13,415 | SH | DEFINED | 1 |
| MAXYGEN INC | COM | 57777610 | 3,187 | 468,047 | SH | DEFINED | 1,2 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------------------|
| MB FINANCIAL INC NEW | COM | 55264U10 | 19,134 | 553,811 | SH | DEFINED | 1,2 |
| MBIA INC | COM | 55262C10 | 243,257 | 3,984,557 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MBT FINL CORP | COM | 57887710 | 398 | 33,317 | SH | DEFINED | 1 |
| MCAFEE INC | COM | 57906410 | 183,408 | 5,259,759 | SH | DEFINED | 1,2,5,7,8,1 |
| MCCLATCHY CO | CL A | 57948910 | 18,282 | 915,022 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 134,701 | 3,744,813 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MCCORMICK & SCHMICKS | COM | 57979310 | 3,003 | 159,504 | SH | DEFINED | 1 |
| MCDERMOTT INTL INC | COM | 58003710 | 279,850 | 5,174,746 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MCDONALDS CORP | COM | 58013510 | 2,232,095 | 40,978,428 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MCDONALDS CORP | COM | 58013510 | 1,089 | 20,000 | SH | PUT DEFINED | 16 |
| MCG CAPITAL CORP | COM | 58047P10 | 17,836 | 1,239,483 | SH | DEFINED | 1,2 |
| MCGRATH RENTCORP | COM | 58058910 | 10,435 | 313,943 | SH | DEFINED | 1,2 |
| MCGRAW HILL COS INC | COM | 58064510 | 655,821 | 12,881,962 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MCKESSON CORP | COM | 58155Q10 | 781,545 | 13,293,841 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MCMORAN EXPLORATION | COM | 58241110 | 6,261 | 465,468 | SH | DEFINED | 1,2,6 |
| MDU RES GROUP INC | COM | 55269010 | 129,106 | 4,637,422 | SH | DEFINED | 1,2,5,12 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 3,726 | 413,547 | SH | DEFINED | 1 |
| MEADWESTVACO CORP | COM | 58333410 | 160,750 | 5,443,606 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MEASUREMENT SPECIALT | COM | 58342110 | 5,681 | 203,620 | SH | DEFINED | 1,2 |

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

| | | | | | | | |
|--------------------------|-----------|----------|-----------|------------|----|---------|----------------------------|
| MECHANICAL TECHNOLOG COM | | 58353810 | 43 | 37,856 | SH | DEFINED | 1,2 |
| MECHEL OAO | SPONSORED | 58384010 | 8,265 | 162,053 | SH | DEFINED | 1,2,5,7 |
| MEDALLION FINL CORP | COM | 58392810 | 284 | 26,058 | SH | DEFINED | 1 |
| MEDAREX INC | COM | 58391610 | 33,893 | 2,393,578 | SH | DEFINED | 1,2,5,6 |
| MEDCATH CORP | COM | 58404W10 | 15,487 | 563,995 | SH | DEFINED | 1,2,6 |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 707,003 | 7,821,696 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MEDIA GEN INC | CL A | 58440410 | 13,617 | 494,992 | SH | DEFINED | 1,2 |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 6,109 | 866,535 | SH | DEFINED | 1,2,5,6 |
| MEDICAL ACTION INDS | COM | 58449L10 | 4,339 | 183,382 | SH | DEFINED | 1 |
| MEDICAL PPTYS TRUST | COM | 58463J30 | 14,216 | 1,067,244 | SH | DEFINED | 1,2,3 |
| MEDICAL STAFFING NET | COM | 58463F10 | 182 | 35,600 | SH | DEFINED | 1,2 |
| MEDICINES CO | COM | 58468810 | 13,259 | 744,469 | SH | DEFINED | 1,2,5,6 |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 49,586 | 1,625,237 | SH | DEFINED | 1,2,5,6 |
| MEDIFAST INC | COM | 58470H10 | 116 | 20,700 | SH | DEFINED | 1,5 |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 4,759 | 366,070 | SH | DEFINED | 1,2,5,6 |
| MEDIVATION INC | COM | 58501N10 | 4,916 | 245,167 | SH | DEFINED | 1,2,6 |
| MEDTRONIC INC | COM | 58505510 | 1,859,433 | 32,962,821 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MEMC ELECTR MATLS IN | COM | 55271510 | 443,636 | 7,537,144 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MEMORY PHARMACEUTICA | COM | 58606R40 | 185 | 104,131 | SH | DEFINED | 1 |
| MENS WEARHOUSE INC | COM | 58711810 | 51,197 | 1,013,398 | SH | DEFINED | 1,2,5 |
| MENTOR CORP MINN | COM | 58718810 | 39,564 | 859,152 | SH | DEFINED | 1,2,5,6 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 30,799 | 2,039,649 | SH | DEFINED | 1,2,5,6 |
| MERCADOLIBRE INC | COM | 58733R10 | 297 | 8,200 | SH | DEFINED | 1 |
| MERCANTILE BANK CORP | COM | 58737610 | 266 | 12,378 | SH | DEFINED | 1,5 |
| MERCER INTL INC | COM | 58805610 | 4,175 | 441,844 | SH | DEFINED | 1 |
| MERCK & CO INC | COM | 58933110 | 3,661,796 | 70,841,475 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MERCURY COMPUTER SYS | COM | 58937810 | 3,481 | 338,632 | SH | DEFINED | 1,2,5 |
| MERCURY GENL CORP NE | COM | 58940010 | 49,242 | 913,075 | SH | DEFINED | 1,2,5,12 |
| MEREDITH CORP | COM | 58943310 | 53,142 | 927,437 | SH | DEFINED | 1,2,5,6,10, |
| MERGE TECHNOLOGIES I | COM | 58998110 | 188 | 42,700 | SH | DEFINED | 1,5 |
| MERIDIAN BIOSCIENCE | COM | 58958410 | 16,370 | 539,916 | SH | DEFINED | 1,2,6 |
| MERIDIAN GOLD INC | COM | 58997510 | 5,018 | 151,596 | SH | DEFINED | 1,2,16 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 3,275 | 1,320,435 | SH | DEFINED | 1,2,5 |
| MERIT MED SYS INC | COM | 58988910 | 8,731 | 672,660 | SH | DEFINED | 1,2,6 |
| MERITAGE HOMES CORP | COM | 59001A10 | 8,950 | 633,885 | SH | DEFINED | 1,2,5 |
| MERIX CORP | COM | 59004910 | 226 | 39,923 | SH | DEFINED | 1,5 |
| MERRILL LYNCH & CO I | COM | 59018810 | 5,532,821 | 77,620,948 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| MERUELO MADDUX PROPE | COM | 59047310 | 3,639 | 615,716 | SH | DEFINED | 1,2 |
| MESA AIR GROUP INC | COM | 59047910 | 132 | 29,646 | SH | DEFINED | 1 |
| MET PRO CORP | COM | 59087630 | 180 | 11,148 | SH | DEFINED | 1 |
| METABASIS THERAPEUTI | COM | 59101M10 | 38 | 12,900 | SH | DEFINED | 1 |
| METABOLIX INC | COM | 59101880 | 3,729 | 153,701 | SH | DEFINED | 1 |
| METAL MGMT INC | COM NEW | 59109720 | 20,447 | 377,245 | SH | DEFINED | 1,2 |
| METALLINE MINING INC | COM | 59125710 | 72 | 24,965 | SH | DEFINED | 1,2 |
| METHODE ELECTRS INC | COM | 59152020 | 30,863 | 2,050,693 | SH | DEFINED | 1,2 |
| METLIFE INC | COM | 59156R10 | 1,604,326 | 23,007,688 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| METROCORP BANCSHARES | COM | 59165010 | 191 | 11,849 | SH | DEFINED | 1 |
| METROPCS COMMUNICATI | COM | 59170810 | 13,347 | 489,269 | SH | DEFINED | 1,2,5,16 |
| METROPOLITAN HEALTH | COM | 59214210 | 51 | 22,000 | SH | DEFINED | 1,5 |
| METSO CORP | SPONSORED | 59267110 | 733 | 10,684 | SH | DEFINED | 1 |
| METTLER TOLEDO INTER | COM | 59268810 | 42,895 | 420,540 | SH | DEFINED | 1,2,5,6 |
| MF GLOBAL LTD | SHS | G6064210 | 4,513 | 155,605 | SH | DEFINED | 1,2 |
| MFA MTG INVTS INC | COM | 55272X10 | 13,655 | 1,696,318 | SH | DEFINED | 1,2 |
| MGE ENERGY INC | COM | 55277P10 | 11,681 | 349,317 | SH | DEFINED | 1,2 |
| MGI PHARMA INC | COM | 55288010 | 35,531 | 1,278,997 | SH | DEFINED | 1,2,5,6 |
| MGIC INVT CORP WIS | COM | 55284810 | 78,564 | 2,431,565 | SH | DEFINED | 1,2,5,6,7,8 |

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

| | | | | | | | |
|---------------------------|-----------|----------|-----------|-------------|----|-------------|-------------------------------------|
| MGM MIRAGE | COM | 55295310 | 137,218 | 1,534,188 | SH | DEFINED | 12,13,14 1,2,5,6,7,8 12,13,14 |
| MGP INGREDIENTS INC | COM | 55302G10 | 2,865 | 278,940 | SH | DEFINED | 1 |
| MICREL INC | COM | 59479310 | 24,126 | 2,233,893 | SH | DEFINED | 1,2,5,6 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 227,166 | 6,254,566 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MICRON TECHNOLOGY IN NOTE | 1.87 | 595112AH | 974 | 1,000,000 | SH | DEFINED | 16 |
| MICRON TECHNOLOGY IN COM | | 59511210 | 257,913 | 23,235,437 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| MICRON TECHNOLOGY IN COM | | 59511210 | 777 | 70,000 | SH | PUT DEFINED | 16 |
| MICROS SYS INC | COM | 59490110 | 59,729 | 917,919 | SH | DEFINED | 1,2,6 |
| MICROSEMI CORP | COM | 59513710 | 31,034 | 1,113,133 | SH | DEFINED | 1,2,5,6 |
| MICROSOFT CORP | COM | 59491810 | 7,559,296 | 256,595,233 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 17,407 | 219,403 | SH | DEFINED | 1,2,5,6 |
| MICROTEK MEDICAL HLD | COM | 59515B10 | 263 | 42,533 | SH | DEFINED | 1,5 |
| MICROTUNE INC DEL | COM | 59514P10 | 4,140 | 687,742 | SH | DEFINED | 1,2,5 |
| MICROVISION INC DEL | COM | 59496010 | 144 | 31,010 | SH | DEFINED | 1 |
| MICRUS ENDOVASCULAR | COM | 59518V10 | 2,975 | 162,850 | SH | DEFINED | 1,5 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 31,447 | 630,824 | SH | DEFINED | 1,2,3 |
| MIDAS GROUP INC | COM | 59562610 | 6,785 | 359,591 | SH | DEFINED | 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 22,720 | 352,032 | SH | DEFINED | 1,2,6 |
| MIDDLESEX WATER CO | COM | 59668010 | 275 | 14,531 | SH | DEFINED | 1,2,5 |
| MIDLAND CO | COM | 59748610 | 13,602 | 247,490 | SH | DEFINED | 1,2 |
| MIDWAY GAMES INC | COM | 59814810 | 1,449 | 332,316 | SH | DEFINED | 1,2 |
| MIDWEST AIR GROUP IN | COM | 59791110 | 4,457 | 270,946 | SH | DEFINED | 1,2,5 |
| MIDWEST BANC HOLDING | COM | 59825110 | 4,112 | 278,376 | SH | DEFINED | 1,2 |
| MILLENNIUM CELL INC | COM | 60038B10 | 9 | 14,948 | SH | DEFINED | 1 |
| MILLENNIUM PHARMACEU | COM | 59990210 | 78,420 | 7,726,071 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MILLER HERMAN INC | COM | 60054410 | 37,204 | 1,370,804 | SH | DEFINED | 1,2,5,6 |
| MILLER INDS INC TENN | COM NEW | 60055120 | 2,314 | 135,148 | SH | DEFINED | 1 |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 1,500 | 17,877 | SH | DEFINED | 1,5 |
| MILLIPORE CORP | COM | 60107310 | 125,601 | 1,657,007 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MINDSPEED TECHNOLOGI | COM | 60268210 | 223 | 129,045 | SH | DEFINED | 1,5 |
| MINE SAFETY APPLIANC | COM | 60272010 | 35,273 | 748,732 | SH | DEFINED | 1,2,5,6 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 30,185 | 450,525 | SH | DEFINED | 1,2,5 |
| MINRAD INTL INC | COM | 60443P10 | 1,887 | 393,900 | SH | DEFINED | 1 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 5,971 | 755,815 | SH | DEFINED | 1,2 |
| MIRANT CORP NEW | COM | 60467R10 | 132,952 | 3,268,245 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| MISSION WEST PPTYS I | COM | 60520310 | 2,462 | 202,641 | SH | DEFINED | 1,3,5 |
| MITSUBISHI UFJ FINL | SPONSORED | 60682210 | 4,221 | 464,906 | SH | DEFINED | 1,2 |
| MITSUI & CO LTD | ADR | 60682720 | 2,375 | 4,886 | SH | DEFINED | 1,2 |
| MIVA INC | COM | 55311R10 | 197 | 41,776 | SH | DEFINED | 1,5 |
| MIZUHO FINL GROUP IN | SPONSORED | 60687Y10 | 729 | 64,311 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|--------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------|
| MKS INSTRUMENT INC | COM | 55306N10 | 33,274 | 1,749,443 | SH | DEFINED | 1,2,5,6 |

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

| | | | | | | | |
|----------------------|-----------|----------|-----------|-------------|----|---------|----------------------------|
| MOBILE MINI INC | COM | 60740F10 | 14,418 | 596,759 | SH | DEFINED | 1,2,5,6 |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 139,133 | 2,007,408 | SH | DEFINED | 1,2,4,5,7 |
| MOBILITY ELECTRONICS | COM | 60741U10 | 156 | 44,326 | SH | DEFINED | 1,5 |
| MOCON INC | COM | 60749410 | 123 | 10,400 | SH | DEFINED | 1 |
| MODINE MFG CO | COM | 60782810 | 20,144 | 756,728 | SH | DEFINED | 1,2,5 |
| MODTECH HLDGS INC | COM | 60783C10 | 47 | 25,467 | SH | DEFINED | 1,5 |
| MOHAWK INDS INC | COM | 60819010 | 89,771 | 1,104,198 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MOLDFLOW CORP | COM | 60850710 | 231 | 12,000 | SH | DEFINED | 1 |
| MOLECULAR INSIGHT PH | COM | 60852M10 | 252 | 37,187 | SH | DEFINED | 1 |
| MOLEX INC | COM | 60855410 | 86,241 | 3,202,427 | SH | DEFINED | 1,2,5,6,10, |
| MOLEX INC | CL A | 60855420 | 2,785 | 109,835 | SH | DEFINED | 1,2,5,12 |
| MOLINA HEALTHCARE IN | COM | 60855R10 | 9,483 | 261,452 | SH | DEFINED | 1,2 |
| MOLSON COORS BREWING | CL B | 60871R20 | 195,041 | 1,956,864 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MOMENTA PHARMACEUTIC | COM | 60877T10 | 4,588 | 402,823 | SH | DEFINED | 1,2,5,6 |
| MONACO COACH CORP | COM | 60886R10 | 8,032 | 572,471 | SH | DEFINED | 1,2 |
| MONARCH CASINO & RES | COM | 60902710 | 12,166 | 427,619 | SH | DEFINED | 1,2,6 |
| MONEYGRAM INTL INC | COM | 60935Y10 | 43,015 | 1,904,162 | SH | DEFINED | 1,2,5,6,12 |
| MONMOUTH REAL ESTATE | CL A | 60972010 | 133 | 15,770 | SH | DEFINED | 1,3 |
| MONOGRAM BIOSCIENCES | COM | 60975U10 | 240 | 167,889 | SH | DEFINED | 1 |
| MONOLITHIC PWR SYS I | COM | 60983910 | 10,519 | 414,146 | SH | DEFINED | 1,2 |
| MONRO MUFFLER BRAKE | COM | 61023610 | 7,929 | 234,656 | SH | DEFINED | 1,5 |
| MONSANTO CO NEW | COM | 61166W10 | 1,364,163 | 15,910,460 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MONSTER WORLDWIDE IN | COM | 61174210 | 133,986 | 3,933,824 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MONTEREY GOURMET FOO | COM | 61257010 | 46 | 12,000 | SH | DEFINED | 1 |
| MONTPELIER RE HOLDIN | SHS | G6218510 | 29,835 | 1,685,598 | SH | DEFINED | 1,2,5 |
| MOODYS CORP | COM | 61536910 | 311,922 | 6,188,924 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MOOG INC | CL A | 61539420 | 26,010 | 591,945 | SH | DEFINED | 1,2 |
| MORGAN STANLEY | COM NEW | 61744644 | 8,828,028 | 140,127,425 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MORGANS HOTEL GROUP | COM | 61748W10 | 6,264 | 287,998 | SH | DEFINED | 1,2,6 |
| MORNINGSTAR INC | COM | 61770010 | 13,168 | 214,463 | SH | DEFINED | 1,2,6 |
| MORTONS RESTAURANT G | COM | 61943010 | 2,074 | 130,421 | SH | DEFINED | 1 |
| MOSAIC CO | COM | 61945A10 | 112,014 | 2,092,931 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| MOSYS INC | COM | 61971810 | 247 | 35,000 | SH | DEFINED | 1 |
| MOTOROLA INC | COM | 62007610 | 1,353,684 | 73,053,654 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| MOVADO GROUP INC | COM | 62458010 | 12,077 | 378,361 | SH | DEFINED | 1,2 |
| MOVE INC COM | COM | 62458M10 | 6,070 | 2,199,329 | SH | DEFINED | 1,2,5,6 |
| MOVIE GALLERY INC | COM | 62458110 | 16 | 31,931 | SH | DEFINED | 1 |
| MPS GROUP INC | COM | 55340910 | 30,546 | 2,739,568 | SH | DEFINED | 1,2,5 |
| MRV COMMUNICATIONS I | COM | 55347710 | 4,968 | 2,003,059 | SH | DEFINED | 1,2,5 |
| MSC INDL DIRECT INC | CL A | 55353010 | 35,881 | 709,242 | SH | DEFINED | 1,2,5,6 |
| MSC SOFTWARE CORP | COM | 55353110 | 8,921 | 654,989 | SH | DEFINED | 1,2,6 |
| MTC TECHNOLOGIES INC | COM | 55377A10 | 2,757 | 142,750 | SH | DEFINED | 1,2,6 |
| MTR GAMING GROUP INC | COM | 55376910 | 2,934 | 307,910 | SH | DEFINED | 1,5,6 |
| MTS SYS CORP | COM | 55377710 | 14,137 | 339,836 | SH | DEFINED | 1,2,6 |
| MUELLER INDS INC | COM | 62475610 | 22,368 | 618,923 | SH | DEFINED | 1,2,5 |
| MUELLER WTR PRODS IN | COM SER A | 62475810 | 21,071 | 1,700,666 | SH | DEFINED | 1,2 |
| MUELLER WTR PRODS IN | COM SER B | 62475820 | 813 | 73,881 | SH | DEFINED | 1,2 |
| MULTI COLOR CORP | COM | 62538310 | 2,095 | 91,785 | SH | DEFINED | 1 |
| MULTI FINELINE ELECT | COM | 62541B10 | 1,884 | 127,072 | SH | DEFINED | 1,2,5,6 |
| MULTIMEDIA GAMES INC | COM | 62545310 | 8,764 | 1,028,669 | SH | DEFINED | 1,2,5 |
| MURPHY OIL CORP | COM | 62671710 | 382,403 | 5,471,494 | SH | DEFINED | 1,2,5,6,8,1 12,13,14 |
| MVC CAPITAL INC | COM | 55382910 | 5,694 | 307,292 | SH | DEFINED | 1 |
| MWI VETERINARY SUPPL | COM | 55402X10 | 3,780 | 100,125 | SH | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|-------------|----------|---------|------------|---------|---------|-------------------------|
| MYERS INDS INC | COM | 62846410 | 7,620 | 384,446 | SH | DEFINED | 1,2,6,16 |
| MYLAN LABS INC | COM | 62853010 | 108,254 | 6,782,836 | SH | DEFINED | 1,2,5,6,10,12,13,14,16 |
| MYRIAD GENETICS INC | COM | 62855J10 | 38,336 | 735,111 | SH | DEFINED | 1,2,5,6 |
| NABI BIOPHARMACEUTIC | COM | 62951910 | 4,182 | 1,030,064 | SH | DEFINED | 1,2,5,6 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 280,838 | 9,127,014 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| NACCO INDS INC | CL A | 62957910 | 13,307 | 128,593 | SH | DEFINED | 1,2 |
| NALCO HOLDING COMPAN | COM | 62985Q10 | 41,080 | 1,385,502 | SH | DEFINED | 1,2,5,6 |
| NANOGEN INC | COM | 63007510 | 51 | 69,287 | SH | DEFINED | 1,5 |
| NANOMETRICS INC | COM | 63007710 | 205 | 22,810 | SH | DEFINED | 1 |
| NANOPHASE TCHNOLOGIE | COM | 63007910 | 125 | 18,801 | SH | DEFINED | 1 |
| NAPCO SEC SYS INC | COM | 63040210 | 394 | 70,800 | SH | DEFINED | 1,2 |
| NAPSTER INC | COM | 63079710 | 232 | 70,877 | SH | DEFINED | 1,2,5 |
| NARA BANCORP INC | COM | 63080P10 | 8,628 | 552,351 | SH | DEFINED | 1,2,5,6 |
| NASB FINL INC | COM | 62896810 | 2,329 | 64,884 | SH | DEFINED | 1 |
| NASDAQ STOCK MARKET | COM | 63110310 | 44,847 | 1,190,220 | SH | DEFINED | 1,2,5 |
| NASH FINCH CO | COM | 63115810 | 30,887 | 775,483 | SH | DEFINED | 1,2,7,8 |
| NASTECH PHARMACEUTIC | COM PAR \$0 | 63172840 | 4,449 | 334,247 | SH | DEFINED | 1 |
| NATCO GROUP INC | CL A | 63227W20 | 17,932 | 346,514 | SH | DEFINED | 1,2,5,6 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 1,259 | 148,472 | SH | DEFINED | 1 |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 1,951 | 151,087 | SH | DEFINED | 1,2 |
| NATIONAL CINEMEDIA I | COM | 63530910 | 12,155 | 542,655 | SH | DEFINED | 1,2 |
| NATIONAL CITY CORP | COM | 63540510 | 430,110 | 17,142,675 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 29,221 | 551,542 | SH | DEFINED | 1,2,6,16 |
| NATIONAL FUEL GAS CO | COM | 63618010 | 72,795 | 1,555,120 | SH | DEFINED | 1,2,5 |
| NATIONAL GRID PLC | SPON ADR N | 63627430 | 937 | 11,680 | SH | DEFINED | 1 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 11,212 | 362,731 | SH | DEFINED | 1,2,3 |
| NATIONAL HEALTH REAL | COM | 63590510 | 569 | 24,462 | SH | DEFINED | 1,2,3,5 |
| NATIONAL HEALTHCARE | COM | 63590610 | 7,793 | 151,643 | SH | DEFINED | 1,2,5 |
| NATIONAL INSTRS CORP | COM | 63651810 | 42,367 | 1,234,102 | SH | DEFINED | 1,2,5,6 |
| NATIONAL INTERSTATE | COM | 63654U10 | 4,472 | 145,248 | SH | DEFINED | 1,2,6 |
| NATIONAL OILWELL VAR | COM | 63707110 | 875,791 | 6,060,839 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| NATIONAL PENN BANC | SH COM | 63713810 | 16,018 | 979,068 | SH | DEFINED | 1,2,5 |
| NATIONAL PRESTO INDS | COM | 63721510 | 4,657 | 87,865 | SH | DEFINED | 1,2,5 |
| NATIONAL R V HLDGS I | COM | 63727710 | 5 | 11,211 | SH | DEFINED | 1 |
| NATIONAL RESEARCH CO | COM | 63737210 | 209 | 8,100 | SH | DEFINED | 1 |
| NATIONAL RETAIL PROP | COM | 63741710 | 30,450 | 1,248,978 | SH | DEFINED | 1,2,3,5 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 284,397 | 10,486,627 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 2,712 | 100,000 | SH CALL | DEFINED | 16 |
| NATIONAL WESTN LIFE | CL A | 63852210 | 12,635 | 49,364 | SH | DEFINED | 1,2 |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 34,526 | 641,518 | SH | DEFINED | 1,2,5,8,12,16 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 88,829 | 2,948,199 | SH | DEFINED | 1,2,3,5 |
| NATURAL ALTERNATIVES | COM NEW | 63884230 | 89 | 14,200 | SH | DEFINED | 1 |
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 1,176 | 37,725 | SH | DEFINED | 1,2 |
| NATUS MEDICAL INC DE | COM | 63905010 | 4,118 | 258,372 | SH | DEFINED | 1 |
| NAUTILUS INC | COM | 63910B10 | 8,395 | 1,053,362 | SH | DEFINED | 1,2,5 |
| NAVARRE CORP | COM | 63920810 | 164 | 43,556 | SH | DEFINED | 1,5 |
| NAVIGANT CONSULTING | COM | 63935N10 | 12,034 | 950,550 | SH | DEFINED | 1,2,6 |
| NAVIGATORS GROUP INC | COM | 63890410 | 15,885 | 292,816 | SH | DEFINED | 1,2 |
| NAVISITE INC | COM NEW | 63935M20 | 93 | 10,568 | SH | DEFINED | 1,2 |
| NAVTEQ CORP | COM | 63936L10 | 138,018 | 1,770,140 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| NBT BANCORP INC | COM | 62877810 | 11,418 | 525,199 | SH | DEFINED | 1,2,5 |
| NBTY INC | COM | 62878210 | 99,140 | 2,441,868 | SH | DEFINED | 1,2,5,6,10,16 |
| NCI BUILDING SYS INC | COM | 62885210 | 15,073 | 348,827 | SH | DEFINED | 1,2 |
| NCR CORP NEW | COM | 62886E10 | 218,208 | 4,381,684 | SH | DEFINED | 1,2,5,6,8,12,13,14 |
| NCR CORP NEW | EX-DISTRIB | 62886E11 | 2,356 | 99,200 | SH | DEFINED | 1 |

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

| | | | | | | | |
|---------------------|------|----------|--------|-----------|----|---------|----------|
| NEC CORP | ADR | 62905020 | 837 | 176,939 | SH | DEFINED | 1,2 |
| NEENAH PAPER INC | COM | 64007910 | 7,698 | 232,645 | SH | DEFINED | 1,2,5,16 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 14,266 | 1,615,608 | SH | DEFINED | 1,2,5,6 |
| NELNET INC | CL A | 64031N10 | 5,593 | 306,608 | SH | DEFINED | 1,2 |
| NEON COMMUNICATIONS | COM | 64050T10 | 347 | 70,812 | SH | DEFINED | 1,2,5,16 |
| NEOPHARM INC | COM | 64091910 | 25 | 24,851 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------------|
| NEOSE TECHNOLOGIES I | COM | 64052210 | 68 | 44,047 | SH | DEFINED | 1,5 |
| NEOWARE INC | COM | 64065P10 | 9,777 | 602,755 | SH | DEFINED | 1,5,16 |
| NESS TECHNOLOGIES IN | COM | 64104X10 | 4,604 | 421,608 | SH | DEFINED | 1,6 |
| NET 1 UEPS TECHNOLOG | COM NEW | 64107N20 | 14,189 | 522,235 | SH | DEFINED | 1,2,6 |
| NET SERVICOS DE COMU | SPONSD ADR | 64109T20 | 674 | 40,650 | SH | DEFINED | 1 |
| NETEASE COM INC | SPONSORED | 64110W10 | 324 | 19,200 | SH | DEFINED | 1,2 |
| NETFLIX INC | COM | 64110L10 | 20,939 | 1,009,103 | SH | DEFINED | 1,2,5,6 |
| NETGEAR INC | COM | 64111Q10 | 22,214 | 730,237 | SH | DEFINED | 1,2,6 |
| NETLOGIC MICROSYSTEM | COM | 64118B10 | 11,211 | 310,464 | SH | DEFINED | 1,2,5,6 |
| NETSCOUT SYS INC | COM | 64115T10 | 372 | 34,109 | SH | DEFINED | 1 |
| NETWORK APPLIANCE IN | COM | 64120L10 | 295,937 | 10,997,278 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NETWORK ENGINES INC | COM | 64121A10 | 26 | 14,419 | SH | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 3,806 | 262,471 | SH | DEFINED | 1,5 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 8,188 | 818,815 | SH | DEFINED | 1,2,5,6 |
| NEUROGEN CORP | COM | 64124E10 | 1,302 | 293,318 | SH | DEFINED | 1 |
| NEUROMETRIX INC | COM | 64125510 | 105 | 12,030 | SH | DEFINED | 1,5 |
| NEUSTAR INC | CL A | 64126X20 | 36,395 | 1,061,393 | SH | DEFINED | 1,2,5,6 |
| NEVADA GOLD & CASINO | COM NEW | 64126Q20 | 51 | 34,000 | SH | DEFINED | 1 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 121 | 19,757 | SH | DEFINED | 1 |
| NEW JERSEY RES | COM | 64602510 | 28,003 | 564,696 | SH | DEFINED | 1,2,5 |
| NEW YORK & CO INC | COM | 64929510 | 1,884 | 308,865 | SH | DEFINED | 1,2,6 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 110,129 | 5,781,030 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NEW YORK TIMES CO | CL A | 65011110 | 73,901 | 3,739,918 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NEWALLIANCE BANCShar | COM | 65020310 | 25,588 | 1,743,023 | SH | DEFINED | 1,2,5,6 |
| NEWBRIDGE BANCORP | COM | 65080T10 | 273 | 21,475 | SH | DEFINED | 1 |
| NEWCASTLE INVT CORP | COM | 65105M10 | 14,913 | 846,391 | SH | DEFINED | 1,2 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 238,361 | 8,270,685 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NEWFIELD EXPL CO | COM | 65129010 | 130,427 | 2,708,212 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NEWMARKET CORP | COM | 65158710 | 10,986 | 222,475 | SH | DEFINED | 1,2,5,6 |
| NEWMONT MINING CORP | COM | 65163910 | 578,899 | 12,942,070 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 6,539 | 1,220,006 | SH | DEFINED | 1,2 |
| NEWPORT CORP | COM | 65182410 | 8,775 | 576,144 | SH | DEFINED | 1,2,5 |
| NEWS CORP | CL A | 65248E10 | 1,336,623 | 60,783,225 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NEWS CORP | CL B | 65248E20 | 48,409 | 2,069,649 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NEWSTAR FINANCIAL IN | COM | 65251F10 | 2,565 | 228,217 | SH | DEFINED | 1,2,6 |

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

| | | | | | | | |
|----------------------|-----------|----------|-----------|------------|---------|---------|--------------------------|
| NEXCEN BRANDS INC | COM | 65335110 | 3,305 | 491,811 | SH | DEFINED | 1,6 |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 1,443 | 137,602 | SH | DEFINED | 1,2 |
| NEXTWAVE WIRELESS IN | COM | 65337Y10 | 1,868 | 326,553 | SH | DEFINED | 1,2 |
| NGAS RESOURCES INC | COM | 62912T10 | 226 | 33,191 | SH | DEFINED | 1,5 |
| NGP CAP RES CO | COM | 62912R10 | 6,004 | 369,906 | SH | DEFINED | 1,2 |
| NIC INC | COM | 62914B10 | 4,697 | 676,795 | SH | DEFINED | 1,2 |
| NICOR INC | COM | 65408610 | 73,755 | 1,719,231 | SH | DEFINED | 1,2,5,6,10, |
| NIGHTHAWK RADIOLOGY | COM | 65411N10 | 6,191 | 252,608 | SH | DEFINED | 1,2,6 |
| NII HLDGS INC | CL B NEW | 62913F20 | 175,186 | 2,132,510 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NIKE INC | CL B | 65410610 | 655,455 | 11,173,804 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NIKE INC | CL B | 65410610 | 2,346 | 40,000 | SH CALL | DEFINED | 16 |
| NIPPON TELEG & TEL C | SPONSORED | 65462410 | 558 | 23,980 | SH | DEFINED | 1 |
| NISOURCE INC | COM | 65473P10 | 190,504 | 9,953,199 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NISSAN MOTORS | SPONSORED | 65474440 | 1,046 | 52,249 | SH | DEFINED | 1 |
| NITROMED INC | COM | 65479850 | 26 | 15,000 | SH | DEFINED | 1 |
| NL INDS INC | COM NEW | 62915640 | 1,292 | 114,064 | SH | DEFINED | 1,2 |
| NMS COMMUNICATIONS C | COM | 62924810 | 100 | 81,572 | SH | DEFINED | 1,5 |
| NMT MED INC | COM | 62929410 | 160 | 20,116 | SH | DEFINED | 1 |
| NN INC | COM | 62933710 | 116 | 11,800 | SH | DEFINED | 1 |
| NOBEL LEARNING CMNTY | COM | 65488910 | 185 | 12,400 | SH | DEFINED | 1 |
| NOBLE CORPORATION | SHS | G6542210 | 411,668 | 8,392,830 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NOBLE ENERGY INC | COM | 65504410 | 339,625 | 4,849,015 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NOBLE INTL LTD | COM | 65505310 | 3,123 | 146,685 | SH | DEFINED | 1 |
| NOKIA CORP | SPONSORED | 65490220 | 18,499 | 487,703 | SH | DEFINED | 1,2 |
| NOMURA HLDGS INC | SPONSORED | 65535H20 | 1,866 | 112,080 | SH | DEFINED | 1,2 |
| NORDIC AMERICAN TANK | COM | G6577310 | 15,668 | 399,281 | SH | DEFINED | 1,2,5 |
| NORDSON CORP | COM | 65566310 | 53,913 | 1,073,747 | SH | DEFINED | 1,2,5 |
| NORDSTROM INC | COM | 65566410 | 330,682 | 7,052,289 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NORFOLK SOUTHERN COR | COM | 65584410 | 674,889 | 13,001,129 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NORSK HYDRO A S | SPONSORED | 65653160 | 1,002 | 23,105 | SH | DEFINED | 1 |
| NORTEL NETWORKS CORP | COM NEW | 65656850 | 4,576 | 269,472 | SH | DEFINED | 1,2 |
| NORTEL NETWORKS CORP | COM NEW | 65656850 | 2,547 | 150,000 | SH CALL | DEFINED | 16 |
| NORTEL NETWORKS CORP | COM NEW | 65656850 | 2,610 | 153,700 | SH PUT | DEFINED | 16 |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 7 | 13,000 | SH | DEFINED | 1 |
| NORTH PITTSBURGH SYS | COM | 66156210 | 5,317 | 223,785 | SH | DEFINED | 1,2 |
| NORTHEAST UTILS | COM | 66439710 | 71,345 | 2,497,199 | SH | DEFINED | 1,2,5,12 |
| NORTHERN TR CORP | COM | 66585910 | 360,227 | 5,435,744 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NORTHFIELD LABS INC | COM | 66613510 | 57 | 29,579 | SH | DEFINED | 1 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 2,472,067 | 31,693,171 | SH | DEFINED | 1,2,5,6,7,8, 12,13,14 |
| NORTHSTAR NEUROSCIEN | COM | 66704V10 | 2,790 | 250,035 | SH | DEFINED | 1 |
| NORTHSTAR RLTY FIN C | COM | 66704R10 | 10,991 | 1,106,877 | SH | DEFINED | 1,2 |
| NORTHWEST AIRLS CORP | COM | 66728040 | 135,064 | 7,587,841 | SH | DEFINED | 1,2,5,7 |
| NORTHWEST BANCORP IN | COM | 66732810 | 7,750 | 272,322 | SH | DEFINED | 1,2 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 37,123 | 812,323 | SH | DEFINED | 1,2,5 |
| NORTHWEST PIPE CO | COM | 66774610 | 4,371 | 115,576 | SH | DEFINED | 1,5 |
| NORTHWESTERN CORP | COM NEW | 66807430 | 15,501 | 570,513 | SH | DEFINED | 1,2 |
| NOVA BIOSOURCE FUELS | COM | 65488W10 | 247 | 87,900 | SH | DEFINED | 1 |
| NOVAMED INC DEL | COM | 66986W10 | 77 | 17,752 | SH | DEFINED | 1 |
| NOVARTIS A G | SPONSORED | 66987V10 | 5,576 | 101,455 | SH | DEFINED | 1,2 |
| NOVASTAR FINL INC | COM NEW | 66994788 | 3,605 | 406,401 | SH | DEFINED | 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 23,477 | 1,036,510 | SH | DEFINED | 1,2,5,6,7 |
| NOVAVAX INC | COM | 67000210 | 265 | 73,946 | SH | DEFINED | 1,2,5 |
| NOVELL INC | COM | 67000610 | 67,245 | 8,801,677 | SH | DEFINED | 1,2,5,6,10, |

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

| | | | | | | |
|----------------------|------------|----------|---------|---------------|--------------|----------------------------|
| NOVELLUS SYS INC | COM | 67000810 | 166,300 | 6,100,527 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 7,556 | 474,308 SH | DEFINED | 1,2,6 |
| NOVO-NORDISK A S | ADR | 67010020 | 1,135 | 9,374 SH | DEFINED | 1 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 306 | 53,255 SH | DEFINED | 1,5 |
| NRG ENERGY INC | COM NEW | 62937750 | 194,238 | 4,593,006 SH | DEFINED | 1,2,5,8,12, |
| NSTAR | COM | 67019E10 | 56,997 | 1,637,360 SH | DEFINED | 1,2,5,12 |
| NTELOS HLDGS CORP | COM | 67020Q10 | 15,808 | 536,588 SH | DEFINED | 1,2,6,16 |
| NTN BUZZTIME INC | COM NEW | 62941030 | 19 | 23,400 SH | DEFINED | 1 |
| NTR ACQUISITION CO | COM | 62941510 | 2,691 | 283,864 SH | DEFINED | 1 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 1,856 | 130,336 SH | DEFINED | 1,2 |
| NU HORIZONS ELECTRS | COM | 66990810 | 154 | 16,310 SH | DEFINED | 1,5 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 12,595 | 779,416 SH | DEFINED | 1,2,6 |
| NUANCE COMMUNICATION | COM | 67020Y10 | 39,730 | 2,057,490 SH | DEFINED | 1,2,5,6,13 |
| NUCO2 INC | COM | 62942810 | 5,517 | 214,352 SH | DEFINED | 1,6 |
| NUCOR CORP | COM | 67034610 | 610,618 | 10,267,658 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NUCOR CORP | COM | 67034610 | 1,189 | 20,000 SH | CALL DEFINED | 16 |
| NUSTAR ENERGY LP | UNIT COM | 67058H10 | 2,537 | 42,689 SH | DEFINED | 1,2 |
| NUSTAR GP HOLDINGS L | UNIT RESTG | 67059L10 | 1,244 | 40,022 SH | DEFINED | 1,2 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 221 | 14,500 SH | DEFINED | 1 |
| NUTRI SYS INC NEW | COM | 67069D10 | 80,195 | 1,710,281 SH | DEFINED | 1,2,5,6,7 |
| NUTRI SYS INC NEW | COM | 67069D10 | 9,659 | 206,000 SH | CALL DEFINED | 1,16 |
| NUVASIVE INC | COM | 67070410 | 16,601 | 462,029 SH | DEFINED | 1,2,6 |
| NUVEEN INVTS INC | CL A | 67090F10 | 73,782 | 1,191,179 SH | DEFINED | 1,2,5,16 |
| NUVELO INC | COM NEW | 67072M30 | 149 | 72,704 SH | DEFINED | 1,2,5,6 |
| NVE CORP | COM NEW | 62944520 | 200 | 6,433 SH | DEFINED | 1 |
| NVIDIA CORP | COM | 67066G10 | 588,499 | 16,238,922 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| NVR INC | COM | 62944T10 | 89,980 | 191,346 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|-------------------------|
| NXSTAGE MEDICAL INC | COM | 67072V10 | 4,109 | 283,561 SH | DEFINED | 1 |
| NYMAGIC INC | COM | 62948410 | 4,363 | 156,871 SH | DEFINED | 1,2 |
| NYMEX HOLDINGS INC | COM | 62948N10 | 128,895 | 990,132 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| NYSE EURONEXT | COM | 62949110 | 223,402 | 2,821,799 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| O CHARLEYS INC | COM | 67082310 | 5,639 | 371,988 SH | DEFINED | 1,2 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 61,061 | 1,827,632 SH | DEFINED | 1,2,5 |
| OAK HILL FINL INC | COM | 67133710 | 209 | 6,701 SH | DEFINED | 1 |
| OAKLEY INC | COM | 67366210 | 9,937 | 342,295 SH | DEFINED | 1,2,5 |
| OBAGI MEDICAL PRODUC | COM | 67423R10 | 1,018 | 55,136 SH | DEFINED | 1 |
| OCCAM NETWORKS INC | COM NEW | 67457P30 | 180 | 18,934 SH | DEFINED | 1,2 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 1,938,096 | 30,244,941 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| OCEANEERING INTL INC | COM | 67523210 | 57,417 | 757,481 SH | DEFINED | 1,2,5,6 |
| OCEANFIRST FINL CORP | COM | 67523410 | 315 | 18,137 SH | DEFINED | 1,2 |
| OCWEN FINL CORP | COM NEW | 67574630 | 5,932 | 629,020 SH | DEFINED | 1,2,6 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 10,649 | 1,108,125 SH | DEFINED | 1,2,5,6 |

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

| | | | | | | | |
|----------------------|-------------|----------|-----------|-------------|----|--------------|----------------------------|
| ODYSSEY MARINE EXPLO | COM | 67611810 | 2,452 | 396,160 | SH | DEFINED | 1,5 |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 26,131 | 704,163 | SH | DEFINED | 1,2 |
| OFFICE DEPOT INC | COM | 67622010 | 186,552 | 9,047,116 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| OFFICE DEPOT INC | COM | 67622010 | 412 | 20,000 | SH | CALL DEFINED | 16 |
| OFFICEMAX INC DEL | COM | 67622P10 | 83,708 | 2,442,596 | SH | DEFINED | 1,2,5,6,10, 12,13,14,16 |
| OGE ENERGY CORP | COM | 67083710 | 58,016 | 1,752,745 | SH | DEFINED | 1,2,5 |
| OIL DRI CORP AMER | COM | 67786410 | 228 | 12,396 | SH | DEFINED | 1 |
| OIL STS INTL INC | COM | 67802610 | 41,920 | 867,913 | SH | DEFINED | 1,2,6 |
| OIL SVC HOLDRS TR | DEPOSTRY R | 67800210 | 19,175 | 100,000 | SH | CALL DEFINED | 1 |
| OILSANDS QUEST INC | COM | 67804610 | 6,946 | 1,568,038 | SH | DEFINED | 1,2 |
| OLD DOMINION FGHT LI | COM | 67958010 | 14,951 | 623,722 | SH | DEFINED | 1,2,6 |
| OLD NATL BANCORP IND | COM | 68003310 | 29,274 | 1,766,667 | SH | DEFINED | 1,2,5 |
| OLD REP INTL CORP | COM | 68022310 | 95,799 | 5,112,011 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| OLD SECOND BANCORP I | COM | 68027710 | 5,982 | 209,907 | SH | DEFINED | 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 157,530 | 7,038,889 | SH | DEFINED | 1,2,5 |
| OLYMPIC STEEL INC | COM | 68162K10 | 6,145 | 226,261 | SH | DEFINED | 1,5 |
| OM GROUP INC | COM | 67087210 | 33,655 | 637,284 | SH | DEFINED | 1,2,5 |
| OMEGA FINL CORP | COM | 68209210 | 6,077 | 230,116 | SH | DEFINED | 1,2,5 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 15,102 | 972,417 | SH | DEFINED | 1,2,3 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 229 | 25,250 | SH | DEFINED | 1,5 |
| OMNI ENERGY SERVICES | COM NEW | 68210T20 | 291 | 36,319 | SH | DEFINED | 1,2,5 |
| OMNICARE INC | COM | 68190410 | 97,156 | 2,932,562 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| OMNICELL INC | COM | 68213N10 | 15,176 | 531,746 | SH | DEFINED | 1,2,6 |
| OMNICOM GROUP INC | COM | 68191910 | 677,677 | 14,091,856 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| OMNITURE INC | COM | 68212S10 | 12,942 | 426,846 | SH | DEFINED | 1,2,6 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 23,450 | 1,031,691 | SH | DEFINED | 1,2,5,6,8 |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 369 | 63,817 | SH | DEFINED | 1 |
| OMRIX BIOPHARMACEUTI | COM | 68198910 | 6,070 | 171,905 | SH | DEFINED | 1,6 |
| ON ASSIGNMENT INC | COM | 68215910 | 4,757 | 509,321 | SH | DEFINED | 1 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 59,406 | 4,729,757 | SH | DEFINED | 1,2,5,6,8 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 1,324 | 1,141,197 | SH | DEFINED | 1 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 439 | 22,591 | SH | DEFINED | 1,3,5 |
| ONEBEACON INSURANCE | CL A | G6774210 | 4,857 | 225,367 | SH | DEFINED | 1,2 |
| ONEOK INC NEW | COM | 68268010 | 84,996 | 1,793,167 | SH | DEFINED | 1,2,5 |
| ONEOK PARTNERS LP | UNIT LTD P | 68268N10 | 3,071 | 51,648 | SH | DEFINED | 1,2 |
| ONLINE RES CORP | COM | 68273G10 | 4,152 | 328,453 | SH | DEFINED | 1 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 49,575 | 1,139,132 | SH | DEFINED | 1,2,5,6,7 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 43,680 | 1,615,401 | SH | DEFINED | 1,2,5,7 |
| OPEN TEXT CORP | COM | 68371510 | 1,430 | 55,053 | SH | DEFINED | 16 |
| OPENTV CORP | CL A | G6754310 | 1,172 | 791,858 | SH | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 6,183 | 1,411,690 | SH | DEFINED | 1,2,5,6 |
| OPKO HEALTH INC | COM | 68375N10 | 186 | 45,938 | SH | DEFINED | 1,2 |
| OPLINK COMMUNICATION | COM NEW | 68375Q40 | 4,336 | 317,428 | SH | DEFINED | 1 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 441 | 38,042 | SH | DEFINED | 1,2,5 |
| OPNEXT INC | COM | 68375V10 | 2,586 | 222,935 | SH | DEFINED | 1,2 |
| OPTICAL COMMUNICATIO | CL A | 68382T10 | 20 | 11,987 | SH | DEFINED | 1 |
| OPTIONSXPRESS HLDGS | COM | 68401010 | 31,013 | 1,186,434 | SH | DEFINED | 1,2,6 |
| OPTIUM CORP | COM | 68402T10 | 789 | 76,036 | SH | DEFINED | 1,6 |
| ORACLE CORP | COM | 68389X10 | 2,491,240 | 115,068,833 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 11,416 | 1,135,948 | SH | DEFINED | 1,2,5,6 |
| ORBCOMM INC | COM | 68555P10 | 2,297 | 305,083 | SH | DEFINED | 1,6 |
| ORBITAL SCIENCES COR | COM | 68556410 | 27,979 | 1,258,028 | SH | DEFINED | 1,2,6 |
| ORBITZ WORLDWIDE INC | COM | 68557K10 | 548 | 48,521 | SH | DEFINED | 1,2 |
| ORBOTECH LTD | ORD | M7525310 | 1,452 | 69,032 | SH | DEFINED | 1,2,5,7 |
| ORCHID CELLMARK INC | COM | 68573C10 | 103 | 18,491 | SH | DEFINED | 1 |
| OREXIGEN THERAPEUTIC | COM | 68616410 | 729 | 55,200 | SH | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|-----------|----------|---------|------------|----|---------|----------------------------|
| ORIENTAL FINL GROUP | COM | 68618W10 | 7,348 | 638,914 | SH | DEFINED | 1,2 |
| ORIENT-EXPRESS HOTEL | CL A | G6774310 | 19,425 | 378,884 | SH | DEFINED | 1,2,3,5,6 |
| ORIGEN FINL INC | COM | 68619E20 | 156 | 25,800 | SH | DEFINED | 1 |
| ORITANI FINL CORP | COM | 68632310 | 2,372 | 149,771 | SH | DEFINED | 1,2 |
| ORIX CORP | SPONSORED | 68633010 | 1,789 | 15,779 | SH | DEFINED | 1,2 |
| ORMAT TECHNOLOGIES I | COM | 68668810 | 7,874 | 169,920 | SH | DEFINED | 1,2,6 |
| ORTHOFIX INTL N V | COM | N6748L10 | 11,452 | 233,862 | SH | DEFINED | 1,2,6 |
| ORTHOLOGIC CORP | COM | 68750J10 | 70 | 49,488 | SH | DEFINED | 1,5 |
| ORTHOVITA INC | COM | 68750U10 | 224 | 73,900 | SH | DEFINED | 1 |
| OSCIENT PHARMACEUTIC | COM NEW | 68812R30 | 29 | 11,356 | SH | DEFINED | 1,5 |
| OSHKOSH TRUCK CORP | COM | 68823920 | 91,159 | 1,471,011 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| OSI PHARMACEUTICALS | COM | 67104010 | 41,928 | 1,233,550 | SH | DEFINED | 1,2,5,6 |
| OSI SYSTEMS INC | COM | 67104410 | 4,888 | 217,163 | SH | DEFINED | 1 |
| OSIRIS THERAPEUTICS | COM | 68827R10 | 4,359 | 338,462 | SH | DEFINED | 1,2,6 |
| OSTEOTECH INC | COM | 68858210 | 401 | 53,336 | SH | DEFINED | 1 |
| OTTER TAIL CORP | COM | 68964810 | 15,505 | 434,914 | SH | DEFINED | 1,2,5 |
| OUTDOOR CHANNEL HLDG | COM NEW | 69002720 | 129 | 14,266 | SH | DEFINED | 1 |
| OVERLAND STORAGE INC | COM | 69031010 | 73 | 42,300 | SH | DEFINED | 1,5 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 58,727 | 764,379 | SH | DEFINED | 1,2,5,16 |
| OVERSTOCK COM INC DE | COM | 69037010 | 7,691 | 267,062 | SH | DEFINED | 1,2,5,6 |
| OWENS & MINOR INC NE | COM | 69073210 | 25,178 | 661,009 | SH | DEFINED | 1,2,5 |
| OWENS CORNING NEW | COM | 69074210 | 26,179 | 1,045,085 | SH | DEFINED | 1,2,5 |
| OWENS ILL INC | COM NEW | 69076840 | 128,450 | 3,098,906 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| OXFORD INDS INC | COM | 69149730 | 8,944 | 247,611 | SH | DEFINED | 1,2 |
| OXIGENE INC | COM | 69182810 | 130 | 37,029 | SH | DEFINED | 1,5 |
| OYO GEOSPACE CORP | COM | 67107410 | 4,839 | 52,194 | SH | DEFINED | 1 |
| P C CONNECTION | COM | 69318J10 | 902 | 72,153 | SH | DEFINED | 1 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 16,197 | 547,209 | SH | DEFINED | 1,2,6 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 3,929 | 80,489 | SH | DEFINED | 1,2 |
| PAB BANKSHARES INC | COM | 69313P10 | 245 | 14,800 | SH | DEFINED | 1,2 |
| PACCAR INC | COM | 69371810 | 583,826 | 6,848,395 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PACER INTL INC TENN | COM | 69373H10 | 12,022 | 631,081 | SH | DEFINED | 1,2 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 24,129 | 917,438 | SH | DEFINED | 1,2,5 |
| PACIFIC CONTINENTAL | COM | 69412V10 | 320 | 20,568 | SH | DEFINED | 1 |
| PACIFIC ETHANOL INC | COM | 69423U10 | 4,459 | 463,544 | SH | DEFINED | 1,2,5,6 |
| PACIFIC MERCANTILE B | COM | 69455210 | 251 | 15,900 | SH | DEFINED | 1 |
| PACIFIC PREMIER BANC | COM | 69478X10 | 109 | 10,300 | SH | DEFINED | 1 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 23,935 | 1,617,215 | SH | DEFINED | 1,2,5,6 |
| PACKAGING CORP AMER | COM | 69515610 | 46,965 | 1,615,590 | SH | DEFINED | 1,2,5 |
| PACKETEER INC | COM | 69521010 | 3,768 | 495,762 | SH | DEFINED | 1,2,5,6 |
| PACTIV CORP | COM | 69525710 | 298,882 | 10,428,547 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PAETEC HOLDING CORP | COM | 69545910 | 13,200 | 1,058,569 | SH | DEFINED | 1,2 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 7,771 | 831,130 | SH | DEFINED | 1,2 |
| PAINCARE HLDGS INC | COM | 69562E10 | 13 | 71,000 | SH | DEFINED | 1,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA | |
|----------------------|----------------|----------|---------------|-------------------|---|----------|-----|
| PALATIN TECHNOLOGIES | COM NEW | 69607730 | 29 | 72,200 | SH | DEFINED | 1,5 |

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

| | | | | | | |
|----------------------|------------|----------|-----------|---------------|---------|----------------------------|
| PALL CORP | COM | 69642930 | 140,637 | 3,615,357 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PALM HARBOR HOMES | COM | 69663910 | 1,823 | 146,065 SH | DEFINED | 1,2 |
| PALM INC NEW | COM | 69664310 | 53,876 | 3,311,346 SH | DEFINED | 1,2,5,6 |
| PALOMAR MED TECHNOLO | COM NEW | 69752930 | 7,171 | 251,685 SH | DEFINED | 1,2,6 |
| PAN AMERICAN SILVER | COM | 69790010 | 1,478 | 51,142 SH | DEFINED | 16 |
| PANACOS PHARMACEUTIC | COM | 69811Q10 | 96 | 60,061 SH | DEFINED | 1,5,6 |
| PANERA BREAD CO | CL A | 69840W10 | 20,685 | 506,992 SH | DEFINED | 1,2,5,6 |
| PANTRY INC | COM | 69865710 | 8,254 | 322,059 SH | DEFINED | 1,2,6 |
| PAPA JOHNS INTL INC | COM | 69881310 | 21,213 | 867,972 SH | DEFINED | 1,2,6 |
| PAR PHARMACEUTICAL C | COM | 69888P10 | 17,699 | 953,613 SH | DEFINED | 1,2,5,6 |
| PARALLEL PETE CORP D | COM | 69915710 | 8,218 | 483,706 SH | DEFINED | 1,2,6 |
| PARAMETRIC TECHNOLOG | COM NEW | 69917320 | 43,275 | 2,484,215 SH | DEFINED | 1,2,5,6 |
| PAREXEL INTL CORP | COM | 69946210 | 16,169 | 391,797 SH | DEFINED | 1,2,6 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 15,015 | 447,147 SH | DEFINED | 1,2 |
| PARK NATL CORP | COM | 70065810 | 16,625 | 190,650 SH | DEFINED | 1,2,5 |
| PARK OHIO HLDGS CORP | COM | 70066610 | 2,575 | 99,216 SH | DEFINED | 1,5 |
| PARKER DRILLING CO | COM | 70108110 | 13,140 | 1,618,240 SH | DEFINED | 1,2,5,6 |
| PARKER HANNIFIN CORP | COM | 70109410 | 454,615 | 4,065,229 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| PARKERVISION INC | COM | 70135410 | 412 | 27,152 SH | DEFINED | 1,5 |
| PARKVALE FINL CORP | COM | 70149210 | 250 | 8,632 SH | DEFINED | 1 |
| PARKWAY PPTYS INC | COM | 70159Q10 | 19,116 | 433,066 SH | DEFINED | 1,2,3 |
| PARLUX FRAGRANCES IN | COM | 70164510 | 70 | 17,905 SH | DEFINED | 1 |
| PARTNERRE LTD | COM | G6852T10 | 59,195 | 749,399 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PARTNERS TR FINL GRO | COM | 70213F10 | 8,397 | 689,958 SH | DEFINED | 1,2,5 |
| PATHMARK STORES INC | COM | 70322A10 | 5,962 | 467,572 SH | DEFINED | 1,2,6 |
| PATRICK INDS INC | COM | 70334310 | 128 | 10,800 SH | DEFINED | 1 |
| PATRIOT CAPITAL FUND | COM | 70335Y10 | 2,608 | 195,048 SH | DEFINED | 1 |
| PATRIOT TRANSN HLDG | COM | 70337B10 | 2,263 | 23,015 SH | DEFINED | 1 |
| PATTERSON COMPANIES | COM | 70339510 | 146,657 | 3,798,422 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PATTERSON UTI ENERGY | COM | 70348110 | 94,850 | 4,202,499 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PAYCHEX INC | COM | 70432610 | 368,624 | 8,990,835 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PC MALL INC | COM | 69323K10 | 2,078 | 133,144 SH | DEFINED | 1,2 |
| PC-TEL INC | COM | 69325Q10 | 374 | 49,244 SH | DEFINED | 1 |
| PDF SOLUTIONS INC | COM | 69328210 | 3,103 | 314,114 SH | DEFINED | 1,2,5,6 |
| PDL BIOPHARMA INC | COM | 69329Y10 | 72,563 | 3,357,825 SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| PEABODY ENERGY CORP | COM | 70454910 | 382,068 | 7,981,370 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 238 | 9,323 SH | DEFINED | 1 |
| PEARSON PLC | SPONSORED | 70501510 | 756 | 48,889 SH | DEFINED | 1 |
| PEDIATRIX MED GROUP | COM | 70532410 | 50,717 | 775,256 SH | DEFINED | 1,2,5,6 |
| PEERLESS SYS CORP | COM | 70553610 | 22 | 10,500 SH | DEFINED | 1 |
| PEETS COFFEE & TEA I | COM | 70556010 | 4,985 | 178,609 SH | DEFINED | 1,2,6 |
| PEGASYSTEMS INC | COM | 70557310 | 5,686 | 477,819 SH | DEFINED | 1,2 |
| PENFORD CORP | COM | 70705110 | 462 | 12,252 SH | DEFINED | 1 |
| PENN NATL GAMING INC | COM | 70756910 | 40,115 | 679,685 SH | DEFINED | 1,2,5,16 |
| PENN TREATY AMERN CO | COM NEW | 70787440 | 62 | 10,632 SH | DEFINED | 1 |
| PENN VA CORP | COM | 70788210 | 31,716 | 721,144 SH | DEFINED | 1,2,6 |
| PENN VA GP HLDGS L P | COM UNIT R | 70788P10 | 759 | 20,634 SH | DEFINED | 1,2 |
| PENN VA RESOURCES PA | COM | 70788410 | 1,156 | 42,182 SH | DEFINED | 1,2 |
| PENNANTPARK INVT COR | COM | 70806210 | 3,016 | 225,061 SH | DEFINED | 1,2 |
| PENNEY J C INC | COM | 70816010 | 1,697,737 | 26,790,862 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PENNSYLVANIA COMM BA | COM | 70867710 | 203 | 6,426 SH | DEFINED | 1 |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 42,171 | 1,082,984 SH | DEFINED | 1,2,3,5 |
| PENSKE AUTOMOTIVE GR | COM | 70959W10 | 17,332 | 856,332 SH | DEFINED | 1,2,16 |

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

| | | | | | | | |
|----------------------|-------------|----------|-----------|-------------|----|--------------|-------------------------|
| PENSON WORLDWIDE INC | COM | 70960010 | 3,234 | 174,996 | SH | DEFINED | 1,2,6 |
| PENTAIR INC | COM | 70963110 | 62,412 | 1,881,009 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PENWEST PHARMACEUTIC | COM | 70975410 | 3,420 | 310,588 | SH | DEFINED | 1,2 |
| PEOPLES BANCORP INC | COM | 70978910 | 6,391 | 244,103 | SH | DEFINED | 1,2 |
| PEOPLES UNITED FINAN | COM | 71270410 | 54,525 | 3,155,394 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PEOPLESUPPORT INC | COM | 71271430 | 3,819 | 319,290 | SH | DEFINED | 1,2 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 9,878 | 704,048 | SH | DEFINED | 1,2,5,6 |
| PEPCO HOLDINGS INC | COM | 71329110 | 116,501 | 4,302,118 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PEPSI BOTTLING GROUP | COM | 71340910 | 252,223 | 6,785,665 | SH | DEFINED | 1,2,5,6,8,1 12,13,14 |
| PEPSIAMERICAS INC | COM | 71343P20 | 52,837 | 1,628,746 | SH | DEFINED | 1,2,5,12 |
| PEPSICO INC | COM | 71344810 | 3,576,977 | 48,825,783 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PEPSICO INC | COM | 71344810 | 2,930 | 40,000 | SH | CALL DEFINED | 16 |
| PEREGRINE PHARMACEUT | COM | 71366110 | 206 | 307,400 | SH | DEFINED | 1,5 |
| PERFICIENT INC | COM | 71375U10 | 8,043 | 367,783 | SH | DEFINED | 1,2,5,6 |
| PERFORMANCE FOOD GRO | COM | 71375510 | 21,540 | 714,916 | SH | DEFINED | 1,2,5 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 89 | 17,817 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 6,747 | 575,688 | SH | DEFINED | 1,2 |
| PERINI CORP | COM | 71383910 | 59,799 | 1,069,173 | SH | DEFINED | 1,2,5,6,13 |
| PERKINELMER INC | COM | 71404610 | 83,626 | 2,862,918 | SH | DEFINED | 1,2,5,6,10, |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 76 | 28,400 | SH | DEFINED | 1 |
| PEROT SYS CORP | CL A | 71426510 | 26,247 | 1,552,135 | SH | DEFINED | 1,2,5,6 |
| PERRIGO CO | COM | 71429010 | 45,344 | 2,123,836 | SH | DEFINED | 1,2,5 |
| PERVASIVE SOFTWARE I | COM | 71571010 | 91 | 19,100 | SH | DEFINED | 1 |
| PETMED EXPRESS INC | COM | 71638210 | 13,824 | 986,734 | SH | DEFINED | 1,5 |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 4,331 | 430,972 | SH | DEFINED | 1,2,5,7 |
| PETRO-CDA | COM | 71644E10 | 1,406 | 24,501 | SH | DEFINED | 1 |
| PETROCHINA CO LTD | SPONSORED | 71646E10 | 490 | 2,647 | SH | DEFINED | 1 |
| PETROHAWK ENERGY COR | COM | 71649510 | 45,418 | 2,765,997 | SH | DEFINED | 1,2,5,6 |
| PETROLEO BRASILEIRO | SP ADR NON | 71654V10 | 133,421 | 2,062,144 | SH | DEFINED | 1,2,7 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 60,649 | 803,295 | SH | DEFINED | 1,2,4 |
| PETROLEUM DEV CORP | COM | 71657810 | 17,971 | 405,203 | SH | DEFINED | 1,2,5,6 |
| PETROQUEST ENERGY IN | COM | 71674810 | 6,870 | 640,284 | SH | DEFINED | 1,2,6 |
| PETSMART INC | COM | 71676810 | 83,241 | 2,609,444 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PFF BANCORP INC | COM | 69331W10 | 8,699 | 567,107 | SH | DEFINED | 1,2 |
| PFIZER INC | COM | 71708110 | 5,439,356 | 222,650,668 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PFSWEB INC | COM | 71709810 | 14 | 10,481 | SH | DEFINED | 1 |
| PG&E CORP | COM | 69331C10 | 580,827 | 12,151,185 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PGT INC | COM | 69336V10 | 886 | 111,766 | SH | DEFINED | 1,2,5 |
| PHARMACEUTICAL PROD | COM | 71712410 | 68,593 | 1,935,459 | SH | DEFINED | 1,2,5 |
| PHARMACYCLICS INC | COM | 71693310 | 65 | 28,088 | SH | DEFINED | 1,5 |
| PHARMANET DEV GROUP | COM | 71714810 | 18,285 | 629,873 | SH | DEFINED | 1,2 |
| PHARMERICA CORP | COM | 71714F10 | 9,214 | 617,569 | SH | DEFINED | 1,2,5,6,7,8 12,13,16 |
| PHARMION CORP | COM | 71715B40 | 22,824 | 494,678 | SH | DEFINED | 1,2,6 |
| PHARMOS CORP | COM PAR \$. | 71713930 | 11 | 12,713 | SH | DEFINED | 1 |
| PHASE FORWARD INC | COM | 71721R40 | 11,510 | 575,201 | SH | DEFINED | 1,2 |
| PHH CORP | COM NEW | 69332020 | 23,195 | 882,610 | SH | DEFINED | 1,2,5,6,16 |
| PHI INC | COM NON VT | 69336T20 | 5,570 | 184,803 | SH | DEFINED | 1 |
| PHILADELPHIA CONS HL | COM | 71752810 | 42,819 | 1,035,788 | SH | DEFINED | 1,2,5,6 |
| PHILIPPINE LONG DIST | SPONSORED | 71825260 | 50,977 | 792,305 | SH | DEFINED | 1,2,4,7 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 45,453 | 866,110 | SH | DEFINED | 1,2,5 |
| PHOENIX COS INC NEW | COM | 71902E10 | 48,908 | 3,466,201 | SH | DEFINED | 1,2,5 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 428 | 39,944 | SH | DEFINED | 1 |
| PHOTOMEDEX INC | COM | 71935810 | 21 | 19,600 | SH | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|---------|----------|--------|-----------|----|---------|---------|
| PHOTON DYNAMICS INC | COM | 71936410 | 1,379 | 152,416 | SH | DEFINED | 1 |
| PHOTRONICS INC | COM | 71940510 | 10,300 | 902,754 | SH | DEFINED | 1,2,5 |
| PICO HLDGS INC | COM NEW | 69336620 | 9,572 | 230,367 | SH | DEFINED | 1,2,6 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 41,156 | 1,640,316 | SH | DEFINED | 1,2,5 |
| PIER 1 IMPORTS INC | COM | 72027910 | 6,758 | 1,428,784 | SH | DEFINED | 1,2,5,6 |
| PIKE ELEC CORP | COM | 72128310 | 7,264 | 387,218 | SH | DEFINED | 1,2,6 |
| PILGRIMS PRIDE CORP | COM | 72146710 | 23,000 | 662,239 | SH | DEFINED | 1,2 |
| PINNACLE AIRL CORP | COM | 72344310 | 3,463 | 216,198 | SH | DEFINED | 1,2 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------------|
| PINNACLE ENTMT INC | COM | 72345610 | 24,694 | 906,873 | SH | DEFINED | 1,2,5,6 |
| PINNACLE FINL PARTNE | COM | 72346Q10 | 5,843 | 202,730 | SH | DEFINED | 1,2 |
| PINNACLE WEST CAP CO | COM | 72348410 | 254,627 | 6,444,623 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| PIIONEER DRILLING CO | COM | 72365510 | 8,585 | 704,843 | SH | DEFINED | 1,2,5 |
| PIIONEER NAT RES CO | COM | 72378710 | 110,588 | 2,458,596 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| PIIONEER NAT RES CO | COM | 72378710 | 1,799 | 40,000 | SH PUT | DEFINED | 16 |
| PIPER JAFFRAY COS | COM | 72407810 | 27,419 | 511,545 | SH | DEFINED | 1,2,5 |
| PITNEY BOWES INC | COM | 72447910 | 393,656 | 8,667,017 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| PIXELWORKS INC | COM | 72581M10 | 111 | 96,605 | SH | DEFINED | 1,5 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 4,971 | 91,233 | SH | DEFINED | 1,2 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 61,022 | 1,379,955 | SH | DEFINED | 1,2,5,6 |
| PLANAR SYS INC | COM | 72690010 | 263 | 39,160 | SH | DEFINED | 1,5 |
| PLANETOUT INC | COM | 72705810 | 23 | 18,200 | SH | DEFINED | 1,5 |
| PLANTRONICS INC NEW | COM | 72749310 | 55,080 | 1,929,233 | SH | DEFINED | 1,2,5 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 38,013 | 1,057,105 | SH | DEFINED | 1,2,5 |
| PLATO LEARNING INC | COM | 72764Y10 | 100 | 26,547 | SH | DEFINED | 1 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 3,456 | 321,802 | SH | DEFINED | 1,2,6 |
| PLAYTEX PRODS INC | COM | 72813P10 | 15,917 | 870,738 | SH | DEFINED | 1,2,6,16 |
| PLEXUS CORP | COM | 72913210 | 18,642 | 680,367 | SH | DEFINED | 1,2,5,6 |
| PLUG POWER INC | COM | 72919P10 | 241 | 77,671 | SH | DEFINED | 1,2,5,6 |
| PLUM CREEK TIMBER CO | COM | 72925110 | 213,477 | 4,769,381 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| PLX TECHNOLOGY INC | COM | 69341710 | 3,778 | 349,831 | SH | DEFINED | 1,5 |
| PMA CAP CORP | CL A | 69341920 | 7,801 | 821,167 | SH | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 244 | 18,606 | SH | DEFINED | 1,5 |
| PMC-SIERRA INC | COM | 69344F10 | 32,461 | 3,868,993 | SH | DEFINED | 1,2,5,6,8 |
| PMI GROUP INC | COM | 69344M10 | 61,134 | 1,869,538 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| PNC FINL SVCS GROUP | COM | 69347510 | 664,701 | 9,760,661 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| PNM RES INC | COM | 69349H10 | 41,967 | 1,802,715 | SH | DEFINED | 1,2,5 |
| POGO PRODUCING CO | COM | 73044810 | 51,821 | 975,736 | SH | DEFINED | 1,2,5,12 |
| POLARIS INDS INC | COM | 73106810 | 32,140 | 736,829 | SH | DEFINED | 1,2,5,6 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 132,233 | 1,700,749 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| POLYCOM INC | COM | 73172K10 | 50,315 | 1,873,238 | SH | DEFINED | 1,2,5,6 |
| POLYMEDICA CORP | COM | 73173810 | 22,047 | 419,792 | SH | DEFINED | 1,2,6,16 |
| POLYONE CORP | COM | 73179P10 | 11,992 | 1,605,363 | SH | DEFINED | 1,2,5 |

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

| | | | | | | | |
|-----------------------|------------|----------|-----------|------------|----|--------------|----------------------------|
| POLYPORE INTL INC | COM | 73179V10 | 424 | 30,127 | SH | DEFINED | 1,2 |
| POMEROY IT SOLUTIONS | COM | 73182210 | 122 | 15,201 | SH | DEFINED | 1 |
| PONIARD PHARMACEUTIC | COM NEW | 73244930 | 1,008 | 177,809 | SH | DEFINED | 1 |
| POOL CORPORATION | COM | 73278L10 | 16,204 | 648,668 | SH | DEFINED | 1,2,5,6 |
| POPE RES DEL LTD PAR | DEPOSITRY | 73285710 | 289 | 6,812 | SH | DEFINED | 1 |
| POPULAR INC | COM | 73317410 | 43,816 | 3,568,058 | SH | DEFINED | 1,2,5,12 |
| PORTEC RAIL PRODS IN | COM | 73621210 | 155 | 13,300 | SH | DEFINED | 1 |
| PORTFOLIO RECOVERY A | COM | 73640Q10 | 21,191 | 399,311 | SH | DEFINED | 1,2,6 |
| PORTLAND GEN ELEC CO | COM NEW | 73650884 | 15,901 | 571,996 | SH | DEFINED | 1,2 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 602 | 42,853 | SH | DEFINED | 1 |
| POSCO | SPONSORED | 69348310 | 6,937 | 38,805 | SH | DEFINED | 1,2 |
| POSSIS MEDICAL INC | COM | 73740710 | 8,529 | 629,471 | SH | DEFINED | 1 |
| POST PPTYS INC | COM | 73746410 | 41,491 | 1,072,125 | SH | DEFINED | 1,2,3,5 |
| POTLATCH CORP NEW | COM | 73763010 | 38,659 | 858,516 | SH | DEFINED | 1,2,5 |
| POWELL INDS INC | COM | 73912810 | 4,091 | 107,979 | SH | DEFINED | 1 |
| POWER INTEGRATIONS I | COM | 73927610 | 454 | 15,294 | SH | DEFINED | 1 |
| POWER-ONE INC | COM | 73930810 | 5,901 | 1,157,060 | SH | DEFINED | 1,2,5,6 |
| POWERSECURE INTL INC | COM | 73936N10 | 352 | 28,221 | SH | DEFINED | 1,2,5 |
| POWERSHARES DB CMDTY | UNIT BEN I | 73935S10 | 562 | 20,000 | SH | CALL DEFINED | 16 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 22,343 | 3,627,068 | SH | DEFINED | 1,2,5,6,8 |
| POZEN INC | COM | 73941U10 | 6,227 | 563,026 | SH | DEFINED | 1,2,5 |
| PPG INDS INC | COM | 69350610 | 550,433 | 7,285,681 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PPL CORP | COM | 69351T10 | 554,361 | 11,973,236 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| PRA INTL | COM | 69353C10 | 7,615 | 259,023 | SH | DEFINED | 1,2,6 |
| PRAXAIR INC | COM | 74005P10 | 748,516 | 8,936,433 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 25,072 | 452,076 | SH | DEFINED | 1,2,6 |
| PRECISION CASTPARTS | COM | 74018910 | 505,981 | 3,419,254 | SH | DEFINED | 1,2,5,6,8,1 12,13,14 |
| PREFERRED BK LOS ANG | COM | 74036710 | 4,706 | 119,635 | SH | DEFINED | 1 |
| PREFORMED LINE PRODS | COM | 74044410 | 1,041 | 20,016 | SH | DEFINED | 1 |
| PREMIER EXHIBITIONS I | COM | 74051E10 | 5,777 | 383,070 | SH | DEFINED | 1,5 |
| PREMIER GLOBAL SVCS | COM | 74058510 | 18,350 | 1,450,594 | SH | DEFINED | 1,2 |
| PREMIERWEST BANCORP | COM | 74092110 | 291 | 22,564 | SH | DEFINED | 1 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 5,933 | 349,836 | SH | DEFINED | 1,2 |
| PRESSTEK INC | COM | 74111310 | 269 | 42,834 | SH | DEFINED | 1,5 |
| PRESTIGE BRANDS HLDG | COM | 74112D10 | 9,780 | 890,684 | SH | DEFINED | 1,2,16 |
| PRG-SCHULTZ INTERNAT | COM NEW | 69357C50 | 538 | 39,631 | SH | DEFINED | 1,2,16 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 396,885 | 7,126,691 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PRICELINE COM INC | COM NEW | 74150340 | 70,079 | 789,618 | SH | DEFINED | 1,2,5,6 |
| PRICESMART INC | COM | 74151110 | 5,392 | 228,468 | SH | DEFINED | 1,2 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 127,436 | 3,486,619 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PRIMEDIA INC | COM NEW | 74157K84 | 8,872 | 631,877 | SH | DEFINED | 1,2,5,6 |
| PRIMUS GUARANTY LTD | SHS | G7245710 | 6,527 | 620,432 | SH | DEFINED | 1,6 |
| PRINCETON REVIEW INC | COM | 74235210 | 264 | 33,107 | SH | DEFINED | 1,5 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 443,482 | 7,029,348 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PRIVATEBANCORP INC | COM | 74296210 | 13,206 | 379,038 | SH | DEFINED | 1,2,5,6,16 |
| PROASSURANCE CORP | COM | 74267C10 | 28,301 | 525,352 | SH | DEFINED | 1,2,5 |
| PROCENTURY CORP | COM | 74268T10 | 175 | 11,987 | SH | DEFINED | 1 |
| PROCTER & GAMBLE CO | COM | 74271810 | 6,952,522 | 98,841,648 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| PROGENICS PHARMACEUT | COM | 74318710 | 9,449 | 427,380 | SH | DEFINED | 1,2,6 |
| PROGRESS ENERGY INC | COM | 74326310 | 965,934 | 20,617,587 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| PROGRESS SOFTWARE CO | COM | 74331210 | 21,570 | 711,896 | SH | DEFINED | 1,2,5,6 |
| PROGRESSIVE CORP OHI | COM | 74331510 | 404,686 | 20,849,366 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|-------------|-------------------------|
| PROGRESSIVE GAMING I | COM | 74332S10 | 246 | 49,227 | SH | DEFINED | 1 |
| PROLIANCE INTL INC | COM | 74340R10 | 59 | 27,828 | SH | DEFINED | 1,2,5 |
| PROLOGIS | SH BEN INT | 74341010 | 645,295 | 9,725,626 | SH | DEFINED | 1,2,3,5,6,7,8,12,13,14 |
| PROSPECT CAPITAL COR | COM | 74348T10 | 4,036 | 237,140 | SH | DEFINED | 1 |
| PROSPERITY BANCSHARE | COM | 74360610 | 22,614 | 681,970 | SH | DEFINED | 1,2 |
| PROTALIX BIOTHERAPEU | COM | 74365A10 | 8,766 | 253,652 | SH | DEFINED | 1,2 |
| PROTECTION ONE INC | COM NEW | 74366340 | 449 | 33,437 | SH | DEFINED | 1,5 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 66,587 | 1,568,979 | SH | DEFINED | 1,2,5,12 |
| PROVIDENCE SVC CORP | COM | 74381510 | 4,873 | 165,972 | SH | DEFINED | 1 |
| PROVIDENT BANKSHARES | COM | 74385910 | 23,723 | 757,206 | SH | DEFINED | 1,2,5 |
| PROVIDENT FINL SVCS | COM | 74386T10 | 25,576 | 1,562,347 | SH | DEFINED | 1,2,5 |
| PROVIDENT NEW YORK B | COM | 74402810 | 8,308 | 633,742 | SH | DEFINED | 1,2 |
| PRUDENTIAL FINL INC | COM | 74432010 | 1,222,729 | 12,530,532 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| PRUDENTIAL PLC | ADR | 74435K20 | 1,203 | 38,982 | SH | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 25,478 | 448,167 | SH | DEFINED | 1,2,3,5,6 |
| PSS WORLD MED INC | COM | 69366A10 | 22,625 | 1,182,705 | SH | DEFINED | 1,2,5,6 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 50,340 | 1,281,562 | SH | DEFINED | 1,2,6 |
| PT INDOSAT TBK | SPONSORED | 74438310 | 209 | 4,920 | SH | DEFINED | 1 |
| PUBLIC STORAGE | COM | 74460D10 | 368,203 | 4,681,544 | SH | DEFINED | 1,2,3,5,6,7,8,12,13,14 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 692,052 | 7,865,124 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| PUBLICIS S A NEW | SPONSORED | 74463M10 | 734 | 17,840 | SH | DEFINED | 1 |
| PUGET ENERGY INC NEW | COM | 74531010 | 49,085 | 2,005,916 | SH | DEFINED | 1,2,5,7,12 |
| PULTE HOMES INC | COM | 74586710 | 90,166 | 6,624,987 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| PULTE HOMES INC | COM | 74586710 | 740 | 54,400 | SH | PUT DEFINED | 16 |
| PVF CAPITAL CORP | COM | 69365410 | 184 | 11,927 | SH | DEFINED | 1 |
| Q MED | COM | 74791410 | 31 | 12,007 | SH | DEFINED | 1 |
| QAD INC | COM | 74727D10 | 1,677 | 193,630 | SH | DEFINED | 1 |
| QC HLDGS INC | COM | 74729T10 | 1,007 | 69,699 | SH | DEFINED | 1,2 |
| QIAGEN N V | ORD | N7248210 | 2,404 | 123,860 | SH | DEFINED | 1,2 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------------|
| QLOGIC CORP | COM | 74727710 | 83,952 | 6,241,817 | SH | DEFINED 1,2,5,6,7,8,12,13,14 |
| QUADRA REALTY TRUST | COM | 74694510 | 1,893 | 198,678 | SH | DEFINED 1,2 |
| QUADRAMED CORP | COM | 74730W10 | 40 | 14,100 | SH | DEFINED 1 |
| QUAKER CHEM CORP | COM | 74731610 | 528 | 22,434 | SH | DEFINED 1,5 |
| QUALCOMM INC | COM | 74752510 | 1,904,743 | 45,072,000 | SH | DEFINED 1,2,5,6,7,8,12,13,14 |
| QUALITY DISTR INC FL | COM | 74756M10 | 230 | 25,820 | SH | DEFINED 1,5 |
| QUALITY SYS INC | COM | 74758210 | 14,607 | 398,783 | SH | DEFINED 1,2,6,8 |
| QUANEX CORP | COM | 74762010 | 50,096 | 1,066,332 | SH | DEFINED 1,2 |
| QUANTA SVCS INC | COM | 74762E10 | 69,288 | 2,619,568 | SH | DEFINED 1,2,5,6 |
| QUANTUM CORP | COM DSSG | 74790620 | 11,547 | 3,396,088 | SH | DEFINED 1,2,5 |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 162 | 147,289 | SH | DEFINED 1,5 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 249,527 | 4,319,310 | SH | DEFINED 1,2,5,6,7,8 |

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

| | | | | | | | |
|-----------------------|------------|----------|---------|-------------|----|---------|----------------------------|
| QUEST RESOURCE CORP | COM NEW | 74834930 | 360 | 37,256 | SH | DEFINED | 12,13,14 1,5 |
| QUEST SOFTWARE INC | COM | 74834T10 | 15,523 | 904,607 | SH | DEFINED | 1,2,5,6 |
| QUESTAR CORP | COM | 74835610 | 314,431 | 5,985,744 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| QUICKLOGIC CORP | COM | 74837P10 | 55 | 16,818 | SH | DEFINED | 1 |
| QUICKSILVER RESOURCE | COM | 74837R10 | 39,587 | 841,375 | SH | DEFINED | 1,2,5,6 |
| QUIDEL CORP | COM | 74838J10 | 7,867 | 402,193 | SH | DEFINED | 1,2,5,6 |
| QUIKSILVER INC | COM | 74838C10 | 36,800 | 2,573,450 | SH | DEFINED | 1,2,5 |
| QUILMES INDL QUINSA | SP ADR CL | 74838Y20 | 232 | 3,461 | SH | DEFINED | 1 |
| QWEST COMMUNICATIONS | COM | 74912110 | 954,410 | 104,193,238 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 37,478 | 669,005 | SH | DEFINED | 1,2,5,12 |
| RACKABLE SYS INC | COM | 75007710 | 5,602 | 431,947 | SH | DEFINED | 1,2,5,6 |
| RADIAN GROUP INC | COM | 75023610 | 37,349 | 1,604,319 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 5,629 | 355,603 | SH | DEFINED | 1 |
| RADIATION THERAPY SV | COM | 75032320 | 3,553 | 170,672 | SH | DEFINED | 1,2,6 |
| RADIO ONE INC | CL A | 75040P10 | 240 | 64,908 | SH | DEFINED | 1,2 |
| RADIO ONE INC | CL D NON V | 75040P40 | 4,556 | 1,221,493 | SH | DEFINED | 1,2,5 |
| RADIOSHACK CORP | COM | 75043810 | 130,608 | 6,321,804 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| RADISYS CORP | COM | 75045910 | 4,629 | 371,818 | SH | DEFINED | 1,2,5 |
| RADNET INC | COM | 75049110 | 103 | 11,550 | SH | DEFINED | 1 |
| RADWARE LTD | ORD | M8187310 | 230 | 14,661 | SH | DEFINED | 1,2,5 |
| RADYNE CORP | COM NEW | 75061140 | 136 | 12,851 | SH | DEFINED | 1 |
| RAE SYS INC | COM | 75061P10 | 147 | 44,299 | SH | DEFINED | 1,2,5 |
| RAINMAKER SYSTEMS | COM NEW | 75087530 | 94 | 10,853 | SH | DEFINED | 1 |
| RAIT FINANCIAL TRUST | COM | 74922710 | 8,160 | 991,506 | SH | DEFINED | 1,2 |
| RALCORP HLDGS INC NE | COM | 75102810 | 27,908 | 499,971 | SH | DEFINED | 1,2,5,6 |
| RAM HOLDINGS LTD | SHS | G7368R10 | 2,385 | 256,500 | SH | DEFINED | 1,2 |
| RAMBUS INC DEL | COM | 75091710 | 29,510 | 1,544,192 | SH | DEFINED | 1,2,5,6 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 15,949 | 510,539 | SH | DEFINED | 1,2,3 |
| RANGE RES CORP | COM | 75281A10 | 73,632 | 1,810,921 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| RARE HOSPITALITY INT | COM | 75382010 | 14,748 | 386,985 | SH | DEFINED | 1,2,5,6,16 |
| RASER TECHNOLOGIES I | COM | 75405510 | 4,069 | 315,645 | SH | DEFINED | 1,2 |
| RAVEN INDS INC | COM | 75421210 | 8,561 | 213,767 | SH | DEFINED | 1,2,6 |
| RAYMOND JAMES FINANC | COM | 75473010 | 54,653 | 1,663,722 | SH | DEFINED | 1,2,5 |
| RAYONIER INC | COM | 75490710 | 55,267 | 1,150,433 | SH | DEFINED | 1,2,5 |
| RAYTHEON CO | COM NEW | 75511150 | 820,290 | 12,853,180 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| RBC BEARINGS INC | COM | 75524B10 | 15,846 | 413,188 | SH | DEFINED | 1,2,6 |
| RC2 CORP | COM | 74938810 | 15,510 | 560,147 | SH | DEFINED | 1,2,6 |
| RCN CORP | COM NEW | 74936120 | 7,535 | 612,611 | SH | DEFINED | 1,2,6,16 |
| READING INTERNATIONAL | CL A | 75540810 | 227 | 23,000 | SH | DEFINED | 1 |
| REALNETWORKS INC | COM | 75605L10 | 12,691 | 1,871,891 | SH | DEFINED | 1,2,5,6 |
| REALTY INCOME CORP | COM | 75610910 | 45,061 | 1,612,214 | SH | DEFINED | 1,2,3,5 |
| RED HAT INC | COM | 75657710 | 34,730 | 1,747,879 | SH | DEFINED | 1,2,5 |
| RED LION HOTELS CORP | COM | 75676410 | 234 | 22,726 | SH | DEFINED | 1 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 9,676 | 225,543 | SH | DEFINED | 1,2,6 |
| REDDY ICE HLDGS INC | COM | 75734R10 | 7,507 | 284,670 | SH | DEFINED | 1,2 |
| REDWOOD TR INC | COM | 75807540 | 12,942 | 389,573 | SH | DEFINED | 1,2 |
| REED ELSEVIER N V | SPONSORED | 75820410 | 1,175 | 30,954 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONSORED | 75820510 | 940 | 18,632 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COM | 75875010 | 25,245 | 527,145 | SH | DEFINED | 1,2,5 |
| REGAL ENTMT GROUP | CL A | 75876610 | 38,491 | 1,753,572 | SH | DEFINED | 1,2,5 |
| REGENCY CTRS CORP | COM | 75884910 | 147,413 | 1,920,694 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| REGENCY ENERGY PARTN | COM UNITS | 75885Y10 | 975 | 33,162 | SH | DEFINED | 1,2 |
| REGENERATION TECH IN | COM | 75886N10 | 3,339 | 311,457 | SH | DEFINED | 1 |
| REGENERON PHARMACEUT | COM | 75886F10 | 25,699 | 1,443,775 | SH | DEFINED | 1,2,5,6 |

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

| | | | | | | | |
|------------------------------|--|----------|---------|------------|----|---------|----------------------------------|
| REGENT COMMUNICATION COM | | 75886510 | 129 | 49,126 | SH | DEFINED | 1 |
| REGIONS FINANCIAL CO COM | | 7591EP10 | 653,980 | 22,183,859 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 12, 13, 14 |
| REGIS CORP MINN COM | | 75893210 | 31,983 | 1,002,281 | SH | DEFINED | 1, 2, 5 |
| REHABCARE GROUP INC COM | | 75914810 | 5,905 | 335,717 | SH | DEFINED | 1, 2, 5 |
| REINSURANCE GROUP AM COM | | 75935110 | 39,710 | 700,469 | SH | DEFINED | 1, 2, 5, 7 |
| REIS INC COM | | 75936P10 | 147 | 19,839 | SH | DEFINED | 1, 2 |
| RELIANCE STEEL & ALU COM | | 75950910 | 82,328 | 1,456,094 | SH | DEFINED | 1, 2, 5, 16 |
| RELIANT ENERGY INC COM | | 75952B10 | 157,827 | 6,165,121 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 12, 13, 14, 16 |
| RENAISSANCE LEARNING COM | | 75968L10 | 1,234 | 102,054 | SH | DEFINED | 1, 6 |
| RENAISSANCERE HOLDIN COM | | G7496G10 | 110,325 | 1,686,666 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 12, 13, 14 |
| RENASANT CORP COM | | 75970E10 | 6,396 | 295,711 | SH | DEFINED | 1, 2 |
| RENOVIS INC COM | | 75988510 | 189 | 48,880 | SH | DEFINED | 1, 5 |
| RENT A CTR INC NEW COM | | 76009N10 | 32,736 | 1,805,603 | SH | DEFINED | 1, 2, 5 |
| RENTECH INC COM | | 76011210 | 4,222 | 1,954,464 | SH | DEFINED | 1, 2, 5, 6 |
| RENTRAK CORP COM | | 76017410 | 333 | 24,140 | SH | DEFINED | 1, 5 |
| REPLIGEN CORP COM | | 75991610 | 124 | 28,613 | SH | DEFINED | 1, 5 |
| REPSOL YPF S A SPONSORED | | 76026T20 | 2,174 | 61,240 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS COM | | 76027610 | 17,755 | 838,666 | SH | DEFINED | 1, 2 |
| REPUBLIC BANCORP KY CL A | | 76028120 | 3,276 | 206,803 | SH | DEFINED | 1, 2 |
| REPUBLIC FIRST BANCO COM | | 76041610 | 142 | 17,734 | SH | DEFINED | 1 |
| REPUBLIC PROPERTY TR COM | | 76073710 | 5,352 | 364,825 | SH | DEFINED | 1, 3, 16 |
| REPUBLIC SVCS INC COM | | 76075910 | 172,011 | 5,258,653 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 12, 13, 14 |
| RES-CARE INC COM | | 76094310 | 16,391 | 717,654 | SH | DEFINED | 1, 2 |
| RESEARCH FRONTIERS I COM | | 76091110 | 237 | 15,870 | SH | DEFINED | 1 |
| RESEARCH IN MOTION L COM | | 76097510 | 5,415 | 54,951 | SH | DEFINED | 1, 5, 16 |
| RESMED INC COM | | 76115210 | 53,689 | 1,252,360 | SH | DEFINED | 1, 2, 5, 6 |
| RESOURCE AMERICA INC CL A | | 76119520 | 3,963 | 250,996 | SH | DEFINED | 1, 2, 5 |
| RESOURCE CAP CORP COM | | 76120W30 | 4,306 | 382,429 | SH | DEFINED | 1, 2 |
| RESOURCES CONNECTION COM | | 76122Q10 | 15,262 | 659,251 | SH | DEFINED | 1, 2, 6 |
| RESPIRONICS INC COM | | 76123010 | 36,603 | 762,087 | SH | DEFINED | 1, 2, 5, 6 |
| RESTORATION HARDWARE COM | | 76098110 | 158 | 48,175 | SH | DEFINED | 1, 5 |
| RETAIL VENTURES INC COM | | 76128Y10 | 3,704 | 355,817 | SH | DEFINED | 1, 2, 6 |
| RETRACTABLE TECHNOLO COM | | 76129W10 | 44 | 23,200 | SH | DEFINED | 1 |
| REUTERS GROUP PLC SPONSORED | | 76132M10 | 1,200 | 15,131 | SH | DEFINED | 1, 2 |
| REVLON INC CL A | | 76152550 | 3,688 | 3,207,017 | SH | DEFINED | 1, 2, 6 |
| REWARDS NETWORK INC COM | | 76155710 | 4,813 | 992,457 | SH | DEFINED | 1 |
| REX STORES CORP COM | | 76162410 | 538 | 27,814 | SH | DEFINED | 1 |
| REXAM PLC SP ADR NEW | | 76165540 | 553 | 9,730 | SH | DEFINED | 1 |
| REYNOLDS AMERICAN IN COM | | 76171310 | 329,459 | 5,180,989 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 12, 13, 14 |
| RF MICRODEVICES INC COM | | 74994110 | 61,412 | 9,125,044 | SH | DEFINED | 1, 2, 5, 6 |
| RICHARDSON ELECTRS L COM | | 76316510 | 71 | 10,300 | SH | DEFINED | 1 |
| RIGEL PHARMACEUTICAL COM NEW | | 76655960 | 3,517 | 373,007 | SH | DEFINED | 1, 2, 5, 6 |
| RIGHTNOW TECHNOLOGIE COM | | 76657R10 | 3,137 | 194,996 | SH | DEFINED | 1, 6 |
| RIMAGE CORP COM | | 76672110 | 2,536 | 113,025 | SH | DEFINED | 1 |
| RIO TINTO PLC SPONSORED | | 76720410 | 2,646 | 7,706 | SH | DEFINED | 1 |
| RITCHIE BROS AUCTION COM | | 76774410 | 315 | 4,844 | SH | DEFINED | 1, 5 |
| RITE AID CORP COM | | 76775410 | 30,858 | 6,679,234 | SH | DEFINED | 1, 2, 5, 6 |
| RIVERBED TECHNOLOGY COM | | 76857310 | 7,115 | 176,148 | SH | DEFINED | 1, 2, 6 |
| RIVERVIEW BANCORP IN COM | | 76939710 | 244 | 16,450 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

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

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------------------|
| RIVIERA HLDGS CORP | COM | 76962710 | 3,973 | 141,629 | SH | DEFINED | 1,5 |
| RLI CORP | COM | 74960710 | 106,455 | 1,876,846 | SH | DEFINED | 1,2 |
| ROBBINS & MYERS INC | COM | 77019610 | 13,429 | 234,407 | SH | DEFINED | 1,2 |
| ROBERT HALF INTL INC | COM | 77032310 | 162,108 | 5,428,931 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ROCHESTER MED CORP | COM | 77149710 | 250 | 13,797 | SH | DEFINED | 1 |
| ROCK OF AGES CORP | CL A | 77263210 | 71 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 33,510 | 1,159,516 | SH | DEFINED | 1,2 |
| ROCKVILLE FINL INC | COM | 77418610 | 1,735 | 121,697 | SH | DEFINED | 1 |
| ROCKWELL AUTOMATION | COM | 77390310 | 312,413 | 4,494,499 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ROCKWELL COLLINS INC | COM | 77434110 | 351,659 | 4,814,606 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ROCKWELL COLLINS INC | COM | 77434110 | 1,461 | 20,000 | SH | CALL DEFINED | 16 |
| ROCKWOOD HLDGS INC | COM | 77441510 | 28,527 | 796,166 | SH | DEFINED | 1,2 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 21,602 | 307,670 | SH | DEFINED | 1,2,5,6 |
| ROGERS COMMUNICATION | CL B | 77510920 | 2,129 | 46,761 | SH | DEFINED | 1,16 |
| ROGERS CORP | COM | 77513310 | 12,856 | 312,112 | SH | DEFINED | 1,2,6 |
| ROHM & HAAS CO | COM | 77537110 | 266,036 | 4,778,800 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ROLLINS INC | COM | 77571110 | 22,619 | 847,477 | SH | DEFINED | 1,2,6 |
| ROMA FINANCIAL CORP | COM | 77581P10 | 2,059 | 120,381 | SH | DEFINED | 1,2 |
| ROPER INDS INC NEW | COM | 77669610 | 108,763 | 1,660,504 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ROSETTA RESOURCES IN | COM | 77777930 | 17,434 | 950,583 | SH | DEFINED | 1,2 |
| ROSS STORES INC | COM | 77829610 | 74,705 | 2,913,598 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 893 | 14,214 | SH | DEFINED | 1,2,5 |
| ROTECH HEALTHCARE IN | COM | 77866910 | 14 | 12,100 | SH | DEFINED | 1 |
| ROWAN COS INC | COM | 77938210 | 159,274 | 4,354,135 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ROYAL BANCSHARES PA | CL A | 78008110 | 1,416 | 64,585 | SH | DEFINED | 1 |
| ROYAL BK CDA MONTREA | COM | 78008710 | 983 | 17,712 | SH | DEFINED | 1,14 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 59,245 | 1,517,926 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 5,407 | 65,859 | SH | DEFINED | 1 |
| ROYAL DUTCH SHELL PL | SPONS ADR | 78025920 | 8,151 | 99,182 | SH | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 12,565 | 383,668 | SH | DEFINED | 1,2,5,6 |
| ROYAL KPN NV | SPONSORED | 78064120 | 276 | 15,871 | SH | DEFINED | 1 |
| RPC INC | COM | 74966010 | 6,395 | 450,040 | SH | DEFINED | 1,2,5,6 |
| RPM INTL INC | COM | 74968510 | 59,458 | 2,482,605 | SH | DEFINED | 1,2,5,7 |
| RSC HOLDINGS INC | COM | 74972L10 | 4,611 | 281,129 | SH | DEFINED | 1,2 |
| RTI INTL METALS INC | COM | 74973W10 | 46,023 | 580,658 | SH | DEFINED | 1,2,5,6 |
| RUBY TUESDAY INC | COM | 78118210 | 22,239 | 1,212,594 | SH | DEFINED | 1,2,5,6 |
| RUDDICK CORP | COM | 78125810 | 27,393 | 816,717 | SH | DEFINED | 1,2,5 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 6,348 | 458,968 | SH | DEFINED | 1,2,5 |
| RURAL / METRO CORP | COM | 78174810 | 80 | 24,900 | SH | DEFINED | 1 |
| RURAL CELLULAR CORP | CL A | 78190410 | 10,941 | 251,522 | SH | DEFINED | 1,2,7 |
| RUSH ENTERPRISES INC | CL A | 78184620 | 8,348 | 329,326 | SH | DEFINED | 1,2 |
| RUSS BERRIE & CO | COM | 78223310 | 3,591 | 213,772 | SH | DEFINED | 1,2 |
| RUTHS CHRIS STEAK HS | COM | 78333210 | 3,459 | 242,737 | SH | DEFINED | 1,2,6 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 2,795 | 67,345 | SH | DEFINED | 1,2,5 |
| RYDER SYS INC | COM | 78354910 | 113,487 | 2,316,061 | SH | DEFINED | 1,2,5,6,10, 12,13,14,16 |
| RYDER SYS INC | COM | 78354910 | 3,920 | 80,000 | SH | CALL DEFINED | 16 |
| RYERSON INC | COM | 78375P10 | 14,613 | 433,103 | SH | DEFINED | 1,2,5,16 |
| RYLAND GROUP INC | COM | 78376410 | 17,374 | 810,747 | SH | DEFINED | 1,2,5 |

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

| | | | | | | | |
|----------------------|-----------|----------|-----------|------------|---------|---------|----------------------------|
| S & T BANCORP INC | COM | 78385910 | 12,975 | 404,328 | SH | DEFINED | 1,2,5 |
| S Y BANCORP INC | COM | 78506010 | 4,955 | 183,262 | SH | DEFINED | 1,2 |
| S1 CORPORATION | COM | 78463B10 | 8,226 | 908,897 | SH | DEFINED | 1,2,5,6 |
| SABA SOFTWARE INC | COM NEW | 78493260 | 184 | 37,710 | SH | DEFINED | 1 |
| SAFECO CORP | COM | 78642910 | 187,677 | 3,065,619 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 5,564 | 2,429,908 | SH | DEFINED | 1,5,8 |
| SAFETY INS GROUP INC | COM | 78648T10 | 10,649 | 296,296 | SH | DEFINED | 1,2 |
| SAFEWAY INC | COM NEW | 78651420 | 449,832 | 13,585,973 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 181 | 24,635 | SH | DEFINED | 1 |
| SAIA INC | COM | 78709Y10 | 4,081 | 246,870 | SH | DEFINED | 1,2,5 |
| SAIC INC | COM | 78390X10 | 38,091 | 1,984,925 | SH | DEFINED | 1,2,8 |
| SAKS INC | COM | 79377W10 | 52,533 | 3,063,164 | SH | DEFINED | 1,2,5,6,16 |
| SALARY COM INC | COM | 79400610 | 178 | 15,171 | SH | DEFINED | 1 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 1,404 | 175,453 | SH | DEFINED | 1,2,6 |
| SALESFORCE COM INC | COM | 79466L30 | 45,081 | 878,427 | SH | DEFINED | 1,2,5,16 |
| SALESFORCE COM INC | COM | 79466L30 | 1,673 | 32,600 | SH CALL | DEFINED | 1,16 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 8,137 | 655,152 | SH | DEFINED | 1,2,5,6 |
| SALLY BEAUTY HLDGS I | COM | 79546E10 | 11,389 | 1,347,813 | SH | DEFINED | 1,2,5,12 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 2,501 | 246,408 | SH | DEFINED | 1 |
| SANDERSON FARMS INC | COM | 80001310 | 18,599 | 446,337 | SH | DEFINED | 1,2,6 |
| SANDISK CORP | COM | 80004C10 | 343,127 | 6,227,344 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| SANDY SPRING BANCORP | COM | 80036310 | 7,441 | 247,059 | SH | DEFINED | 1,2 |
| SANFILIPPO JOHN B & | COM | 80042210 | 100 | 12,300 | SH | DEFINED | 1 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 691 | 48,937 | SH | DEFINED | 1,5 |
| SANMINA SCI CORP | COM | 80090710 | 39,269 | 18,523,267 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SANOVI AVENTIS | SPONSORED | 80105N10 | 1,654 | 38,985 | SH | DEFINED | 1,2 |
| SANTANDER BANCORP | COM | 80280910 | 1,546 | 120,418 | SH | DEFINED | 1,2 |
| SANTARUS INC | COM | 80281730 | 1,748 | 659,503 | SH | DEFINED | 1 |
| SANTOS LIMITED | SPONSORED | 80302160 | 940 | 17,612 | SH | DEFINED | 1 |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 7,093 | 120,895 | SH | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 7,833 | 1,167,405 | SH | DEFINED | 1,2,5,6 |
| SARA LEE CORP | COM | 80311110 | 338,267 | 20,267,646 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SATYAM COMPUTER SERV | ADR | 80409810 | 21,633 | 835,580 | SH | DEFINED | 1,2,4,5 |
| SAUER-DANFOSS INC | COM | 80413710 | 6,831 | 256,046 | SH | DEFINED | 1,2 |
| SAUL CTRS INC | COM | 80439510 | 31,019 | 602,303 | SH | DEFINED | 1,2,3,5 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 24,570 | 1,688,667 | SH | DEFINED | 1,2,5,6,7,8 |
| SAVVIS INC | COM NEW | 80542330 | 16,522 | 425,720 | SH | DEFINED | 1,2,6 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 42,753 | 1,211,814 | SH | DEFINED | 1,2,5,6,7 |
| SCANA CORP NEW | COM | 80589M10 | 128,177 | 3,308,654 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SCANSOURCE INC | COM | 80603710 | 14,680 | 522,244 | SH | DEFINED | 1,2,6 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 4,991 | 144,496 | SH | DEFINED | 1,2,5 |
| SCHAWK INC | CL A | 80637310 | 5,131 | 227,355 | SH | DEFINED | 1,2,6 |
| SCHEIN HENRY INC | COM | 80640710 | 89,672 | 1,473,892 | SH | DEFINED | 1,2,5,12 |
| SCHERING PLOUGH CORP | COM | 80660510 | 1,225,072 | 38,731,322 | SH | DEFINED | 1,2,5,6,8,1 12,13,14 |
| SCHIFF NUTRITION INT | COM | 80669310 | 66 | 11,000 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COM | 80685710 | 3,610,915 | 34,389,669 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SCHLUMBERGER LTD | COM | 80685710 | 1,050 | 10,000 | SH PUT | DEFINED | 16 |
| SCHNITZER STL INDS | CL A | 80688210 | 25,827 | 352,393 | SH | DEFINED | 1,2,5 |
| SCHOLASTIC CORP | COM | 80706610 | 24,738 | 709,638 | SH | DEFINED | 1,2,5 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 15,006 | 433,320 | SH | DEFINED | 1,2,5 |
| SCHULMAN A INC | COM | 80819410 | 9,291 | 470,885 | SH | DEFINED | 1,2 |
| SCHWAB CHARLES CORP | COM | 80851310 | 567,560 | 26,275,932 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 6,702 | 287,637 | SH | DEFINED | 1,2 |

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

| | | | | | | | |
|----------------------|------|---------------|---------|-----------|----|---------|--------------------|
| SCICLONE PHARMACEUTI | COM | 80862K10 | 111 | 56,595 | SH | DEFINED | 1,5 |
| SCIELE PHARMA INC | NOTE | 2.62 808627AA | 1,609 | 1,500,000 | SH | DEFINED | 16 |
| SCIELE PHARMA INC | COM | 80862710 | 26,483 | 1,017,790 | SH | DEFINED | 1,2,6 |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 55,098 | 1,465,364 | SH | DEFINED | 1,2,5,6 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 52 | 17,355 | SH | DEFINED | 1 |
| SCO GROUP INC | COM | 78403A10 | 3 | 18,024 | SH | DEFINED | 1 |
| SCOLR PHARMA INC | COM | 78402X10 | 69 | 26,800 | SH | DEFINED | 1,5 |
| SCOTTISH RE GROUP LI | SHS | G7353741 | 3,015 | 945,003 | SH | DEFINED | 1,2,5,6 |
| SCOTTS MIRACLE GRO C | CL A | 81018610 | 31,670 | 740,816 | SH | DEFINED | 1,2,5,6 |
| SCPIE HLDGS INC | COM | 78402P10 | 538 | 24,201 | SH | DEFINED | 1,5 |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 105,474 | 2,511,295 | SH | DEFINED | 1,2,5,6,8,12,13,14 |
| SEABOARD CORP | COM | 81154310 | 26,854 | 13,701 | SH | DEFINED | 1,2,6 |
| SEABRIGHT INSURANCE | COM | 81165610 | 9,654 | 565,549 | SH | DEFINED | 1,2 |
| SEACHANGE INTL INC | COM | 81169910 | 1,874 | 270,746 | SH | DEFINED | 1,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------------|
| SEACOAST BKG CORP FL | COM | 81170730 | 4,348 | 232,535 | SH | DEFINED | 1,2 |
| SEACOR HOLDINGS INC | COM | 81190410 | 27,210 | 286,121 | SH | DEFINED | 1,2,5 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 163,065 | 6,374,726 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| SEALED AIR CORP NEW | COM | 81211K10 | 152,537 | 5,967,793 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| SEALY CORP | COM | 81213930 | 12,801 | 911,743 | SH | DEFINED | 1,2,6 |
| SEARS HLDGS CORP | COM | 81235010 | 711,700 | 5,595,129 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| SEATTLE GENETICS INC | COM | 81257810 | 9,016 | 802,106 | SH | DEFINED | 1,2,8 |
| SECURE COMPUTING COR | COM | 81370510 | 9,554 | 981,871 | SH | DEFINED | 1,2,5,8 |
| SECURITY BANK CORP | COM | 81404710 | 3,463 | 276,574 | SH | DEFINED | 1 |
| SECURITY CAPITAL ASS | COM | G8018D10 | 12,232 | 535,555 | SH | DEFINED | 1,2 |
| SEI INVESTMENTS CO | COM | 78411710 | 69,693 | 2,554,712 | SH | DEFINED | 1,2,5,12 |
| SELECT COMFORT CORP | COM | 81616X10 | 10,259 | 735,382 | SH | DEFINED | 1,2,5,6 |
| SELECT SECTOR SPDR T | SBI HEALTH | 81369Y20 | 2,026 | 57,310 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI CONS S | 81369Y30 | 1,268 | 45,317 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI CONS D | 81369Y40 | 3,377 | 91,700 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-EN | 81369Y50 | 6,065 | 81,085 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-FI | 81369Y60 | 3,703 | 107,902 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-IN | 81369Y70 | 8,167 | 198,800 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-UT | 81369Y88 | 1,500 | 37,679 | SH | DEFINED | 5 |
| SELECTICA INC | COM | 81628810 | 116 | 66,348 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP | COM | 81630010 | 20,283 | 953,166 | SH | DEFINED | 1,2,5 |
| SEMCO ENERGY INC | COM | 78412D10 | 3,227 | 408,949 | SH | DEFINED | 1,5 |
| SEMGROUP ENERGY PART | COM UNIT L | 81662W10 | 487 | 16,781 | SH | DEFINED | 1,2 |
| SEMITOOL INC | COM | 81690910 | 3,313 | 341,535 | SH | DEFINED | 1,5 |
| SEMPRA ENERGY | COM | 81685110 | 563,000 | 9,686,850 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| SEMTECH CORP | COM | 81685010 | 40,407 | 1,973,022 | SH | DEFINED | 1,2,5,6,7 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 53,082 | 2,406,238 | SH | DEFINED | 1,2,3 |
| SENOXYX INC | COM | 81724Q10 | 5,421 | 442,566 | SH | DEFINED | 1,2,6 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 36,297 | 1,257,247 | SH | DEFINED | 1,2,5 |
| SEPRACOR INC | COM | 81731510 | 65,782 | 2,392,072 | SH | DEFINED | 1,2,5,12 |

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

| | | | | | | | |
|----------------------|-------------|----------|---------|------------|----|---------|----------------------------|
| SEQUA CORPORATION | CL A | 81732010 | 25,962 | 156,603 | SH | DEFINED | 1,2,16 |
| SERVICE CORP INTL | COM | 81756510 | 36,723 | 2,846,778 | SH | DEFINED | 1,2,5 |
| SEVERN BANCORP ANNA | COM | 81811M10 | 227 | 17,113 | SH | DEFINED | 1 |
| SHARPER IMAGE CORP | COM | 82001310 | 64 | 15,587 | SH | DEFINED | 1 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 860 | 34,621 | SH | DEFINED | 1 |
| SHAW GROUP INC | COM | 82028010 | 58,468 | 1,006,335 | SH | DEFINED | 1,2,5 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 8,110 | 372,706 | SH | DEFINED | 1,2 |
| SHENGDA TECH INC | COM | 82321310 | 1,197 | 198,500 | SH | DEFINED | 1 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 274,786 | 4,181,797 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SHILOH INDS INC | COM | 82454310 | 679 | 64,173 | SH | DEFINED | 1 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 15,439 | 587,690 | SH | DEFINED | 1,2,5,7 |
| SHIRE PLC | SPONSORED | 82481R10 | 456 | 6,170 | SH | DEFINED | 1 |
| SHOE CARNIVAL INC | COM | 82488910 | 2,131 | 135,018 | SH | DEFINED | 1,5 |
| SHORE BANCSHARES INC | COM | 82510710 | 233 | 9,650 | SH | DEFINED | 1,5 |
| SHUFFLE MASTER INC | COM | 82554910 | 11,607 | 776,400 | SH | DEFINED | 1,2,6 |
| SHUTTERFLY INC | COM | 82568P30 | 5,250 | 164,538 | SH | DEFINED | 1,2,6 |
| SI INTL INC | COM | 78427V10 | 5,528 | 193,479 | SH | DEFINED | 1 |
| SIEMENS A G | SPONSORED | 82619750 | 5,333 | 38,854 | SH | DEFINED | 1,2 |
| SIERRA BANCORP | COM | 82620P10 | 2,230 | 77,806 | SH | DEFINED | 1 |
| SIERRA HEALTH SVCS I | COM | 82632210 | 26,474 | 627,504 | SH | DEFINED | 1,2,5,6,16 |
| SIERRA PAC RES NEW | COM | 82642810 | 55,283 | 3,514,472 | SH | DEFINED | 1,2,5 |
| SIGMA ALDRICH CORP | COM | 82655210 | 201,954 | 4,143,504 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SIGMA DESIGNS INC | COM | 82656510 | 28,387 | 588,453 | SH | DEFINED | 1,2,5,6,7 |
| SIGMATEL INC | COM | 82661W10 | 124 | 48,154 | SH | DEFINED | 1 |
| SIGMATRON INTL INC | COM | 82661L10 | 127 | 10,611 | SH | DEFINED | 1 |
| SIGNATURE BK NEW YOR | COM | 82669G10 | 17,698 | 502,352 | SH | DEFINED | 1,2,6 |
| SILGAN HOLDINGS INC | COM | 82704810 | 46,550 | 866,049 | SH | DEFINED | 1,2,6 |
| SILICON GRAPHICS INC | COM NEW | 82705630 | 1,590 | 80,516 | SH | DEFINED | 1 |
| SILICON IMAGE INC | COM | 82705T10 | 9,619 | 1,867,716 | SH | DEFINED | 1,2,5,6 |
| SILICON LABORATORIES | COM | 82691910 | 41,769 | 1,000,216 | SH | DEFINED | 1,2,5,6 |
| SILICON STORAGE TECH | COM | 82705710 | 9,970 | 3,096,357 | SH | DEFINED | 1,2,5 |
| SILICONWARE PRECISIO | SPONSD ADR | 82708486 | 1,038 | 85,821 | SH | DEFINED | 1 |
| SILVER STD RES INC | COM | 82823L10 | 1,452 | 38,928 | SH | DEFINED | 16 |
| SILVERLEAF RESORTS I | COM | 82839510 | 203 | 38,400 | SH | DEFINED | 1,2 |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 9,105 | 345,681 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP INC | COM | 82880610 | 899,324 | 8,993,238 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| SIMPSON MANUFACTURIN | COM | 82907310 | 26,924 | 845,347 | SH | DEFINED | 1,2,5,6 |
| SINA CORP | ORD | G8147710 | 708 | 14,800 | SH | DEFINED | 1,2,6 |
| SINCLAIR BROADCAST G | CL A | 82922610 | 27,877 | 2,315,327 | SH | DEFINED | 1,2,7 |
| SIRENZA MICRODEVICES | COM | 82966T10 | 8,482 | 490,562 | SH | DEFINED | 1,2,5,16 |
| SIRF TECHNOLOGY HLDG | COM | 82967H10 | 22,795 | 1,067,673 | SH | DEFINED | 1,2,6,8 |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 65,570 | 18,788,030 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| SIRONA DENTAL SYSTEM | COM | 82966C10 | 8,147 | 228,409 | SH | DEFINED | 1,2,6 |
| SIRTRIS PHARMACEUTIC | COM | 82968A10 | 702 | 41,100 | SH | DEFINED | 1 |
| SIRVA INC | COM | 82967Y10 | 23 | 33,915 | SH | DEFINED | 1 |
| SIX FLAGS INC | COM | 83001P10 | 4,630 | 1,338,117 | SH | DEFINED | 1,2,5,6 |
| SJW CORP | COM | 78430510 | 7,561 | 221,456 | SH | DEFINED | 1,2,6 |
| SK TELECOM LTD | SPONSORED | 78440P10 | 4,648 | 156,509 | SH | DEFINED | 1,2,12 |
| SKECHERS U S A INC | CL A | 83056610 | 6,438 | 291,323 | SH | DEFINED | 1,2,6 |
| SKILLED HEALTHCARE G | CL A | 83066R10 | 3,903 | 247,831 | SH | DEFINED | 1,2 |
| SKILLSOFT PLC | SPONSORED | 83092810 | 142 | 15,765 | SH | DEFINED | 1,5 |
| SKYLINE CORP | COM | 83083010 | 3,313 | 110,153 | SH | DEFINED | 1,2 |
| SKYWEST INC | COM | 83087910 | 29,442 | 1,169,728 | SH | DEFINED | 1,2,5 |
| SKYWORKS SOLUTIONS I | COM | 83088M10 | 24,667 | 2,728,615 | SH | DEFINED | 1,2,5 |
| SL GREEN RLTY CORP | COM | 78440X10 | 160,753 | 1,376,662 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| SLM CORP | COM | 78442P10 | 548,303 | 11,038,918 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |

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

| | | | | | | | |
|----------------------|------------|----------|---------|------------|----|-------------|------------------------------------|
| SM&A | COM | 78465D10 | 183 | 26,131 | SH | DEFINED | 1 |
| SMART BALANCE INC | COM | 83169Y10 | 464 | 37,600 | SH | DEFINED | 1 |
| SMART MODULAR TECHNO | ORD SHS | G8224510 | 4,619 | 646,031 | SH | DEFINED | 1, 2, 6 |
| SMITH & NEPHEW PLC | SPDN ADR N | 83175M20 | 693 | 11,313 | SH | DEFINED | 1 |
| SMITH & WESSON HLDG | COM | 83175610 | 7,290 | 381,864 | SH | DEFINED | 1, 2, 5, 6 |
| SMITH A O | COM | 83186520 | 18,836 | 429,253 | SH | DEFINED | 1, 2 |
| SMITH INTL INC | COM | 83211010 | 425,851 | 5,964,302 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SMITH MICRO SOFTWARE | COM | 83215410 | 6,054 | 376,951 | SH | DEFINED | 1, 2, 5 |
| SMITHFIELD FOODS INC | COM | 83224810 | 59,906 | 1,901,771 | SH | DEFINED | 1, 2, 5, 12, 16 |
| SMUCKER J M CO | COM NEW | 83269640 | 60,053 | 1,124,171 | SH | DEFINED | 1, 2, 5, 7, 16 |
| SMURFIT-STONE CONTAI | COM | 83272710 | 40,393 | 3,458,278 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14, 16 |
| SMURFIT-STONE CONTAI | COM | 83272710 | 2,336 | 200,000 | SH | PUT DEFINED | 16 |
| SNAP ON INC | COM | 83303410 | 82,100 | 1,657,254 | SH | DEFINED | 1, 2, 5, 6, 10, |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 3,997 | 23,118 | SH | DEFINED | 1, 2, 5 |
| SOCKET COMMUNICATION | COM | 83367210 | 22 | 21,600 | SH | DEFINED | 1 |
| SOHU COM INC | COM | 83408W10 | 12,773 | 338,724 | SH | DEFINED | 1, 2, 6 |
| SOLETRON CORP | COM | 83418210 | 90,160 | 23,117,964 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SOLERA HOLDINGS INC | COM | 83421A10 | 6,334 | 352,103 | SH | DEFINED | 1, 2 |
| SOMANETICS CORP | COM NEW | 83444540 | 270 | 14,525 | SH | DEFINED | 1, 5 |
| SOMAXON PHARMACEUTIC | COM | 83445310 | 892 | 87,726 | SH | DEFINED | 1 |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 12,114 | 505,998 | SH | DEFINED | 1, 2, 5 |
| SONIC CORP | COM | 83545110 | 27,049 | 1,155,946 | SH | DEFINED | 1, 2, 5, 6 |
| SONIC INNOVATIONS IN | COM | 83545M10 | 2,290 | 249,780 | SH | DEFINED | 1, 5 |
| SONIC SOLUTIONS | COM | 83546010 | 3,856 | 368,306 | SH | DEFINED | 1, 2, 5, 6 |
| SONICWALL INC | COM | 83547010 | 14,519 | 1,663,150 | SH | DEFINED | 1, 2, 5, 6 |
| SONOCO PRODS CO | COM | 83549510 | 126,687 | 4,197,718 | SH | DEFINED | 1, 2, 5, 7 |
| SONOSITE INC | COM | 83568G10 | 6,993 | 229,140 | SH | DEFINED | 1, 2, 6 |
| SONUS NETWORKS INC | COM | 83591610 | 23,519 | 3,855,572 | SH | DEFINED | 1, 2, 5, 6 |
| SONUS PHARMACEUTICAL | COM | 83569210 | 23 | 36,900 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------------------------|
| SONY CORP | ADR NEW | 83569930 | 2,358 | 49,055 | SH | DEFINED | 1 |
| SOTHEBYS | COM | 83589810 | 150,982 | 3,159,278 | SH | DEFINED | 1, 2, 5, 6, 7 |
| SOURCE INTERLINK COS | COM NEW | 83615120 | 2,116 | 601,062 | SH | DEFINED | 1, 2, 5 |
| SOURCEFIRE INC | COM | 83616T10 | 126 | 13,887 | SH | DEFINED | 1 |
| SOURCEFORGE INC | COM | 83616W10 | 2,370 | 967,361 | SH | DEFINED | 1, 5 |
| SOUTH FINL GROUP INC | COM | 83784110 | 31,923 | 1,403,841 | SH | DEFINED | 1, 2, 5 |
| SOUTH JERSEY INDS IN | COM | 83851810 | 20,847 | 599,059 | SH | DEFINED | 1, 2 |
| SOUTHERN CMNTY FINL | COM | 84263210 | 170 | 19,700 | SH | DEFINED | 1 |
| SOUTHERN CO | COM | 84258710 | 942,295 | 25,972,853 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SOUTHERN COPPER CORP | COM | 84265V10 | 211,627 | 1,709,015 | SH | DEFINED | 1, 2, 5, 7, 12, |
| SOUTHERN UN CO NEW | COM | 84403010 | 29,156 | 937,196 | SH | DEFINED | 1, 2, 5 |
| SOUTHSIDE BANCSHARES | COM | 84470P10 | 3,970 | 179,702 | SH | DEFINED | 1 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 290,584 | 19,634,028 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SOUTHWEST BANCORP IN | COM | 84476710 | 6,072 | 322,626 | SH | DEFINED | 1, 2 |
| SOUTHWEST GAS CORP | COM | 84489510 | 32,022 | 1,131,920 | SH | DEFINED | 1, 2, 5 |

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

| | | | | | | | |
|----------------------|-------------|----------|-----------|------------|----|--------------|--------------------------------|
| SOUTHWEST WTR CO | COM | 84533110 | 4,554 | 360,584 | SH | DEFINED | 1 |
| SOUTHWESTERN ENERGY | COM | 84546710 | 141,357 | 3,377,713 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SOVEREIGN BANCORP IN | COM | 84590510 | 204,808 | 12,019,252 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SOVRAN SELF STORAGE | COM | 84610H10 | 26,911 | 587,057 | SH | DEFINED | 1, 2, 3, 5 |
| SPANISH BROADCASTING | CL A | 84642588 | 1,658 | 642,645 | SH | DEFINED | 1, 2 |
| SPANSION INC | COM CL A | 84649R10 | 20,014 | 2,368,502 | SH | DEFINED | 1, 2, 6, 8 |
| SPARTAN MTRS INC | COM | 84681910 | 7,100 | 421,875 | SH | DEFINED | 1, 5 |
| SPARTAN STORES INC | COM | 84682210 | 12,054 | 535,040 | SH | DEFINED | 1, 2 |
| SPARTECH CORP | COM NEW | 84722020 | 10,261 | 601,460 | SH | DEFINED | 1, 2 |
| SPDR SERIES TRUST | DJWS LGCAP | 78464A50 | 2,219 | 25,283 | SH | DEFINED | 1 |
| SPDR SERIES TRUST | DJWS REIT | 78464A60 | 2,071 | 25,504 | SH | DEFINED | 8 |
| SPDR TR | UNIT SER 1 | 78462F10 | 82,463 | 540,459 | SH | DEFINED | 1, 6, 13 |
| SPECTRA ENERGY CORP | COM | 84756010 | 1,220,313 | 49,849,401 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SPECTRA ENERGY CORP | COM | 84756010 | 734 | 30,000 | SH | CALL DEFINED | 16 |
| SPECTRA ENERGY PARTN | COM | 84756N10 | 361 | 13,765 | SH | DEFINED | 1, 2 |
| SPECTRANETICS CORP | COM | 84760C10 | 5,453 | 404,558 | SH | DEFINED | 1 |
| SPECTRUM BRANDS INC | COM | 84762L10 | 3,965 | 683,536 | SH | DEFINED | 1, 2 |
| SPECTRUM CTL INC | COM | 84761510 | 249 | 17,200 | SH | DEFINED | 1 |
| SPECTRUM PHARMACEUTI | COM | 84763A10 | 156 | 37,021 | SH | DEFINED | 1, 2 |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 15,718 | 424,800 | SH | DEFINED | 1, 2 |
| SPHERION CORP | COM | 84842010 | 17,435 | 2,110,736 | SH | DEFINED | 1, 2, 5 |
| SPHERIX INC | COM | 84842R10 | 30 | 18,099 | SH | DEFINED | 1 |
| SPIRIT AEROSYSTEMS H | COM CL A | 84857410 | 25,022 | 642,571 | SH | DEFINED | 1, 2, 5 |
| SPORT CHALET INC | CL A | 84916320 | 119 | 13,213 | SH | DEFINED | 1 |
| SPRINT NEXTEL CORP | COM FON | 85206110 | 1,595,009 | 83,947,832 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SPSS INC | COM | 78462K10 | 31,099 | 755,943 | SH | DEFINED | 1, 2, 5, 6 |
| SPX CORP | COM | 78463510 | 106,934 | 1,155,289 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| SRA INTL INC | CL A | 78464R10 | 30,175 | 1,074,597 | SH | DEFINED | 1, 2, 6 |
| SRS LABS INC | COM | 78464M10 | 125 | 17,055 | SH | DEFINED | 1 |
| ST JOE CO | COM | 79014810 | 29,744 | 884,964 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| ST JUDE MED INC | COM | 79084910 | 407,467 | 9,245,912 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| ST MARY LD & EXPL CO | COM | 79222810 | 29,907 | 838,433 | SH | DEFINED | 1, 2, 5, 6 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 80 | 26,689 | SH | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 17,475 | 958,574 | SH | DEFINED | 1, 2, 5 |
| STAKTEK HLDGS INC | COM | 85256P10 | 45 | 13,160 | SH | DEFINED | 1 |
| STAMPS COM INC | COM NEW | 85285720 | 4,211 | 351,762 | SH | DEFINED | 1, 2, 6 |
| STANCORP FINL GROUP | COM | 85289110 | 55,409 | 1,119,142 | SH | DEFINED | 1, 2, 5 |
| STANDARD MICROSYSTEM | COM | 85362610 | 13,263 | 345,218 | SH | DEFINED | 1, 2 |
| STANDARD MTR PRODS I | COM | 85366610 | 2,311 | 245,876 | SH | DEFINED | 1, 2, 5 |
| STANDARD PAC CORP NE | COM | 85375C10 | 8,846 | 1,611,241 | SH | DEFINED | 1, 2, 5 |
| STANDARD PARKING COR | COM | 85379010 | 7,949 | 199,773 | SH | DEFINED | 1, 2 |
| STANDARD REGISTER CO | COM | 85388710 | 3,386 | 266,393 | SH | DEFINED | 1 |
| STANDEX INTL CORP | COM | 85423110 | 3,815 | 184,473 | SH | DEFINED | 1, 2, 5 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 214 | 13,164 | SH | DEFINED | 1, 5 |
| STANLEY INC | COM | 85453210 | 1,636 | 59,396 | SH | DEFINED | 1 |
| STANLEY WKS | COM | 85461610 | 154,628 | 2,754,826 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| STANTEC INC | COM | 85472N10 | 1,038 | 31,441 | SH | DEFINED | 1, 16 |
| STAPLES INC | COM | 85503010 | 512,624 | 23,854,060 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |
| STAR GAS PARTNERS L | UNIT LTD P | 85512C10 | 235 | 51,790 | SH | DEFINED | 1 |
| STAR MARITIME ACQUIS | COM | 85516E10 | 3,345 | 238,775 | SH | DEFINED | 1 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 86 | 85,452 | SH | DEFINED | 1, 5 |
| STARBUCKS CORP | COM | 85524410 | 498,500 | 19,026,706 | SH | DEFINED | 1, 2, 5, 6, 7, 8 12, 13, 14 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|-------------------------|
| STARENT NETWORKS COR | COM | 85528P10 | 239 | 11,322 | SH | DEFINED | 1,2 |
| STARTEK INC | COM | 85569C10 | 300 | 29,581 | SH | DEFINED | 1 |
| STARWOOD HOTELS&RESO | COM | 85590A40 | 432,104 | 7,112,830 | SH | DEFINED | 1,2,3,5,6,7,8,12,13,14 |
| STATE AUTO FINL CORP | COM | 85570710 | 10,371 | 354,574 | SH | DEFINED | 1,2 |
| STATE BANCORP INC N. | COM | 85571610 | 213 | 13,054 | SH | DEFINED | 1 |
| STATE STR CORP | COM | 85747710 | 1,073,258 | 15,746,156 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| STATION CASINOS INC | COM | 85768910 | 46,415 | 530,579 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| STATOIL ASA | SPONSORED | 85771P10 | 1,056 | 31,118 | SH | DEFINED | 1 |
| STEAK N SHAKE CO | COM | 85787310 | 6,621 | 441,095 | SH | DEFINED | 1,2 |
| STEC INC | COM | 78477410 | 2,483 | 325,389 | SH | DEFINED | 1 |
| STEEL DYNAMICS INC | COM | 85811910 | 148,917 | 3,188,803 | SH | DEFINED | 1,2,5 |
| STEELCASE INC | CL A | 85815520 | 17,023 | 946,775 | SH | DEFINED | 1,2,5,6 |
| STEIN MART INC | COM | 85837510 | 3,701 | 486,340 | SH | DEFINED | 1,2,5 |
| STEINER LEISURE LTD | ORD | P8744Y10 | 10,044 | 231,439 | SH | DEFINED | 1,2,5,6 |
| STEINWAY MUSICAL INS | COM | 85849510 | 7,211 | 243,460 | SH | DEFINED | 1,2 |
| STEMCELLS INC | COM | 85857R10 | 191 | 90,334 | SH | DEFINED | 1,2,5 |
| STEPAN CO | COM | 85858610 | 4,188 | 135,486 | SH | DEFINED | 1,5 |
| STEPHAN CO | COM | 85860310 | 38 | 10,099 | SH | DEFINED | 1 |
| STEREOTAXIS INC | COM | 85916J10 | 4,445 | 322,318 | SH | DEFINED | 1 |
| STERICYCLE INC | COM | 85891210 | 95,156 | 1,664,735 | SH | DEFINED | 1,2,5,6 |
| STERIS CORP | COM | 85915210 | 53,599 | 1,961,174 | SH | DEFINED | 1,2,5 |
| STERLING BANCORP | COM | 85915810 | 4,358 | 311,307 | SH | DEFINED | 1,2 |
| STERLING BANCSHARES | COM | 85890710 | 17,107 | 1,499,288 | SH | DEFINED | 1,2 |
| STERLING CONSTRUCTIO | COM | 85924110 | 298 | 12,918 | SH | DEFINED | 1,5 |
| STERLING FINL CORP | COM | 85931710 | 9,071 | 528,894 | SH | DEFINED | 1,2 |
| STERLING FINL CORP W | COM | 85931910 | 27,007 | 1,003,613 | SH | DEFINED | 1,2 |
| STEWART ENTERPRISES | CL A | 86037010 | 23,624 | 3,100,320 | SH | DEFINED | 1,2,5 |
| STEWART INFORMATION | COM | 86037210 | 9,007 | 262,813 | SH | DEFINED | 1,2 |
| STEWART W P & CO LTD | COM | G8492210 | 2,057 | 207,376 | SH | DEFINED | 1,2,5 |
| STIFEL FINL CORP | COM | 86063010 | 10,842 | 187,440 | SH | DEFINED | 1,2,6 |
| STILLWATER MNG CO | COM | 86074Q10 | 17,040 | 1,655,960 | SH | DEFINED | 1,2,5,6 |
| STONE ENERGY CORP | COM | 86164210 | 25,428 | 635,545 | SH | DEFINED | 1,2,5 |
| STONERIDGE INC | COM | 86183P10 | 1,705 | 167,179 | SH | DEFINED | 1,2 |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 977 | 50,536 | SH | DEFINED | 1 |
| STRATASYS INC | COM | 86268510 | 8,267 | 299,950 | SH | DEFINED | 1,2,5 |
| STRATEGIC HOTELS & R | COM | 86272T10 | 40,564 | 1,970,080 | SH | DEFINED | 1,2,3 |
| STRATTEC SEC CORP | COM | 86311110 | 497 | 10,596 | SH | DEFINED | 1,2,5 |
| STRATUS PPTYS INC | COM NEW | 86316720 | 1,771 | 50,124 | SH | DEFINED | 1 |
| STRAYER ED INC | COM | 86323610 | 54,718 | 324,486 | SH | DEFINED | 1,2,6 |
| STRYKER CORP | COM | 86366710 | 479,093 | 6,967,616 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| STUDENT LN CORP | COM | 86390210 | 7,941 | 44,038 | SH | DEFINED | 1,2,5,12 |
| STURM RUGER & CO INC | COM | 86415910 | 7,116 | 397,333 | SH | DEFINED | 1,2 |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 3,020 | 68,012 | SH | DEFINED | 1,2 |
| SUEZ | SPONSORED | 86468610 | 1,183 | 20,188 | SH | DEFINED | 1 |
| SUFFOLK BANCORP | COM | 86473910 | 6,439 | 200,827 | SH | DEFINED | 1,2 |
| SULPHCO INC | COM | 86537810 | 4,342 | 493,413 | SH | DEFINED | 1,6 |
| SUMTOTAL SYS INC | COM | 86661510 | 122 | 20,921 | SH | DEFINED | 1,5 |
| SUN BANCORP INC | COM | 86663B10 | 4,421 | 252,632 | SH | DEFINED | 1,2 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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

| NAME OF ISSUER | CLASS | CUSIP | (x1000) | PRN AMT | PRN CALL | DISCRETION | OTHER MA |
|----------------------|-----------|----------|---------|------------|----------|--------------|-------------------------|
| SUN COMMUNITIES INC | COM | 86667410 | 25,423 | 845,188 | SH | DEFINED | 1,2,3,5 |
| SUN HEALTHCARE GROUP | COM NEW | 86693340 | 9,121 | 545,829 | SH | DEFINED | 1,2,5 |
| SUN HYDRAULICS CORP | COM | 86694210 | 3,944 | 123,763 | SH | DEFINED | 1 |
| SUN LIFE FINL INC | COM | 86679610 | 9,434 | 179,876 | SH | DEFINED | 1 |
| SUN MICROSYSTEMS INC | COM | 86681010 | 522,919 | 93,046,017 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SUNAIR SERVICES CORP | COM | 86701710 | 32 | 11,100 | SH | DEFINED | 1 |
| SUNCOM WIRELESS HLDG | CL A NEW | 86722Q20 | 242 | 9,378 | SH | DEFINED | 1,2,5,16 |
| SUNCOR ENERGY INC | COM | 86722910 | 2,550 | 26,898 | SH | DEFINED | 1 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 81 | 13,400 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P10 | 509,393 | 7,196,852 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 1,007 | 19,682 | SH | DEFINED | 1,2 |
| SUNPOWER CORP | COM CL A | 86765210 | 18,135 | 218,965 | SH | DEFINED | 1,2,5 |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 31,916 | 902,338 | SH | DEFINED | 1,2,6 |
| SUNSTONE HOTEL INVS | COM | 86789210 | 47,258 | 1,843,150 | SH | DEFINED | 1,2,3 |
| SUNTECH PWR HLDGS CO | ADR | 86800C10 | 396 | 9,925 | SH | DEFINED | 1 |
| SUN-TIMES MEDIA GROU | COM | 86688Q10 | 2,285 | 1,006,687 | SH | DEFINED | 1,2,5,6 |
| SUNTRON CORP | COM | 86789P10 | 22 | 18,215 | SH | DEFINED | 1 |
| SUNTRUST BKS INC | COM | 86791410 | 705,739 | 9,326,541 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SUPER MICRO COMPUTER | COM | 86800U10 | 431 | 44,150 | SH | DEFINED | 1 |
| SUPERGEN INC | COM | 86805910 | 3,910 | 900,822 | SH | DEFINED | 1,2,5 |
| SUPERIOR BANCORP | COM | 86806M10 | 3,659 | 414,435 | SH | DEFINED | 1,5 |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 105,326 | 2,971,965 | SH | DEFINED | 1,2,5,6,7 |
| SUPERIOR ESSEX INC | COM | 86815V10 | 11,902 | 319,256 | SH | DEFINED | 1,2 |
| SUPERIOR INDS INTL I | COM | 86816810 | 8,350 | 384,978 | SH | DEFINED | 1,2,5 |
| SUPERIOR OFFSHORE IN | COM | 86825Q10 | 1,081 | 96,075 | SH | DEFINED | 1,2 |
| SUPERIOR UNIFORM GP | COM | 86835810 | 135 | 11,004 | SH | DEFINED | 1 |
| SUPERIOR WELL SVCS I | COM | 86837X10 | 4,526 | 199,124 | SH | DEFINED | 1,2,6 |
| SUPERTEL HOSPITALITY | COM | 86852610 | 233 | 30,900 | SH | DEFINED | 1,3 |
| SUPERTEX INC | COM | 86853210 | 6,154 | 154,317 | SH | DEFINED | 1,2,6 |
| SUPERVALU INC | COM | 86853610 | 228,571 | 5,859,280 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SUPPORTSOFT INC | COM | 86858710 | 353 | 60,437 | SH | DEFINED | 1,5 |
| SUPREME INDS INC | CL A | 86860710 | 139 | 19,692 | SH | DEFINED | 1 |
| SUREWEST COMMUNICATI | COM | 86873310 | 8,945 | 357,665 | SH | DEFINED | 1,2,5 |
| SURMODICS INC | COM | 86887310 | 19,983 | 407,737 | SH | DEFINED | 1,2,6 |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 26,208 | 1,303,858 | SH | DEFINED | 1,2,5 |
| SVB FINL GROUP | COM | 78486Q10 | 45,201 | 954,406 | SH | DEFINED | 1,2,5,6 |
| SWIFT ENERGY CO | COM | 87073810 | 26,857 | 656,338 | SH | DEFINED | 1,2,5 |
| SWITCH & DATA FACILI | COM | 87104310 | 2,616 | 160,600 | SH | DEFINED | 1,2 |
| SWS GROUP INC | COM | 78503N10 | 12,159 | 687,352 | SH | DEFINED | 1,2,6 |
| SYBASE INC | COM | 87113010 | 56,674 | 2,450,229 | SH | DEFINED | 1,2,5,6 |
| SYCAMORE NETWORKS IN | COM | 87120610 | 19,540 | 4,801,026 | SH | DEFINED | 1,2,5 |
| SYKES ENTERPRISES IN | COM | 87123710 | 11,398 | 686,202 | SH | DEFINED | 1,2,6 |
| SYMANTEC CORP | COM | 87150310 | 483,963 | 24,972,300 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SYMMETRICOM INC | COM | 87154310 | 4,956 | 1,054,394 | SH | DEFINED | 1,2,5 |
| SYMMETRY MED INC | COM | 87154620 | 9,004 | 539,180 | SH | DEFINED | 1,2,6 |
| SYMS CORP | COM | 87155110 | 1,276 | 84,981 | SH | DEFINED | 1 |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 4,124 | 474,614 | SH | DEFINED | 1,2,5,6 |
| SYNAPTICS INC | COM | 87157D10 | 25,257 | 528,831 | SH | DEFINED | 1,2,5,6 |
| SYNAPTICS INC | COM | 87157D10 | 955 | 20,000 | SH | CALL DEFINED | 16 |
| SYNCHRONOSS TECHNOLO | COM | 87157B10 | 9,660 | 229,666 | SH | DEFINED | 1,2 |
| SYNERGY FINANCIAL GR | COM | 87162V10 | 186 | 12,300 | SH | DEFINED | 1 |
| SYNERON MEDICAL LTD | ORD SHS | M8724510 | 1,029 | 43,507 | SH | DEFINED | 1,2,5 |
| SYNGENTA AG | SPONSORED | 87160A10 | 2,387 | 55,093 | SH | DEFINED | 1 |
| SYNIVERSE HLDGS INC | COM | 87163F10 | 18,788 | 1,181,628 | SH | DEFINED | 1,2 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|-------------------------|
| SYNNEX CORP | COM | 87162W10 | 4,580 | 222,767 | SH | DEFINED | 1,2 |
| SYNOPSYS INC | COM | 87160710 | 95,244 | 3,517,132 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SYNOVIS LIFE TECHNOL | COM | 87162G10 | 344 | 15,969 | SH | DEFINED | 1 |
| SYNOVUS FINL CORP | COM | 87161C10 | 236,465 | 8,430,119 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SYNPLICITY INC | COM | 87160Y10 | 148 | 23,699 | SH | DEFINED | 1 |
| SYNTA PHARMACEUTICAL | COM | 87162T20 | 310 | 46,947 | SH | DEFINED | 1 |
| SYNTAX BRILLIAN CORP | COM | 87163L10 | 3,020 | 741,967 | SH | DEFINED | 1 |
| SYNTEL INC | COM | 87162H10 | 6,872 | 165,281 | SH | DEFINED | 1,2,6 |
| SYNTROLEUM CORP | COM | 87163010 | 171 | 90,325 | SH | DEFINED | 1,5 |
| SYNUTRA INTL INC | COM | 87164C10 | 683 | 22,887 | SH | DEFINED | 1 |
| SYSCO CORP | COM | 87182910 | 697,045 | 19,585,421 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| SYSTEMAX INC | COM | 87185110 | 6,745 | 329,981 | SH | DEFINED | 1,2,6 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 4,578 | 107,354 | SH | DEFINED | 1,2 |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 233 | 30,000 | SH | DEFINED | 7 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 116,308 | 11,492,867 | SH | DEFINED | 1,4,5,7,8 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 28,025 | 1,640,799 | SH | DEFINED | 1,2,5,6,7 |
| TAL INTL GROUP INC | COM | 87408310 | 5,978 | 238,438 | SH | DEFINED | 1,2 |
| TALBOTS INC | COM | 87416110 | 6,780 | 376,693 | SH | DEFINED | 1,2,5 |
| TALEO CORP | CL A | 87424N10 | 5,452 | 214,554 | SH | DEFINED | 1,2 |
| TALISMAN ENERGY INC | COM | 87425E10 | 225 | 11,404 | SH | DEFINED | 1,16 |
| TAM SA | SP ADR REP | 87484D10 | 964 | 35,181 | SH | DEFINED | 1 |
| TANGER FACTORY OUTLE | COM | 87546510 | 31,426 | 774,239 | SH | DEFINED | 1,2,3,5 |
| TARGA RESOURCES PART | COM UNIT | 87611X10 | 555 | 19,134 | SH | DEFINED | 1,2 |
| TARGET CORP | COM | 87612E10 | 4,171,331 | 65,617,914 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TARRAGON CORP | COM | 87628710 | 580 | 221,322 | SH | DEFINED | 1,5 |
| TASER INTL INC | COM | 87651B10 | 12,945 | 825,029 | SH | DEFINED | 1,2,5,6 |
| TATA MTRS LTD | SPONSORED | 87656850 | 1,014 | 52,960 | SH | DEFINED | 1,2,5 |
| TAUBMAN CTRS INC | COM | 87666410 | 147,766 | 2,698,916 | SH | DEFINED | 1,2,3,5,6 |
| TAYLOR CAP GROUP INC | COM | 87685110 | 8,719 | 312,165 | SH | DEFINED | 1,2 |
| TBS INTERNATIONAL LI | COM CL A | G8697515 | 3,725 | 90,308 | SH | DEFINED | 1,2 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 768 | 21,526 | SH | DEFINED | 1,2 |
| TCF FINL CORP | COM | 87227510 | 65,875 | 2,516,234 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TD AMERITRADE HLDG C | COM | 87236Y10 | 94,269 | 5,173,940 | SH | DEFINED | 1,2,5,7,8,1 |
| TDK CORP | AMERN DEP | 87235140 | 790 | 9,001 | SH | DEFINED | 1 |
| TEAM INC | COM | 87815510 | 4,582 | 167,364 | SH | DEFINED | 1 |
| TECH DATA CORP | COM | 87823710 | 59,629 | 1,486,263 | SH | DEFINED | 1,2,5 |
| TECH OPS SEVCON INC | COM | 87829310 | 109 | 12,400 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 54,918 | 870,615 | SH | DEFINED | 1,2,5,6 |
| TECHNITROL INC | COM | 87855510 | 17,136 | 635,843 | SH | DEFINED | 1,2,5 |
| TECHNOLOGY INVT CAP | COM | 87871730 | 3,601 | 269,342 | SH | DEFINED | 1 |
| TECHNOLOGY RESH CORP | COM NEW | 87872730 | 48 | 12,900 | SH | DEFINED | 1 |
| TECHTARGET INC | COM | 87874R10 | 533 | 31,546 | SH | DEFINED | 1,2 |
| TECHTEAM GLOBAL INC | COM | 87831110 | 147 | 12,370 | SH | DEFINED | 1 |
| TECHWELL INC | COM | 87874D10 | 3,583 | 337,338 | SH | DEFINED | 1,2 |
| TECK COMINCO LTD | CL B | 87874220 | 2,228 | 46,700 | SH | DEFINED | 1,7 |
| TECO ENERGY INC | COM | 87237510 | 98,800 | 6,013,396 | SH | DEFINED | 1,2,5,6,10, |
| TECUMSEH PRODS CO | CL A | 87889520 | 5,759 | 299,194 | SH | DEFINED | 1,2,5 |
| TEEKAY CORPORATION | COM | Y8564W10 | 30,814 | 523,954 | SH | DEFINED | 1,2,5,12 |
| TEEKAY LNG PARTNERS | PRTNRSP UN | Y8564M10 | 495 | 14,683 | SH | DEFINED | 1,2 |
| TEJON RANCH CO DEL | COM | 87908010 | 6,370 | 153,867 | SH | DEFINED | 1,2,6 |
| TEKELEC | COM | 87910110 | 12,897 | 1,065,866 | SH | DEFINED | 1,2,5,6 |
| TEKTRONIX INC | COM | 87913110 | 62,265 | 2,244,587 | SH | DEFINED | 1,2,5,6,10, |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 974 | 43,385 | SH | DEFINED | 1,2 |
| TELECOM ARGENTINA S | SPON ADR R | 87927320 | 6,754 | 275,121 | SH | DEFINED | 1,2,5,7 |
| TELECOM CORP NEW ZEA | SPONSORED | 87927820 | 183 | 10,782 | SH | DEFINED | 1 |
| TELECOM ITALIA S P A | SPON ADR O | 87927Y10 | 475 | 15,695 | SH | DEFINED | 1 |
| TELECOMMUNICATION SY | CL A | 87929J10 | 101 | 25,400 | SH | DEFINED | 1 |

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

| | | | | | | | |
|----------------------|------------|----------|--------|-----------|----|---------|----------|
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 28,079 | 525,922 | SH | DEFINED | 1,2,5,6 |
| TELEFLEX INC | COM | 87936910 | 77,961 | 1,000,521 | SH | DEFINED | 1,2,5,16 |
| TELEFONICA S A | SPONSORED | 87938220 | 6,254 | 74,616 | SH | DEFINED | 1,2 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 18,584 | 565,392 | SH | DEFINED | 1,2,7 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------------------|
| TELEPHONE & DATA SYS | COM | 87943310 | 174,275 | 2,610,859 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TELEPHONE & DATA SYS | SPL COM | 87943386 | 16,903 | 272,632 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TELETECH HOLDINGS IN | COM | 87993910 | 19,872 | 831,096 | SH | DEFINED | 1,2,6 |
| TELIK INC | COM | 87959M10 | 2,213 | 760,407 | SH | DEFINED | 1,2,6 |
| TELKONET INC | COM | 87960410 | 88 | 52,900 | SH | DEFINED | 1,5 |
| TELLABS INC | COM | 87966410 | 152,375 | 16,005,817 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TELULAR CORP | COM NEW | 87970T20 | 161 | 23,100 | SH | DEFINED | 1 |
| TEMECULA VY BANCORP | COM | 87972L10 | 190 | 11,200 | SH | DEFINED | 1 |
| TEMPLE INLAND INC | COM | 87986810 | 246,653 | 4,686,553 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 68,783 | 1,924,009 | SH | DEFINED | 1,2,6,7 |
| TENARIS S A | SPONSORED | 88031M10 | 67,749 | 1,287,505 | SH | DEFINED | 1,2,5,7 |
| TENET HEALTHCARE COR | COM | 88033G10 | 43,823 | 13,042,607 | SH | DEFINED | 1,2,5,6,7,1 12,13,14 |
| TENNANT CO | COM | 88034510 | 13,779 | 282,934 | SH | DEFINED | 1,2 |
| TENNECO INC | COM | 88034910 | 21,463 | 692,142 | SH | DEFINED | 1,2,5,6 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 3,051 | 80,147 | SH | DEFINED | 1,2 |
| TERADYNE INC | COM | 88077010 | 95,900 | 6,949,248 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TERCICA INC | COM | 88078L10 | 1,589 | 256,271 | SH | DEFINED | 1 |
| TEREX CORP NEW | COM | 88077910 | 461,109 | 5,179,831 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| TERRA INDS INC | COM | 88091510 | 79,521 | 2,543,861 | SH | DEFINED | 1,2,5,6 |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 1,007 | 7,943 | SH | DEFINED | 1,2 |
| TERREMARK WORLDWIDE | COM NEW | 88144820 | 4,557 | 635,517 | SH | DEFINED | 1,2,5 |
| TERRESTAR CORP | COM | 88145110 | 864 | 89,755 | SH | DEFINED | 1,2,16 |
| TESCO CORP | COM | 88157K10 | 1,422 | 52,369 | SH | DEFINED | 16 |
| TESORO CORP | COM | 88160910 | 309,425 | 6,723,706 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TESSCO TECHNOLOGIES | COM | 87238610 | 326 | 20,750 | SH | DEFINED | 1,2 |
| TESSERA TECHNOLOGIES | COM | 88164L10 | 39,920 | 1,064,520 | SH | DEFINED | 1,2,6 |
| TETRA TECH INC NEW | COM | 88162G10 | 29,091 | 1,377,409 | SH | DEFINED | 1,2,5,6 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 21,931 | 1,037,416 | SH | DEFINED | 1,2,5,6 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 45,858 | 1,031,219 | SH | DEFINED | 1,2,5,7 |
| TEXAS CAPITAL BANCSH | COM | 88224Q10 | 8,145 | 374,662 | SH | DEFINED | 1,2 |
| TEXAS INDS INC | COM | 88249110 | 36,705 | 467,581 | SH | DEFINED | 1,2,5,6 |
| TEXAS INSTRS INC | COM | 88250810 | 1,484,809 | 40,579,635 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TEXAS ROADHOUSE INC | CL A | 88268110 | 8,470 | 723,934 | SH | DEFINED | 1,2,6 |
| TEXTRON INC | COM | 88320310 | 441,377 | 7,094,955 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TFS FINL CORP | COM | 87240R10 | 10,540 | 814,543 | SH | DEFINED | 1,2 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|-------------|----|---------|----------------------------|
| TGC INDS INC | COM NEW | 87241730 | 250 | 23,646 | SH | DEFINED | 1,2,5 |
| THERAGENICS CORP | COM | 88337510 | 452 | 100,770 | SH | DEFINED | 1 |
| THERAVANCE INC | COM | 88338T10 | 9,100 | 348,801 | SH | DEFINED | 1,2,6 |
| THERMO FISHER SCIENT | COM | 88355610 | 788,753 | 13,665,162 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| THERMOGENESIS CORP | COM NEW | 88362320 | 135 | 60,544 | SH | DEFINED | 1,5 |
| THESTREET COM | COM | 88368Q10 | 2,870 | 236,997 | SH | DEFINED | 1,2 |
| THINK PARTNERSHIP IN | COM | 88409N10 | 157 | 103,200 | SH | DEFINED | 1,5 |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 455 | 52,774 | SH | DEFINED | 1 |
| THOMAS & BETTS CORP | COM | 88431510 | 84,389 | 1,439,103 | SH | DEFINED | 1,2,5,6 |
| THOMAS PPTYS GROUP I | COM | 88445310 | 2,961 | 246,719 | SH | DEFINED | 1 |
| THOMAS WEISEL PARTNE | COM | 88448110 | 4,035 | 278,085 | SH | DEFINED | 1,2,6 |
| THOMSON | SPONSORED | 88511810 | 353 | 23,175 | SH | DEFINED | 1 |
| THOR INDS INC | COM | 88516010 | 38,591 | 857,771 | SH | DEFINED | 1,2,5,6 |
| THORATEC CORP | COM NEW | 88517530 | 14,699 | 710,434 | SH | DEFINED | 1,2,5,6 |
| THORNBURG MTG INC | COM | 88521810 | 14,918 | 1,160,897 | SH | DEFINED | 1,2,5,16 |
| THQ INC | COM NEW | 87244340 | 24,030 | 961,967 | SH | DEFINED | 1,2,5,6 |
| THRESHOLD PHARMACEUT | COM | 88580710 | 18 | 20,316 | SH | DEFINED | 1,2 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 25,983 | 3,515,920 | SH | DEFINED | 1,2,5,6 |
| TIDEWATER INC | COM | 88642310 | 152,489 | 2,426,619 | SH | DEFINED | 1,2,5,6,16 |
| TIENS BIOTECH GROUP | COM | 88650T10 | 167 | 49,817 | SH | DEFINED | 1 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 246 | 24,100 | SH | DEFINED | 1 |
| TIERONE CORP | COM | 88650R10 | 7,833 | 295,934 | SH | DEFINED | 1,2 |
| TIFFANY & CO NEW | COM | 88654710 | 199,608 | 3,812,957 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| TIM HORTONS INC | COM | 88706M10 | 65,518 | 1,879,996 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TIM PARTICIPACOE S | SPONS ADR | 88706P10 | 105,790 | 2,608,229 | SH | DEFINED | 1,4,5 |
| TIMBERLAND BANCORP I | COM | 88709810 | 169 | 10,826 | SH | DEFINED | 1 |
| TIMBERLAND CO | CL A | 88710010 | 20,170 | 1,063,801 | SH | DEFINED | 1,2,5,6 |
| TIME WARNER CABLE IN | CL A | 88732J10 | 71,330 | 2,174,709 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| TIME WARNER INC | COM | 88731710 | 2,162,125 | 117,762,793 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TIME WARNER TELECOM | CL A | 88731910 | 46,241 | 2,104,754 | SH | DEFINED | 1,2,5,6 |
| TIMKEN CO | COM | 88738910 | 52,756 | 1,420,090 | SH | DEFINED | 1,2,5,16 |
| TITAN INTL INC ILL | COM | 88830M10 | 9,741 | 305,173 | SH | DEFINED | 1,2 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 64 | 29,117 | SH | DEFINED | 1 |
| TITANIUM METALS CORP | COM NEW | 88833920 | 30,338 | 903,981 | SH | DEFINED | 1,2,5 |
| TIVO INC | COM | 88870610 | 7,383 | 1,162,647 | SH | DEFINED | 1,2,6 |
| TJX COS INC NEW | COM | 87254010 | 495,793 | 17,055,127 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TNS INC | COM | 87296010 | 5,919 | 368,583 | SH | DEFINED | 1,2,6 |
| TOLL BROTHERS INC | COM | 88947810 | 56,792 | 2,840,999 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 414 | 40,916 | SH | DEFINED | 1 |
| TOMKINS PLC | SPONSORED | 89003020 | 423 | 22,690 | SH | DEFINED | 1 |
| TOMOTHERAPY INC | COM | 89008810 | 2,554 | 109,934 | SH | DEFINED | 1,2 |
| TOMPKINS FINANCIAL C | COM | 89011010 | 4,834 | 121,775 | SH | DEFINED | 1,2,5 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 18,253 | 688,027 | SH | DEFINED | 1,2,5,6 |
| TOPPS INC | COM | 89078610 | 5,345 | 551,581 | SH | DEFINED | 1,2,16 |
| TORCHMARK CORP | COM | 89102710 | 181,202 | 2,907,610 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TOREADOR RES CORP | COM | 89105010 | 2,676 | 226,163 | SH | DEFINED | 1,2 |
| TORO CO | COM | 89109210 | 40,534 | 689,003 | SH | DEFINED | 1,2,5,6 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 2,630 | 34,297 | SH | DEFINED | 1 |
| TOTAL S A | SPONSORED | 89151E10 | 9,014 | 111,244 | SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 18,821 | 677,506 | SH | DEFINED | 1,2,5,12 |
| TOUSA INC | COM | 87296210 | 57 | 35,582 | SH | DEFINED | 1,5 |
| TOWER GROUP INC | COM | 89177710 | 7,082 | 270,506 | SH | DEFINED | 1,2,6 |
| TOWN SPORTS INTL HLD | COM | 89214A10 | 3,090 | 203,188 | SH | DEFINED | 1,6 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 8,822 | 75,496 | SH | DEFINED | 1,2 |

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

| | | | | | | |
|----------------------|------------|----------|-----------|---------------|---------|-----------------------|
| TRACTOR SUPPLY CO | COM | 89235610 | 22,768 | 493,991 SH | DEFINED | 1,2,5,6 |
| TRADESTATION GROUP I | COM | 89267P10 | 4,318 | 370,047 SH | DEFINED | 1,2,5,6 |
| TRAFFIX INC | COM | 89272110 | 121 | 18,400 SH | DEFINED | 1 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 181 | 39,497 SH | DEFINED | 1 |
| TRANSACT TECHNOLOGIE | COM | 89291810 | 113 | 18,461 SH | DEFINED | 1,5 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 26,525 | 377,157 SH | DEFINED | 1,2,5,12 |
| TRANSCANADA CORP | COM | 89353D10 | 1,514 | 41,357 SH | DEFINED | 1,16 |
| TRANSCAT INC | COM | 89352910 | 124 | 19,200 SH | DEFINED | 1 |
| TRANSDIGM GROUP INC | COM | 89364110 | 6,893 | 150,793 SH | DEFINED | 1,2,6 |
| TRANSMERIDIAN EXPL I | COM | 89376N10 | 173 | 83,097 SH | DEFINED | 1,2,5 |
| TRANSMONTAIGNE PARTN | COM UNIT L | 89376V10 | 380 | 11,500 SH | DEFINED | 1 |
| TRANSOCEAN INC | ORD | G9007810 | 933,146 | 8,254,274 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| TRANSPORTADORA DE GA | SPON ADR B | 89387020 | 602 | 88,084 SH | DEFINED | 1,2,5 |
| TRANSWITCH CORP | COM | 89406510 | 179 | 127,572 SH | DEFINED | 1,5 |
| TRAVELCENTERS OF AME | COM | 89417410 | 909 | 27,876 SH | DEFINED | 1,2,5 |
| TRAVELERS COMPANIES | COM | 89417E10 | 1,063,440 | 21,125,144 SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| TRAVELZOO INC | COM | 89421Q10 | 5,387 | 234,746 SH | DEFINED | 1,2,5 |
| TRC COS INC | COM | 87262510 | 165 | 15,685 SH | DEFINED | 1 |
| TREDEGAR CORP | COM | 89465010 | 11,514 | 667,461 SH | DEFINED | 1,2 |
| TREEHOUSE FOODS INC | COM | 89469A10 | 18,621 | 688,397 SH | DEFINED | 1,2,5 |
| TREX INC | COM | 89531P10 | 2,055 | 184,828 SH | DEFINED | 1,2,6 |
| TRI CONTL CORP | COM | 89543610 | 2,272 | 93,689 SH | DEFINED | 1,5,12 |
| TRI VY CORP | COM | 89573510 | 277 | 36,496 SH | DEFINED | 1,5 |
| TRIAD GTY INC | COM | 89592510 | 3,889 | 204,990 SH | DEFINED | 1,2 |
| TRIARC COS INC | CL B SER 1 | 89592730 | 18,944 | 1,514,327 SH | DEFINED | 1,2,6 |
| TRIBUNE CO NEW | COM | 89604710 | 59,160 | 2,165,453 SH | DEFINED | 1,2,5,6,7,12,13,14,16 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---|------------|
| TRICO BANCSHARES | COM | 89609510 | 4,539 | 203,829 SH | DEFINED | 1,2 |
| TRICO MARINE SERVICE | COM NEW | 89610620 | 15,560 | 522,147 SH | DEFINED | 1,2 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 13,221 | 832,054 SH | DEFINED | 1,2,5,6 |
| TRIMAS CORP | COM NEW | 89621520 | 1,630 | 122,818 SH | DEFINED | 1 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 59,470 | 1,516,700 SH | DEFINED | 1,2,5,6 |
| TRIMERIS INC | COM | 89626310 | 190 | 24,414 SH | DEFINED | 1,5 |
| TRINITY INDS INC | COM | 89652210 | 51,737 | 1,378,195 SH | DEFINED | 1,2,5,6,16 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 15,266 | 3,109,110 SH | DEFINED | 1,2,5 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 20,801 | 254,577 SH | DEFINED | 1,2 |
| TRIZETTO GROUP INC | COM | 89688210 | 11,418 | 652,094 SH | DEFINED | 1,2,6 |
| TRM CORP | COM | 87263610 | 92 | 101,700 SH | DEFINED | 1,5 |
| TRONOX INC | CL A | 89705110 | 438 | 47,113 SH | DEFINED | 1,2 |
| TRONOX INC | COM CL B | 89705120 | 5,433 | 601,649 SH | DEFINED | 1,2,5 |
| TRUBION PHARMACEUTIC | COM | 89778N10 | 847 | 69,827 SH | DEFINED | 1,2 |
| TRUE RELIGION APPARE | COM | 89784N10 | 3,198 | 181,727 SH | DEFINED | 1,5,6 |
| TRUMP ENTMT RESORTS | COM | 89816T10 | 3,075 | 476,672 SH | DEFINED | 1,2,6 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 12,376 | 1,132,322 SH | DEFINED | 1,2,5 |
| TRUSTMARK CORP | COM | 89840210 | 31,540 | 1,124,806 SH | DEFINED | 1,2,5 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 44,802 | 1,414,203 SH | DEFINED | 1,2,5,7 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 15,532 | 1,342,480 SH | DEFINED | 1,2,6,8 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|--------|---------|----------------------------|
| TUESDAY MORNING CORP | COM NEW | 89903550 | 4,525 | 503,317 | SH | DEFINED | 1,2,5 |
| TUMBLEWEED COMMUNICA | COM | 89969010 | 103 | 47,619 | SH | DEFINED | 1,5 |
| TUPPERWARE BRANDS CO | COM | 89989610 | 76,918 | 2,442,609 | SH | DEFINED | 1,2,5,7,13 |
| TURBOCHEF TECHNOLOGI | COM NEW | 90000620 | 3,198 | 242,301 | SH | DEFINED | 1,5,6 |
| TWEEN BRANDS INC | COM | 90116610 | 17,246 | 525,142 | SH | DEFINED | 1,2,5,6 |
| TWIN DISC INC | COM | 90147610 | 2,846 | 48,900 | SH | DEFINED | 1 |
| TXCO RES INC | COM | 87311M10 | 3,666 | 409,167 | SH | DEFINED | 1,5 |
| TXU CORP | COM | 87316810 | 1,100,102 | 16,066,919 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| TXU CORP | COM | 87316810 | 329 | 4,800 | SH PUT | DEFINED | 16 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P10 | 478,946 | 13,518,085 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TYCO INTL LTD BERMUD | SHS | G9143X20 | 652,562 | 14,717,230 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| TYLER TECHNOLOGIES I | COM | 90225210 | 13,895 | 1,040,844 | SH | DEFINED | 1,2,5,6 |
| TYSON FOODS INC | CL A | 90249410 | 129,824 | 7,273,067 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| U S AIRWAYS GROUP IN | COM | 90341W10 | 20,094 | 765,489 | SH | DEFINED | 1,2,5,16 |
| U S B HLDG INC | COM | 90291010 | 4,157 | 178,935 | SH | DEFINED | 1,2 |
| U S CONCRETE INC | COM | 90333L10 | 3,206 | 486,459 | SH | DEFINED | 1,5 |
| U S G CORP | COM NEW | 90329340 | 29,382 | 782,478 | SH | DEFINED | 1,2,5 |
| U S GLOBAL INVS INC | CL A | 90295210 | 2,245 | 118,036 | SH | DEFINED | 1 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 238 | 16,087 | SH | DEFINED | 1,5 |
| U S SHIPPING PARTNER | COM UNIT | 90341710 | 216 | 10,936 | SH | DEFINED | 1,2 |
| U S XPRESS ENTERPRIS | CL A | 90338N10 | 275 | 13,910 | SH | DEFINED | 1,5 |
| U STORE IT TR | COM | 91274F10 | 15,621 | 1,183,428 | SH | DEFINED | 1,2,3 |
| UAL CORP | COM NEW | 90254980 | 95,413 | 2,050,560 | SH | DEFINED | 1,2,5 |
| UAP HLDG CORP | COM | 90344110 | 22,358 | 712,957 | SH | DEFINED | 1,2 |
| UBS AG | SHS NEW | H8923133 | 105,242 | 1,976,384 | SH | DEFINED | 1,2 |
| UCBH HOLDINGS INC | COM | 90262T30 | 36,346 | 2,079,268 | SH | DEFINED | 1,2,5,6 |
| UDR INC | COM | 90265310 | 92,045 | 3,784,760 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| UGI CORP NEW | COM | 90268110 | 38,998 | 1,501,072 | SH | DEFINED | 1,2,5 |
| UIL HLDG CORP | COM | 90274810 | 13,711 | 435,281 | SH | DEFINED | 1,2,5 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 10,869 | 311,430 | SH | DEFINED | 1,2,6 |
| ULTRA CLEAN HLDGS IN | COM | 90385V10 | 3,009 | 205,237 | SH | DEFINED | 1,5 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 54,925 | 885,318 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| ULTRALIFE BATTERIES | COM | 90389910 | 227 | 17,700 | SH | DEFINED | 1 |
| ULTRAPETROL BAHAMAS | COM | P9439810 | 4,867 | 293,000 | SH | DEFINED | 1,4 |
| ULTRATECH INC | COM | 90403410 | 6,789 | 489,856 | SH | DEFINED | 1,2,6 |
| ULURU INC | COM | 90403T10 | 54 | 11,400 | SH | DEFINED | 1 |
| UMB FINL CORP | COM | 90278810 | 38,045 | 887,650 | SH | DEFINED | 1,2,5 |
| UMPQUA HLDGS CORP | COM | 90421410 | 27,490 | 1,373,833 | SH | DEFINED | 1,2,5 |
| UNDER ARMOUR INC | CL A | 90431110 | 23,073 | 385,704 | SH | DEFINED | 1,2,6 |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 123,540 | 939,111 | SH | DEFINED | 1,2,4,5,7 |
| UNICA CORP | COM | 90458310 | 980 | 87,300 | SH | DEFINED | 1 |
| UNIFI INC | COM | 90467710 | 172 | 62,534 | SH | DEFINED | 1,5 |
| UNIFIRST CORP MASS | COM | 90470810 | 11,000 | 293,646 | SH | DEFINED | 1,2,5 |
| UNILEVER N V | N Y SHS NE | 90478470 | 1,315 | 42,633 | SH | DEFINED | 1 |
| UNILEVER PLC | SPON ADR N | 90476770 | 2,099 | 66,271 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 4,855 | 213,787 | SH | DEFINED | 1,2 |
| UNION DRILLING INC | COM | 90653P10 | 3,650 | 250,352 | SH | DEFINED | 1,2 |
| UNION PAC CORP | COM | 90781810 | 792,680 | 7,011,145 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| UNIONBANCAL CORP | COM | 90890610 | 86,285 | 1,477,233 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| UNISOURCE ENERGY COR | COM | 90920510 | 18,924 | 633,114 | SH | DEFINED | 1,2,5 |
| UNISYS CORP | COM | 90921410 | 66,633 | 10,065,422 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| UNIT CORP | COM | 90921810 | 27,804 | 574,454 | SH | DEFINED | 1,2,5,6 |
| UNITED AMER INDEMNIT | CL A | 90933T10 | 7,747 | 360,160 | SH | DEFINED | 1,2 |

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

| | | | | | | | |
|---------------------------------|--|----------|-----------|-------------|---------|---------|-------------------------|
| UNITED BANKSHARES IN COM | | 90990710 | 29,383 | 965,284 | SH | DEFINED | 1,2,5 |
| UNITED CMNTY BKS BLA CAP STK | | 90984P10 | 15,853 | 646,546 | SH | DEFINED | 1,2,6 |
| UNITED CMNTY FINL CO COM | | 90983910 | 6,565 | 909,221 | SH | DEFINED | 1,2,5 |
| UNITED FIRE & CAS CO COM | | 91033110 | 18,258 | 467,084 | SH | DEFINED | 1,2 |
| UNITED GUARDIAN INC COM | | 91057110 | 143 | 14,000 | SH | DEFINED | 1 |
| UNITED INDL CORP COM | | 91067110 | 16,804 | 223,277 | SH | DEFINED | 1,2,6 |
| UNITED MICROELECTRON SPONSORED | | 91087320 | 2,338 | 651,324 | SH | DEFINED | 1,4 |
| UNITED NAT FOODS INC COM | | 91116310 | 18,916 | 694,939 | SH | DEFINED | 1,2,6 |
| UNITED ONLINE INC COM | | 91126810 | 28,699 | 1,911,980 | SH | DEFINED | 1,2,5 |
| UNITED PANAM FINANCI COM | | 91130110 | 111 | 13,505 | SH | DEFINED | 1 |
| UNITED PARCEL SERVIC CL B | | 91131210 | 2,079,802 | 27,693,768 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| UNITED PARCEL SERVIC CL B | | 91131210 | 1,878 | 25,000 | SH CALL | DEFINED | 16 |
| UNITED RENTALS INC COM | | 91136310 | 38,660 | 1,201,740 | SH | DEFINED | 1,2,5,16 |
| UNITED RENTALS INC COM | | 91136310 | 1,930 | 60,000 | SH PUT | DEFINED | 16 |
| UNITED RETAIL GROUP COM | | 91138010 | 347 | 25,560 | SH | DEFINED | 1,2 |
| UNITED SECURITY BANC COM | | 91146010 | 1,407 | 74,825 | SH | DEFINED | 1 |
| UNITED STATES CELLUL COM | | 91168410 | 26,943 | 274,368 | SH | DEFINED | 1,2,5,7,13,16 |
| UNITED STATES STL CO COM | | 91290910 | 504,599 | 4,763,065 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| UNITED STATIONERS IN COM | | 91300410 | 32,417 | 583,880 | SH | DEFINED | 1,2,5 |
| UNITED TECHNOLOGIES COM | | 91301710 | 8,270,579 | 102,765,644 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| UNITED THERAPEUTICS COM | | 91307C10 | 27,511 | 413,447 | SH | DEFINED | 1,2,6 |
| UNITEDHEALTH GROUP I COM | | 91324P10 | 2,031,368 | 41,944,424 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| UNITRIN INC COM | | 91327510 | 47,402 | 955,879 | SH | DEFINED | 1,2,5,12 |
| UNIVERSAL AMERN FINL COM | | 91337710 | 15,642 | 685,763 | SH | DEFINED | 1,2,6 |
| UNIVERSAL CORP VA COM | | 91345610 | 73,423 | 1,499,951 | SH | DEFINED | 1,2,5,7,8,16 |
| UNIVERSAL DISPLAY CO COM | | 91347P10 | 6,250 | 352,703 | SH | DEFINED | 1,2,6 |
| UNIVERSAL ELECTRS IN COM | | 91348310 | 7,488 | 230,399 | SH | DEFINED | 1,2,5 |
| UNIVERSAL FST PRODS COM | | 91354310 | 8,283 | 277,016 | SH | DEFINED | 1,2 |
| UNIVERSAL HEALTH RLT SH BEN INT | | 91359E10 | 10,209 | 287,321 | SH | DEFINED | 1,2,3 |
| UNIVERSAL HLTH SVCS CL B | | 91390310 | 55,789 | 1,025,154 | SH | DEFINED | 1,2,5,12 |
| UNIVERSAL STAINLESS COM | | 91383710 | 3,045 | 76,527 | SH | DEFINED | 1,5 |
| UNIVERSAL TECHNICAL COM | | 91391510 | 5,694 | 316,310 | SH | DEFINED | 1,2,6 |
| UNIVERSAL TRUCKLOAD COM | | 91388P10 | 1,943 | 88,469 | SH | DEFINED | 1 |
| UNIVEST CORP PA COM | | 91527110 | 4,370 | 184,246 | SH | DEFINED | 1 |
| UNUM GROUP COM | | 91529Y10 | 252,048 | 10,300,274 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| UPM KYMMENE CORP SPONSORED | | 91543610 | 844 | 35,094 | SH | DEFINED | 1 |
| UQM TECHNOLOGIES INC COM | | 90321310 | 72 | 19,576 | SH | DEFINED | 1 |
| URANERZ ENERGY CORPO COM | | 91688T10 | 160 | 39,900 | SH | DEFINED | 1 |
| URANIUM RES INC COM PAR \$0 | | 91690150 | 6,578 | 700,509 | SH | DEFINED | 1,2 |
| URBAN OUTFITTERS INC COM | | 91704710 | 57,479 | 2,636,662 | SH | DEFINED | 1,2,5,12 |
| URBAN OUTFITTERS INC COM | | 91704710 | 17,959 | 823,800 | SH PUT | DEFINED | 1,16 |
| UROLOGIX INC COM | | 91727310 | 32 | 17,100 | SH | DEFINED | 1 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------|
| URS CORP NEW | COM | 90323610 | 34,680 | 614,344 | SH | DEFINED | 1,2,5 |
| URSTADT BIDDLE PPTYS | COM | 91728610 | 166 | 10,000 | SH | DEFINED | 1 |

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

| | | | | | | | |
|---------------------------|-------------|----------|-----------|------------|----|--------------|----------------------------|
| URSTADT BIDDLE PPTYS CL A | | 91728620 | 7,325 | 473,529 | SH | DEFINED | 1,2,3 |
| US BANCORP DEL | COM NEW | 90297330 | 1,768,282 | 54,358,489 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| US BIOENERGY CORP | COM | 90342V10 | 1,183 | 153,373 | SH | DEFINED | 1,2,6 |
| US GOLD CORPORATION | COM PAR \$0 | 91202320 | 2,910 | 464,160 | SH | DEFINED | 1 |
| USA MOBILITY INC | COM | 90341G10 | 10,927 | 647,720 | SH | DEFINED | 1,2,5 |
| USANA HEALTH SCIENCE | COM | 90328M10 | 15,872 | 362,787 | SH | DEFINED | 1,2,6 |
| USEC INC | COM | 90333E10 | 30,593 | 2,984,645 | SH | DEFINED | 1,2,5,6,13 |
| UST INC | COM | 90291110 | 220,006 | 4,435,595 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| UTAH MED PRODS INC | COM | 91748810 | 342 | 10,900 | SH | DEFINED | 1,2 |
| UTI WORLDWIDE INC | ORD | G8721010 | 19,308 | 840,218 | SH | DEFINED | 1,2,5,6 |
| UTSTARCOM INC | COM | 91807610 | 10,552 | 2,882,985 | SH | DEFINED | 1,2,5,6 |
| UTSTARCOM INC | COM | 91807610 | 6,746 | 1,843,200 | SH | CALL DEFINED | 1,16 |
| V F CORP | COM | 91820410 | 205,007 | 2,538,783 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| VAALCO ENERGY INC | COM NEW | 91851C20 | 5,445 | 1,191,381 | SH | DEFINED | 1,2 |
| VAIL RESORTS INC | COM | 91879Q10 | 35,887 | 576,122 | SH | DEFINED | 1,2,6 |
| VALASSIS COMMUNICATI | COM | 91886610 | 10,106 | 1,132,938 | SH | DEFINED | 1,2,5,6 |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 35,025 | 2,262,587 | SH | DEFINED | 1,2,5,6 |
| VALENCE TECHNOLOGY I | COM | 91891410 | 131 | 93,924 | SH | DEFINED | 1,5 |
| VALERO ENERGY CORP N | COM | 91913Y10 | 1,401,840 | 20,866,927 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| VALHI INC NEW | COM | 91890510 | 2,343 | 98,634 | SH | DEFINED | 1,2 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H10 | 847 | 34,926 | SH | DEFINED | 1,2 |
| VALLEY NATL BANCORP | COM | 91979410 | 31,843 | 1,435,660 | SH | DEFINED | 1,2,5,12 |
| VALMONT INDS INC | COM | 92025310 | 25,196 | 296,948 | SH | DEFINED | 1,2,6 |
| VALSPAR CORP | COM | 92035510 | 61,536 | 2,261,522 | SH | DEFINED | 1,2,5 |
| VALUE LINE INC | COM | 92043710 | 788 | 16,000 | SH | DEFINED | 1 |
| VALUECLICK INC | COM | 92046N10 | 64,161 | 2,856,667 | SH | DEFINED | 1,2,5,6 |
| VALUEVISION MEDIA IN | CL A | 92047K10 | 4,644 | 626,667 | SH | DEFINED | 1,2,6 |
| VANDA PHARMACEUTICAL | COM | 92165910 | 5,719 | 411,161 | SH | DEFINED | 1,2 |
| VARIAN INC | COM | 92220610 | 56,814 | 893,166 | SH | DEFINED | 1,2,5,6 |
| VARIAN MED SYS INC | COM | 92220P10 | 154,724 | 3,693,588 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 46,036 | 860,165 | SH | DEFINED | 1,2,5,6,16 |
| VASCO DATA SEC INTL | COM | 92230Y10 | 12,561 | 355,728 | SH | DEFINED | 1,2,5,6 |
| VCA ANTECH INC | COM | 91819410 | 67,941 | 1,627,331 | SH | DEFINED | 1,2,5,6 |
| VECTOR GROUP LTD | COM | 92240M10 | 10,890 | 485,936 | SH | DEFINED | 1,2,5 |
| VECTREN CORP | COM | 92240G10 | 39,207 | 1,436,681 | SH | DEFINED | 1,2,5 |
| VEECO INSTRS INC DEL | COM | 92241710 | 9,695 | 500,258 | SH | DEFINED | 1,2,5 |
| VENOCO INC | COM | 92275P30 | 2,723 | 158,788 | SH | DEFINED | 1,2,6 |
| VENTANA MED SYS INC | COM | 92276H10 | 53,891 | 627,300 | SH | DEFINED | 1,2,6 |
| VENTAS INC | COM | 92276F10 | 108,986 | 2,632,514 | SH | DEFINED | 1,2,3,5 |
| VEOLIA ENVIRONNEMENT | SPONSORED | 92334N10 | 715 | 8,303 | SH | DEFINED | 1 |
| VERASUN ENERGY CORP | COM | 92336G10 | 4,872 | 442,931 | SH | DEFINED | 1,2,6 |
| VERAZ NETWORKS INC | COM | 92335910 | 136 | 19,400 | SH | DEFINED | 1 |
| VERENIUM CORPORATION | COM | 92340P10 | 2,505 | 474,399 | SH | DEFINED | 1,2,6 |
| VERIFONE HLDGS INC | COM | 92342Y10 | 38,254 | 862,927 | SH | DEFINED | 1,2,5,6 |
| VERIGY LTD | SHS | Y9369110 | 2,341 | 94,757 | SH | DEFINED | 1,5,6 |
| VERISIGN INC | COM | 92343E10 | 318,834 | 9,449,730 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,981,119 | 89,907,844 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| VERMILLION INC | COM | 92407M10 | 11 | 10,757 | SH | DEFINED | 1 |
| VERSO TECHNOLOGIES I | COM NEW | 92531720 | 10 | 14,262 | SH | DEFINED | 1 |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 110,462 | 2,875,854 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| VESTIN RLTY MTG II I | COM | 92549X10 | 134 | 27,210 | SH | DEFINED | 1 |
| VIACELL INC | COM | 92554J10 | 159 | 33,600 | SH | DEFINED | 1 |
| VIACOM INC NEW | CL A | 92553P10 | 752 | 19,295 | SH | DEFINED | 1,2,5 |
| VIACOM INC NEW | CL B | 92553P20 | 806,921 | 20,706,207 | SH | DEFINED | 1,2,5,6,7,8 |

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

| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|--------------|----------------------------|
| VIAD CORP | COM NEW | 92552R40 | 26,285 | 730,148 | SH | DEFINED | 12,13,14 1,2,5 |
| VIASAT INC | COM | 92552V10 | 13,000 | 421,658 | SH | DEFINED | 1,2,5,6 |
| VICAL INC | COM | 92560210 | 99 | 20,235 | SH | DEFINED | 1 |
| VICOR CORP | COM | 92581510 | 6,064 | 500,354 | SH | DEFINED | 1,2 |
| VIEWPOINT CORP | COM | 92672P10 | 68 | 93,197 | SH | DEFINED | 1,5 |
| VIEWPOINT FINL GROUP | COM | 92672710 | 2,532 | 136,986 | SH | DEFINED | 1,6 |
| VIGNETTE CORP | COM NEW | 92673440 | 15,094 | 752,063 | SH | DEFINED | 1,2,5,6 |
| VILLAGE SUPER MKT IN | CL A NEW | 92710740 | 3,081 | 59,254 | SH | DEFINED | 1,2 |
| VINA CONCHA Y TORO S | SPONSORED | 92719110 | 1,235 | 26,584 | SH | DEFINED | 1,2,5 |
| VINEYARD NATL BANCOR | COM | 92742610 | 774 | 46,266 | SH | DEFINED | 1,2 |
| VION PHARMACEUTICALS | COM | 92762410 | 22 | 28,831 | SH | DEFINED | 1 |
| VIRAGE LOGIC CORP | COM | 92763R10 | 90 | 12,122 | SH | DEFINED | 1 |
| VIRCO MFG CO | COM | 92765110 | 114 | 14,761 | SH | DEFINED | 1 |
| VIRGIN MEDIA INC | COM | 92769L10 | 118,445 | 4,880,315 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| VIRGINIA COMM BANCOR | COM | 92778Q10 | 3,257 | 227,104 | SH | DEFINED | 1,2,6 |
| VIRGINIA FINL GROUP | COM | 92781010 | 1,624 | 85,407 | SH | DEFINED | 1 |
| VIOPHARMA INC | COM | 92824110 | 21,508 | 2,416,606 | SH | DEFINED | 1,2,5,6,8,1 |
| VISHAY INTERTECHNOLO | COM | 92829810 | 128,779 | 9,883,277 | SH | DEFINED | 1,2,5,7 |
| VISHAY INTERTECHNOLO | COM | 92829810 | 521 | 40,000 | SH | CALL DEFINED | 16 |
| VISICU INC | COM | 92831L20 | 851 | 112,244 | SH | DEFINED | 1 |
| VISTA GOLD CORP | COM NEW | 92792630 | 104 | 22,700 | SH | DEFINED | 1 |
| VISTACARE INC | CL A | 92839Y10 | 167 | 25,485 | SH | DEFINED | 1,5 |
| VISTAPRINT LIMITED | SHS | G9376220 | 22,572 | 604,017 | SH | DEFINED | 1,2,6 |
| VISTEON CORP | COM | 92839U10 | 11,691 | 2,270,052 | SH | DEFINED | 1,2,5,6 |
| VISTEON CORP | COM | 92839U10 | 515 | 100,000 | SH | CALL DEFINED | 16 |
| VISTEON CORP | COM | 92839U10 | 1,545 | 300,000 | SH | PUT DEFINED | 16 |
| VISUAL SCIENCES INC | COM | 92845H10 | 3,355 | 232,343 | SH | DEFINED | 1 |
| VITAL IMAGES INC | COM | 92846N10 | 4,466 | 228,796 | SH | DEFINED | 1,2,5 |
| VITAL SIGNS INC | COM | 92846910 | 15,215 | 291,810 | SH | DEFINED | 1,2,6 |
| VIVO PARTICIPACOES S | SPON ADR P | 92855S10 | 159 | 31,964 | SH | DEFINED | 1,2 |
| VIVUS INC | COM | 92855110 | 2,655 | 535,300 | SH | DEFINED | 1,5 |
| VMWARE INC | CL A COM | 92856340 | 6,780 | 79,763 | SH | DEFINED | 1,2 |
| VOCUS INC | COM | 92858J10 | 4,320 | 147,757 | SH | DEFINED | 1 |
| VODAFONE GROUP PLC N | SPONS ADR | 92857W20 | 16,469 | 453,691 | SH | DEFINED | 1,2 |
| VOLCANO CORPORATION | COM | 92864510 | 6,853 | 416,870 | SH | DEFINED | 1,2,6 |
| VOLCOM INC | COM | 92864N10 | 8,571 | 201,568 | SH | DEFINED | 1,2,6 |
| VOLT INFORMATION SCI | COM | 92870310 | 7,665 | 434,498 | SH | DEFINED | 1,2,5 |
| VOLTERRA SEMICONDUCT | COM | 92870810 | 3,169 | 258,053 | SH | DEFINED | 1 |
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 1,787 | 103,021 | SH | DEFINED | 1 |
| VONAGE HLDGS CORP | COM | 92886T20 | 703 | 682,335 | SH | DEFINED | 1,2,6 |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 548,231 | 5,013,548 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 1,239 | 43,280 | SH | DEFINED | 1,2,7 |
| VULCAN MATLS CO | COM | 92916010 | 249,043 | 2,793,526 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| W & T OFFSHORE INC | COM | 92922P10 | 19,436 | 797,222 | SH | DEFINED | 1,2,6 |
| W HLDG CO INC | COM | 92925110 | 4,881 | 2,179,087 | SH | DEFINED | 1,2,5 |
| W P CAREY & CO LLC | COM | 92930Y10 | 1,159 | 36,806 | SH | DEFINED | 1,2 |
| WABASH NATL CORP | COM | 92956610 | 5,884 | 521,178 | SH | DEFINED | 1,2,6 |
| WABCO HLDGS INC | COM | 92927K10 | 34,991 | 748,470 | SH | DEFINED | 1,2,5,6,7,1 |
| WABTEC CORP | COM | 92974010 | 32,279 | 861,701 | SH | DEFINED | 1,2,6 |
| WACHOVIA CORP NEW | COM | 92990310 | 3,051,677 | 60,850,981 | SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| WADDELL & REED FINL | CL A | 93005910 | 77,126 | 2,853,363 | SH | DEFINED | 1,2,5 |
| WAL MART STORES INC | COM | 93114210 | 3,473,350 | 79,572,728 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WALGREEN CO | COM | 93142210 | 1,305,399 | 27,633,347 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WALGREEN CO | COM | 93142210 | 945 | 20,000 | SH | CALL DEFINED | 16 |
| WALGREEN CO | COM | 93142210 | 945 | 20,000 | SH | PUT DEFINED | 16 |

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

| | | | | | | | |
|---------------------|----------|----------|--------|-----------|----|---------|---------|
| WALTER INDS INC | COM | 93317Q10 | 38,007 | 1,412,917 | SH | DEFINED | 1,2 |
| WARNACO GROUP INC | COM NEW | 93439040 | 48,964 | 1,253,244 | SH | DEFINED | 1,2,5,6 |
| WARNER CHILCOTT LIM | COM CL A | G9435N10 | 13,028 | 733,134 | SH | DEFINED | 1,2,5 |
| WARNER MUSIC GROUP | COM | 93455010 | 44,936 | 4,449,121 | SH | DEFINED | 1,2,6 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|----------------------------|
| WARREN RES INC | COM | 93564A10 | 8,987 | 716,691 | SH | DEFINED | 1,2,6 |
| WASHINGTON FED INC | COM | 93882410 | 39,316 | 1,497,177 | SH | DEFINED | 1,2,5 |
| WASHINGTON GROUP INT | COM NEW | 93886220 | 39,056 | 444,779 | SH | DEFINED | 1,2,6 |
| WASHINGTON MUT INC | COM | 93932210 | 877,231 | 24,843,696 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WASHINGTON POST CO | CL B | 93964010 | 79,710 | 99,290 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 38,899 | 1,172,369 | SH | DEFINED | 1,2,3,5,16 |
| WASHINGTON TR BANCOR | COM | 94061010 | 5,158 | 191,235 | SH | DEFINED | 1,2 |
| WASTE CONNECTIONS IN | COM | 94105310 | 48,949 | 1,541,213 | SH | DEFINED | 1,2,5,6 |
| WASTE INDUSTRIES USA | COM | 94105710 | 1,982 | 69,259 | SH | DEFINED | 1,2 |
| WASTE MGMT INC DEL | COM | 94106L10 | 825,409 | 21,870,924 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WASTE SERVICES INC D | COM NEW | 94107520 | 3,004 | 309,362 | SH | DEFINED | 1 |
| WATERS CORP | COM | 94184810 | 273,069 | 4,080,524 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WATSCO INC | COM | 94262220 | 15,448 | 332,719 | SH | DEFINED | 1,2,6 |
| WATSON PHARMACEUTICA | COM | 94268310 | 110,997 | 3,425,839 | SH | DEFINED | 1,2,5,6,10, 12,13,14,16 |
| WATSON WYATT WORLDWI | CL A | 94271210 | 30,762 | 684,517 | SH | DEFINED | 1,2,5,6 |
| WATTS WATER TECHNOLO | CL A | 94274910 | 14,136 | 460,456 | SH | DEFINED | 1,2 |
| WAUSAU PAPER CORP | COM | 94331510 | 8,194 | 734,923 | SH | DEFINED | 1,2 |
| WAUWATOSA HLDGS INC | COM | 94348P10 | 2,082 | 128,100 | SH | DEFINED | 1,2,6 |
| WAVE SYSTEMS CORP | COM NEW | 94352630 | 29 | 15,939 | SH | DEFINED | 1 |
| WCA WASTE CORP | COM | 92926K10 | 186 | 23,000 | SH | DEFINED | 1 |
| WCI CMNTYS INC | COM | 92923C10 | 4,412 | 736,558 | SH | DEFINED | 1,2,6,16 |
| WD-40 CO | COM | 92923610 | 9,613 | 281,564 | SH | DEFINED | 1,2 |
| WEATHERFORD INTERNAT | COM | G9508910 | 676,099 | 10,063,990 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WEB COM INC | COM NEW | 94732Q10 | 123 | 17,202 | SH | DEFINED | 1 |
| WEBMD HEALTH CORP | CL A | 94770V10 | 3,287 | 63,095 | SH | DEFINED | 1,2,6 |
| WEBSense INC | COM | 94768410 | 25,999 | 1,317,738 | SH | DEFINED | 1,2,5,6 |
| WEBSITE PROS INC | COM | 94769V10 | 221 | 21,194 | SH | DEFINED | 1 |
| WEBSTER FINL CORP CO | COM | 94789010 | 43,309 | 1,028,218 | SH | DEFINED | 1,2,5,7 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 44,373 | 770,892 | SH | DEFINED | 1,2,5,7,12 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 87,415 | 2,108,409 | SH | DEFINED | 1,2,3,5 |
| WEIS MKTS INC | COM | 94884910 | 11,029 | 258,345 | SH | DEFINED | 1,2,5 |
| WELLCARE HEALTH PLAN | COM | 94946T10 | 292,849 | 2,777,665 | SH | DEFINED | 1,2,5,6,7,8 13,14,16 |
| WELLMAN INC | COM | 94970210 | 98 | 40,733 | SH | DEFINED | 1 |
| WELLPOINT INC | COM | 94973V10 | 1,602,034 | 20,299,468 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WELLPOINT INC | COM | 94973V10 | 3,551 | 45,000 | SH | CALL DEFINED | 16 |
| WELLS FARGO & CO NEW | COM | 94974610 | 3,564,038 | 100,057,220 | SH | DEFINED | 1,2,5,6,7,8 12,13,14 |

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

| | | | | | | |
|----------------------|------------|----------|---------|---------------|-------------|----------------------------|
| WENDYS INTL INC | COM | 95059010 | 92,282 | 2,643,421 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WERNER ENTERPRISES I | COM | 95075510 | 23,456 | 1,367,714 SH | DEFINED | 1,2,5 |
| WESBANCO INC | COM | 95081010 | 15,500 | 620,480 SH | DEFINED | 1,2 |
| WESCO FINL CORP | COM | 95081710 | 6,221 | 15,631 SH | DEFINED | 1,2,5,12 |
| WESCO INTL INC | COM | 95082P10 | 21,672 | 504,704 SH | DEFINED | 1,2,5,6 |
| WEST BANCORPORATION | CAP STK | 95123P10 | 294 | 18,951 SH | DEFINED | 1 |
| WEST COAST BANCORP O | COM | 95214510 | 10,707 | 376,867 SH | DEFINED | 1,2 |
| WEST MARINE INC | COM | 95423510 | 2,570 | 222,511 SH | DEFINED | 1,2 |
| WEST PHARMACEUTICAL | COM | 95530610 | 20,085 | 482,123 SH | DEFINED | 1,2 |
| WESTAMERICA BANCORPO | COM | 95709010 | 38,494 | 772,821 SH | DEFINED | 1,2,5 |
| WESTAR ENERGY INC | COM | 95709T10 | 57,831 | 2,354,688 SH | DEFINED | 1,2,5 |
| WESTELL TECHNOLOGIES | CL A | 95754110 | 138 | 58,510 SH | DEFINED | 1,5 |
| WESTERN ALLIANCE BAN | COM | 95763810 | 6,220 | 263,894 SH | DEFINED | 1,2,6 |
| WESTERN DIGITAL CORP | COM | 95810210 | 184,561 | 7,289,142 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| WESTERN REFNG INC | COM | 95931910 | 50,895 | 1,254,199 SH | DEFINED | 1,2,5,7,13 |
| WESTERN UN CO | COM | 95980210 | 605,931 | 28,895,115 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WESTFIELD FINANCIAL | COM | 96008P10 | 1,980 | 203,887 SH | DEFINED | 1 |
| WESTLAKE CHEM CORP | COM | 96041310 | 7,531 | 297,333 SH | DEFINED | 1,2 |
| WESTMORELAND COAL CO | COM | 96087810 | 207 | 10,350 SH | DEFINED | 1,5 |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 3,755 | 29,847 SH | DEFINED | 1 |
| WESTWOOD HLDGS GROUP | COM | 96176510 | 245 | 7,140 SH | DEFINED | 1 |
| WESTWOOD ONE INC | COM | 96181510 | 3,606 | 1,311,302 SH | DEFINED | 1,2,5 |
| WET SEAL INC | CL A | 96184010 | 4,514 | 1,166,282 SH | DEFINED | 1 |
| WEYCO GROUP INC | COM | 96214910 | 4,569 | 145,471 SH | DEFINED | 1 |
| WEYERHAEUSER CO | COM | 96216610 | 459,380 | 6,353,797 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| WGL HLDGS INC | COM | 92924F10 | 80,753 | 2,382,783 SH | DEFINED | 1,2,5 |
| W-H ENERGY SVCS INC | COM | 92925E10 | 41,801 | 566,795 SH | DEFINED | 1,2,5,6 |
| WHEELING PITTSBURGH | COM NEW | 96314230 | 3,504 | 181,561 SH | DEFINED | 1,2,5 |
| WHIRLPOOL CORP | COM | 96332010 | 370,809 | 4,161,713 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| WHITE ELECTR DESIGNS | COM | 96380110 | 168 | 32,100 SH | DEFINED | 1,5 |
| WHITE MTNS INS GROUP | COM | G9618E10 | 40,841 | 78,578 SH | DEFINED | 1,2,5,12 |
| WHITING PETE CORP NE | COM | 96638710 | 34,803 | 782,964 SH | DEFINED | 1,2 |
| WHITNEY HLDG CORP | COM | 96661210 | 26,428 | 1,001,816 SH | DEFINED | 1,2,5,7 |
| WHOLE FOODS MKT INC | COM | 96683710 | 194,634 | 3,975,358 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WILEY JOHN & SONS IN | CL A | 96822320 | 48,790 | 1,085,913 SH | DEFINED | 1,2,5,6,7 |
| WILLBROS GROUP INC | COM | 96919910 | 11,574 | 340,400 SH | DEFINED | 1,2,5,6 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 5,991 | 181,539 SH | DEFINED | 1,2 |
| WILLIAMS COS INC DEL | COM | 96945710 | 633,361 | 18,595,452 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| WILLIAMS PARTNERS L | COM UNIT L | 96950F10 | 1,387 | 33,560 SH | DEFINED | 1,2 |
| WILLIAMS SCOTSMAN IN | COM | 96950G10 | 12,176 | 439,409 SH | DEFINED | 1,2,16 |
| WILLIAMS SONOMA INC | COM | 96990410 | 57,449 | 1,761,170 SH | DEFINED | 1,2,5,6,7,8 12,13,14,16 |
| WILLIAMS SONOMA INC | COM | 96990410 | 1,957 | 60,000 SH | PUT DEFINED | 16 |
| WILLIS GROUP HOLDING | SHS | G9665510 | 26,320 | 642,893 SH | DEFINED | 1,2,5,6,7,8 12,13,14 |
| WILLOW FINANCIAL BAN | COM | 97111W10 | 1,369 | 110,058 SH | DEFINED | 1 |
| WILMINGTON TRUST COR | COM | 97180710 | 48,390 | 1,243,970 SH | DEFINED | 1,2,5 |
| WILSHIRE BANCORP INC | COM | 97186T10 | 6,212 | 566,289 SH | DEFINED | 1,2,6 |
| WILSHIRE ENTERPRISES | COM | 97188910 | 77 | 17,686 SH | DEFINED | 1 |
| WILSONS THE LEATHER | COM | 97246310 | 71 | 41,294 SH | DEFINED | 1 |
| WIMM BILL DANN FOODS | SPONSORED | 97263M10 | 3,967 | 36,284 SH | DEFINED | 1,2,5,7 |
| WIND RIVER SYSTEMS I | COM | 97314910 | 18,043 | 1,532,934 SH | DEFINED | 1,2,5,6 |
| WINDSTREAM CORP | COM | 97381W10 | 175,757 | 12,447,406 SH | DEFINED | 1,2,5,6,8,1 12,13,14 |
| WINN DIXIE STORES IN | COM NEW | 97428030 | 13,563 | 724,530 SH | DEFINED | 1,2,6 |

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

| | | | | | | | |
|----------------------|------------|----------|--------|---------|----|---------|-------|
| WINNEBAGO INDS INC | COM | 97463710 | 21,579 | 903,634 | SH | DEFINED | 1,2,6 |
| WINTHROP RLTY TR | SH BEN INT | 97639110 | 4,029 | 598,708 | SH | DEFINED | 1,3,5 |
| WINTRUST FINANCIAL C | COM | 97650W10 | 20,042 | 469,488 | SH | DEFINED | 1,2 |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 2,828 | 195,863 | SH | DEFINED | 1,2,5 |

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2007

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MA |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|-------------------------|
| WIRELESS TELECOM GRO | COM | 97652410 | 43 | 18,700 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 125,538 | 2,787,882 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| WJ COMMUNICATIONS IN | COM | 92928410 | 31 | 23,536 | SH | DEFINED | 1 |
| WMS INDS INC | COM | 92929710 | 19,810 | 598,487 | SH | DEFINED | 1,2,6 |
| WOLSELEY PLC | SPONSORED | 97786P10 | 297 | 17,462 | SH | DEFINED | 1 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 29,150 | 1,063,866 | SH | DEFINED | 1,2,5 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 36,979 | 592,618 | SH | DEFINED | 1,2,5 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 13,699 | 414,118 | SH | DEFINED | 1,2,6 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 19,684 | 482,335 | SH | DEFINED | 1,2,6 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 4,543 | 301,251 | SH | DEFINED | 1,2 |
| WORLDGATE COMMUNICAT | COM | 98156L30 | 9 | 22,500 | SH | DEFINED | 1,5 |
| WORTHINGTON INDS INC | COM | 98181110 | 47,552 | 2,018,352 | SH | DEFINED | 1,2,5 |
| WPP GROUP PLC | SPON ADR 0 | 92930940 | 1,323 | 19,593 | SH | DEFINED | 1 |
| WRIGHT EXPRESS CORP | COM | 98233Q10 | 28,845 | 790,500 | SH | DEFINED | 1,2,6 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 12,905 | 481,179 | SH | DEFINED | 1,2,6 |
| WRIGLEY WM JR CO | COM | 98252610 | 400,631 | 6,237,451 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| WSFS FINL CORP | COM | 92932810 | 9,575 | 153,444 | SH | DEFINED | 1,2,5 |
| WYETH | COM | 98302410 | 1,728,260 | 38,793,707 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| WYNDHAM WORLDWIDE CO | COM | 98310W10 | 170,909 | 5,217,011 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| WYNN RESORTS LTD | COM | 98313410 | 108,983 | 691,689 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| XCEL ENERGY INC | COM | 98389B10 | 377,597 | 17,530,045 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| XENOPORT INC | COM | 98411C10 | 14,318 | 304,325 | SH | DEFINED | 1,2,5,6 |
| XERIUM TECHNOLOGIES | COM | 98416J10 | 1,518 | 281,043 | SH | DEFINED | 1,2 |
| XEROX CORP | COM | 98412110 | 1,139,345 | 65,706,145 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| XETHANOL CORP | COM | 98420A10 | 46 | 66,612 | SH | DEFINED | 2,5 |
| XILINX INC | COM | 98391910 | 217,787 | 8,331,546 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| XL CAP LTD | CL A | G9825510 | 472,416 | 5,964,851 | SH | DEFINED | 1,2,5,6,7,8,12,13,14,16 |
| XM SATELLITE RADIO H | CL A | 98375910 | 51,004 | 3,599,445 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| XM SATELLITE RADIO H | CL A | 98375910 | 1,417 | 100,000 | SH | PUT DEFINED | 16 |
| XOMA LTD | ORD | G9825R10 | 4,703 | 1,379,122 | SH | DEFINED | 1,5 |
| X-RITE INC | COM | 98385710 | 5,937 | 411,134 | SH | DEFINED | 1 |
| XTO ENERGY INC | COM | 98385X10 | 783,658 | 12,672,346 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| YAHOO INC | COM | 98433210 | 916,721 | 34,151,202 | SH | DEFINED | 1,2,5,6,7,8,13,14 |

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

| | | | | | | | |
|----------------------|-------------|----------|---------|------------|----|--------------|----------------------|
| YARDVILLE NATL BANCO | COM | 98502110 | 4,741 | 140,961 | SH | DEFINED | 1,2 |
| YINGLI GREEN ENERGY | ADR | 98584B10 | 23,067 | 884,800 | SH | DEFINED | 1,2,7 |
| YOUBET COM INC | COM | 98741310 | 64 | 34,173 | SH | DEFINED | 1,5 |
| YOUNG BROADCASTING I | CL A | 98743410 | 42 | 18,745 | SH | DEFINED | 1 |
| YOUNG INNOVATIONS IN | COM | 98752010 | 257 | 8,989 | SH | DEFINED | 1 |
| YRC WORLDWIDE INC | COM | 98424910 | 30,407 | 1,113,003 | SH | DEFINED | 1,2,5,16 |
| YRC WORLDWIDE INC | COM | 98424910 | 820 | 30,000 | SH | CALL DEFINED | 16 |
| YUM BRANDS INC | COM | 98849810 | 723,768 | 21,394,274 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| ZALE CORP NEW | COM | 98885810 | 20,778 | 897,933 | SH | DEFINED | 1,2,5 |
| ZAPATA CORP | COM PAR \$ | 98907060 | 142 | 19,760 | SH | DEFINED | 1 |
| ZAREBA SYSTEMS INC | COM | 98913110 | 110 | 16,900 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 60,700 | 1,663,457 | SH | DEFINED | 1,2,5,8,12 |
| ZENITH NATL INS CORP | COM | 98939010 | 34,278 | 763,593 | SH | DEFINED | 1,2 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 233 | 195,888 | SH | DEFINED | 1,5 |
| ZILA INC | COM PAR \$0 | 98951320 | 60 | 51,800 | SH | DEFINED | 1,5 |
| ZIMMER HLDGS INC | COM | 98956P10 | 526,033 | 6,495,038 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| ZIONS BANCORPORATION | COM | 98970110 | 306,170 | 4,458,565 | SH | DEFINED | 1,2,5,6,7,8,12,13,14 |
| ZIPREALTY INC | COM | 98974V10 | 1,469 | 230,300 | SH | DEFINED | 1 |
| ZIX CORP | COM | 98974P10 | 70 | 36,465 | SH | DEFINED | 1 |
| ZOLL MED CORP | COM | 98992210 | 10,661 | 411,319 | SH | DEFINED | 1,2 |
| ZOLTEK COS INC | COM | 98975W10 | 14,234 | 326,250 | SH | DEFINED | 1,2,5,6 |
| ZORAN CORP | COM | 98975F10 | 36,889 | 1,826,212 | SH | DEFINED | 1,2,5,8 |
| ZUMIEZ INC | COM | 98981710 | 10,903 | 245,733 | SH | DEFINED | 1,2,6 |
| ZYGO CORP | COM | 98985510 | 3,945 | 302,775 | SH | DEFINED | 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 8,831 | 676,730 | SH | DEFINED | 1,2,6 |
| TOTAL | | | | | | | |
| MARKET | | | | | | | |
| VALUE 563,366,284 | | | | | | | |