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STATE STREET CORP
Form 13F-HR
November 13, 2006

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, 2006

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: PAMELA D. GORMLEY
Title EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER
Telephone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ PAMELA D. GORMLEY	Boston, Massachusetts	November 10, 2006
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[Signature]	[City, State]	[Date]

Advanced Investment Partners LLC, Bel Air Investment Advisors LLC, and Shott Capital Management, LLC have been removed for the List of Other Managers Reporting for this Manager as they are not deemed to share investment discretion for the purposes of Form 13F reporting.

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

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other reporting manager(s).)

FORM 13F SUMMARY PAGE

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

28-04003 Ariel Capital Management, LLC
 28-00096 Capital Guardian Trust Company
 28-10372 Philadelphia International Advisors, L.P.
 28-02924 Turner Investment Partners Inc. (Turner Investment Partners)
 28-03570 AXA (Alliance Capital Management L.P.)
 28-00115 T. Rowe Price Associates, Inc.
 28-00694 JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited)
 28-03459 Smith Asset Management Group L.P.
 28-04557 Wellington Management Company LLP

REPORT SUMMARY:

Number of Other Included Managers: 12
 Form 13F Information Table Entry Total: 3,938
 Form 13F Information Table Value Total: 459,392,052 (thousands)

List of Other Included Managers:

Provide a numbered list of the names(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report. [If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

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

STATE STREET CORPORATION (STT)
 FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
1 800 FLOWERS COM	CL A	68243Q10	2,378	452,114	SH	DEFINED	1,2,6

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1-800 CONTACTS INC	COM	68197710	237	15,835	SH	DEFINED	1
1ST SOURCE CORP	COM	33690110	10,332	349,995	SH	DEFINED	1,2
21ST CENTY INS GROUP	COM	90130N10	8,543	571,411	SH	DEFINED	1,2,5
24/7 REAL MEDIA INC	COM NEW	90131420	4,881	571,571	SH	DEFINED	1,5
3COM CORP	COM	88553510	34,187	7,752,249	SH	DEFINED	1,2,5,6,13
3-D SYS CORP DEL	COM NEW	88554D20	3,263	177,929	SH	DEFINED	1
3M CO	COM	88579Y10	4,048,365	54,398,882	SH	DEFINED	1,2,5,6,7,8,10
4 KIDS ENTMT INC	COM	35086510	297	17,999	SH	DEFINED	1
8X8 INC NEW	COM	28291410	27	25,500	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	11,683	987,539	SH	DEFINED	1,2,5,6,13
A C MOORE ARTS & CRA	COM	00086T10	3,718	195,372	SH	DEFINED	1,2,5,6
A D C TELECOMMUNICAT	COM NEW	00088630	43,308	2,885,267	SH	DEFINED	1,2,5,6,7,8,10
A S V INC	COM	00196310	4,790	321,289	SH	DEFINED	1,2,6
AAMES INVT CORP MD	COM	00253G10	2,105	597,891	SH	DEFINED	1,2
AAON INC	COM PAR \$0	00036020	2,952	129,436	SH	DEFINED	1
AAR CORP	COM	00036110	13,502	566,346	SH	DEFINED	1,2,5,6
AARON RENTS INC	COM	00253520	12,739	554,362	SH	DEFINED	1,2,6
AASTROM BIOSCIENCES	COM	00253U10	190	163,460	SH	DEFINED	1,5
ABAXIS INC	COM	00256710	6,237	266,670	SH	DEFINED	1,2
ABB LTD	SPONSORED	00037520	18,061	1,370,356	SH	DEFINED	1,2
ABBOTT LABS	COM	00282410	1,980,708	40,788,880	SH	DEFINED	1,2,5,6,7,8,10
ABERCROMBIE & FITCH	CL A	00289620	114,540	1,648,526	SH	DEFINED	1,2,5,6,7,8,10
ABINGTON CMNTY BANCO	COM	00350R10	844	56,200	SH	DEFINED	1
ABIOMED INC	COM	00365410	3,670	248,295	SH	DEFINED	1
ABITIBI-CONSOLIDATED	COM	00392410	34	13,893	SH	DEFINED	1,13
ABM INDS INC	COM	00095710	15,661	834,790	SH	DEFINED	1,2,5
ABN AMRO HLDG NV	SPONSORED	00093710	650	22,261	SH	DEFINED	1,2
ABRAXAS PETE CORP	COM	00383010	220	72,000	SH	DEFINED	1,5
ABRAXIS BIOSCIENCE I	COM	00383E10	10,585	381,015	SH	DEFINED	1,2,5,12
ABX AIR INC	COM	00080S10	4,677	832,249	SH	DEFINED	1,2,6
ACACIA RESH CORP	ACACIA TCH	00388130	4,040	355,949	SH	DEFINED	1,2,5
ACADIA PHARMACEUTICA	COM	00422510	2,303	266,519	SH	DEFINED	1,5
ACADIA RLTY TR	COM SH BEN	00423910	21,975	861,784	SH	DEFINED	1,2,3,5
ACCELRY S INC	COM	00430U10	243	38,564	SH	DEFINED	1,5
ACCENTURE LTD BERMUD	CL A	G1150G11	118,113	3,724,776	SH	DEFINED	1,2,5,6,7,8,10
ACCESS INTEGRATED TE	CL A	00432910	991	104,650	SH	DEFINED	1
ACCO BRANDS CORP	COM	00081T10	17,281	776,347	SH	DEFINED	1,2,5,6,7
ACCREDITED HOME LEND	COM	00437P10	9,433	262,467	SH	DEFINED	1,2,5,6
ACCURIDE CORP	COM	00439810	2,504	227,456	SH	DEFINED	1,2,6
ACE CASH EXPRESS INC	COM	00440310	5,070	169,616	SH	DEFINED	1,2
ACE LTD	ORD	G0070K10	439,081	8,022,682	SH	DEFINED	1,2,5,6,7,8,10
ACETO CORP	COM	00444610	182	25,807	SH	DEFINED	1
ACME COMMUNICATION I	COM	00463110	123	23,478	SH	DEFINED	1
ACTEL CORP	COM	00493410	6,338	407,609	SH	DEFINED	1,2
ACTIVE POWER INC	COM	00504W10	159	63,564	SH	DEFINED	1
ACTIVITY IDENTITY CORP	COM	00506P10	247	52,628	SH	DEFINED	1
ACTIVISION INC NEW	COM NEW	00493020	69,980	4,634,428	SH	DEFINED	1,2,5,6,7,8,10
ACTUANT CORP	CL A NEW	00508X20	19,070	380,629	SH	DEFINED	1,2,6
ACTUATE CORP	COM	00508B10	2,437	552,548	SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	36,886	812,461	SH	DEFINED	1,2,5
ACXIOM CORP	COM	00512510	35,481	1,438,795	SH	DEFINED	1,2,5,6,12,13
ADAMS RESPIRATORY TH	COM	00635P10	14,911	407,505	SH	DEFINED	1,2,6
ADAPTEC INC	COM	00651F10	7,546	1,711,163	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
ADE CORP MASS	COM	00089C10	4,065	126,961	SH	DEFINED	1
ADECCO SA	SPONSORED	00675410	468	30,964	SH	DEFINED	1,2
ADESA INC	COM	00686U10	30,105	1,302,662	SH	DEFINED	1,2,5,10,12,13
ADEZA BIOMEDICAL COR	COM	00686410	2,407	146,660	SH	DEFINED	1
ADMINISTAFF INC	COM	00709410	12,827	380,619	SH	DEFINED	1,2,5,6
ADOBE SYS INC	COM	00724F10	550,363	14,692,013	SH	DEFINED	1,2,5,6,7,8,10
ADOLOR CORP	COM	00724X10	8,215	592,259	SH	DEFINED	1,2,5,6
ADTRAN INC	COM	00738A10	30,062	1,260,987	SH	DEFINED	1,2,5,6,12,13
ADVANCE AMER CASH AD	COM	00739W10	14,946	1,036,498	SH	DEFINED	1,2,6
ADVANCE AUTO PARTS I	COM	00751Y10	60,041	1,822,724	SH	DEFINED	1,2,5,6,7,8,10
ADVANCED ANALOGIC TE	COM	00752J10	2,112	384,724	SH	DEFINED	1,2,6
ADVANCED ENERGY INDS	COM	00797310	9,375	549,864	SH	DEFINED	1,2
ADVANCED MAGNETICS I	COM	00753P10	3,102	90,977	SH	DEFINED	1
ADVANCED MEDICAL OPT	COM	00763M10	34,687	877,033	SH	DEFINED	1,2,5,6,12,13
ADVANCED MICRO DEVIC	COM	00790310	300,414	12,089,107	SH	DEFINED	1,2,5,6,7,8,10
ADVANCED SEMICONDUCT	SPONSORED	00756M40	9,074	1,943,046	SH	DEFINED	1,4
ADVANTA CORP	CL A	00794210	209	6,140	SH	DEFINED	1,6
ADVANTA CORP	CL B	00794220	14,707	398,562	SH	DEFINED	1,2,6
ADVENT SOFTWARE INC	COM	00797410	20,639	569,986	SH	DEFINED	1,2,5,6,13
ADVENTRX PHARMACEUTI	COM	00764X10	1,180	430,782	SH	DEFINED	1,5
ADVISORY BRD CO	COM	00762W10	13,931	275,746	SH	DEFINED	1,2,6
ADVO INC	COM	00758510	14,934	533,754	SH	DEFINED	1,2,5,6
AEGON N V	ORD AMER R	00792410	1,466	78,125	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	5,222	124,478	SH	DEFINED	1,2
AEROFLEX INC	COM	00776810	14,056	1,367,304	SH	DEFINED	1,2,5
AEROPOSTALE	COM	00786510	43,789	1,498,087	SH	DEFINED	1,2,5,6,13
AES CORP	COM	00130H10	427,800	20,980,862	SH	DEFINED	1,2,5,6,7,8,10
AETHER HLDGS INC	COM	00809C10	185	31,111	SH	DEFINED	1
AETNA INC NEW	COM	00817Y10	1,143,293	28,907,532	SH	DEFINED	1,2,5,6,7,8,10
AFC ENTERPRISES INC	COM	00104Q10	4,861	336,656	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	149,616	2,885,001	SH	DEFINED	1,2,5,6,7,8,10
AFFILIATED MANAGERS	COM	00825210	33,017	329,805	SH	DEFINED	1,2,5,6
AFFIRMATIVE INS HLDG	COM	00827210	2,109	143,976	SH	DEFINED	1,2
AFFORDABLE RESIDENTI	COM	00827310	4,450	459,262	SH	DEFINED	1,2,5,6
AFFYMETRIX INC	COM	00826T10	26,848	1,245,280	SH	DEFINED	1,2,5,6,12,13
AFLAC INC	COM	00105510	555,830	12,146,624	SH	DEFINED	1,2,5,6,7,8,10
AFTERMARKET TECHNOLO	COM	00831810	9,170	516,305	SH	DEFINED	1,2,5
AGCO CORP	COM	00108410	54,018	2,130,874	SH	DEFINED	1,2,5,10,13
AGERE SYS INC	COM	00845V30	29,910	2,003,342	SH	DEFINED	1,2,5,6,8,10,1
AGILE SOFTWARE CORP	COM	00846X10	5,263	806,037	SH	DEFINED	1,2,6
AGILENT TECHNOLOGIES	COM	00846U10	415,100	12,698,072	SH	DEFINED	1,2,5,6,7,8,10
AGILYSYS INC	COM	00847J10	11,305	807,496	SH	DEFINED	1,2
AGL RES INC	COM	00120410	45,871	1,256,734	SH	DEFINED	1,2,5,6,13
AGREE REALTY CORP	COM	00849210	4,235	128,925	SH	DEFINED	1,2,3
AIR METHODS CORP	COM PAR \$.	00912830	2,801	118,686	SH	DEFINED	1
AIR PRODS & CHEMS IN	COM	00915810	423,591	6,382,267	SH	DEFINED	1,2,5,6,7,8,10
AIRCASTLE LTD	COM	G0129K10	295	10,154	SH	DEFINED	1,2
AIRGAS INC	COM	00936310	35,540	982,580	SH	DEFINED	1,2,5,6,12,13
AIRSPAN NETWORKS INC	COM	00950H10	61	22,568	SH	DEFINED	1
AIRTRAN HLDGS INC	COM	00949P10	19,119	1,927,365	SH	DEFINED	1,2,6,13
AK STL HLDG CORP	COM	00154710	27,156	2,236,876	SH	DEFINED	1,2,5,6
AKAMAI TECHNOLOGIES	COM	00971T10	91,255	1,825,470	SH	DEFINED	1,2,5,6,7,8,10
AKORN INC	COM	00972810	1,273	352,495	SH	DEFINED	1
AKSYS LTD	COM	01019610	23	28,400	SH	DEFINED	1

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
AKZO NOBEL NV	SPONSORED	01019930	597	9,711	SH	DEFINED	1
ALABAMA NATL BANCORP	COM	01031710	14,512	212,637	SH	DEFINED	1,2
ALAMO GROUP INC	COM	01131110	235	10,344	SH	DEFINED	1
ALASKA AIR GROUP INC	COM	01165910	38,037	999,922	SH	DEFINED	1,2,6,7,13
ALASKA COMMUNICATION	COM	01167P10	7,475	563,322	SH	DEFINED	1,2
ALBANY INTL CORP	CL A	01234810	11,761	369,618	SH	DEFINED	1,2,6
ALBANY MOLECULAR RES	COM	01242310	7,086	757,016	SH	DEFINED	1,2,5
ALBEMARLE CORP	COM	01265310	30,485	561,102	SH	DEFINED	1,2,5,13
ALBERTO CULVER CO	COM	01306810	106,431	2,103,795	SH	DEFINED	1,2,5,6,7,8,10
ALCATEL	SPONSORED	01390430	11,699	960,489	SH	DEFINED	1,2
ALCOA INC	COM	01381710	751,746	26,809,765	SH	DEFINED	1,2,5,6,7,8,10
ALCON INC	COM SHS	H0130110	14,723	128,582	SH	DEFINED	1,2,5,12
ALDERWOODS GROUP INC	COM	01438310	18,528	934,352	SH	DEFINED	1,2,5,6
ALERIS INTL INC	COM	01447710	22,127	437,817	SH	DEFINED	1,2
ALEXANDER & BALDWIN	COM	01448210	26,323	593,271	SH	DEFINED	1,2,5,12,13
ALEXANDERS INC	COM	01475210	22,857	73,672	SH	DEFINED	1,2,3,5
ALEXANDRIA REAL ESTA	COM	01527110	58,093	619,329	SH	DEFINED	1,2,3,5
ALEXION PHARMACEUTIC	COM	01535110	16,300	479,694	SH	DEFINED	1,2,5,6
ALFA CORP	COM	01538510	10,490	607,412	SH	DEFINED	1,2
ALFACELL CORP	COM	01540410	33	23,993	SH	DEFINED	1,2
ALICO INC	COM	01623010	2,933	50,135	SH	DEFINED	1,2
ALIGN TECHNOLOGY INC	COM	01625510	8,693	763,917	SH	DEFINED	1,2,6
ALKERMES INC	COM	01642T10	23,366	1,474,197	SH	DEFINED	1,2,5,6
ALLEGHANY CORP DEL	COM	01717510	12,939	44,770	SH	DEFINED	1,2,5
ALLEGHENY ENERGY INC	COM	01736110	193,564	4,818,610	SH	DEFINED	1,2,5,6,10,13
ALLEGHENY TECHNOLOGI	COM	01741R10	153,086	2,461,578	SH	DEFINED	1,2,5,6,7,8,10
ALLERGAN INC	COM	01849010	385,739	3,425,444	SH	DEFINED	1,2,5,6,10,12,
ALLETE INC	COM NEW	01852230	16,778	386,135	SH	DEFINED	1,2,5
ALLIANCE DATA SYSTEM	COM	01858110	61,946	1,122,416	SH	DEFINED	1,2,5,10,12,13
ALLIANCE FIBER OPTIC	COM	01868010	16	10,841	SH	DEFINED	1
ALLIANCE HOLDINGS GP	COM UNITS	01861G10	217	11,228	SH	DEFINED	1,2
ALLIANCE IMAGING INC	COM NEW	01860620	4,005	512,820	SH	DEFINED	1,2,6
ALLIANCE ONE INTL IN	COM	01877210	4,608	1,123,904	SH	DEFINED	1,2,5
ALLIANCE RES PARTNER	UT LTD PAR	01877R10	1,158	33,271	SH	DEFINED	1,2,5
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	14,191	205,695	SH	DEFINED	1,2,5
ALLIANT ENERGY CORP	COM	01880210	70,969	1,986,260	SH	DEFINED	1,2,5,6,7,8,10
ALLIANT TECHSYSTEMS	COM	01880410	47,276	583,218	SH	DEFINED	1,2,5,12,13
ALLIANZ AKTIENGESELL	SP ADR 1/1	01880510	22,066	1,273,309	SH	DEFINED	1,2
ALLIED CAP CORP NEW	COM	01903Q10	47,360	1,567,703	SH	DEFINED	1,2,5,6,7,8,10
ALLIED HEALTHCARE IN	COM	01923A10	53	26,800	SH	DEFINED	1
ALLIED IRISH BKS P L	SPON ADR O	01922840	863	15,955	SH	DEFINED	1
ALLIED WASTE INDS IN	COM PAR\$.0	01958930	60,990	5,411,752	SH	DEFINED	1,2,5,6,10,13
ALLIED WRLD ASSUR CO	SHS	G0219G20	388	9,608	SH	DEFINED	1,2
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	2,647	180,817	SH	DEFINED	1
ALLOS THERAPEUTICS I	COM	01977710	698	185,029	SH	DEFINED	1,2
ALLOY INC	NEW COM	01985530	200	16,936	SH	DEFINED	1
ALLSCRIPTS HEALTHCAR	COM	01988P10	13,110	583,175	SH	DEFINED	1,2,6
ALLSTATE CORP	COM	02000210	1,194,971	19,049,431	SH	DEFINED	1,2,5,6,7,8,10
ALLTEL CORP	COM	02003910	520,433	9,377,172	SH	DEFINED	1,2,5,6,7,8,10

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ALNYLAM PHARMACEUTIC COM	02043Q10	5,839	405,182	SH	DEFINED	1,2,5
ALON USA ENERGY INC COM	02052010	4,381	148,557	SH	DEFINED	1,2,6
ALPHA NATURAL RESOUR COM	02076X10	13,606	863,309	SH	DEFINED	1,2,6
ALPHARMA INC CL A	02081310	24,665	1,054,530	SH	DEFINED	1,2,5
ALTAIR NANOTECHNOLOG COM	02137310	248	65,000	SH	DEFINED	1,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
ALTEON INC	COM	02144G10	2	10,500	SH	DEFINED	1
ALTERA CORP	COM	02144110	170,670	9,285,653	SH	DEFINED	1,2,5,6,7,8,10
ALTIRIS INC	COM	02148M10	8,141	386,005	SH	DEFINED	1,2,6
ALTRIA GROUP INC	COM	02209S10	6,130,224	80,081,311	SH	DEFINED	1,2,5,6,7,8,10
ALTUS PHARMACEUTICAL COM	02216N10	1,404	87,897	SH	DEFINED	1,2	
ALUMINA LTD	SPONSORED	02220510	292	15,968	SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	89	13,903	SH	DEFINED	1,2,5
AMAZON COM INC	COM	02313510	240,390	7,484,113	SH	DEFINED	1,2,5,6,7,8,10
AMB PROPERTY CORP	COM	00163T10	144,150	2,615,674	SH	DEFINED	1,2,3,5,6,7,8,
AMBAC FINL GROUP INC	COM	02313910	222,581	2,689,798	SH	DEFINED	1,2,5,6,7,8,10
AMBASSADORS GROUP IN	COM	02317710	8,262	292,156	SH	DEFINED	1,2,6
AMBASSADORS INTL INC	COM	02317810	2,774	87,807	SH	DEFINED	1
AMCOL INTL CORP	COM	02341W10	7,275	292,036	SH	DEFINED	1,2
AMCORE FINL INC	COM	02391210	10,117	334,003	SH	DEFINED	1,2,5
AMDOCS LTD	ORD	G0260210	8,940	225,766	SH	DEFINED	1,5,12
AMEDISYS INC	COM	02343610	10,575	266,583	SH	DEFINED	1,2,6
AMERCO	COM	02358610	11,109	149,822	SH	DEFINED	1,2,6
AMEREN CORP	COM	02360810	331,216	6,274,219	SH	DEFINED	1,2,5,6,7,8,10
AMERICA MOVIL S A DE	SPON ADR L	02364W10	31,732	805,984	SH	DEFINED	1,2,7
AMERICA SVC GROUP IN	COM	02364L10	194	14,939	SH	DEFINED	1
AMERICAN AXLE & MFG	COM	02406110	12,294	736,628	SH	DEFINED	1,2,5
AMERICAN CAMPUS CMNT	COM	02483510	11,775	461,602	SH	DEFINED	1,2,3
AMERICAN CAPITAL STR	COM	02493710	53,761	1,362,073	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN COMMERCIAL	COM NEW	02519520	23,621	397,330	SH	DEFINED	1,2,6
AMERICAN EAGLE OUTFI	COM	02553E10	265,478	6,056,985	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN ECOLOGY COR	COM NEW	02553340	3,567	180,691	SH	DEFINED	1
AMERICAN ELEC PWR IN	COM	02553710	578,239	15,898,797	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN EQTY INVT L	COM	02567620	10,034	817,727	SH	DEFINED	1,2
AMERICAN EXPRESS CO	COM	02581610	1,948,049	34,736,958	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN FINL GROUP	COM	02593210	63,628	1,355,813	SH	DEFINED	1,2,5,7,10,13,
AMERICAN FINL RLTY T	COM	02607P30	33,514	3,003,005	SH	DEFINED	1,2,3,5
AMERICAN GREETINGS C	CL A	02637510	35,168	1,521,113	SH	DEFINED	1,2,5,6,7,13
AMERICAN HOME MTG IN	COM	02660R10	34,234	981,753	SH	DEFINED	1,2,5
AMERICAN INTL GROUP	COM	02687410	4,678,327	70,605,606	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN ITALIAN PAS	CL A	02707010	366	47,041	SH	DEFINED	1,5
AMERICAN LD LEASE IN	COM	02711810	451	18,990	SH	DEFINED	1,2,3
AMERICAN MED SYS HLD	COM	02744M10	20,608	1,118,184	SH	DEFINED	1,2,6
AMERICAN NATL INS CO	COM	02859110	14,921	128,739	SH	DEFINED	1,2,5
AMERICAN OIL & GAS I	COM	02872310	62	12,200	SH	DEFINED	1
AMERICAN ORIENTAL BI	COM	02873110	2,034	334,583	SH	DEFINED	1
AMERICAN PAC CORP	COM	02874010	80	10,500	SH	DEFINED	1
AMERICAN PHYSICIANS	COM	02888410	6,267	129,543	SH	DEFINED	1

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AMERICAN PWR CONVERS COM	02906610	96,028	4,372,851	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN RAILCAR IND COM	02916P10	3,294	113,157	SH	DEFINED	1,2
AMERICAN REAL ESTATE DEPOSITRY	02916910	579	10,945	SH	DEFINED	1,2
AMERICAN REPROGRAPHI COM	02926310	10,754	335,445	SH	DEFINED	1,2,6
AMERICAN SCIENCE & E COM	02942910	5,434	111,995	SH	DEFINED	1,2,6
AMERICAN SOFTWARE IN CL A	02968310	82	11,915	SH	DEFINED	1
AMERICAN STD COS INC COM	02971210	201,908	4,810,766	SH	DEFINED	1,2,5,6,7,8,10
AMERICAN STS WTR CO COM	02989910	11,975	313,067	SH	DEFINED	1,2
AMERICAN SUPERCONDUCT COM	03011110	3,969	428,597	SH	DEFINED	1,2,5
AMERICAN TECHNICAL COM	03013710	218	17,700	SH	DEFINED	1
AMERICAN TECHNOLOGY COM NEW	03014520	96	25,097	SH	DEFINED	1
AMERICAN TOWER CORP CL A	02991220	209,460	5,738,625	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MAT
AMERICAN VANGUARD CO	COM	03037110	2,791	199,378	SH	DEFINED	1,2,6
AMERICAN WOODMARK CO	COM	03050610	12,237	363,233	SH	DEFINED	1,2,6
AMERICANWEST BANCORP	COM	03058P10	3,038	142,947	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	1,858	112,971	SH	DEFINED	1,5
AMERICREDIT CORP	COM	03060R10	88,153	3,527,532	SH	DEFINED	1,2,5,7,10,12,
AMERIGAS PARTNERS L	UNIT L P I	03097510	1,315	42,596	SH	DEFINED	1,2,5
AMERIGROUP CORP	COM	03073T10	49,399	1,671,717	SH	DEFINED	1,2,5,12
AMERIPRISE FINL INC	COM	03076C10	307,399	6,554,344	SH	DEFINED	1,2,5,6,7,8,10
AMERIS BANCORP	COM	03076K10	6,122	224,984	SH	DEFINED	1,2
AMERISOURCEBERGEN CO	COM	03073E10	463,974	10,264,910	SH	DEFINED	1,2,5,6,7,8,10
AMERISTAR CASINOS IN	COM	03070Q10	7,560	348,220	SH	DEFINED	1,2,5
AMERITYRE CORP	COM	03073V10	99	15,978	SH	DEFINED	1
AMERIVEST PPTYS INC	COM	03071L10	236	48,100	SH	DEFINED	1,3,5
AMERON INTL INC	COM	03071010	8,355	125,753	SH	DEFINED	1,2
AMERUS GROUP CO	COM	03072M10	36,958	543,422	SH	DEFINED	1,2,5,13
AMES NATL CORP	COM	03100110	211	9,860	SH	DEFINED	1
AMETEK INC NEW	COM	03110010	51,167	1,174,897	SH	DEFINED	1,2,5,6,12,13
AMGEN INC	COM	03116210	2,435,533	34,049,115	SH	DEFINED	1,2,5,6,7,8,10
AMICAS INC	COM	00171210	160	53,600	SH	DEFINED	1
AMIS HLDGS INC	COM	03153810	17,827	1,882,434	SH	DEFINED	1,2,6
AMKOR TECHNOLOGY INC	COM	03165210	8,654	1,680,457	SH	DEFINED	1,2,5,6
AMN HEALTHCARE SERVI	COM	00174410	16,946	713,523	SH	DEFINED	1,2,6
AMPCO-PITTSBURGH COR	COM	03203710	3,304	106,806	SH	DEFINED	1,2
AMPEX CORP DEL	CL A NEW	03209230	2,284	172,347	SH	DEFINED	1
AMPHENOL CORP NEW	CL A	03209510	100,085	1,616,095	SH	DEFINED	1,2,5,6,7,8,10
AMR CORP	COM	00176510	45,192	1,952,966	SH	DEFINED	1,2,5
AMREP CORP NEW	COM	03215910	2,318	47,423	SH	DEFINED	1,2
AMSOUTH BANCORPORATI	COM	03216510	247,936	8,537,742	SH	DEFINED	1,2,5,6,7,8,10
AMSURG CORP	COM	03232P40	11,825	531,225	SH	DEFINED	1,2,6
AMVESCAP PLC	SPONSORED	03235E10	350	15,981	SH	DEFINED	1,2
AMYLIN PHARMACEUTICA	COM	03234610	56,687	1,286,295	SH	DEFINED	1,2,5,6,7,8,10
ANADARKO PETE CORP	COM	03251110	586,981	13,392,212	SH	DEFINED	1,2,5,6,7,8,10
ANADIGICS INC	COM	03251510	3,883	542,358	SH	DEFINED	1,2
ANADYS PHARMACEUTICA	COM	03252Q40	839	289,320	SH	DEFINED	1,5
ANALOG DEVICES INC	COM	03265410	278,080	9,461,723	SH	DEFINED	1,2,5,6,7,8,10

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ANALOGIC CORP	COM PAR \$0	03265720	10,799	210,433	SH	DEFINED	1,2
ANALYSTS INTL CORP	COM	03268110	24	11,201	SH	DEFINED	1
ANAREN INC	COM	03274410	7,513	356,564	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	9,680	338,327	SH	DEFINED	1,2
ANDERSONS INC	COM	03416410	6,272	183,653	SH	DEFINED	1,2,6
ANDREW CORP	COM	03442510	32,701	3,535,207	SH	DEFINED	1,2,5,6,10,12,
ANDRX CORP DEL	ANDRX GROU	03455310	25,549	1,045,819	SH	DEFINED	1,2,5,6
ANGIODYNAMICS INC	COM	03475V10	5,168	249,559	SH	DEFINED	1
ANGLO AMERN PLC	ADR	03485P10	7,198	341,145	SH	DEFINED	1,2,7
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	408	10,824	SH	DEFINED	1
ANHEUSER BUSCH COS I	COM	03522910	993,921	20,920,256	SH	DEFINED	1,2,5,6,7,8,10
ANIKA THERAPEUTICS I	COM	03525510	140	10,472	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	29,600	524,166	SH	DEFINED	1,2,5
ANNALY CAP MGMT INC	COM	03571040	27,271	2,075,418	SH	DEFINED	1,2,5
ANNTAYLOR STORES COR	COM	03611510	147,385	3,520,913	SH	DEFINED	1,2,5,10,12,13
ANSOFT CORP	COM	03638410	11,433	458,953	SH	DEFINED	1,2
ANSWERTHINK INC	COM	03691610	151	56,011	SH	DEFINED	1,5
ANSYS INC	COM	03662Q10	24,371	551,630	SH	DEFINED	1,2,6
ANTHRACITE CAP INC	COM	03702310	18,867	1,467,125	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- DISCRE- TION	OTHER MA
ANTIGENICS INC DEL	COM	03703210	43	27,832	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	6,198	742,305	SH	DEFINED	1,2,5
AON CORP	COM	03738910	556,617	16,433,938	SH	DEFINED	1,2,5,6,7,8,10
AP PHARMA INC	COM	00202J10	11	10,700	SH	DEFINED	1
APAC CUSTOMER SERVIC	COM	00185E10	49	18,498	SH	DEFINED	1
APACHE CORP	COM	03741110	611,502	9,675,669	SH	DEFINED	1,2,5,6,7,8,10
APARTMENT INVT & MGM	CL A	03748R10	196,329	3,608,331	SH	DEFINED	1,2,3,5,6,7,8,
APCO ARGENTINA INC C	ORD	03748910	238	2,741	SH	DEFINED	1,2
APEX SILVER MINES LT	ORD	G0407410	261	15,638	SH	DEFINED	1,2,5,6
APOGEE ENTERPRISES I	COM	03759810	17,013	1,118,510	SH	DEFINED	1,2
APOLLO GROUP INC	CL A	03760410	207,166	4,207,279	SH	DEFINED	1,2,5,6,7,8,10
APOLLO INVT CORP	COM	03761U10	20,087	979,396	SH	DEFINED	1,2
APPLE COMPUTER INC	COM	03783310	1,648,830	21,418,942	SH	DEFINED	1,2,5,6,7,8,10
APPLEBEES INTL INC	COM	03789910	34,730	1,614,592	SH	DEFINED	1,2,5,6,13
APPLERA CORP	COM AP BIO	03802010	252,047	7,612,405	SH	DEFINED	1,2,5,6,7,8,10
APPLERA CORP	COM CE GEN	03802020	16,931	1,216,308	SH	DEFINED	1,2,5,6
APPLICA INC	COM	03815A10	154	28,491	SH	DEFINED	1
APPLIED DIGITAL SOLU	COM NEW	03818830	96	59,250	SH	DEFINED	1
APPLIED INDL TECHNOL	COM	03820C10	19,149	784,782	SH	DEFINED	1,2
APPLIED MATLS INC	COM	03822210	633,719	35,742,758	SH	DEFINED	1,2,5,6,7,8,10
APPLIED MICRO CIRCUI	COM	03822W10	14,867	5,162,222	SH	DEFINED	1,2,5,6,8
APPLIED SIGNAL TECHN	COM	03823710	196	13,200	SH	DEFINED	1
APRIA HEALTHCARE GRO	COM	03793310	19,143	969,775	SH	DEFINED	1,2,5,6,13
APTARGROUP INC	COM	03833610	28,782	565,687	SH	DEFINED	1,2,5
AQUA AMERICA INC	COM	03836W10	65,028	2,963,894	SH	DEFINED	1,2,5,6,7,8,10
AQUANTIVE INC	COM	03839G10	24,137	1,021,909	SH	DEFINED	1,2,6
AQUILA INC	COM	03840P10	31,890	7,364,973	SH	DEFINED	1,2,5,13
ARACRUZ CELULOSE S A	SPON ADR P	03849620	7,473	150,145	SH	DEFINED	1,2,7

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ARAMARK CORP	CL B	03852110	45,010	1,369,753	SH	DEFINED	1,2,5,6,7,8,10
ARBITRON INC	COM	03875Q10	18,867	509,784	SH	DEFINED	1,2,5,6
ARBOR RLTY TR INC	COM	03892310	8,664	338,948	SH	DEFINED	1,2
ARCH CAP GROUP LTD	ORD	G0450A10	4,065	64,026	SH	DEFINED	1,2,5
ARCH CHEMICALS INC	COM	03937R10	9,688	340,522	SH	DEFINED	1,2
ARCH COAL INC	COM	03938010	69,583	2,406,900	SH	DEFINED	1,2,5,6,7,8,10
ARCHER DANIELS MIDLA	COM	03948310	644,117	17,004,141	SH	DEFINED	1,2,5,6,7,8,10
ARCHSTONE SMITH TR	COM	03958310	413,046	7,587,187	SH	DEFINED	1,2,3,5,6,7,8,
ARCTIC CAT INC	COM	03967010	3,491	210,275	SH	DEFINED	1,2
ARDEN GROUP INC	CL A	03976210	2,866	24,621	SH	DEFINED	1,2
ARENA PHARMACEUTICAL	COM	04004710	8,566	715,000	SH	DEFINED	1,2,5,6
ARENA RESOURCES INC	COM	04004910	4,600	143,225	SH	DEFINED	1,5
ARES CAP CORP	COM	04010L10	10,032	575,872	SH	DEFINED	1,2
ARGON ST INC	COM	04014910	3,110	129,753	SH	DEFINED	1,2,6
ARGONAUT GROUP INC	COM	04015710	15,114	487,068	SH	DEFINED	1,2,5,6
ARIAD PHARMACEUTICAL	COM	04033A10	3,515	806,111	SH	DEFINED	1,2,5,6
ARIBA INC	COM NEW	04033V20	7,991	1,066,885	SH	DEFINED	1,2,5,6
ARISTOTLE CORP	COM NEW	04044820	87	10,427	SH	DEFINED	1
ARKANSAS BEST CORP D	COM	04079010	16,638	386,651	SH	DEFINED	1,2
ARLINGTON TANKERS LT	COM	G0489910	307	13,600	SH	DEFINED	1
ARM HLDGS PLC	SPONSORED	04206810	147	22,334	SH	DEFINED	1
ARMOR HOLDINGS INC	COM	04226010	16,679	290,938	SH	DEFINED	1,2,5,6
ARQUE INC	COM	04269E10	114	27,086	SH	DEFINED	1
ARRAY BIOPHARMA INC	COM	04269X10	3,828	449,321	SH	DEFINED	1,5
ARRIS GROUP INC	COM	04269Q10	21,462	1,872,766	SH	DEFINED	1,2
ARROW ELECTRS INC	COM	04273510	60,679	2,212,125	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
ARROW FINL CORP	COM	04274410	3,738	147,401	SH	DEFINED	1,2,5
ARROW INTL INC	COM	04276410	12,409	390,098	SH	DEFINED	1,2,6
ART TECHNOLOGY GROUP	COM	04289L10	3,399	1,327,858	SH	DEFINED	1,2,5
ARTHROCARE CORP	COM	04313610	18,492	394,632	SH	DEFINED	1,2,6
ARVINMERITOR INC	COM	04335310	25,209	1,770,284	SH	DEFINED	1,2,5,13
ASBURY AUTOMOTIVE GR	COM	04343610	4,256	206,604	SH	DEFINED	1,2,5
ASHFORD HOSPITALITY	COM SHS	04410310	18,204	1,525,874	SH	DEFINED	1,2,3
ASHLAND INC NEW	COM	04420910	101,760	1,595,480	SH	DEFINED	1,2,5,6,10,12,
ASHWORTH INC	COM	04516H10	273	39,913	SH	DEFINED	1,5
ASIAINFO HLDGS INC	COM	04518A10	100	22,307	SH	DEFINED	1,2
ASML HLDG NV	N Y SHS	N0705911	428	18,376	SH	DEFINED	1
ASPECT MED SYS INC	COM	04523510	3,589	210,227	SH	DEFINED	1,2,6
ASPEN INSURANCE HOLD	SHS	G0538410	2,104	81,454	SH	DEFINED	1,2
ASPEN TECHNOLOGY INC	COM	04532710	15,581	1,426,787	SH	DEFINED	1,2,5
ASSET ACCEP CAP CORP	COM	04543P10	3,787	233,041	SH	DEFINED	1,2,6
ASSOCIATED BANC CORP	COM	04548710	86,544	2,662,904	SH	DEFINED	1,2,5,6,7,8,10
ASSOCIATED ESTATES R	COM	04560410	3,072	198,604	SH	DEFINED	1,3,5
ASSURANT INC	COM	04621X10	79,759	1,493,326	SH	DEFINED	1,2,5,10,12
ASSURED GUARANTY LTD	COM	G0585R10	3,905	150,612	SH	DEFINED	1,2
ASTA FDG INC	COM	04622010	8,795	234,596	SH	DEFINED	1,2
ASTEC INDS INC	COM	04622410	5,660	224,173	SH	DEFINED	1,2,5,6

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ASTORIA FINL CORP	COM	04626510	40,728	1,321,477	SH	DEFINED	1,2,5,12,13
ASTRAZENECA PLC	SPONSORED	04635310	6,173	98,771	SH	DEFINED	1,2
ASTRO-MED INC NEW	COM	04638F10	148	14,712	SH	DEFINED	1
ASYST TECHNOLOGY COR	COM	04648X10	6,631	980,900	SH	DEFINED	1,2,5,6
AT ROAD INC	COM	04648K10	4,365	747,382	SH	DEFINED	1,6
AT&T INC	COM	00206R10	3,840,705	117,957,762	SH	DEFINED	1,2,5,6,7,8,10
ATARI INC	COM	04651M10	31	53,627	SH	DEFINED	1
ATHEROGENICS INC	COM	04743910	6,740	511,745	SH	DEFINED	1,2,5,6
ATHEROS COMMUNICATIO	COM	04743P10	18,012	993,472	SH	DEFINED	1,2,6
ATI TECHNOLOGIES INC	COM	00194110	549	25,601	SH	DEFINED	1,5,13
ATLANTIC AMERN CORP	COM	04820910	26	10,600	SH	DEFINED	1
ATLANTIC TELE NETWOR	COM NEW	04907920	1,122	60,741	SH	DEFINED	1
ATLANTIS PLASTICS IN	COM	04915610	74	11,000	SH	DEFINED	1
ATLAS AIR WORLDWIDE	COM NEW	04916420	11,247	258,432	SH	DEFINED	1,2
ATLAS AMER INC	COM	04916710	16,875	395,385	SH	DEFINED	1,2,5,6
ATLAS PIPELINE PARTN	UNIT L P I	04939210	477	11,000	SH	DEFINED	1
ATMEL CORP	COM	04951310	46,041	7,622,739	SH	DEFINED	1,2,5,6,8,13
ATMI INC	COM	00207R10	14,935	513,770	SH	DEFINED	1,2,5,6
ATMOS ENERGY CORP	COM	04956010	55,173	1,932,517	SH	DEFINED	1,2,5
ATP OIL & GAS CORP	COM	00208J10	16,763	453,788	SH	DEFINED	1,2,6
ATS MED INC	COM	00208310	59	24,829	SH	DEFINED	1
ATWOOD OCEANICS INC	COM	05009510	16,299	362,446	SH	DEFINED	1,2,6
AU OPTRONICS CORP	SPONSORED	00225510	1,196	83,947	SH	DEFINED	1
AUDIBLE INC	COM NEW	05069A30	2,302	317,077	SH	DEFINED	1,2,5,6
AUDIOCODES LTD	ORD	M1534210	100	10,686	SH	DEFINED	1,2,5
AUDIOVOX CORP	CL A	05075710	5,820	418,079	SH	DEFINED	1,2,5
AURORA OIL & GAS COR	COM	05203610	2,084	680,940	SH	DEFINED	1,2
AUSTRALIA&NEW ZEALAN	SPONSORED	05252830	1,414	14,145	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	95	57,994	SH	DEFINED	1,2,5
AUTOBYTEL INC	COM	05275N10	148	50,654	SH	DEFINED	1
AUTODESK INC	COM	05276910	200,736	5,771,605	SH	DEFINED	1,2,5,6,7,8,10
AUTOLIV INC	COM	05280010	36,883	669,260	SH	DEFINED	1,2,5,12
AUTOMATIC DATA PROCE	COM	05301510	763,538	16,128,803	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ DISCRE-	INVEST- MENT TION	OTHER MA
AUTONATION INC	COM	05329W10	93,000	4,449,745	SH	DEFINED	1,2,5,6,7,8,10
AUTOZONE INC	COM	05333210	164,602	1,593,437	SH	DEFINED	1,2,5,6,7,8,10
AUXILIUM PHARMACEUTI	COM	05334D10	2,144	211,827	SH	DEFINED	1
AVALONBAY CMNTYS INC	COM	05348410	213,652	1,774,515	SH	DEFINED	1,2,3,5,6,7,8,
AVANEX CORP	COM	05348W10	3,126	1,807,053	SH	DEFINED	1,5
AVANIR PHARMACEUTICA	CL A NEW	05348P40	2,639	381,290	SH	DEFINED	1,2,5
AVANT IMMUNOTHERAPEU	COM	05349110	130	99,162	SH	DEFINED	1,5
AVATAR HLDGS INC	COM	05349410	5,573	94,361	SH	DEFINED	1,2,5,6
AVAYA INC	COM	05349910	145,732	12,738,832	SH	DEFINED	1,2,5,6,7,8,10
AVENTINE RENEWABLE E	COM	05356X40	231	10,787	SH	DEFINED	1,2
AVERY DENNISON CORP	COM	05361110	149,202	2,479,677	SH	DEFINED	1,2,5,6,7,8,10
AVI BIOPHARMA INC	COM	00234610	1,629	447,660	SH	DEFINED	1,2,5
AVIALL INC NEW	COM	05366B10	1,087	22,658	SH	DEFINED	1,2
AVICI SYS INC	COM NEW	05367L80	101	11,683	SH	DEFINED	1,2

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AVID TECHNOLOGY INC	COM	05367P10	25,493	699,964	SH	DEFINED	1,2,5,6,8
AVIGEN INC	COM	05369010	97	18,712	SH	DEFINED	1
AVIS BUDGET GROUP	COM	05377410	42,377	2,316,949	SH	DEFINED	1,2,5,6,7,8,10
AVISTA CORP	COM	05379B10	19,945	842,278	SH	DEFINED	1,2,5
AVNET INC	COM	05380710	44,903	2,288,646	SH	DEFINED	1,2,5,6,7,8,10
AVOCENT CORP	COM	05389310	32,702	1,085,708	SH	DEFINED	1,2,5,6,12,13
AVON PRODS INC	COM	05430310	386,867	12,617,960	SH	DEFINED	1,2,5,6,7,8,10
AVX CORP NEW	COM	00244410	9,080	513,279	SH	DEFINED	1,2,5
AWARE INC MASS	COM	05453N10	109	19,242	SH	DEFINED	1
AXA	SPONSORED	05453610	2,928	79,328	SH	DEFINED	1,2
AXCELIS TECHNOLOGIES	COM	05454010	11,024	1,565,842	SH	DEFINED	1,2,5
AXIS CAPITAL HOLDING	SHS	G0692U10	27,180	783,524	SH	DEFINED	1,2,5,6,7,8,10
AXONYX INC	COM	05461R10	42	47,056	SH	DEFINED	1
AZTAR CORP	COM	05480210	26,777	505,124	SH	DEFINED	1,2,5,6
AZZ INC	COM	00247410	207	5,666	SH	DEFINED	1
B A S F A G	SPONSORED	05526250	1,731	21,605	SH	DEFINED	1
BADGER METER INC	COM	05652510	4,019	159,563	SH	DEFINED	1
BAIRNCO CORP	COM	05709710	159	13,221	SH	DEFINED	1
BAKER HUGHES INC	COM	05722410	701,492	10,285,804	SH	DEFINED	1,2,5,6,7,8,10
BALCHEM CORP	COM	05766520	5,157	260,582	SH	DEFINED	1
BALDOR ELEC CO	COM	05774110	16,166	524,372	SH	DEFINED	1,2,5
BALDWIN & LYONS INC	CL B	05775520	5,528	228,234	SH	DEFINED	1,2
BALL CORP	COM	05849810	116,694	2,884,898	SH	DEFINED	1,2,5,6,7,8,10
BALLY TECHNOLOGIES I	COM	05874B10	12,065	685,521	SH	DEFINED	1,2,5,6
BALLY TOTAL FITNESS	COM	05873K10	638	422,324	SH	DEFINED	1,5
BANCFIRST CORP	COM	05945F10	9,206	197,036	SH	DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	3,895	168,402	SH	DEFINED	1,2
BANCO BRADESCO S A	SP ADR PFD	05946030	11,619	348,390	SH	DEFINED	1,2
BANCO MACRO SA	SPON ADR B	05961W10	8,703	406,702	SH	DEFINED	1,2,7
BANCO SANTANDER CENT	ADR	05964H10	1,877	118,902	SH	DEFINED	1,2
BANCO SANTANDER CHIL	SP ADR REP	05965X10	836	18,483	SH	DEFINED	1,2,5
BANCOLOMBIA S A	SPON ADR P	05968L10	60,173	2,103,935	SH	DEFINED	1,2,4,5,7
BANCORP INC DEL	COM	05969A10	3,539	138,827	SH	DEFINED	1
BANCORPSOUTH INC	COM	05969210	18,452	664,715	SH	DEFINED	1,2,5
BANCTRUST FINANCIAL	COM	05978R10	2,934	105,190	SH	DEFINED	1
BANDAG INC	COM	05981510	9,189	223,907	SH	DEFINED	1,2,13
BANK HAWAII CORP	COM	06254010	42,121	874,603	SH	DEFINED	1,2,5,10,13
BANK MUTUAL CORP NEW	COM	06375010	10,706	882,592	SH	DEFINED	1,2,5
BANK NEW YORK INC	COM	06405710	686,197	19,461,053	SH	DEFINED	1,2,5,6,7,8,10
BANK NOVA SCOTIA HAL	COM	06414910	4,285	99,491	SH	DEFINED	1,7

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
BANK OF AMERICA CORP	COM	06050510	6,838,204	127,649,882	SH	DEFINED	1,2,5,6,7,8,10
BANK OF GRANITE CORP	COM	06240110	4,903	279,668	SH	DEFINED	1,2,5
BANK OF THE OZARKS I	COM	06390410	4,942	145,904	SH	DEFINED	1,2,6
BANKATLANTIC BANCORP	CL A	06590850	9,382	659,740	SH	DEFINED	1,2,5
BANKFINANCIAL CORP	COM	06643P10	5,706	326,225	SH	DEFINED	1,2
BANKRATE INC	COM	06646V10	8,572	322,729	SH	DEFINED	1,6
BANKUNITED FINL CORP	CL A	06652B10	16,958	650,464	SH	DEFINED	1,2

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BANNER CORP	COM	06652V10	16,376	399,035	SH	DEFINED	1,2
BANTA CORP	COM	06682110	22,498	472,654	SH	DEFINED	1,2,5,6,13
BARCLAYS PLC	ADR	06738E20	5,218	102,780	SH	DEFINED	1,2
BARD C R INC	COM	06738310	210,708	2,809,444	SH	DEFINED	1,2,5,6,7,8,10
BARNES & NOBLE INC	COM	06777410	51,956	1,369,430	SH	DEFINED	1,2,5,13
BARNES GROUP INC	COM	06780610	8,749	498,236	SH	DEFINED	1,2
BARR PHARMACEUTICALS	COM	06830610	124,039	2,388,125	SH	DEFINED	1,2,5,6,10,12,
BARRETT BILL CORP	COM	06846N10	13,542	551,395	SH	DEFINED	1,2,6
BARRETT BUSINESS SER	COM	06846310	847	39,437	SH	DEFINED	1
BARRICK GOLD CORP	COM	06790110	785	25,565	SH	DEFINED	1,5,7
BASIC ENERGY SVCS IN	COM	06985P10	3,989	163,497	SH	DEFINED	1,2,6
BASIN WTR INC	COM	07011T30	125	15,207	SH	DEFINED	1
BASSETT FURNITURE IN	COM	07020310	262	16,136	SH	DEFINED	1,2,5
BAUSCH & LOMB INC	COM	07170710	70,015	1,396,660	SH	DEFINED	1,2,5,6,7,8,10
BAXTER INTL INC	COM	07181310	902,197	19,845,958	SH	DEFINED	1,2,5,6,7,8,10
BAYER A G	SPONSORED	07273030	2,138	41,954	SH	DEFINED	1,2
BB&T CORP	COM	05493710	606,044	13,842,939	SH	DEFINED	1,2,5,6,7,8,10
BBVA BANCO FRANCES S	SPONSORED	07329M10	125	16,956	SH	DEFINED	1
BCSB BANKCORP INC	COM	05494810	126	10,000	SH	DEFINED	1
BE AEROSPACE INC	COM	07330210	21,275	1,008,790	SH	DEFINED	1,2,5,6
BEA SYS INC	COM	07332510	157,846	10,384,591	SH	DEFINED	1,2,5,6,7,8,10
BEACON ROOFING SUPPL	COM	07368510	11,181	552,439	SH	DEFINED	1,2,5,6
BEAR STEARNS COS INC	COM	07390210	497,452	3,550,690	SH	DEFINED	1,2,5,6,10,12,
BEARINGPOINT INC	COM	07400210	21,943	2,791,705	SH	DEFINED	1,2,5
BEASLEY BROADCAST GR	CL A	07401410	105	14,974	SH	DEFINED	1,6
BEAZER HOMES USA INC	COM	07556Q10	38,898	996,353	SH	DEFINED	1,2,5,13
BEBE STORES INC	COM	07557110	7,133	287,848	SH	DEFINED	1,2,6
BECKMAN COULTER INC	COM	07581110	64,855	1,126,743	SH	DEFINED	1,2,5,6,7,8,10
BECTON DICKINSON & C	COM	07588710	1,021,779	14,458,455	SH	DEFINED	1,2,5,6,7,8,10
BED BATH & BEYOND IN	COM	07589610	269,572	7,045,801	SH	DEFINED	1,2,5,6,7,8,10
BEL FUSE INC	CL B	07734730	5,231	163,002	SH	DEFINED	1,2
BELDEN CDT INC	COM	07745410	30,976	810,246	SH	DEFINED	1,2,5
BELL MICROPRODUCTS I	COM	07813710	246	47,495	SH	DEFINED	1,5
BELLSOUTH CORP	COM	07986010	4,038,047	94,457,240	SH	DEFINED	1,2,5,6,7,8,10
BELO CORP	COM SER A	08055510	38,796	2,453,916	SH	DEFINED	1,2,5,13
BEMIS INC	COM	08143710	81,987	2,495,048	SH	DEFINED	1,2,5,6,10,12,
BENCHMARK ELECTRS IN	COM	08160H10	25,300	941,209	SH	DEFINED	1,2,5
BENETTON GROUP SPA	ADR NEW	08179540	348	10,180	SH	DEFINED	1
BENTLEY PHARMACEUTIC	COM	08265710	4,350	362,481	SH	DEFINED	1
BERKLEY W R CORP	COM	08442310	145,959	4,124,308	SH	DEFINED	1,2,5,6,7,8,10
BERKSHIRE HATHAWAY I	CL B	08467020	480,452	151,371	SH	DEFINED	1,2,5
BERKSHIRE HILLS BANC	COM	08468010	6,300	177,017	SH	DEFINED	1,2,5
BERRY PETE CO	CL A	08578910	13,407	476,116	SH	DEFINED	1,2,6
BEST BUY INC	COM	08651610	564,061	10,531,386	SH	DEFINED	1,2,5,6,7,8,10
BFC FINL CORP	CL A	05538420	1,452	248,630	SH	DEFINED	1
BG PLC	ADR FIN IN	05543420	1,465	24,036	SH	DEFINED	1
BHP BILLITON LTD	SPONSORED	08860610	7,025	185,466	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
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BHP BILLITON PLC	SPONSORED	05545E20	279	8,045	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	6,250	274,115	SH	DEFINED	1,2,6
BIG LOTS INC	COM	08930210	168,261	8,493,735	SH	DEFINED	1,2,5,6,10,13
BIO RAD LABS INC	CL A	09057220	27,076	382,805	SH	DEFINED	1,2,5,6
BIOCRYST PHARMACEUTI	COM	09058V10	3,860	309,530	SH	DEFINED	1,2,5
BIOENVISION INC	COM	09059N10	2,796	507,393	SH	DEFINED	1,2,5
BIOGEN IDEC INC	COM	09062X10	416,411	9,319,844	SH	DEFINED	1,2,5,6,7,8,10
BIOLASE TECHNOLOGY I	COM	09091110	8,253	1,320,492	SH	DEFINED	1,5
BIOMARIN PHARMACEUTI	COM	09061G10	17,576	1,235,147	SH	DEFINED	1,2,6
BIOMED REALTY TRUST	COM	09063H10	44,563	1,468,782	SH	DEFINED	1,2,3
BIOMET INC	COM	09061310	201,803	6,269,122	SH	DEFINED	1,2,5,6,7,8,10
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	2,867	127,714	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	147	48,531	SH	DEFINED	1,5
BIOSITE INC	COM	09094510	15,454	334,291	SH	DEFINED	1,2,6
BIOVERIS CORP	COM	09067610	302	32,202	SH	DEFINED	1,5
BISYS GROUP INC	COM	05547210	26,179	2,410,611	SH	DEFINED	1,2,5,13
BJ SVCS CO	COM	05548210	316,842	10,515,820	SH	DEFINED	1,2,5,6,7,8,10
BJS RESTAURANTS INC	COM	09180C10	4,267	193,883	SH	DEFINED	1,2,6
BJS WHOLESALE CLUB I	COM	05548J10	26,255	899,744	SH	DEFINED	1,2,5,13
BLACK & DECKER CORP	COM	09179710	166,309	2,095,887	SH	DEFINED	1,2,5,6,7,8,10
BLACK BOX CORP DEL	COM	09182610	10,456	268,647	SH	DEFINED	1,2,5
BLACK HILLS CORP	COM	09211310	25,853	769,200	SH	DEFINED	1,2,5,13
BLACKBAUD INC	COM	09227Q10	13,150	597,985	SH	DEFINED	1,2,6
BLACKBOARD INC	COM	09193550	8,651	326,461	SH	DEFINED	1,2,6
BLACKROCK INC	CL A	09247X10	23,758	159,450	SH	DEFINED	1,2,5
BLOCK H & R INC	COM	09367110	171,077	7,869,220	SH	DEFINED	1,2,5,6,7,8,10
BLOCKBUSTER INC	CL A	09367910	11,606	3,022,442	SH	DEFINED	1,2,5
BLOCKBUSTER INC	CL B	09367920	74	21,001	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	6,243	623,102	SH	DEFINED	1,2,6
BLUE COAT SYSTEMS IN	COM NEW	09534T50	4,028	223,644	SH	DEFINED	1,2,5,6
BLUE NILE INC	COM	09578R10	8,595	236,445	SH	DEFINED	1,2,6
BLUEGREEN CORP	COM	09623110	3,226	281,227	SH	DEFINED	1,2
BLUELINX HLDGS INC	COM	09624H10	2,839	298,255	SH	DEFINED	1,2
BLYTH INC	COM	09643P10	14,733	605,554	SH	DEFINED	1,2,5,13
BMC SOFTWARE INC	COM	05592110	314,228	11,543,998	SH	DEFINED	1,2,5,6,7,8,10
BOARDWALK PIPELINE P	UT LTD PAR	09662710	1,434	53,636	SH	DEFINED	1,2
BOB EVANS FARMS INC	COM	09676110	24,511	809,484	SH	DEFINED	1,2,5,13
BOEING CO	COM	09702310	6,779,364	85,977,985	SH	DEFINED	1,2,5,6,7,8,10
BOIS D ARC ENERGY IN	COM	09738U10	3,100	202,624	SH	DEFINED	1,2,6
BOK FINL CORP	COM NEW	05561Q20	9,492	180,456	SH	DEFINED	1,2,5
BOMBAY CO INC	COM	09792410	67	49,091	SH	DEFINED	1,5
BON-TON STORES INC	COM	09776J10	12,716	427,559	SH	DEFINED	1
BOOKHAM INC	COM	09856E10	1,964	609,809	SH	DEFINED	1,5
BOOKS-A-MILLION INC	COM	09857010	2,935	164,450	SH	DEFINED	1,2
BORDERS GROUP INC	COM	09970910	27,915	1,368,361	SH	DEFINED	1,2,5,13
BORG WARNER INC	COM	09972410	44,405	776,720	SH	DEFINED	1,2,5,12,13
BORLAND SOFTWARE COR	COM	09984910	6,788	1,184,572	SH	DEFINED	1,2,5
BOSTON BEER INC	CL A	10055710	7,721	235,046	SH	DEFINED	1,2,6
BOSTON COMMUNICATION	COM	10058210	25	12,133	SH	DEFINED	1
BOSTON PRIVATE FINL	COM	10111910	14,912	534,868	SH	DEFINED	1,2,6
BOSTON PROPERTIES IN	COM	10112110	409,394	3,961,620	SH	DEFINED	1,2,3,5,6,7,8,
BOSTON SCIENTIFIC CO	COM	10113710	435,554	29,449,252	SH	DEFINED	1,2,5,6,7,8,10
BOTTOMLINE TECH DEL	COM	10138810	2,281	233,723	SH	DEFINED	1
BOWATER INC	COM	10218310	25,113	1,220,845	SH	DEFINED	1,2,5,13

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
BOWNE & CO INC	COM	10304310	6,700	469,219	SH	DEFINED	1,2
BOYD GAMING CORP	COM	10330410	27,536	716,344	SH	DEFINED	1,2,13
BOYKIN LODGING CO	COM	10343010	495	64,933	SH	DEFINED	1,3,5
BP PLC	SPONSORED	05562210	3,156,722	48,135,433	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,823	24,802	SH	DEFINED	1,2,5
BRADLEY PHARMACEUTIC	COM	10457610	9,749	612,394	SH	DEFINED	1,2
BRADY CORP	CL A	10467410	26,575	755,834	SH	DEFINED	1,2,5
BRANDYWINE RLTY TR	SH BEN INT	10536820	51,816	1,591,904	SH	DEFINED	1,2,3,5
BRE PROPERTIES INC	CL A	05564E10	54,408	910,891	SH	DEFINED	1,2,3,5
BRIGGS & STRATTON CO	COM	10904310	21,477	779,554	SH	DEFINED	1,2,5,12
BRIGHAM EXPLORATION	COM	10917810	5,309	784,214	SH	DEFINED	1,2,6
BRIGHT HORIZON FAMIL	COM	10919510	17,240	413,144	SH	DEFINED	1,2,5,6
BRIGHTPOINT INC	COM NEW	10947340	12,276	863,296	SH	DEFINED	1,2,5,6
BRINKER INTL INC	COM	10964110	66,740	1,664,755	SH	DEFINED	1,2,5,6,7,8,10
BRINKS CO	COM	10969610	35,068	660,904	SH	DEFINED	1,2,5,6,13
BRISTOL MYERS SQUIBB	COM	11012210	1,231,871	49,433,026	SH	DEFINED	1,2,5,6,7,8,10
BRISTOL WEST HLDGS I	COM	11037M10	3,195	219,565	SH	DEFINED	1,2
BRISTOW GROUP INC	COM	11039410	11,213	325,950	SH	DEFINED	1,2
BRITESMILE INC	COM NEW	11041520	30	11,836	SH	DEFINED	1
BRITISH AMERN TOB PL	SPONSORED	11044810	1,703	31,126	SH	DEFINED	1
BRITISH AWYS PLC	ADR 2ND IN	11041930	591	7,380	SH	DEFINED	1
BRITISH SKY BROADCAST	SPONSORED	11101310	470	11,444	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	345,632	11,391,959	SH	DEFINED	1,2,5,6,7,8,10
BROADWING CORP	COM	11161E10	14,047	1,113,101	SH	DEFINED	1,2,5,6
BROCADE COMMUNICATIO	COM	11162110	50,543	7,159,013	SH	DEFINED	1,2,5,6,8,10
BRONCO DRILLING CO I	COM	11221110	2,602	148,021	SH	DEFINED	1,6
BROOKDALE SR LIVING	COM	11246310	6,670	143,692	SH	DEFINED	1,2,6
BROOKFIELD HOMES COR	COM	11272310	5,289	187,802	SH	DEFINED	1,2,5,6
BROOKFIELD PPTYS COR	COM	11290010	12,517	354,402	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	12,452	905,583	SH	DEFINED	1,2,5
BROOKS AUTOMATION IN	COM	11434010	14,484	1,109,887	SH	DEFINED	1,2,5
BROWN & BROWN INC	COM	11523610	73,397	2,401,745	SH	DEFINED	1,2,5,6,7,8,10
BROWN FORMAN CORP	CL A	11563710	1,719	22,222	SH	DEFINED	1,5,12
BROWN FORMAN CORP	CL B	11563720	140,014	1,826,668	SH	DEFINED	1,2,5,6,10,12,
BROWN SHOE INC NEW	COM	11573610	22,268	621,330	SH	DEFINED	1,2
BRT RLTY TR	SH BEN INT	05564530	272	9,600	SH	DEFINED	1
BRUKER BIOSCIENCES C	COM	11679410	6,954	991,984	SH	DEFINED	1,2,5,6
BRUNSWICK CORP	COM	11704310	74,856	2,399,992	SH	DEFINED	1,2,5,6,7,8,10
BRUSH ENGINEERED MAT	COM	11742110	6,960	279,841	SH	DEFINED	1,2,5
BRYN MAWR BK CORP	COM	11766510	202	9,120	SH	DEFINED	1
BT GROUP PLC	ADR	05577E10	489	9,662	SH	DEFINED	1,2
BUCA INC	COM	11776910	116	22,055	SH	DEFINED	1,5
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	2,201	50,491	SH	DEFINED	1,2,5
BUCKEYE TECHNOLOGIES	COM	11825510	6,372	749,641	SH	DEFINED	1,2
BUCKLE INC	COM	11844010	4,827	127,215	SH	DEFINED	1,2
BUCYRUS INTL INC NEW	CL A	11875910	18,951	446,748	SH	DEFINED	1,2,6
BUFFALO WILD WINGS I	COM	11984810	3,589	93,840	SH	DEFINED	1
BUILD A BEAR WORKSHO	COM	12007610	3,863	169,640	SH	DEFINED	1,2,6
BUILDERS FIRSTSOURCE	COM	12008R10	4,266	280,132	SH	DEFINED	1,2,6
BUILDING MATLS HLDG	COM	12011310	11,286	433,756	SH	DEFINED	1,2
BUNGE LIMITED	COM	G1696210	42,512	733,590	SH	DEFINED	1,2,5,6,7,8,10
BUNZL PUB LTD CO	SPON ADR N	12073840	250	3,925	SH	DEFINED	1
BURGER KING HLDGS IN	COM	12120820	2,660	166,683	SH	DEFINED	1,2
BURLINGTON NORTHN SA	COM	12189T10	712,202	9,697,733	SH	DEFINED	1,2,5,6,7,8,10

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
C COR INC	COM	12501010	5,647	658,197	SH	DEFINED	1,2,5
C D I CORP	COM	12507110	3,863	186,532	SH	DEFINED	1,2
C D W CORP	COM	12512N10	75,562	1,225,057	SH	DEFINED	1,2,5,6,7,8,10
C H ROBINSON WORLDWI	COM NEW	12541W20	127,006	2,848,945	SH	DEFINED	1,2,5,12,13
C&D TECHNOLOGIES INC	COM	12466110	377	53,045	SH	DEFINED	1,2,5
CA INC	COM	12673P10	302,176	12,755,443	SH	DEFINED	1,2,5,6,7,8,10
CABELAS INC	COM	12680430	9,626	442,994	SH	DEFINED	1,2
CABLEVISION SYS CORP	CL A NY CA	12686C10	64,208	2,827,283	SH	DEFINED	1,2,5,6,7,8,10
CABOT CORP	COM	12705510	34,747	934,061	SH	DEFINED	1,2,5,6,12,13
CABOT MICROELECTRONI	COM	12709P10	18,534	643,101	SH	DEFINED	1,2,5,6,13
CABOT OIL & GAS CORP	COM	12709710	27,363	570,900	SH	DEFINED	1,2,5,6,12
CACHE INC	COM NEW	12715030	2,559	143,015	SH	DEFINED	1
CACI INTL INC	CL A	12719030	24,894	452,538	SH	DEFINED	1,2,5,6
CADBURY SCHWEPPE PL	ADR	12720930	883	20,634	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	104,330	6,151,557	SH	DEFINED	1,2,5,6,7,8,10
CADENCE FINL CORP	COM	12738A10	3,110	153,425	SH	DEFINED	1,5
CADIZ INC	COM NEW	12753720	250	12,699	SH	DEFINED	1
CAE INC	COM	12476510	163	19,000	SH	DEFINED	7
CALAMOS ASSET MGMT I	CL A	12811R10	8,908	303,823	SH	DEFINED	1,2,6
CALAMP CORP	COM	12812610	1,538	252,583	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	188	20,200	SH	DEFINED	1
CALGON CARBON CORP	COM	12960310	2,133	482,534	SH	DEFINED	1
CALIFORNIA COASTAL C	COM NEW	12991520	4,789	232,949	SH	DEFINED	1,2
CALIFORNIA FIRST NTN	COM	13022210	160	10,730	SH	DEFINED	1
CALIFORNIA MICRO DEV	COM	13043910	142	27,902	SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13054D10	8,956	299,244	SH	DEFINED	1,2,6
CALIFORNIA WTR SVC G	COM	13078810	9,134	247,337	SH	DEFINED	1,2
CALIPER LIFE SCIENCE	COM	13087210	186	38,085	SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	19,364	1,477,078	SH	DEFINED	1,2,5,13
CALLON PETE CO DEL	COM	13123X10	5,116	377,286	SH	DEFINED	1,2
CALUMET SPECIALTY PR	UT LTD PAR	13147610	270	8,446	SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	9,141	441,386	SH	DEFINED	1,2,5
CAMDEN NATL CORP	COM	13303410	4,516	112,338	SH	DEFINED	1,2,5
CAMDEN PPTY TR	SH BEN INT	13313110	95,498	1,256,392	SH	DEFINED	1,2,3,5,6,7,8,
CAMERON INTERNATIONA	COM	13342B10	182,414	3,775,901	SH	DEFINED	1,2,5,6,7,8,10
CAMPBELL SOUP CO	COM	13442910	237,362	6,503,060	SH	DEFINED	1,2,5,6,7,8,10
CANADIAN NAT RES LTD	COM	13638510	710	15,568	SH	DEFINED	1,2,7
CANADIAN NATL RY CO	COM	13637510	1,004	23,939	SH	DEFINED	1,2
CANADIAN PAC RY LTD	COM	13645T10	448	9,016	SH	DEFINED	1
CANDELA CORP	COM	13690710	4,213	386,198	SH	DEFINED	1,2
CANON INC	ADR	13800630	4,319	82,590	SH	DEFINED	1,2
CAPITAL BK CORP	COM	13979310	218	12,304	SH	DEFINED	1
CAPITAL CITY BK GROU	COM	13967410	6,497	208,917	SH	DEFINED	1,2
CAPITAL CORP OF THE	COM NEW	14006520	3,844	123,904	SH	DEFINED	1
CAPITAL LEASE FDG IN	COM	14028810	4,982	449,260	SH	DEFINED	1,2
CAPITAL ONE FINL COR	COM	14040H10	660,914	8,402,160	SH	DEFINED	1,2,5,6,7,8,10
CAPITAL SOUTHWEST CO	COM	14050110	5,854	49,132	SH	DEFINED	1
CAPITAL SR LIVING CO	COM	14047510	1,834	198,299	SH	DEFINED	1

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CAPITAL TRUST INC MD CL A NEW	14052H50	8,761	215,108	SH	DEFINED	1,2
CAPITALSOURCE INC COM	14055X10	45,647	1,767,892	SH	DEFINED	1,2,5,8
CAPITOL BANCORP LTD COM	14056D10	10,561	237,336	SH	DEFINED	1,2
CAPITOL FED FINL COM	14057C10	9,052	254,556	SH	DEFINED	1,2,5
CAPSTEAD MTG CORP COM NO PAR	14067E50	486	56,259	SH	DEFINED	1,5
CAPSTONE TURBINE COR COM	14067D10	1,525	1,088,936	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
CAPTARIS INC	COM	14071N10	243	41,502	SH	DEFINED	1
CARACO PHARMACEUTICA	COM	14075T10	886	87,203	SH	DEFINED	1
CARAUSTAR INDS INC	COM	14090910	3,648	460,045	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	18,260	506,797	SH	DEFINED	1,2,6
CARDIAC SCIENCE CORP	COM	14141A10	185	24,975	SH	DEFINED	1,5
CARDINAL FINL CORP	COM	14149F10	2,910	265,512	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y10	818,714	12,453,812	SH	DEFINED	1,2,5,6,7,8,10
CARDIODYNAMICS INTL	COM	14159710	28	40,028	SH	DEFINED	1,5
CAREER EDUCATION COR	COM	14166510	80,982	3,600,791	SH	DEFINED	1,2,5,6,7,8,10
CAREMARK RX INC	COM	14170510	686,181	12,108,361	SH	DEFINED	1,2,5,6,7,8,10
CARLISLE COS INC	COM	14233910	43,321	515,116	SH	DEFINED	1,2,5,12,13
CARMAX INC	COM	14313010	73,380	1,759,294	SH	DEFINED	1,2,5,6,7,8,10
CARMIKE CINEMAS INC	COM	14343640	2,998	174,507	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	14365830	422,539	8,984,453	SH	DEFINED	1,2,5,6,7,8,10
CARNIVAL PLC	ADR	14365C10	244	5,072	SH	DEFINED	1,2
CARPENTER TECHNOLOGY	COM	14428510	40,376	375,553	SH	DEFINED	1,2,5,10,12
CARREKER CORP	COM	14443310	186	30,249	SH	DEFINED	1,5
CARRIAGE SVCS INC	COM	14390510	100	21,500	SH	DEFINED	1
CARRIER ACCESS CORP	COM	14446010	2,500	352,045	SH	DEFINED	1,2
CARRIZO OIL & CO INC	COM	14457710	6,937	268,981	SH	DEFINED	1,2,6
CARTER INC	COM	14622910	18,464	699,674	SH	DEFINED	1,2,6
CASCADE BANCORP	COM	14715410	10,117	269,717	SH	DEFINED	1,2,6
CASCADE CORP	COM	14719510	7,790	170,646	SH	DEFINED	1,2
CASCADE NAT GAS CORP	COM	14733910	4,845	185,686	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN CL A		14744810	2,697	260,814	SH	DEFINED	1
CASEYS GEN STORES IN	COM	14752810	16,398	736,313	SH	DEFINED	1,2,5,6
CASH AMER INTL INC	COM	14754D10	22,092	565,291	SH	DEFINED	1,2,6
CASS INFORMATION SYS	COM	14808P10	1,964	59,325	SH	DEFINED	1
CASTLE A M & CO	COM	14841110	6,714	250,143	SH	DEFINED	1,2
CASUAL MALE RETAIL G	COM	14871110	5,319	387,427	SH	DEFINED	1
CATALINA MARKETING C	COM	14886710	25,424	924,525	SH	DEFINED	1,2,5,6,13
CATALYST SEMICONDUCT	COM	14888110	67	19,869	SH	DEFINED	1
CATAPULT COMMUNICATI	COM	14901610	107	12,811	SH	DEFINED	1
CATERPILLAR INC DEL	COM	14912310	1,322,647	20,101,015	SH	DEFINED	1,2,5,6,7,8,10
CATHAY GENERAL BANCO	COM	14915010	35,037	970,547	SH	DEFINED	1,2,5,6,13
CATO CORP NEW	CL A	14920510	10,354	472,583	SH	DEFINED	1,2
CAVCO INDS INC DEL	COM	14956810	2,937	93,193	SH	DEFINED	1,2,5
CB RICHARD ELLIS GRO	CL A	12497T10	84,379	3,430,034	SH	DEFINED	1,2,5,6,7,8,10
CBeyond INC	COM	14984710	5,956	216,992	SH	DEFINED	1,2,6
CBIZ INC	COM	12480510	7,620	1,043,838	SH	DEFINED	1,2
CBL & ASSOC PPTYS IN	COM	12483010	50,046	1,194,122	SH	DEFINED	1,2,3,5

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CBOT HLDGS INC	CL A	14984K10	43,515	360,256	SH	DEFINED	1,2,5
CBRL GROUP INC	COM	12489V10	31,043	767,830	SH	DEFINED	1,2,5,6,13
CBS CORP NEW	CL A	12485710	337	11,936	SH	DEFINED	1,5,13
CBS CORP NEW	CL B	12485720	702,318	24,931,432	SH	DEFINED	1,2,5,6,7,8,10
CCA INDS INC	COM	12486710	102	10,608	SH	DEFINED	1
CDC CORP	SHS A	G2022L10	155	27,535	SH	DEFINED	1,5
CDN IMPERIAL BK OF C	COM	13606910	382	5,041	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	24,229	768,946	SH	DEFINED	1,2,5,6
CEDAR FAIR L P	DEPOSITRY	15018510	1,990	75,723	SH	DEFINED	1,2,5
CEDAR SHOPPING CTRS	COM NEW	15060220	11,960	739,654	SH	DEFINED	1,2,3
CELADON GROUP INC	COM	15083810	4,167	250,439	SH	DEFINED	1,2
CELANESE CORP DEL	COM SER A	15087010	17,319	967,546	SH	DEFINED	1,2,5
CELESTICA INC	SUB VTG SH	15101Q10	137	12,781	SH	DEFINED	1,2,5,7

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
CELGENE CORP	COM	15102010	185,075	4,274,254	SH	DEFINED	1,2,5,6,7,8,10
CELL GENESYS INC	COM	15092110	2,938	642,823	SH	DEFINED	1,2,5,6
CELL THERAPEUTICS IN	COM	15093410	145	84,693	SH	DEFINED	1,2,5
CEMEX SAB DE CV	SPON ADR 5	15129088	15,757	523,836	SH	DEFINED	1,2
CENTENE CORP DEL	COM	15135B10	13,294	808,615	SH	DEFINED	1,2,6
CENTENNIAL BK HLDGS	COM	15134530	8,983	928,003	SH	DEFINED	1,2
CENTENNIAL COMMUNCTN	CL A NEW	15133V20	3,510	658,554	SH	DEFINED	1,2,6
CENTER BANCORP INC	COM	15140810	254	15,466	SH	DEFINED	1
CENTER FINL CORP CAL	COM	15146E10	3,540	148,867	SH	DEFINED	1
CENTERPOINT ENERGY I	COM	15189T10	147,839	10,323,927	SH	DEFINED	1,2,5,6,7,8,10
CENTERSTATE BKS FLA	COM	15201P10	1,584	78,800	SH	DEFINED	1
CENTEX CORP	COM	15231210	176,154	3,347,669	SH	DEFINED	1,2,5,6,7,8,10
CENTILLIUM COMMUNICA	COM	15231910	103	50,342	SH	DEFINED	1,5
CENTRACORE PROPERTIE	COM	15235H10	5,738	180,718	SH	DEFINED	1,2,3
CENTRAL EUROPEAN DIS	COM	15343510	9,202	393,067	SH	DEFINED	1,2,6
CENTRAL EUROPEAN MED	CL A NEW	G2004520	653	9,740	SH	DEFINED	1,5,7
CENTRAL GARDEN & PET	COM	15352710	17,965	372,262	SH	DEFINED	1,2,6
CENTRAL PAC FINL COR	COM	15476010	16,617	454,274	SH	DEFINED	1,2
CENTRAL PKG CORP	COM	15478510	3,452	209,217	SH	DEFINED	1,2
CENTRAL VT PUB SVC C	COM	15577110	425	19,240	SH	DEFINED	1,2
CENTURY ALUM CO	COM	15643110	16,547	491,725	SH	DEFINED	1,2
CENTURY CASINOS INC	COM	15649210	1,595	160,467	SH	DEFINED	1
CENTURYTEL INC	COM	15670010	248,388	6,261,358	SH	DEFINED	1,2,5,6,7,10,1
CENVEO INC	COM	15670S10	13,098	695,952	SH	DEFINED	1,2,5,6
CEPHALON INC	COM	15670810	68,354	1,106,949	SH	DEFINED	1,2,5,6,7,8,10
CEPHEID	COM	15670R10	4,786	662,946	SH	DEFINED	1,2,5
CERADYNE INC	COM	15671010	23,905	581,779	SH	DEFINED	1,2,5,6
CERIDIAN CORP NEW	COM	15677910	61,213	2,737,609	SH	DEFINED	1,2,5,6,7,8,10
CERNER CORP	COM	15678210	29,611	652,218	SH	DEFINED	1,2,5,6,12
CERUS CORP	COM	15708510	1,084	195,257	SH	DEFINED	1,5
CEVA INC	COM	15721010	68	12,073	SH	DEFINED	1
CF INDS HLDGS INC	COM	12526910	11,989	702,344	SH	DEFINED	1,2
CFS BANCORP INC	COM	12525D10	260	17,566	SH	DEFINED	1,5
CH ENERGY GROUP INC	COM	12541M10	13,231	257,068	SH	DEFINED	1,2,5

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CHAD THERAPEUTICS IN COM	15722810	51	27,600	SH	DEFINED	1
CHAMPION ENTERPRISES COM	15849610	21,152	3,065,525	SH	DEFINED	1,2,5,6
CHAMPS ENTMT INC DEL COM	15878710	95	15,700	SH	DEFINED	1
CHAPARRAL STL CO DEL COM	15942310	24,931	731,963	SH	DEFINED	1,2,5,6
CHARLES & COLVARD LT COM	15976510	289	25,400	SH	DEFINED	1,5
CHARLES RIV LABS INT COM	15986410	48,054	1,106,969	SH	DEFINED	1,2,5,6,7,8,10
CHARLOTTE RUSSE HLDG COM	16104810	5,360	194,612	SH	DEFINED	1,6
CHARMING SHOPPES INC COM	16113310	38,944	2,727,197	SH	DEFINED	1,2,5,13
CHARTER COMMUNICATIO CL A	16117M10	7,438	4,893,586	SH	DEFINED	1,2,5,6
CHARTER FINL CORP WE COM	16122M10	2,256	56,423	SH	DEFINED	1,2
CHARTERMAC SH BEN INT	16090810	13,341	668,395	SH	DEFINED	1,2,5
CHATTEM INC COM	16245610	11,298	321,696	SH	DEFINED	1,2,6
CHECK POINT SOFTWARE ORD	M2246510	5,899	309,178	SH	DEFINED	1,2,5,12
CHECKFREE CORP NEW COM	16281310	67,196	1,626,227	SH	DEFINED	1,2,5,6,7,8,10
CHECKPOINT SYS INC COM	16282510	9,201	557,304	SH	DEFINED	1,2,6
CHEESECAKE FACTORY I COM	16307210	37,540	1,380,659	SH	DEFINED	1,2,5,6,8,13
CHEMED CORP NEW COM	16359R10	11,344	351,631	SH	DEFINED	1,2,6
CHEMICAL FINL CORP COM	16373110	10,874	366,359	SH	DEFINED	1,2,5
CHEMTURA CORP COM	16389310	54,666	6,305,197	SH	DEFINED	1,2,5,8,13
CHENIERE ENERGY INC COM NEW	16411R20	14,232	479,017	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
CHEROKEE INC DEL NEW COM		16444H10	3,622	98,928	SH	DEFINED	1,5
CHESAPEAKE CORP COM		16515910	4,415	308,505	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO COM		16516710	325,603	11,235,432	SH	DEFINED	1,2,5,6,7,8,10
CHESAPEAKE UTILS COR COM		16530310	358	11,930	SH	DEFINED	1,2
CHEVRON CORP NEW COM		16676410	5,072,296	78,203,756	SH	DEFINED	1,2,5,6,7,8,10
CHICAGO BRIDGE & IRO N Y REGIST		16725010	387	16,074	SH	DEFINED	1
CHICAGO MERCANTILE H CL A		16776010	395,080	826,095	SH	DEFINED	1,2,5,6,7,8,10
CHICOS FAS INC COM		16861510	75,754	3,518,510	SH	DEFINED	1,2,5,6,7,8,10
CHILDRENS PL RETAIL COM		16890510	26,641	416,063	SH	DEFINED	1,2,5,6
CHINA BAK BATTERY IN COM		16936Y10	1,522	226,544	SH	DEFINED	1
CHINA MOBILE LIMITED SPONSORED		16941M10	431	12,195	SH	DEFINED	1
CHINA PETE & CHEM CO SPON ADR H		16941R10	702	11,343	SH	DEFINED	1
CHINA UNICOM LTD SPONSORED		16945R10	169	17,290	SH	DEFINED	1
CHINA YUCHAI INTL LT COM		G2108210	60	10,600	SH	DEFINED	1,7
CHIPOTLE MEXICAN GRI CL A		16965610	7,112	143,190	SH	DEFINED	1,2
CHIQUITA BRANDS INTL COM		17003280	17,139	1,280,926	SH	DEFINED	1,2
CHITTENDEN CORP COM		17022810	23,469	818,005	SH	DEFINED	1,2,5
CHOICE HOTELS INTL I COM		16990510	18,613	455,090	SH	DEFINED	1,2,5,6
CHOICEPOINT INC COM		17038810	63,294	1,767,983	SH	DEFINED	1,2,5,6,7,8,10
CHOLESTECH CORP COM		17039310	198	16,533	SH	DEFINED	1
CHORDIANT SOFTWARE I COM		17040410	2,271	739,736	SH	DEFINED	1,5
CHRISTOPHER & BANKS COM		17104610	29,023	984,495	SH	DEFINED	1,2,5,6
CHUBB CORP COM		17123210	604,041	11,625,121	SH	DEFINED	1,2,5,6,7,8,10
CHUNGHWA TELECOM CO SPONSORED		17133Q20	258	14,898	SH	DEFINED	1,12
CHURCH & DWIGHT INC COM		17134010	36,201	925,615	SH	DEFINED	1,2,5,6,13
CHURCHILL DOWNS INC COM		17148410	5,330	126,731	SH	DEFINED	1,2
CIBA SPECIALTY CHEMI SPONSORED		17162W20	335	11,101	SH	DEFINED	1

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CIBER INC	COM	17163B10	6,712	1,012,363	SH	DEFINED	1,2
CIENA CORP	COM	17177910	1,845	430,119	SH	DEFINED	1
CIGNA CORP	COM	12550910	338,102	2,906,653	SH	DEFINED	1,2,5,6,7,8,10
CIMAREX ENERGY CO	COM	17179810	37,890	1,076,724	SH	DEFINED	1,2,5,6,7,8,10
CINCINNATI BELL INC	COM	17187110	36,138	7,497,416	SH	DEFINED	1,2,5,6,13
CINCINNATI FINL CORP	COM	17206210	215,002	4,468,040	SH	DEFINED	1,2,5,6,7,8,10
CINTAS CORP	COM	17290810	149,234	3,655,015	SH	DEFINED	1,2,5,6,7,8,10
CIPHERGEN BIOSYSTEMS	COM	17252Y10	14	10,757	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K10	9,581	313,606	SH	DEFINED	1,2
CIRCUIT CITY STORE I	COM	17273710	109,251	4,350,900	SH	DEFINED	1,2,5,6,7,8,10
CIRRUS LOGIC INC	COM	17275510	14,667	2,011,991	SH	DEFINED	1,2,5,6
CISCO SYS INC	COM	17275R10	3,954,569	172,087,429	SH	DEFINED	1,2,5,6,7,8,10
CIT GROUP INC	COM	12558110	367,936	7,566,030	SH	DEFINED	1,2,5,6,7,8,10
CITADEL BROADCASTING	COM	17285T10	8,845	940,980	SH	DEFINED	1,2
CITI TRENDS INC	COM	17306X10	2,607	75,537	SH	DEFINED	1,6
CITIGROUP INC	COM	17296710	7,062,317	142,184,764	SH	DEFINED	1,2,5,6,7,8,10
CITIZENS & NORTHN CO	COM	17292210	376	16,746	SH	DEFINED	1
CITIZENS BKG CORP MI	COM	17442010	20,763	790,688	SH	DEFINED	1,2,5
CITIZENS COMMUNICATI	COM	17453B10	147,206	10,484,785	SH	DEFINED	1,2,5,6,10,12,
CITIZENS FIRST BANCO	COM	17461R10	2,932	115,172	SH	DEFINED	1,5
CITIZENS INC	CL A	17474010	143	24,632	SH	DEFINED	1
CITRIX SYS INC	COM	17737610	176,260	4,867,710	SH	DEFINED	1,2,5,6,7,8,10
CITY BK LYNNWOOD WAS	COM	17770A10	7,106	151,095	SH	DEFINED	1,2
CITY HLDG CO	COM	17783510	15,338	384,698	SH	DEFINED	1,2
CITY NATL CORP	COM	17856610	40,375	602,076	SH	DEFINED	1,2,5,12,13
CKE RESTAURANTS INC	COM	12561E10	13,219	790,599	SH	DEFINED	1,2,6
CKX INC	COM	12562M10	8,199	658,544	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
CLAIRES STORES INC	COM	17958410	47,899	1,642,624	SH	DEFINED	1,2,5,6,12,13
CLARCOR INC	COM	17989510	32,002	1,049,590	SH	DEFINED	1,2,5,6
CLARK INC	COM	18145710	4,929	437,357	SH	DEFINED	1,2
CLAYTON HLDGS INC	COM	18418N10	739	58,768	SH	DEFINED	1,2
CLEAN HARBORS INC	COM	18449610	11,259	258,538	SH	DEFINED	1,2,6
CLEAR CHANNEL COMMUN	COM	18450210	390,616	13,539,534	SH	DEFINED	1,2,5,6,7,8,10
CLEAR CHANNEL OUTDOO	CL A	18451C10	7,094	347,723	SH	DEFINED	1,2
CLECO CORP NEW	COM	12561W10	30,873	1,223,158	SH	DEFINED	1,2,5,6
CLEVELAND CLIFFS INC	COM	18589610	33,833	887,784	SH	DEFINED	1,2,5,6
CLICK COMMERCE INC	COM NEW	18681D20	2,981	131,825	SH	DEFINED	1,5
CLIFTON SVGS BANCORP	COM	18712Q10	1,853	165,125	SH	DEFINED	1,2
CLOROX CO DEL	COM	18905410	247,761	3,932,711	SH	DEFINED	1,2,5,6,7,8,10
CMGI INC	COM	12575010	6,925	6,532,644	SH	DEFINED	1,2,5,6
CMS ENERGY CORP	COM	12589610	92,220	6,386,405	SH	DEFINED	1,2,5,6,10,13
CNA FINL CORP	COM	12611710	23,163	643,060	SH	DEFINED	1,2,5
CNA SURETY CORP	COM	12612L10	5,926	293,356	SH	DEFINED	1,2
CNET NETWORKS INC	COM	12613R10	18,124	1,893,790	SH	DEFINED	1,2,5,6
CNS INC	COM	12613610	12,665	448,621	SH	DEFINED	1,2
CNX GAS CORP	COM	12618H30	4,975	214,728	SH	DEFINED	1,2
COACH INC	COM	18975410	345,149	10,033,403	SH	DEFINED	1,2,5,6,7,8,10

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COACHMEN INDS INC	COM	18987310	198	18,317	SH	DEFINED	1
COASTAL FINL CORP DE	COM	19046E10	2,842	225,548	SH	DEFINED	1,5
COBIZ INC	COM	19089710	4,302	188,173	SH	DEFINED	1,2,6
COBRA ELECTRS CORP	COM	19104210	87	10,200	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	6,912	111,526	SH	DEFINED	1,2,6
COCA COLA CO	COM	19121610	2,655,873	59,442,097	SH	DEFINED	1,2,5,6,7,8,10
COCA COLA ENTERPRISE	COM	19121910	203,127	9,751,637	SH	DEFINED	1,2,5,6,10,12,
COEUR D ALENE MINES	COM	19210810	18,459	3,919,051	SH	DEFINED	1,2,5,6
COGENT COMM GROUP IN	COM NEW	19239V30	3,190	275,196	SH	DEFINED	1,2,5,6
COGENT INC	COM	19239Y10	7,143	520,252	SH	DEFINED	1,2,5,6
COGNEX CORP	COM	19242210	15,673	620,477	SH	DEFINED	1,2,5,6
COGNIZANT TECHNOLOGY	CL A	19244610	182,256	2,462,588	SH	DEFINED	1,2,5,6,7,8,10
COHEN & STEERS INC	COM	19247A10	4,446	137,382	SH	DEFINED	1,2,6
COHERENT INC	COM	19247910	24,476	706,170	SH	DEFINED	1,2,5,6
COHU INC	COM	19257610	6,382	357,930	SH	DEFINED	1,2,6
COINMACH SVC CORP	CL A	19259W20	2,548	256,549	SH	DEFINED	1,2
COINSTAR INC	COM	19259P30	23,295	809,419	SH	DEFINED	1,2,6
COLDWATER CREEK INC	COM	19306810	24,476	851,056	SH	DEFINED	1,2,5,6,13
COLE KENNETH PRODTNS	CL A	19329410	3,226	132,367	SH	DEFINED	1,2
COLEY PHARMACEUTICAL	COM	19388P10	3,413	298,818	SH	DEFINED	1,2,6
COLGATE PALMOLIVE CO	COM	19416210	900,014	14,492,982	SH	DEFINED	1,2,5,6,8,10,1
COLLAGENEX PHARMACEU	COM	19419B10	210	16,200	SH	DEFINED	1,5
COLONIAL BANCGROUP I	COM	19549330	63,386	2,587,170	SH	DEFINED	1,2,5,6,7,8,10
COLONIAL PPTYS TR	COM SH BEN	19587210	41,272	863,243	SH	DEFINED	1,2,3,5
COLOR KINETICS INC	COM	19624P10	2,858	168,304	SH	DEFINED	1,5
COLUMBIA BANCORP ORE	COM	19723110	2,507	101,972	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	19723610	7,596	237,293	SH	DEFINED	1,2
COLUMBIA EQUITY TR I	COM	19762710	348	20,897	SH	DEFINED	1,3
COLUMBIA LABS INC	COM	19777910	143	41,463	SH	DEFINED	1,5
COLUMBIA SPORTSWEAR	COM	19851610	11,202	200,646	SH	DEFINED	1,2,5,6
COLUMBUS MCKINNON CO	COM	19933310	3,987	221,127	SH	DEFINED	1
COMARCO INC	COM	20008010	111	12,500	SH	DEFINED	1
COMBINATORX INC	COM	20010A10	1,461	234,454	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,760,773	47,717,423	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
COMCAST CORP NEW	CL A SPL	20030N20	119,694	3,251,658	SH	DEFINED	1,2,5,6,7,8,10
COMERICA INC	COM	20034010	294,486	5,173,690	SH	DEFINED	1,2,5,6,7,8,10
COMFORT SYS USA INC	COM	19990810	6,909	602,893	SH	DEFINED	1,2,5
COMMERCE BANCORP INC	COM	20051910	161,606	4,402,237	SH	DEFINED	1,2,5,6,7,8,10
COMMERCE BANCSHARES	COM	20052510	34,101	674,336	SH	DEFINED	1,2,5,12
COMMERCE GROUP INC M	COM	20064110	30,761	1,023,646	SH	DEFINED	1,2,5
COMMERCIAL BANKSHARE	COM	20160710	297	8,326	SH	DEFINED	1,2
COMMERCIAL CAP BANCO	COM	20162L10	13,212	828,885	SH	DEFINED	1,2,5
COMMERCIAL METALS CO	COM	20172310	35,577	1,749,958	SH	DEFINED	1,2,5,13
COMMERCIAL VEH GROUP	COM	20260810	5,209	270,474	SH	DEFINED	1,2
COMMONWEALTH TEL ENT	COM	20334910	13,340	323,545	SH	DEFINED	1,2
COMMSCOPE INC	COM	20337210	51,364	1,563,110	SH	DEFINED	1,2,5,6,13
COMMUNICATIONS SYS I	COM	20390010	102	10,903	SH	DEFINED	1

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COMMUNITY BANCORP IN COM	20342P10	2,339	57,226	SH	DEFINED	1	
COMMUNITY BANCORP NE COM	20343T10	2,513	82,378	SH	DEFINED	1	
COMMUNITY BK SYS INC COM	20360710	12,216	551,282	SH	DEFINED	1,2	
COMMUNITY BKS INC MI COM	20362810	10,982	409,785	SH	DEFINED	1,2	
COMMUNITY HEALTH SYS COM	20366810	65,607	1,756,533	SH	DEFINED	1,2,5,6,7,8,10	
COMMUNITY TR BANCORP COM	20414910	9,040	240,117	SH	DEFINED	1,2	
COMPANHIA BRASILEIRA SPON ADR P	20440T20	54,890	2,110,328	SH	DEFINED	1,2,4,5	
COMPANHIA DE BEBIDAS SPON ADR P	20441W20	883	19,451	SH	DEFINED	1,2	
COMPANHIA ENERGETICA SP ADR N-V	20440960	332	8,469	SH	DEFINED	1,2	
COMPANHIA SIDERURGIC SPONSORED	20440W10	462	16,257	SH	DEFINED	1,2	
COMPANHIA VALE DO RI SPON ADR P	20441210	34,254	1,850,560	SH	DEFINED	1,2	
COMPANHIA VALE DO RI SPONSORED	20441220	57,525	2,668,155	SH	DEFINED	1,2,4,5	
COMPANIA DE TELECOMU SPON ADR N	20444930	290	40,997	SH	DEFINED	1,2,5	
COMPASS BANCSHARES I COM	20449H10	175,364	3,077,636	SH	DEFINED	1,2,5,6,7,8,10	
COMPASS DIVERSIFIED SH BEN INT	20451Q10	1,746	114,100	SH	DEFINED	1	
COMPASS MINERALS INT COM	20451N10	11,867	419,180	SH	DEFINED	1,2,5	
COMPLETE PRODUCTION COM	20453E10	6,501	329,344	SH	DEFINED	1,2	
COMPUCREDIT CORP COM	20478N10	19,232	636,624	SH	DEFINED	1,2,6	
COMPUTER HORIZONS CO COM	20590810	107	26,695	SH	DEFINED	1	
COMPUTER PROGRAMS & COM	20530610	5,525	168,613	SH	DEFINED	1	
COMPUTER SCIENCES CO COM	20536310	286,165	5,825,826	SH	DEFINED	1,2,5,6,7,8,10	
COMPUTER TASK GROUP COM	20547710	138	34,745	SH	DEFINED	1	
COMPUWARE CORP COM	20563810	86,818	11,144,775	SH	DEFINED	1,2,5,6,7,8,10	
COMPX INTERNATIONAL CL A	20563P10	781	50,125	SH	DEFINED	1	
COMSTOCK HOMEBUILDIN CL A	20568410	64	11,900	SH	DEFINED	1	
COMSTOCK RES INC COM NEW	20576820	16,581	610,700	SH	DEFINED	1,2,5,6	
COMSYS IT PARTNERS I COM	20581E10	5,210	303,063	SH	DEFINED	1,2	
COMTECH GROUP INC COM NEW	20582120	1,479	98,693	SH	DEFINED	1	
COMTECH TELECOMMUNIC COM NEW	20582620	12,289	367,064	SH	DEFINED	1,2,5,6	
COMVERSE TECHNOLOGY COM PAR \$0	20586240	106,751	4,979,075	SH	DEFINED	1,2,5,6,7,8,10	
CONAGRA FOODS INC COM	20588710	615,014	25,123,129	SH	DEFINED	1,2,5,6,7,8,10	
CONCEPTUS INC COM	20601610	5,030	284,339	SH	DEFINED	1,6	
CONCORD CAMERA CORP COM	20615610	17	33,609	SH	DEFINED	1	
CONCUR TECHNOLOGIES COM	20670810	5,823	400,233	SH	DEFINED	1,2,5,6	
CONCURRENT COMPUTER COM	20671020	132	74,409	SH	DEFINED	1,5	
CONEXANT SYSTEMS INC COM	20714210	13,401	6,700,271	SH	DEFINED	1,2,5,6	
CONMED CORP COM	20741010	10,095	478,223	SH	DEFINED	1,2	
CONNECTICUT WTR SVC COM	20779710	359	16,266	SH	DEFINED	1,2,5	
CONNETICS CORP COM	20819210	9,795	898,631	SH	DEFINED	1,2,6	
CONNS INC COM	20824210	2,179	104,416	SH	DEFINED	1,2,6	
CONOCOPHILLIPS COM	20825C10	2,575,114	43,257,422	SH	DEFINED	1,2,5,6,8,10,1	

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
CONOR MEDSYSTEMS INC	COM	20826410	8,769	372,048	SH	DEFINED	1,2,6
CONSECO INC	PFD B CV 5	20846486	3,791	147,500	SH	DEFINED	2
CONSECO INC	COM NEW	20846488	32,667	1,556,312	SH	DEFINED	1,2,5
CONSOL ENERGY INC	COM	20854P10	178,238	5,617,341	SH	DEFINED	1,2,5,6,7,8,10
CONSOLIDATED COMM HL	COM	20903410	5,452	291,414	SH	DEFINED	1,2
CONSOLIDATED EDISON	COM	20911510	352,539	7,630,711	SH	DEFINED	1,2,5,6,7,8,10

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CONSOLIDATED GRAPHIC COM	20934110	24,939	414,476	SH	DEFINED	1,2	
CONSOLIDATED TOMOKA COM	21022610	7,913	123,308	SH	DEFINED	1	
CONSTAR INTL INC NEW COM	21036U10	68	11,400	SH	DEFINED	1	
CONSTELLATION BRANDS CL A	21036P10	236,973	8,233,951	SH	DEFINED	1,2,5,6,7,8,10	
CONSTELLATION ENERGY COM	21037110	327,408	5,530,548	SH	DEFINED	1,2,5,6,7,8,10	
CONSUMER PORTFOLIO S COM	21050210	64	11,100	SH	DEFINED	1	
CONTANGO OIL & GAS C COM NEW	21075N20	135	11,400	SH	DEFINED	1	
CONTINENTAL AIRLS IN CL B	21079530	43,797	1,547,052	SH	DEFINED	1,2,5,6,10	
CONVERA CORP CL A	21191910	1,288	243,568	SH	DEFINED	1,5	
CONVERGYS CORP COM	21248510	79,768	3,862,845	SH	DEFINED	1,2,5,6,7,8,10	
CON-WAY INC COM	20594410	34,930	779,345	SH	DEFINED	1,2,5,8,12,13	
COOPER COS INC COM NEW	21664840	31,229	583,728	SH	DEFINED	1,2,5,6,7,8,10	
COOPER INDS LTD CL A	G2418210	259,173	3,041,219	SH	DEFINED	1,2,5,6,7,8,10	
COOPER TIRE & RUBR C COM	21683110	11,255	1,118,774	SH	DEFINED	1,2,5	
COPANO ENERGY L L C COM UNITS	21720210	468	8,700	SH	DEFINED	1	
COPART INC COM	21720410	30,796	1,092,444	SH	DEFINED	1,2,5,6,13	
CORE LABORATORIES N COM	N2271710	953	14,938	SH	DEFINED	1,2,5,6	
CORE MARK HOLDING CO COM	21868110	4,362	139,180	SH	DEFINED	1,2,6	
CORILLIAN CORP COM	21872510	119	43,493	SH	DEFINED	1,5	
CORINTHIAN COLLEGES COM	21886810	28,197	2,608,388	SH	DEFINED	1,2,5,6,13	
CORN PRODS INTL INC COM	21902310	22,011	676,422	SH	DEFINED	1,2,5	
CORNELL COMPANIES IN COM	21914110	1,907	110,378	SH	DEFINED	1,5	
CORNING INC COM	21935010	927,655	38,003,061	SH	DEFINED	1,2,5,6,7,8,10	
CORPORATE EXECUTIVE COM	21988R10	65,393	727,317	SH	DEFINED	1,2,5,6,7,8,10	
CORPORATE OFFICE PPT SH BEN INT	22002T10	46,639	1,041,974	SH	DEFINED	1,2,3,5	
CORRECTIONS CORP AME COM NEW	22025Y40	19,537	451,720	SH	DEFINED	1,2,5	
CORUS BANKSHARES INC COM	22087310	24,352	1,089,078	SH	DEFINED	1,2	
CORUS GROUP PLC SPONSORED	22087M10	314	21,626	SH	DEFINED	1	
CORVEL CORP COM	22100610	3,043	86,734	SH	DEFINED	1	
COSI INC COM	22122P10	1,873	349,441	SH	DEFINED	1	
COST PLUS INC CALIF COM	22148510	3,852	321,784	SH	DEFINED	1,2,5	
COSTAR GROUP INC COM	22160N10	10,813	261,682	SH	DEFINED	1,2,6	
COSTCO WHSL CORP NEW COM	22160K10	592,861	11,933,603	SH	DEFINED	1,2,5,6,7,8,10	
COTHERIX INC COM	22163T10	1,755	248,537	SH	DEFINED	1,2,5	
COUNTRYWIDE FINANCIA COM	22237210	596,534	17,024,381	SH	DEFINED	1,2,5,6,7,8,10	
COURIER CORP COM	22266010	5,346	143,951	SH	DEFINED	1,2	
COUSINS PPTYS INC COM	22279510	33,101	967,569	SH	DEFINED	1,2,3,5	
COVAD COMMUNICATIONS COM	22281420	5,260	3,530,201	SH	DEFINED	1,2,6	
COVANCE INC COM	22281610	77,459	1,166,908	SH	DEFINED	1,2,5,6,7,8,10	
COVANSYS CORP COM	22281W10	9,146	533,609	SH	DEFINED	1,2,6	
COVANTA HLDG CORP COM	22282E10	22,273	1,034,526	SH	DEFINED	1,2,5,6	
COVENANT TRANS INC CL A	22284P10	171	13,984	SH	DEFINED	1	
COVENTRY HEALTH CARE COM	22286210	270,142	5,243,440	SH	DEFINED	1,2,5,6,7,8,10	
COX RADIO INC CL A	22405110	18,729	1,220,126	SH	DEFINED	1,2,5	
CPI CORP COM	12590210	1,315	27,099	SH	DEFINED	1	
CPI INTERNATIONAL IN COM	12618M10	940	71,393	SH	DEFINED	1	
CRA INTL INC COM	12618T10	7,015	147,195	SH	DEFINED	1,2,6	
CRANE CO COM	22439910	36,115	864,002	SH	DEFINED	1,2,5,13	

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
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CRAWFORD & CO	CL B	22463310	2,094	308,332	SH	DEFINED	1
CRAY INC	COM NEW	22522330	352	31,649	SH	DEFINED	1,5
CREDENCE SYS CORP	COM	22530210	4,051	1,421,570	SH	DEFINED	1,2,5
CREDICORP LTD	COM	G2519Y10	15,332	365,215	SH	DEFINED	1,2,7
CREDIT ACCEP CORP MI	COM	22531010	3,349	112,841	SH	DEFINED	1,2
CREDIT SUISSE GROUP	SPONSORED	22540110	16,877	291,235	SH	DEFINED	1,2
CREDO PETE CORP	COM PAR \$0	22543920	144	10,620	SH	DEFINED	1
CREE INC	COM	22544710	30,055	1,494,525	SH	DEFINED	1,2,5,6,12,13
CRESCENT REAL ESTATE	COM	22575610	52,119	2,389,674	SH	DEFINED	1,2,3,5,6,7,8,
CRH PLC	ADR	12626K20	29,018	837,699	SH	DEFINED	1
CROCS INC	COM	22704610	4,745	139,753	SH	DEFINED	1,2
CROSS CTRY HEALTHCAR	COM	22748310	9,385	552,054	SH	DEFINED	1,2
CROSS TIMBERS RTY TR	TR UNIT	22757R10	388	8,367	SH	DEFINED	1,2
CROSSTEX ENERGY INC	COM	22765Y10	11,720	130,848	SH	DEFINED	1,2,6
CROSSTEX ENERGY L P	COM	22765U10	610	17,069	SH	DEFINED	1,2
CROWN CASTLE INTL CO	COM	22822710	97,650	2,770,992	SH	DEFINED	1,2,5,6,7,8,10
CROWN HOLDINGS INC	COM	22836810	29,241	1,572,074	SH	DEFINED	1,2,5,6
CROWN MEDIA HLDGS IN	CL A	22841110	1,071	238,634	SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	156	24,234	SH	DEFINED	1
CSG SYS INTL INC	COM	12634910	55,404	2,096,246	SH	DEFINED	1,2,5,6,7,13
CSK AUTO CORP	COM	12596510	10,328	732,463	SH	DEFINED	1,2
CSS INDS INC	COM	12590610	5,880	197,859	SH	DEFINED	1,2
CSX CORP	COM	12640810	422,938	12,882,667	SH	DEFINED	1,2,5,6,7,8,10
CT COMMUNICATIONS IN	COM NEW	12642640	9,031	415,789	SH	DEFINED	1,2
CTS CORP	COM	12650110	9,039	655,979	SH	DEFINED	1,2
CUBIC CORP	COM	22966910	6,595	336,809	SH	DEFINED	1,2
CUBIST PHARMACEUTICA	COM	22967810	17,350	798,075	SH	DEFINED	1,2,5,6
CULLEN FROST BANKERS	COM	22989910	46,357	801,742	SH	DEFINED	1,2,5,13
CULP INC	COM	23021510	66	12,000	SH	DEFINED	1
CUMMINS INC	COM	23102110	812,839	6,817,401	SH	DEFINED	1,2,5,6,7,8,10
CUMULUS MEDIA INC	CL A	23108210	6,742	705,262	SH	DEFINED	1,2
CURAGEN CORP	COM	23126R10	1,838	534,442	SH	DEFINED	1,2,5
CURIS INC	COM	23126910	76	55,254	SH	DEFINED	1,5
CURTISS WRIGHT CORP	COM	23156110	22,322	735,478	SH	DEFINED	1,2
CUTERA INC	COM	23210910	239	8,975	SH	DEFINED	1
CV THERAPEUTICS INC	COM	12666710	7,293	654,654	SH	DEFINED	1,2,5,6
CVB FINL CORP	COM	12660010	11,910	806,386	SH	DEFINED	1,2,5
CVS CORP	COM	12665010	654,806	20,386,236	SH	DEFINED	1,2,5,6,7,8,10
CYBERONICS INC	COM	23251P10	5,145	293,502	SH	DEFINED	1,2,6
CYBERSOURCE CORP	COM	23251J10	4,139	349,855	SH	DEFINED	1
CYMER INC	COM	23257210	27,722	631,337	SH	DEFINED	1,2,5,6
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	4,130	565,778	SH	DEFINED	1,2,5
CYPRESS SEMICONDUCTO	COM	23280610	36,850	2,073,711	SH	DEFINED	1,2,5,6,13
CYTEC INDS INC	COM	23282010	36,522	656,984	SH	DEFINED	1,2,5,13
CYTOGEN CORP	COM NEW	23282430	24	10,317	SH	DEFINED	1
CYTOKINETICS INC	COM	23282W10	1,472	228,998	SH	DEFINED	1
CYTOMEDIX INC	COM NEW	23283B20	39	14,700	SH	DEFINED	5
CYTYC CORP	COM	23294610	85,890	3,508,568	SH	DEFINED	1,2,5,6,7,8,10
D & E COMMUNICATIONS	COM	23286010	258	20,451	SH	DEFINED	1
D R HORTON INC	COM	23331A10	179,683	7,502,403	SH	DEFINED	1,2,5,6,7,8,10
DADE BEHRING HLDGS I	COM	23342J20	29,109	724,838	SH	DEFINED	1,2,5,6,12
DAIMLERCHRYSLER AG	ORD	D1668R12	1,871	37,449	SH	DEFINED	1
DAKTRONICS INC	COM	23426410	14,783	714,500	SH	DEFINED	1,2,6
DANAHER CORP DEL	COM	23585110	513,676	7,480,352	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
DARDEN RESTAURANTS I	COM	23719410	273,619	6,442,645	SH	DEFINED	1,2,5,6,7,8,10
DARLING INTL INC	COM	23726610	3,453	824,042	SH	DEFINED	1
DARWIN PROFESSIONAL	COM	23750210	780	35,107	SH	DEFINED	1
DATASCOPE CORP	COM	23811310	6,350	189,737	SH	DEFINED	1,2
DATATRAK INTL INC	COM	23813410	67	12,000	SH	DEFINED	1
DAVITA INC	COM	23918K10	72,255	1,248,572	SH	DEFINED	1,2,5,6,7,8,10
DAWSON GEOPHYSICAL C	COM	23935910	2,732	91,970	SH	DEFINED	1,5
DCP MIDSTREAM PARTNE	COM UT LTD	23311P10	254	9,084	SH	DEFINED	1,2
DEALERTRACK HLDGS IN	COM	24230910	5,924	267,920	SH	DEFINED	1,2,6
DEAN FOODS CO NEW	COM	24237010	171,165	4,073,418	SH	DEFINED	1,2,5,6,7,8,10
DEB SHOPS INC	COM	24272810	1,501	58,546	SH	DEFINED	1,2
DECKERS OUTDOOR CORP	COM	24353710	9,259	195,661	SH	DEFINED	1,2
DECODE GENETICS INC	COM	24358610	3,987	724,884	SH	DEFINED	1,2,6
DECORATOR INDS INC	COM PAR \$0	24363120	100	11,400	SH	DEFINED	1
DEERE & CO	COM	24419910	482,857	5,754,464	SH	DEFINED	1,2,5,6,7,8,10
DEERFIELD TRIARC CAP	COM	24457230	8,927	680,898	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P10	48,457	4,637,053	SH	DEFINED	1,2,5,10,12
DELEK US HLDGS INC	COM	24664710	1,231	66,532	SH	DEFINED	1,2
DELIA'S INC NEW	COM	24691110	2,049	266,142	SH	DEFINED	1
DELL INC	COM	24702R10	1,388,482	60,791,663	SH	DEFINED	1,2,5,6,7,8,10
DELPHI FINL GROUP IN	CL A	24713110	27,274	683,913	SH	DEFINED	1,2,5
DELTA & PINE LD CO	COM	24735710	24,708	610,066	SH	DEFINED	1,2,5
DELTA FINANCIAL CORP	COM	24791810	325	35,469	SH	DEFINED	1
DELTA PETE CORP	COM NEW	24790720	14,897	661,521	SH	DEFINED	1,2,6
DELTATHREE INC	COM	24783N10	34	19,900	SH	DEFINED	1
DELTIC TIMBER CORP	COM	24785010	6,374	133,733	SH	DEFINED	1,2,6
DELUXE CORP	COM	24801910	17,865	1,044,740	SH	DEFINED	1,2,5,6,13
DENBURY RES INC	COM NEW	24791620	58,766	2,033,422	SH	DEFINED	1,2,5,6,7,8,10
DENDREON CORP	COM	24823Q10	4,364	976,194	SH	DEFINED	1,2,5,6
DENDRITE INTL INC	COM	24823910	7,298	746,188	SH	DEFINED	1,2,6
DENNYS CORP	COM	24869P10	4,074	1,194,607	SH	DEFINED	1,2,6
DENTSPLY INTL INC NE	COM	24903010	98,521	3,272,039	SH	DEFINED	1,2,5,6,7,8,10
DEPOMED INC	COM	24990810	1,269	310,941	SH	DEFINED	1
DESIGN WITHIN REACH	COM	25055710	117	19,200	SH	DEFINED	1
DEUTSCHE BANK AG NAM	ORD	D1819089	1,245	10,313	SH	DEFINED	1,2
DEUTSCHE TELEKOM AG	SPONSORED	25156610	1,752	110,417	SH	DEFINED	1,2
DEVELOPERS DIVERSIFI	COM	25159110	170,854	3,064,095	SH	DEFINED	1,2,3,5,6,7,8,
DEVON ENERGY CORP NE	COM	25179M10	868,158	13,747,550	SH	DEFINED	1,2,5,6,7,8,10
DEVRY INC DEL	COM	25189310	25,362	1,192,378	SH	DEFINED	1,2,5,6,13
DEXCOM INC	COM	25213110	1,878	168,745	SH	DEFINED	1
DIAGEO P L C	SPON ADR N	25243Q20	1,344	18,918	SH	DEFINED	1
DIAMOND FOODS INC	COM	25260310	2,170	151,623	SH	DEFINED	1
DIAMOND MGMT & TECHN	COM	25269L10	5,929	532,267	SH	DEFINED	1,2,6
DIAMOND OFFSHORE DRI	COM	25271C10	54,714	756,031	SH	DEFINED	1,2,5,6,7,8,10
DIAMONDROCK HOSPITAL	COM	25278430	26,715	1,608,354	SH	DEFINED	1,2,3
DIAMONDS TR	UNIT SER 1	25278710	251	2,153	SH	DEFINED	1
DICKS SPORTING GOODS	COM	25339310	18,339	402,876	SH	DEFINED	1,2,6
DIEBOLD INC	COM	25365110	56,422	1,296,166	SH	DEFINED	1,2,5,12,13
DIGENE CORP	COM	25375210	11,663	270,282	SH	DEFINED	1,2,6
DIGI INTL INC	COM	25379810	7,514	556,624	SH	DEFINED	1,2,5
DIGIMARC CORP	COM	25380710	160	20,661	SH	DEFINED	1
DIGITAL INSIGHT CORP	COM	25385P10	18,442	628,989	SH	DEFINED	1,2,6
DIGITAL RIV INC	COM	25388B10	34,732	679,421	SH	DEFINED	1,2,6
DIGITAL RLTY TR INC	COM	25386810	18,363	586,317	SH	DEFINED	1,2,3,5,6

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
DIGITAS INC	COM	25388K10	10,940	1,137,206	SH	DEFINED	1,2,6
DILLARDS INC	CL A	25406710	44,250	1,351,979	SH	DEFINED	1,2,5,6,10,13
DIME BANCORP INC NEW	*W EXP 99/	25429Q11	8	68,401	SH	DEFINED	1
DIME CMNTY BANCSHARE	COM	25392210	6,553	444,903	SH	DEFINED	1,2,5
DIODES INC	COM	25454310	10,981	254,368	SH	DEFINED	1,2,6
DIONEX CORP	COM	25454610	23,606	463,404	SH	DEFINED	1,2,5,6
DIRECT GEN CORP	COM	25456W20	3,178	236,088	SH	DEFINED	1,2,6
DIRECTED ELECTRONICS	COM	25457510	1,049	69,480	SH	DEFINED	1,6
DIRECTV GROUP INC	COM	25459L10	606,780	30,832,293	SH	DEFINED	1,2,5,6,7,8,10
DISCOVERY HOLDING CO	CL A COM	25468Y10	47,864	3,310,090	SH	DEFINED	1,2,5,6,7,8,10
DISCOVERY LABORATORI	COM	25466810	168	78,735	SH	DEFINED	1,5,6
DISNEY WALT CO	COM DISNEY	25468710	2,052,759	66,410,828	SH	DEFINED	1,2,5,6,7,8,10
DISTRIBUCION Y SERVI	SPONSORED	25475310	345	20,112	SH	DEFINED	1,2,5
DISTRIBUTED ENERGY S	COM	25475V10	211	65,220	SH	DEFINED	1,2,5
DITECH NETWORKS INC	COM	25500T10	3,796	492,301	SH	DEFINED	1,2,6
DIVERSA CORP	COM	25506410	3,004	374,581	SH	DEFINED	1,2,6
DJO INCORPORATED	COM	23325G10	17,549	422,569	SH	DEFINED	1,2,6
DNP SELECT INCOME FD	COM	23325P10	1,497	139,924	SH	DEFINED	5,12
DOBSON COMMUNICATION	CL A	25606910	13,480	1,920,169	SH	DEFINED	1,2,5,6
DOCUCORP INTL INC	COM	25591110	96	12,300	SH	DEFINED	1
DOLBY LABORATORIES I	COM	25659T10	6,382	321,495	SH	DEFINED	1,2,6,10
DOLLAR FINL CORP	COM	25666410	6,284	288,005	SH	DEFINED	1,2
DOLLAR GEN CORP	COM	25666910	123,708	9,076,149	SH	DEFINED	1,2,5,6,7,8,10
DOLLAR THRIFTY AUTOM	COM	25674310	16,356	366,966	SH	DEFINED	1,2,5
DOLLAR TREE STORES I	COM	25674710	56,924	1,838,618	SH	DEFINED	1,2,5,10,12,13
DOMINION RES INC VA	COM	25746U10	847,091	11,074,531	SH	DEFINED	1,2,5,6,7,8,10
DOMINOS PIZZA INC	COM	25754A20	34,600	1,348,924	SH	DEFINED	1,2
DONALDSON INC	COM	25765110	37,149	1,006,758	SH	DEFINED	1,2,5,6,12,13
DONEGAL GROUP INC	CL A	25770120	3,442	170,233	SH	DEFINED	1
DONNELLEY R R & SONS	COM	25786710	176,691	5,360,771	SH	DEFINED	1,2,5,6,7,8,10
DORAL FINL CORP	COM	25811P10	9,882	1,499,596	SH	DEFINED	1,2,5
DORCHESTER MINERALS	COM UNIT	25820R10	860	33,396	SH	DEFINED	1,2,5
DORMAN PRODUCTS INC	COM	25827810	128	12,638	SH	DEFINED	1
DOT HILL SYS CORP	COM	25848T10	1,085	278,084	SH	DEFINED	1,5
DOUBLE HULL TANKERS	COM	Y2111010	333	24,252	SH	DEFINED	1,2
DOV PHARMACEUTICAL I	COM	25985810	19	21,400	SH	DEFINED	1
DOVER CORP	COM	26000310	239,443	5,047,272	SH	DEFINED	1,2,5,6,7,8,10
DOVER DOWNS GAMING &	COM	26009510	5,176	426,006	SH	DEFINED	1,2,5,6
DOVER MOTORSPORTS IN	COM	26017410	1,078	198,926	SH	DEFINED	1,5
DOW CHEM CO	COM	26054310	969,523	24,872,316	SH	DEFINED	1,2,5,6,7,8,10
DOW JONES & CO INC	COM	26056110	67,245	2,004,917	SH	DEFINED	1,2,5,6,7,8,10
DOWNEY FINL CORP	COM	26101810	22,930	344,607	SH	DEFINED	1,2,5
DPL INC	COM	23329310	42,043	1,550,261	SH	DEFINED	1,2,5,13
DR REDDYS LABS LTD	ADR	25613520	369	23,308	SH	DEFINED	1,2,5
DREAMWORKS ANIMATION	CL A	26153C10	15,045	603,985	SH	DEFINED	1,2,5
DRESS BARN INC	COM	26157010	16,821	770,893	SH	DEFINED	1,2,6
DRESSER-RAND GROUP I	COM	26160810	7,397	362,620	SH	DEFINED	1,2,6

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DREW INDS INC	COM NEW	26168L20	5,720	226,444	SH	DEFINED	1,2,6
DRIL-QUIP INC	COM	26203710	10,756	158,918	SH	DEFINED	1,2,6
DRS TECHNOLOGIES INC	COM	23330X10	27,615	632,345	SH	DEFINED	1,2,5,13
DRUGSTORE COM INC	COM	26224110	3,127	906,270	SH	DEFINED	1
DSP GROUP INC	COM	23332B10	9,471	414,484	SH	DEFINED	1,2,5,6
DST SYS INC DEL	COM	23332610	69,679	1,129,870	SH	DEFINED	1,2,5,6,7,8,10
DSW INC	CL A	23334L10	10,949	347,588	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
DTE ENERGY CO	COM	23333110	251,612	6,061,471	SH	DEFINED	1,2,5,6,7,8,10
DTS INC	COM	23335C10	5,220	246,457	SH	DEFINED	1,2,6
DU PONT E I DE NEMOU	COM	26353410	1,590,225	37,120,091	SH	DEFINED	1,2,5,6,7,8,10
DUCOMMUN INC DEL	COM	26414710	377	20,219	SH	DEFINED	1,5
DUKE ENERGY CORP NEW	COM	26441C10	2,804,415	92,861,412	SH	DEFINED	1,2,5,6,7,8,10
DUKE REALTY CORP	COM NEW	26441150	116,593	3,121,634	SH	DEFINED	1,2,3,5,6,7,8,
DUN & BRADSTREET COR	COM	26483E10	89,966	1,199,710	SH	DEFINED	1,2,5,6,7,8,10
DUQUESNE LT HLDGS IN	COM	26623310	36,264	1,844,548	SH	DEFINED	1,2,5,13
DURA AUTOMOTIVE SYST	CL A	26590310	8	30,522	SH	DEFINED	1,5
DURECT CORP	COM	26660510	2,687	655,253	SH	DEFINED	1,5
DXP ENTERPRISES INC	COM NEW	23337740	549	23,487	SH	DEFINED	1
DYAX CORP	COM	26746E10	158	47,354	SH	DEFINED	1,5
DYCOM INDS INC	COM	26747510	17,770	826,517	SH	DEFINED	1,2,5,6,13
DYNAMEX INC	COM	26784F10	3,583	172,674	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	4,883	150,630	SH	DEFINED	1,5
DYNAVAX TECHNOLOGIES	COM	26815810	113	26,291	SH	DEFINED	1,5
DYNCORP INTL INC	CL A	26817C10	3,209	254,903	SH	DEFINED	1,2
DYNEGY INC NEW	CL A	26816Q10	61,903	11,173,893	SH	DEFINED	1,2,5,6,8,10,1
E M C CORP MASS	COM	26864810	726,415	60,635,644	SH	DEFINED	1,2,5,6,7,8,10
E ON AG	SPONSORED	26878010	23,114	582,646	SH	DEFINED	1,2
E TRADE FINANCIAL CO	COM	26924610	273,152	11,419,395	SH	DEFINED	1,2,5,6,7,8,10
EAGLE BULK SHIPPING	COM	Y2187A10	370	23,023	SH	DEFINED	1,2
EAGLE HOSPITALITY PP	COM	26959T10	302	32,479	SH	DEFINED	1,3,5
EAGLE MATERIALS INC	COM	26969P10	16,321	484,578	SH	DEFINED	1,2,5,6,7,12
EAGLE TEST SYS INC	COM	27000610	2,081	125,944	SH	DEFINED	1,2
EARTHLINK INC	COM	27032110	16,040	2,203,291	SH	DEFINED	1,2,5,6
EAST WEST BANCORP IN	COM	27579R10	26,824	677,197	SH	DEFINED	1,2,5,6
EASTERN AMERN NAT GA	SPERS RCT	27621710	228	8,800	SH	DEFINED	1
EASTGROUP PPTY INC	COM	27727610	25,236	506,128	SH	DEFINED	1,2,3,5
EASTMAN CHEM CO	COM	27743210	100,131	1,853,588	SH	DEFINED	1,2,5,6,7,10,1
EASTMAN KODAK CO	COM	27746110	155,568	6,944,999	SH	DEFINED	1,2,5,6,7,8,10
EATON CORP	COM	27805810	270,148	3,923,722	SH	DEFINED	1,2,5,6,7,8,10
EATON VANCE CORP	COM NON VT	27826510	51,718	1,792,030	SH	DEFINED	1,2,5,13
EBAY INC	COM	27864210	817,899	28,839,887	SH	DEFINED	1,2,5,6,7,8,10
ECC CAPITAL CORP	COM	26826M10	138	135,655	SH	DEFINED	1,5
ECHELON CORP	COM	27874N10	3,576	434,544	SH	DEFINED	1,2,6
ECHOSTAR COMMUNICATI	CL A	27876210	85,005	2,596,380	SH	DEFINED	1,2,5,6,7,8,10
ECI TELECOM LTD	ORD	26825810	105	12,756	SH	DEFINED	1,2,5
ECLIPSYS CORP	COM	27885610	10,036	560,385	SH	DEFINED	1,2,5,6
ECOLAB INC	COM	27886510	219,255	5,120,390	SH	DEFINED	1,2,5,6,7,8,10

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ECOLLEGE COM	COM	27887E10	3,569	223,212	SH	DEFINED	1
EDGE PETE CORP DEL	COM	27986210	3,936	238,962	SH	DEFINED	1,2
EDISON INTL	COM	28102010	1,513,884	36,356,487	SH	DEFINED	1,2,5,6,7,8,10
EDO CORP	COM	28134710	5,370	234,715	SH	DEFINED	1,2
EDP ENERGIAS DE PORT	SPONSORED	26835310	1,262	29,227	SH	DEFINED	1
EDUCATE INC	COM	28138P10	2,068	258,816	SH	DEFINED	1,2,6
EDUCATION RLTY TR IN	COM	28140H10	9,724	658,832	SH	DEFINED	1,2,3
EDWARDS AG INC	COM	28176010	57,792	1,084,685	SH	DEFINED	1,2,5,6,12,13
EDWARDS LIFESCIENCES	COM	28176E10	82,406	1,768,754	SH	DEFINED	1,2,5,6,7,12,1
EFJ INC	COM	26843B10	118	16,000	SH	DEFINED	1
EFUNDS CORP	COM	28224R10	19,792	818,523	SH	DEFINED	1,2,5,6
EGL INC	COM	26848410	28,891	792,845	SH	DEFINED	1,2,6
EL PASO CORP	COM	28336L10	283,762	20,803,679	SH	DEFINED	1,2,5,6,7,8,10
EL PASO ELEC CO	COM NEW	28367785	18,392	823,267	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
ELECTRO RENT CORP	COM	28521810	4,561	268,165	SH	DEFINED	1,5
ELECTRO SCIENTIFIC I	COM	28522910	9,056	439,624	SH	DEFINED	1,2,5
ELECTROGLAS INC	COM	28532410	63	22,973	SH	DEFINED	1,5
ELECTRONIC ARTS INC	COM	28551210	425,772	7,624,854	SH	DEFINED	1,2,5,6,7,8,10
ELECTRONIC DATA SYS	COM	28566110	706,665	28,819,940	SH	DEFINED	1,2,5,6,7,8,10
ELECTRONICS FOR IMAG	COM	28608210	20,614	900,973	SH	DEFINED	1,2,5
ELIZABETH ARDEN INC	COM	28660G10	7,746	479,312	SH	DEFINED	1,2
ELKCORP	COM	28745610	7,780	286,547	SH	DEFINED	1,2,6
ELLIS PERRY INTL INC	COM	28885310	3,414	110,548	SH	DEFINED	1
EMAGEON INC	COM	29076V10	3,496	224,225	SH	DEFINED	1
EMBARCADERO TECHNOLO	COM	29078710	219	26,678	SH	DEFINED	1
EMBARQ CORP	COM	29078E10	192,833	3,986,632	SH	DEFINED	1,2,5,6,7,8,10
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	152	11,726	SH	DEFINED	1,2,5
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	227	5,769	SH	DEFINED	1,2
EMC INS GROUP INC	COM	26866410	2,955	102,459	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	34,712	632,976	SH	DEFINED	1,2,5,6
EMCORE CORP	COM	29084610	3,031	512,063	SH	DEFINED	1,5
EMDEON CORP	COM	29084910	50,822	4,340,029	SH	DEFINED	1,2,5,12
EMERITUS CORP	COM	29100510	1,071	49,712	SH	DEFINED	1
EMERSON ELEC CO	COM	29101110	888,789	10,598,483	SH	DEFINED	1,2,5,6,7,8,10
EMERSON RADIO CORP	COM NEW	29108720	48	16,000	SH	DEFINED	1
EMISPHERE TECHNOLOGI	COM	29134510	2,108	249,411	SH	DEFINED	1
EMMIS COMMUNICATIONS	CL A	29152510	8,396	684,859	SH	DEFINED	1,2,5,6,13
EMPIRE DIST ELEC CO	COM	29164110	9,931	443,757	SH	DEFINED	1,2
EMPRESA NACIONAL DE	SPONSORED	29244T10	63,154	2,084,304	SH	DEFINED	1,2,4,5,7
EMS TECHNOLOGIES INC	COM	26873N10	3,453	183,848	SH	DEFINED	1
EMULEX CORP	COM NEW	29247520	34,244	1,884,640	SH	DEFINED	1,2,5
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	609	13,163	SH	DEFINED	1,2
ENBRIDGE ENERGY PART	COM	29250R10	3,119	67,007	SH	DEFINED	1,2,5
ENCORE ACQUISITION C	COM	29255W10	18,041	741,197	SH	DEFINED	1,2,6
ENCORE CAP GROUP INC	COM	29255410	238	18,341	SH	DEFINED	1,2,6
ENCORE MED CORP	COM	29256E10	4,609	731,638	SH	DEFINED	1
ENCORE WIRE CORP	COM	29256210	10,141	287,366	SH	DEFINED	1,2,5,6

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ENCYSIVE PHARMACEUTI	COM	29256X10	3,453	802,924	SH	DEFINED	1,2,5,6
ENDEAVOUR INTL CORP	COM	29259G10	249	92,850	SH	DEFINED	1,6
ENDESA S A	SPONSORED	29258N10	2,340	54,941	SH	DEFINED	1
ENDO PHARMACEUTICALS	COM	29264F20	42,754	1,313,476	SH	DEFINED	1,2,5,10,12
ENDOLOGIX INC	COM	29266S10	138	34,475	SH	DEFINED	1
ENDURANCE SPECIALTY	SHS	G3039710	3,023	85,727	SH	DEFINED	1,2,5
ENEL SOCIETA PER AZI	ADR	29265W10	697	15,265	SH	DEFINED	1,2
ENERGEN CORP	COM	29265N10	69,462	1,659,004	SH	DEFINED	1,2,5,10,12
ENERGIZER HLDGS INC	COM	29266R10	173,739	2,413,378	SH	DEFINED	1,2,5,6,7,8,10
ENERGY CONVERSION DE	COM	29265910	20,265	547,108	SH	DEFINED	1,2,6
ENERGY EAST CORP	COM	29266M10	67,993	2,866,473	SH	DEFINED	1,2,5,6,7,8,10
ENERGY PARTNERS LTD	COM	29270U10	12,195	494,706	SH	DEFINED	1,2,5,6
ENERGY TRANSFER EQUI	COM UT LTD	29273V10	1,150	39,318	SH	DEFINED	1,2
ENERGY TRANSFER PRTN	UNIT LTD P	29273R10	4,082	88,105	SH	DEFINED	1,2,5
ENERGYSOUTH INC	COM	29297010	3,777	111,914	SH	DEFINED	1,2
ENERSIS S A	SPONSORED	29274F10	1,175	89,020	SH	DEFINED	1,2,5
ENERSYS	COM	29275Y10	9,723	606,149	SH	DEFINED	1,2
ENGLOBAL CORP	COM	29330610	705	113,865	SH	DEFINED	1
ENI S P A	SPONSORED	26874R10	2,173	36,521	SH	DEFINED	1,2
ENNIS INC	COM	29338910	7,833	361,824	SH	DEFINED	1,2
ENPRO INDS INC	COM	29355X10	12,234	406,976	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

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ENSCO INTL INC	COM	26874Q10	117,788	2,687,387	SH	DEFINED	1,2,5,6,7,8,10
ENSTAR GROUP INC GA	COM	29358R10	5,188	54,300	SH	DEFINED	1,2
ENTEGRIS INC	COM	29362U10	19,640	1,800,221	SH	DEFINED	1,2,5
ENTERCOM COMMUNICATI	CL A	29363910	16,528	655,869	SH	DEFINED	1,2,5,13
ENERGY CORP NEW	COM	29364G10	513,985	6,570,182	SH	DEFINED	1,2,5,6,7,8,10
ENTERPRISE FINL SVCS	COM	29371210	3,469	112,426	SH	DEFINED	1
ENTERPRISE GP HLDGS	UNIT LP IN	29371610	406	11,902	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	8,538	319,195	SH	DEFINED	1,2,5
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	19,595	397,297	SH	DEFINED	1,2,3,5
ENTRAVISION COMMUNIC	CL A	29382R10	7,673	1,031,328	SH	DEFINED	1,2,5,6
ENTREMED INC	COM	29382F10	49	26,189	SH	DEFINED	1
ENTRUST INC	COM	29384810	279	80,747	SH	DEFINED	1,5
ENVIRONMENTAL TECTON	COM	29409210	83	13,800	SH	DEFINED	1
ENZO BIOCHEM INC	COM	29410010	5,328	437,042	SH	DEFINED	1,2,5,6
ENZON PHARMACEUTICAL	COM	29390410	11,966	1,450,431	SH	DEFINED	1,2,5,6
EOG RES INC	COM	26875P10	477,489	7,340,342	SH	DEFINED	1,2,5,6,7,8,10
EPICOR SOFTWARE CORP	COM	29426L10	9,000	686,519	SH	DEFINED	1,2,5,6
EPIQ SYS INC	COM	26882D10	5,218	354,741	SH	DEFINED	1,6
EPIX PHARMACEUTICALS	COM NEW	26881Q30	123	29,607	SH	DEFINED	1,5
EPLUS INC	COM	29426810	108	11,100	SH	DEFINED	1
EQUIFAX INC	COM	29442910	145,882	3,973,913	SH	DEFINED	1,2,5,6,7,8,10
EQUINIX INC	COM NEW	29444U50	24,647	410,105	SH	DEFINED	1,2,6
EQUITABLE RES INC	COM	29454910	111,472	3,186,724	SH	DEFINED	1,2,5,6,7,8,10
EQUITY INNS INC	COM	29470310	24,523	1,540,411	SH	DEFINED	1,2,3,5
EQUITY LIFESTYLE PPT	COM	29472R10	34,667	758,412	SH	DEFINED	1,2,3,5,6
EQUITY OFFICE PROPER	COM	29474110	580,011	14,587,792	SH	DEFINED	1,2,3,5,6,7,8,

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EQUITY ONE	COM	29475210	25,953	1,082,713	SH	DEFINED	1,2,3
EQUITY RESIDENTIAL	SH BEN INT	29476L10	522,804	10,336,176	SH	DEFINED	1,2,3,5,6,7,8,
ERESEARCHTECHNOLOGY	COM	29481V10	5,304	654,864	SH	DEFINED	1,2,5,6
ERICSSON L M TEL CO	ADR B SEK	29482160	772	22,404	SH	DEFINED	1,2,5
ERIE INDY CO	CL A	29530P10	21,715	414,644	SH	DEFINED	1,2,5,12
ESB FINL CORP	COM	26884F10	261	23,717	SH	DEFINED	1,2
ESCHELON TELECOM INC	COM	29629010	1,399	82,371	SH	DEFINED	1
ESCO TECHNOLOGIES IN	COM	29631510	16,073	349,113	SH	DEFINED	1,2,5,6
ESPEED INC	CL A	29664310	3,155	342,948	SH	DEFINED	1,2,6
ESS TECHNOLOGY INC	COM	26915110	61	66,250	SH	DEFINED	1,5
ESSEX CORP	COM	29674410	4,197	241,181	SH	DEFINED	1,2
ESSEX PPTY TR INC	COM	29717810	55,702	458,830	SH	DEFINED	1,2,3,5
ESTERLINE TECHNOLOGI	COM	29742510	12,128	359,231	SH	DEFINED	1,2
ETHAN ALLEN INTERIOR	COM	29760210	42,355	1,222,009	SH	DEFINED	1,2,5
EUROBANCSHARES INC	COM	29871610	137	14,500	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	10,687	435,304	SH	DEFINED	1,2,5,6
EV3 INC	COM	26928A20	3,165	186,048	SH	DEFINED	1,2,6
EVANS & SUTHERLAND C	COM	29909610	69	15,300	SH	DEFINED	1
EVCI CAREER COLLEGES	COM	26926P10	9	14,005	SH	DEFINED	1,5
EVEREST RE GROUP LTD	COM	G3223R10	70,764	725,561	SH	DEFINED	1,2,5,6,7,8,10
EVERGREEN SOLAR INC	COM	30033R10	7,090	854,170	SH	DEFINED	1,2,5,6
EVOLVING SYS INC	COM	30049R10	18	18,630	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	43	21,354	SH	DEFINED	1
EXACTECH INC	COM	30064E10	153	11,200	SH	DEFINED	1
EXAR CORP	COM	30064510	6,827	513,666	SH	DEFINED	1,2,5,6
EXCEL TECHNOLOGY INC	COM	30067T10	4,789	161,837	SH	DEFINED	1,6
EXCHANGE NATL BANCSH	COM	30130910	220	7,250	SH	DEFINED	1
EXCO RESOURCES INC	COM	26927940	9,429	759,808	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
EXELIXIS INC	COM	30161Q10	11,570	1,328,330	SH	DEFINED	1,2,5,6
EXELON CORP	COM	30161N10	1,372,868	22,677,034	SH	DEFINED	1,2,5,6,7,8,10
EXIDE TECHNOLOGIES	COM NEW	30205120	342	91,672	SH	DEFINED	1
EXPEDIA INC DEL	COM	30212P10	127,761	8,148,012	SH	DEFINED	1,2,5,6,7,8,10
EXPEDITORS INTL WASH	COM	30213010	177,250	3,975,990	SH	DEFINED	1,2,5,6,7,8,10
EXPLORATION CO	COM NEW	30213320	3,174	331,687	SH	DEFINED	1
EXPONENT INC	COM	30214U10	3,575	214,477	SH	DEFINED	1
EXPRESS SCRIPTS INC	COM	30218210	359,009	4,758,231	SH	DEFINED	1,2,5,6,7,8,10
EXPRESSJET HOLDINGS	CL A	30218U10	5,924	896,263	SH	DEFINED	1,2,6
EXTRA SPACE STORAGE	COM	30225T10	18,696	1,080,049	SH	DEFINED	1,2,3,6
EXTREME NETWORKS INC	COM	30226D10	6,382	1,758,105	SH	DEFINED	1,2,5,6
EXXON MOBIL CORP	COM	30231G10	11,811,965	176,035,252	SH	DEFINED	1,2,5,6,7,8,10
EZCORP INC	CL A NON V	30230110	6,777	175,202	SH	DEFINED	1,2
F M C CORP	COM NEW	30249130	38,040	593,724	SH	DEFINED	1,2,5,13
F N B CORP VA	COM	30293010	4,102	113,918	SH	DEFINED	1,2
F5 NETWORKS INC	COM	31561610	30,499	567,743	SH	DEFINED	1,2,5,6,13
FACTSET RESH SYS INC	COM	30307510	22,784	469,087	SH	DEFINED	1,2,5,6
FAIR ISAAC CORP	COM	30325010	40,021	1,094,365	SH	DEFINED	1,2,5,6,12,13
FAIRCHILD CORP	CL A	30369810	30	11,478	SH	DEFINED	1

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FAIRCHILD SEMICONDUCTOR	COM	30372610	35,719	1,910,098	SH	DEFINED	1,2,5,6,8,13
FAIRPOINT COMMUNICATIONS	COM	30556010	6,672	383,447	SH	DEFINED	1,2
FALCONSTOR SOFTWARE	COM	30613710	3,172	412,524	SH	DEFINED	1,2,5,6
FAMILY DLR STORES INC	COM	30700010	116,538	3,985,566	SH	DEFINED	1,2,5,6,7,8,10
FARMER BROS CO	COM	30767510	2,002	97,459	SH	DEFINED	1,2
FARMERS CAP BK CORP	COM	30956210	3,754	110,846	SH	DEFINED	1,2
FARO TECHNOLOGIES INC	COM	31164210	195	10,200	SH	DEFINED	1
FASTENAL CO	COM	31190010	96,876	2,510,384	SH	DEFINED	1,2,5,6,7,8,10
FBL FINL GROUP INC	CL A	30239F10	9,020	269,507	SH	DEFINED	1,2
FEATHERLITE INC	COM	31305410	94	14,595	SH	DEFINED	1
FEDDERS CORP	COM NEW	31313550	21	17,123	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL A	31314810	211	11,800	SH	DEFINED	1
FEDERAL AGRIC MTG CO	CL C	31314830	4,728	178,613	SH	DEFINED	1,2
FEDERAL HOME LN MTG	COM	31340030	1,246,425	18,791,274	SH	DEFINED	1,2,5,6,7,8,10
FEDERAL NATL MTG ASS	COM	31358610	1,472,640	26,339,466	SH	DEFINED	1,2,5,6,7,8,10
FEDERAL REALTY INVT	SH BEN INT	31374720	89,659	1,206,719	SH	DEFINED	1,2,3,5,6,7,8,
FEDERAL SIGNAL CORP	COM	31385510	17,299	1,134,329	SH	DEFINED	1,2,5,13
FEDERATED DEPT STORE	COM	31410H10	735,734	17,026,931	SH	DEFINED	1,2,5,6,7,8,10
FEDERATED INVS INC P	CL B	31421110	67,996	2,011,128	SH	DEFINED	1,2,5,6,10,12,
FEDEX CORP	COM	31428X10	856,972	7,885,280	SH	DEFINED	1,2,5,6,7,8,10
FEI CO	COM	30241L10	7,360	348,638	SH	DEFINED	1,2,5,6
FELCOR LODGING TR IN	COM	31430F10	45,243	2,256,492	SH	DEFINED	1,2,3,5
FELDMAN MALL PPTYS I	COM	31430810	139	12,633	SH	DEFINED	1,3
FERRELLGAS PARTNERS	UNIT LTD P	31529310	1,010	44,321	SH	DEFINED	1,2,5
FERRO CORP	COM	31540510	14,696	826,526	SH	DEFINED	1,2,5,13
FIAT S P A	SP ADR ORD	31562188	450	28,272	SH	DEFINED	1
FIBERTOWER CORP	COM	31567R10	6,787	718,205	SH	DEFINED	1,2,6
FIDELITY BANKSHARES	COM	31604Q10	12,778	327,555	SH	DEFINED	1,2
FIDELITY NATL FINL I	COM	31632610	137,836	3,309,380	SH	DEFINED	1,2,5,6,7,8,10
FIDELITY NATL INFORM	COM	31620M10	55,928	1,511,576	SH	DEFINED	1,2,5,6,7,8,10
FIDELITY NATL TITLE	CL A	31620R10	6,130	292,470	SH	DEFINED	1,2,5,13
FIELDSTONE INVT CORP	COM	31659U30	10,218	1,170,454	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	31677310	498,697	13,096,022	SH	DEFINED	1,2,5,6,7,8,10
FILENET CORP	COM	31686910	22,429	643,959	SH	DEFINED	1,2,5,6
FINANCIAL FED CORP	COM	31749210	12,176	454,332	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
FINANCIAL INSTNS INC	COM	31758540	343	14,670	SH	DEFINED	1
FINISAR	COM	31787A10	10,350	2,851,181	SH	DEFINED	1,2,5,6
FINISH LINE INC	CL A	31792310	8,990	712,335	SH	DEFINED	1,2,5
FINLAY ENTERPRISES I	COM NEW	31788420	66	10,036	SH	DEFINED	1
FIRST ACCEPTANCE COR	COM	31845710	2,853	248,327	SH	DEFINED	1,2,6
FIRST ADVANTAGE CORP	CL A	31845F10	2,030	97,297	SH	DEFINED	1,2
FIRST ALBANY COS INC	COM	31846510	50	11,835	SH	DEFINED	1
FIRST AMERN CORP CAL	COM	31852230	76,751	1,812,741	SH	DEFINED	1,2,5,6,7,8,10
FIRST BANCORP N C	COM	31891010	3,410	167,320	SH	DEFINED	1,2,5
FIRST BANCORP P R	COM	31867210	20,707	1,872,213	SH	DEFINED	1,2,5
FIRST BUSEY CORP	COM	31938310	4,553	200,500	SH	DEFINED	1,2,5
FIRST CASH FINL SVCS	COM	31942D10	7,210	350,188	SH	DEFINED	1,2,6

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FIRST CHARTER CORP	COM	31943910	11,419	474,595	SH	DEFINED	1,2,5
FIRST CMNTY BANCORP	COM	31983B10	16,931	302,613	SH	DEFINED	1,2
FIRST CMNTY BANCSTAR	COM	31983A10	6,601	197,806	SH	DEFINED	1
FIRST COMWLTH FINL C	COM	31982910	13,105	1,005,788	SH	DEFINED	1,2,5
FIRST CONSULTING GRO	COM	31986R10	1,945	199,459	SH	DEFINED	1
FIRST CTZNS BANCSTAR	CL A	31946M10	9,874	51,671	SH	DEFINED	1,2,5
FIRST DATA CORP	COM	31996310	969,575	23,085,117	SH	DEFINED	1,2,5,6,7,8,10
FIRST DEFIANCE FINL	COM	32006W10	454	15,912	SH	DEFINED	1,5
FIRST FINL BANCORP O	COM	32020910	7,981	501,631	SH	DEFINED	1,2,5
FIRST FINL BANKSHARE	COM	32020R10	10,982	287,856	SH	DEFINED	1,2,5
FIRST FINL CORP IND	COM	32021810	6,916	216,748	SH	DEFINED	1,2
FIRST FINL HLDGS INC	COM	32023910	5,856	171,140	SH	DEFINED	1,2
FIRST FINL SVC CORP	COM	32022D10	209	6,824	SH	DEFINED	1
FIRST HORIZON NATL C	COM	32051710	121,885	3,206,656	SH	DEFINED	1,2,5,6,7,8,10
FIRST IND CORP	COM	32054R10	9,375	360,433	SH	DEFINED	1,2
FIRST INDUSTRIAL REA	COM	32054K10	49,237	1,119,013	SH	DEFINED	1,2,3,5
FIRST MARBLEHEAD COR	COM	32077110	70,732	1,021,260	SH	DEFINED	1,2,5,6,10,12
FIRST MERCHANTS CORP	COM	32081710	7,188	303,918	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	29,193	770,459	SH	DEFINED	1,2,5
FIRST NIAGARA FINL G	COM	33582V10	33,252	2,274,448	SH	DEFINED	1,2,5,13
FIRST PL FINL CORP	COM	33610T10	10,091	445,312	SH	DEFINED	1,2
FIRST POTOMAC RLTY T	COM	33610F10	16,764	554,735	SH	DEFINED	1,2,3
FIRST REGL BANCORP	COM	33615C10	4,203	123,372	SH	DEFINED	1,2
FIRST REP BK SAN FRA	COM	33615810	12,906	303,248	SH	DEFINED	1,2
FIRST SEC GROUP INC	COM	33631210	247	21,400	SH	DEFINED	1
FIRST SOUTH BANCORP	COM	33646W10	2,776	90,738	SH	DEFINED	1
FIRST ST BANCORPORAT	COM	33645310	6,452	248,447	SH	DEFINED	1,2
FIRSTBANK CORP MICH	COM	33761G10	1,383	58,343	SH	DEFINED	1,5
FIRSTENERGY CORP	COM	33793210	1,287,041	23,040,469	SH	DEFINED	1,2,5,6,7,8,10
FIRSTFED FINL CORP	COM	33790710	20,516	361,703	SH	DEFINED	1,2,5
FIRSTMERIT CORP	COM	33791510	37,116	1,601,894	SH	DEFINED	1,2,5,13
FISERV INC	COM	33773810	233,034	4,948,685	SH	DEFINED	1,2,5,6,7,8,10
FISHER COMMUNICATION	COM	33775620	4,178	100,554	SH	DEFINED	1,2
FISHER SCIENTIFIC IN	COM NEW	33803220	268,978	3,437,857	SH	DEFINED	1,2,5,6,7,8,10
FIVE STAR QUALITY CA	COM	33832D10	4,130	383,864	SH	DEFINED	1,5
FLAG FINL CORP	COM	33832H10	4,414	176,289	SH	DEFINED	1
FLAGSTAR BANCORP INC	COM	33793010	16,469	1,131,885	SH	DEFINED	1,2,5
FLANDERS CORP	COM	33849410	1,266	147,945	SH	DEFINED	1
FLEETWOOD ENTERPRISE	COM	33909910	5,451	809,954	SH	DEFINED	1,2,6
FLEXTRONICS INTL LTD	ORD	Y2573F10	32,632	2,581,648	SH	DEFINED	1,2,5,6,7,8,10
FLIR SYS INC	COM	30244510	31,319	1,153,123	SH	DEFINED	1,2,5,6
FLORIDA EAST COAST I	COM	34063210	25,596	448,423	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
FLORIDA PUB UTILS CO	COM	34113510	149	10,800	SH	DEFINED	1
FLORIDA ROCK INDS IN	COM	34114010	28,079	725,366	SH	DEFINED	1,2,5,6,12,13
FLOW INTL CORP	COM	34346810	6,365	490,750	SH	DEFINED	1,2
FLOWERS FOODS INC	COM	34349810	57,589	2,142,459	SH	DEFINED	1,2,5,6
FLOWERVE CORP	COM	34354P10	40,680	804,108	SH	DEFINED	1,2,5,6,12,13

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FLUOR CORP NEW	COM	34341210	171,354	2,228,564	SH	DEFINED	1,2,5,6,7,8,10
FLUSHING FINL CORP	COM	34387310	5,283	301,881	SH	DEFINED	1,2
FMC TECHNOLOGIES INC	COM	30249U10	62,996	1,173,108	SH	DEFINED	1,2,5,6,7,8,10
FNB CORP PA	COM	30252010	14,236	854,476	SH	DEFINED	1,2,5
FNB FINANCIAL SERVIC	COM	30252610	181	12,282	SH	DEFINED	1
FOCUS ENHANCEMENTS I	COM	34415910	28	20,000	SH	DEFINED	1
FOMENTO ECONOMICO ME	SPON ADR U	34441910	206	2,125	SH	DEFINED	1,7
FONAR CORP	COM	34443710	10	30,200	SH	DEFINED	1
FOOT LOCKER INC	COM	34484910	72,999	2,891,061	SH	DEFINED	1,2,5,6,7,8,10
FORD MTR CO DEL	COM PAR \$0	34537086	364,381	45,040,954	SH	DEFINED	1,2,5,6,7,8,10
FOREST CITY ENTERPRI	CL A	34555010	36,124	665,261	SH	DEFINED	1,2,5,12
FOREST LABS INC	COM	34583810	370,712	7,324,879	SH	DEFINED	1,2,5,6,10,12,
FOREST OIL CORP	COM PAR \$0	34609170	24,508	775,801	SH	DEFINED	1,2,5,13
FORGENT NETWORKS INC	COM	34629U10	8	17,427	SH	DEFINED	1
FORMFACTOR INC	COM	34637510	27,295	647,880	SH	DEFINED	1,2,6
FORRESTER RESH INC	COM	34656310	12,241	465,259	SH	DEFINED	1,2,6
FORTUNE BRANDS INC	COM	34963110	269,312	3,585,570	SH	DEFINED	1,2,5,6,7,8,10
FORWARD AIR CORP	COM	34985310	17,546	530,261	SH	DEFINED	1,2,6
FORWARD INDS INC N Y	COM NEW	34986230	104	20,400	SH	DEFINED	1,5
FOSSIL INC	COM	34988210	19,093	886,388	SH	DEFINED	1,2,5,6
FOSTER L B CO	COM	35006010	1,866	116,218	SH	DEFINED	1
FOSTER WHEELER LTD	SHS NEW	G3653513	3,584	92,873	SH	DEFINED	1,2,6
FOUNDATION COAL HLDG	COM	35039W10	15,316	473,154	SH	DEFINED	1,2,5,6
FOUNDRY NETWORKS INC	COM	35063R10	26,925	2,047,566	SH	DEFINED	1,2,5,6
FOUNTAIN POWERBOAT I	COM NEW	35075530	57	13,400	SH	DEFINED	1
FOXHOLLOW TECHNOLOGI	COM	35166A10	10,650	311,503	SH	DEFINED	1,2,6
FPIC INS GROUP INC	COM	30256310	6,643	167,705	SH	DEFINED	1,2,5
FPL GROUP INC	COM	30257110	571,414	12,698,087	SH	DEFINED	1,2,5,6,7,8,10
FRANCE TELECOM	SPONSORED	35177Q10	734	31,501	SH	DEFINED	1,2
FRANKLIN BK CORP DEL	COM	35245110	7,534	378,993	SH	DEFINED	1,2
FRANKLIN COVEY CO	COM	35346910	140	25,566	SH	DEFINED	1,5
FRANKLIN ELEC INC	COM	35351410	18,061	339,874	SH	DEFINED	1,2,6
FRANKLIN RES INC	COM	35461310	445,884	4,216,395	SH	DEFINED	1,2,5,6,7,8,10
FRANKLIN STREET PPTY	COM	35471R10	14,620	736,144	SH	DEFINED	1,2
FREDS INC	CL A	35610810	7,377	584,513	SH	DEFINED	1,2,5,6
FREEMONT-MCMORAN COP	CL B	35671D85	330,094	6,197,781	SH	DEFINED	1,2,5,6,7,8,10
FREESCALE SEMICONDU	COM CL A	35687M10	21,796	572,830	SH	DEFINED	1,2,5,6,7,8,10
FREESCALE SEMICONDU	CL B	35687M20	373,510	9,826,626	SH	DEFINED	1,2,5,6,7,8,10
FREIGHTCAR AMER INC	COM	35702310	14,497	273,524	SH	DEFINED	1,2,6
FREMONT GEN CORP	COM	35728810	17,224	1,231,155	SH	DEFINED	1,2,5,6
FREQUENCY ELECTRS IN	COM	35801010	138	10,700	SH	DEFINED	1
FRESENIUS MED CARE A	SPONSORED	35802910	269	6,228	SH	DEFINED	1
FRESH DEL MONTE PROD	ORD	G3673810	566	32,576	SH	DEFINED	1,2,5
FRIEDMAN BILLINGS RA	CL A	35843410	20,080	2,500,569	SH	DEFINED	1,2,5
FRIEDMAN INDS INC	COM	35843510	157	18,790	SH	DEFINED	1
FRONTIER AIRLINES HO	COM	35905910	4,361	528,571	SH	DEFINED	1,2
FRONTIER FINL CORP W	COM	35907K10	14,597	562,730	SH	DEFINED	1,2,5
FRONTIER OIL CORP	COM	35914P10	61,074	2,297,757	SH	DEFINED	1,2,5,6,12
FSI INTL INC	COM	30263310	184	31,985	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRE-TION	OTHER MA
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FTD GROUP INC	COM	30267U10	9,804	634,568	SH	DEFINED	1,2
FTI CONSULTING INC	COM	30294110	14,533	579,935	SH	DEFINED	1,2,5,6
FUEL SYS SOLUTIONS I	COM	35952W10	2,985	234,684	SH	DEFINED	1,2
FUELCELL ENERGY INC	COM	35952H10	5,330	700,392	SH	DEFINED	1,2,5,6
FULLER H B CO	COM	35969410	33,449	1,427,024	SH	DEFINED	1,2,5
FULTON FINL CORP PA	COM	36027110	25,099	1,550,292	SH	DEFINED	1,2,5,12
FURNITURE BRANDS INT	COM	36092110	24,465	1,284,907	SH	DEFINED	1,2,5,13
FX ENERGY INC	COM	30269510	268	52,539	SH	DEFINED	1,5
G & K SVCS INC	CL A	36126810	11,365	311,971	SH	DEFINED	1,2,5,6
G B & T BANCSHARES I	COM	36146210	3,562	169,220	SH	DEFINED	1,2
GAIAM INC	CL A	36268Q10	1,969	152,505	SH	DEFINED	1,2
GALLAGHER ARTHUR J &	COM	36357610	38,472	1,442,504	SH	DEFINED	1,2,5,12,13
GALLAHER GROUP PLC	SPONSORED	36359510	1,101	16,830	SH	DEFINED	1
GAMCO INVESTORS INC	COM	36143810	4,170	109,575	SH	DEFINED	1,2
GAMESTOP CORP NEW	CL A	36467W10	38,754	837,377	SH	DEFINED	1,2,5,6,13
GAMESTOP CORP NEW	CL B	36467W20	10,599	237,061	SH	DEFINED	1,2,5,6
GANNETT INC	COM	36473010	361,840	6,367,057	SH	DEFINED	1,2,5,6,7,8,10
GAP INC DEL	COM	36476010	276,355	14,583,397	SH	DEFINED	1,2,5,6,7,8,10
GARDNER DENVER INC	COM	36555810	15,468	467,581	SH	DEFINED	1,2,5,6
GARMIN LTD	ORD	G3726010	34,048	697,985	SH	DEFINED	1,2,5,6,7,8,10
GARTNER INC	COM	36665110	26,299	1,495,087	SH	DEFINED	1,2,5,6,13
GASCO ENERGY INC	COM	36722010	2,681	992,972	SH	DEFINED	1,2,5
GATEWAY INC	COM	36762610	7,418	3,924,614	SH	DEFINED	1,2,5
GATX CORP	COM	36144810	25,847	624,777	SH	DEFINED	1,2,5,6,13
GAYLORD ENTMT CO NEW	COM	36790510	26,519	604,763	SH	DEFINED	1,2,6
GEHL CO	COM	36848310	4,275	159,646	SH	DEFINED	1
GEMPLUS INTL S A	ADR	36866Y10	48	14,520	SH	DEFINED	1
GEMSTAR-TV GUIDE INT	COM	36866W10	11,992	3,611,914	SH	DEFINED	1,2,5,6
GENAERA CORP	COM	36867G10	45	111,482	SH	DEFINED	1,5
GENCO SHIPPING & TRA	SHS	Y2685T10	390	17,217	SH	DEFINED	1,2
GENCORP INC	COM	36868210	9,779	761,623	SH	DEFINED	1,2,6
GENE LOGIC INC	COM	36868910	68	43,866	SH	DEFINED	1,5
GENELABS TECHNOLOGIE	COM NEW	36870620	32	19,505	SH	DEFINED	1
GENENTECH INC	COM NEW	36871040	485,394	5,869,331	SH	DEFINED	1,2,5,6,7,8,10
GENERAL CABLE CORP D	COM	36930010	26,098	683,011	SH	DEFINED	1,2,5,6
GENERAL COMMUNICATIO	CL A	36938510	16,818	1,357,422	SH	DEFINED	1,2,6
GENERAL DYNAMICS COR	COM	36955010	853,499	11,908,731	SH	DEFINED	1,2,5,6,7,8,10
GENERAL ELECTRIC CO	COM	36960410	9,918,432	280,975,413	SH	DEFINED	1,2,5,6,7,8,10
GENERAL GROWTH PPTYS	COM	37002110	255,781	5,367,922	SH	DEFINED	1,2,3,5,6,7,8,
GENERAL MARITIME COR	SHS	Y2692M10	5,014	137,059	SH	DEFINED	1,2,5
GENERAL MLS INC	COM	37033410	549,676	9,711,586	SH	DEFINED	1,2,5,6,7,8,10
GENERAL MTRS CORP	COM	37044210	2,811,425	84,528,720	SH	DEFINED	1,2,5,6,7,8,10
GENESCO INC	COM	37153210	14,885	431,814	SH	DEFINED	1,2,6
GENESE & WYO INC	CL A	37155910	12,740	548,653	SH	DEFINED	1,2,6
GENESIS HEALTHCARE C	COM	37184D10	13,689	287,412	SH	DEFINED	1,2,5,6
GENESIS MICROCHIP IN	COM	37184C10	8,252	701,080	SH	DEFINED	1,2,5
GENITOPE CORP	COM	37229P50	1,141	390,847	SH	DEFINED	1,2
GENLYTE GROUP INC	COM	37230210	44,297	622,153	SH	DEFINED	1,2,6
GENOMIC HEALTH INC	COM	37244C10	2,075	143,495	SH	DEFINED	1
GEN-PROBE INC NEW	COM	36866T10	34,730	740,679	SH	DEFINED	1,2,5,6,12,13
GENTA INC	COM NEW	37245M20	949	1,216,739	SH	DEFINED	1,5
GENTEK INC	COM NEW	37245X20	5,740	207,905	SH	DEFINED	1,2
GENTEX CORP	COM	37190110	33,014	2,323,269	SH	DEFINED	1,2,5,12,13
GENTIVA HEALTH SERVI	COM	37247A10	6,088	370,321	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
GENUINE PARTS CO	COM	37246010	184,716	4,282,784	SH	DEFINED	1,2,5,6,7,8,10
GENVEC INC	COM	37246C10	59	52,744	SH	DEFINED	1,5
GENWORTH FINL INC	COM CL A	37247D10	425,460	12,152,540	SH	DEFINED	1,2,5,6,7,8,10
GENZYME CORP	COM	37291710	442,073	6,552,147	SH	DEFINED	1,2,5,6,7,8,10
GEO GROUP INC	COM	36159R10	6,993	165,513	SH	DEFINED	1,2,5
GEOGLOBAL RESOURCES	COM	37249T10	1,308	223,272	SH	DEFINED	1,6
GEORGIA GULF CORP	COM PAR \$0	37320020	37,276	1,359,432	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	4,379	292,330	SH	DEFINED	1,2
GERDAU S A	SPONSORED	37373710	10,580	780,835	SH	DEFINED	1,2,7
GERMAN AMERN BANCORP	COM	37386510	223	15,838	SH	DEFINED	1,5
GERON CORP	COM	37416310	5,334	850,779	SH	DEFINED	1,2,6
GETTY IMAGES INC	COM	37427610	36,132	727,298	SH	DEFINED	1,2,5,6,7,8,10
GETTY RLTY CORP NEW	COM	37429710	7,410	253,063	SH	DEFINED	1,2,3
GEVITY HR INC	COM	37439310	7,558	331,778	SH	DEFINED	1,2,6
GFI GROUP INC	COM	36165220	8,595	155,456	SH	DEFINED	1,2,6
GIANT INDS INC	COM	37450810	17,531	215,903	SH	DEFINED	1,2,5,6
GIBALTAR INDS INC	COM	37468910	8,857	399,341	SH	DEFINED	1,2
G-III APPAREL GROUP	COM	36237H10	214	19,050	SH	DEFINED	1
GILEAD SCIENCES INC	COM	37555810	803,319	11,681,239	SH	DEFINED	1,2,5,6,7,8,10
GLACIER BANCORP INC	COM	37637Q10	15,217	445,340	SH	DEFINED	1,2
GLADSTONE CAPITAL CO	COM	37653510	3,248	147,566	SH	DEFINED	1
GLADSTONE INVT CORP	COM	37654610	2,117	145,001	SH	DEFINED	1
GLAMIS GOLD LTD	COM	37677510	7,055	178,917	SH	DEFINED	1,2
GLATFELTER	COM	37731610	11,517	849,949	SH	DEFINED	1,2,13
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	954,693	17,935,241	SH	DEFINED	1,2
GLENAYRE TECHNOLOGIE	COM	37789910	177	80,255	SH	DEFINED	1
GLENBOROUGH RLTY TR	COM	37803P10	22,692	881,912	SH	DEFINED	1,2,3,5
GLIMCHER RLTY TR	SH BEN INT	37930210	26,811	1,081,947	SH	DEFINED	1,2,3,5
GLOBAL CASH ACCESS H	COM	37896710	6,552	434,222	SH	DEFINED	1,2,6
GLOBAL CROSSING LTD	SHS NEW	G3921A17	519	25,330	SH	DEFINED	1,2
GLOBAL IMAGING SYSTE	COM	37934A10	17,125	775,932	SH	DEFINED	1,2,6
GLOBAL INDS LTD	COM	37933610	11,346	729,146	SH	DEFINED	1,2,5,6
GLOBAL PMTS INC	COM	37940X10	48,806	1,108,974	SH	DEFINED	1,2,5,6,10
GLOBAL POWER EQUIPME	COM	37941P10	15	33,631	SH	DEFINED	1,5
GLOBAL SIGNAL INC	COM	37944Q10	7,716	152,560	SH	DEFINED	1,2,3,6
GLOBALSANTAFE CORP	SHS	G3930E10	64,935	1,298,961	SH	DEFINED	1,2,5,6,7,8,10
GLOBETEL COMMUNICATI	COM NEW	37958F20	28	54,760	SH	DEFINED	1
GLOBIX CORP	COM NEW	37957F20	279	60,100	SH	DEFINED	1
GMH CMNTYS TR	COM	36188G10	11,939	946,042	SH	DEFINED	1,2,3
GMX RES INC	COM	38011M10	2,944	93,773	SH	DEFINED	1,5
GOLD KIST INC	COM	38061410	15,899	762,889	SH	DEFINED	1,2
GOLDEN TELECOM INC	COM	38122G10	9,006	297,704	SH	DEFINED	1,2
GOLDEN WEST FINL COR	COM	38131710	499,880	6,470,933	SH	DEFINED	1,2,5,6,7,8,10
GOLDMAN SACHS GROUP	COM	38141G10	2,087,800	12,341,433	SH	DEFINED	1,2,5,6,7,8,10
GOODMAN GLOBAL INC	COM	38239A10	3,811	285,488	SH	DEFINED	1,2
GOODRICH CORP	COM	38238810	113,958	2,812,401	SH	DEFINED	1,2,5,6,10,12,
GOODRICH PETE CORP	COM NEW	38241040	4,981	165,386	SH	DEFINED	1,2,6
GOODYEAR TIRE & RUBR	COM	38255010	56,433	3,891,944	SH	DEFINED	1,2,5,6,10,13
GOOGLE INC	CL A	38259P50	2,201,861	5,478,628	SH	DEFINED	1,2,5,6,7,8,10
GORMAN RUPP CO	COM	38308210	4,359	133,292	SH	DEFINED	1
GOTTSCHALKS INC	COM	38348510	119	13,192	SH	DEFINED	1
GOVERNMENT PPTYS TR	COM	38374W10	2,641	292,743	SH	DEFINED	1,3,5
GP STRATEGIES CORP	COM	36225V10	176	23,557	SH	DEFINED	1

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GRACE W R & CO DEL N COM 38388F10 12,613 951,201 SH DEFINED 1,2,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
GRACO INC	COM	38410910	53,900	1,379,935	SH	DEFINED	1,2,5,6,12,13
GRAFTECH INTL LTD	COM	38431310	8,703	1,490,188	SH	DEFINED	1,2,5,6
GRAINGER W W INC	COM	38480210	130,324	1,944,561	SH	DEFINED	1,2,5,6,7,8,10
GRAMERCY CAP CORP	COM	38487110	6,840	271,327	SH	DEFINED	1,2
GRANITE CONSTR INC	COM	38732810	39,434	739,158	SH	DEFINED	1,2,5,13
GRANT PRIDECO INC	COM	38821G10	102,115	2,685,118	SH	DEFINED	1,2,5,6,7,8,10
GRAPHIC PACKAGING CO	COM	38868810	3,798	1,037,841	SH	DEFINED	1,2,6
GRAY TELEVISION INC	COM	38937510	5,303	827,238	SH	DEFINED	1,2
GREAT AMERN FINL RES	COM	38991510	5,132	245,180	SH	DEFINED	1,2
GREAT ATLANTIC & PAC	COM	39006410	6,683	277,530	SH	DEFINED	1,2,5,6
GREAT NORTHN IRON OR	CTFS BEN I	39106410	991	9,588	SH	DEFINED	1,5
GREAT PLAINS ENERGY	COM	39116410	41,771	1,346,575	SH	DEFINED	1,2,5,13
GREAT SOUTHN BANCORP	COM	39090510	4,631	164,798	SH	DEFINED	1,2
GREAT WOLF RESORTS I	COM	39152310	4,430	370,424	SH	DEFINED	1,2,6
GREATBATCH INC	COM	39153L10	8,969	396,496	SH	DEFINED	1,2,5,6
GREATER BAY BANCORP	COM	39164810	35,719	1,266,165	SH	DEFINED	1,2,5,13
GREATER COMMUNITY BA	COM	39167M10	165	10,795	SH	DEFINED	1
GREEN MOUNTAIN PWR C	COM	39315410	271	8,108	SH	DEFINED	1,2
GREEN MTN COFFEE ROA	COM	39312210	2,149	58,406	SH	DEFINED	1
GREENBRIER COS INC	COM	39365710	4,978	171,600	SH	DEFINED	1,2,6
GREENE CNTY BANCShar	COM NEW	39436120	3,837	104,941	SH	DEFINED	1
GREENFIELD ONLINE IN	COM	39515010	257	24,700	SH	DEFINED	1
GREENHILL & CO INC	COM	39525910	14,924	222,680	SH	DEFINED	1,2,6
GREIF INC	CL A	39762410	25,294	315,738	SH	DEFINED	1,2,6
GREY WOLF INC	COM	39788810	21,716	3,250,877	SH	DEFINED	1,2,5,6
GRIFFON CORP	COM	39843310	9,900	414,746	SH	DEFINED	1,2,6
GROUP 1 AUTOMOTIVE I	COM	39890510	33,934	680,048	SH	DEFINED	1,2
GROUPE CGI INC	CL A SUB V	39945C10	93	14,270	SH	DEFINED	1
GROUPE DANONE	SPONSORED	39944910	1,930	65,146	SH	DEFINED	1
GRUPO FINANCIERO GAL	SP ADR 10	39990910	275	42,066	SH	DEFINED	1,5
GRUPO TELEVISA SA DE	SP ADR REP	40049J20	13,084	615,427	SH	DEFINED	1,2
GSI COMMERCE INC	COM	36238G10	6,842	461,065	SH	DEFINED	1,2,5,6
GTC BIOTHERAPEUTICS	COM	36238T10	15	12,085	SH	DEFINED	1
GTX INC DEL	COM	40052B10	1,248	135,017	SH	DEFINED	1,2,6
GUESS INC	COM	40161710	27,460	565,831	SH	DEFINED	1,2,6
GUITAR CTR MGMT INC	COM	40204010	19,204	429,823	SH	DEFINED	1,2,5,6
GULF ISLAND FABRICAT	COM	40230710	3,940	151,011	SH	DEFINED	1
GULFMARK OFFSHORE IN	COM	40262910	10,670	335,103	SH	DEFINED	1,2,5
GULFPORT ENERGY CORP	COM NEW	40263530	1,120	96,615	SH	DEFINED	1
GYMBOREE CORP	COM	40377710	26,610	630,877	SH	DEFINED	1,2,6
H & E EQUIPMENT SERV	COM	40403010	3,780	154,987	SH	DEFINED	1,2
HAEMONETICS CORP	COM	40502410	18,848	402,735	SH	DEFINED	1,2,5,6
HAIN CELESTIAL GROUP	COM	40521710	12,014	470,026	SH	DEFINED	1,2,5
HALLIBURTON CO	COM	40621610	1,179,350	41,453,413	SH	DEFINED	1,2,5,6,7,8,10
HALOZYME THERAPEUTIC	COM	40637H10	33	12,600	SH	DEFINED	1
HANA BIOSCIENCES INC	COM	40963P10	1,940	282,761	SH	DEFINED	1

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HANCOCK FABRICS INC	COM	40990010	59	20,484	SH	DEFINED	1
HANCOCK HLDG CO	COM	41012010	20,485	382,532	SH	DEFINED	1,2
HANDLEMAN CO DEL	COM	41025210	239	31,423	SH	DEFINED	1
HANESBRANDS INC	COM	41034510	39,621	1,760,147	SH	DEFINED	1,2,5,6,7,8,10
HANGER ORTHOPEDIC GR	COM NEW	41043F20	179	27,253	SH	DEFINED	1,5
HANMI FINL CORP	COM	41049510	13,975	713,018	SH	DEFINED	1,2
HANOVER COMPRESSOR C	COM	41076810	43,866	2,407,598	SH	DEFINED	1,2,5,6,13
HANOVER INS GROUP IN	COM	41086710	38,443	861,368	SH	DEFINED	1,2,5,13

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
HANSEN NAT CORP	COM	41131010	26,463	814,741	SH	DEFINED	1,2,6,12
HANSON PLC NEW	SPONSORED	41134910	482	6,689	SH	DEFINED	1,2
HARBOR FLA BANCSHARE	COM	41190110	13,628	307,553	SH	DEFINED	1,2,5
HARKEN ENERGY CORP	COM NEW	41255230	55	95,871	SH	DEFINED	1
HARLAND JOHN H CO	COM	41269310	18,536	508,520	SH	DEFINED	1,2,5
HARLEY DAVIDSON INC	COM	41282210	436,134	6,950,350	SH	DEFINED	1,2,5,6,7,8,10
HARLEYSVILLE GROUP I	COM	41282410	14,537	415,475	SH	DEFINED	1,2
HARLEYSVILLE NATL CO	COM	41285010	8,325	414,202	SH	DEFINED	1,2
HARMAN INTL INDS INC	COM	41308610	134,415	1,610,921	SH	DEFINED	1,2,5,6,7,8,10
HARMONIC INC	COM	41316010	7,535	1,023,775	SH	DEFINED	1,2,5,6
HARMONY GOLD MNG LTD	SPONSORED	41321630	545	42,184	SH	DEFINED	1
HARRAHS ENTMT INC	COM	41361910	509,378	7,667,886	SH	DEFINED	1,2,5,6,7,8,10
HARRIS & HARRIS GROU	COM	41383310	4,597	374,346	SH	DEFINED	1
HARRIS CORP DEL	COM	41387510	132,098	2,969,156	SH	DEFINED	1,2,5,10,12,13
HARRIS INTERACTIVE I	COM	41454910	5,119	839,146	SH	DEFINED	1,2,6
HARSCO CORP	COM	41586410	54,962	707,817	SH	DEFINED	1,2,5,6,7,8,10
HARTE-HANKS INC	COM	41619610	32,129	1,219,303	SH	DEFINED	1,2,5,6,10,13
HARTFORD FINL SVCS G	COM	41651510	1,490,239	17,178,548	SH	DEFINED	1,2,5,6,7,8,10
HARTMARX CORP	COM	41711910	2,542	375,431	SH	DEFINED	1
HARVARD BIOSCIENCE I	COM	41690610	106	23,632	SH	DEFINED	1
HARVEST NATURAL RESO	COM	41754V10	11,087	1,071,170	SH	DEFINED	1,2,5
HASBRO INC	COM	41805610	151,823	6,673,533	SH	DEFINED	1,2,5,6,7,8,10
HAVERTY FURNITURE IN	COM	41959610	4,995	313,165	SH	DEFINED	1
HAWAIIAN ELEC INDUST	COM	41987010	29,520	1,090,905	SH	DEFINED	1,2,5,13
HAWAIIAN HOLDINGS IN	COM	41987910	94	22,715	SH	DEFINED	1
HAWK CORP	CL A	42008910	181	14,000	SH	DEFINED	1
HAWKINS INC	COM	42026110	207	14,552	SH	DEFINED	1
HAYES LEMMERZ INTL I	COM NEW	42078130	133	59,830	SH	DEFINED	1,5
HCA INC	COM	40411910	532,504	10,673,565	SH	DEFINED	1,2,5,6,7,8,10
HCC INS HLDGS INC	COM	40413210	52,790	1,605,528	SH	DEFINED	1,2,5,6,13
HDFC BANK LTD	ADR REPS 3	40415F10	617	10,099	SH	DEFINED	5
HEADWATERS INC	COM	42210P10	20,410	874,098	SH	DEFINED	1,2,6
HEALTH CARE PPTY INV	COM	42191510	51,810	1,668,600	SH	DEFINED	1,2,3,5,6,7,8,
HEALTH CARE REIT INC	COM	42217K10	19,401	484,912	SH	DEFINED	1,2,3,5
HEALTH MGMT ASSOC IN	CL A	42193310	127,974	6,123,153	SH	DEFINED	1,2,5,6,7,8,10
HEALTH NET INC	COM	42222G10	91,511	2,102,744	SH	DEFINED	1,2,5,6,7,8,10
HEALTHCARE RLTY TR	COM	42194610	29,092	757,413	SH	DEFINED	1,2,3,5
HEALTHCARE SVCS GRP	COM	42190610	8,820	350,538	SH	DEFINED	1,2,6
HEALTH EXTRAS INC	COM	42221110	9,286	328,018	SH	DEFINED	1,2,6

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HEALTHSPRING INC	COM	42224N10	5,340	277,398	SH	DEFINED	1,2
HEALTHTRONICS INC	COM	42222L10	3,069	497,434	SH	DEFINED	1,2,5
HEALTHWAYS INC	COM	42224510	25,785	578,145	SH	DEFINED	1,2,5,6
HEARST-ARGYLE TELEVI	COM	42231710	16,175	704,795	SH	DEFINED	1,2,5
HEARTLAND EXPRESS IN	COM	42234710	28,848	1,839,782	SH	DEFINED	1,2,5,6
HEARTLAND FINL USA I	COM	42234Q10	4,840	188,467	SH	DEFINED	1
HEARTLAND PMT SYS IN	COM	42235N10	4,377	168,330	SH	DEFINED	1,2,6
HECLA MNG CO	COM	42270410	9,892	1,723,351	SH	DEFINED	1,2,5,6
HECTOR COMMUNICATION	COM	42273010	231	6,400	SH	DEFINED	1
HEICO CORP NEW	COM	42280610	11,443	333,618	SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	634	21,832	SH	DEFINED	1,2
HEIDRICK & STRUGGLES	COM	42281910	9,998	277,723	SH	DEFINED	1,2,5,6
HEINZ H J CO	COM	42307410	423,497	10,100,090	SH	DEFINED	1,2,5,6,7,8,10
HELEN OF TROY CORP L	COM	G4388N10	548	31,211	SH	DEFINED	1,2,5
HELIX ENERGY SOLUTIO	COM	42330P10	32,278	966,397	SH	DEFINED	1,2,5,6,12

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
HELLENIC TELECOM ORG	SPONSORED	42332530	12,323	997,042	SH	DEFINED	1
HELMERICH & PAYNE IN	COM	42345210	38,049	1,652,151	SH	DEFINED	1,2,5,6,12,13
HEMISPHERX BIOPHARMA	COM	42366C10	72	38,510	SH	DEFINED	1
HENRY JACK & ASSOC I	COM	42628110	33,065	1,517,447	SH	DEFINED	1,2,5,6,13
HERBALIFE LTD	COM USD SH	G4412G10	2,054	54,213	SH	DEFINED	1,2,6
HERCULES INC	COM	42705610	111,448	7,067,083	SH	DEFINED	1,2,5,6,7,10,1
HERCULES OFFSHORE IN	COM	42709310	8,390	270,204	SH	DEFINED	1,2,6
HERITAGE COMMERCE CO	COM	42692710	3,454	149,256	SH	DEFINED	1
HERITAGE PPTY INVT T	COM	42725M10	26,726	733,009	SH	DEFINED	1,2,3
HERLEY INDS INC DEL	COM	42739810	2,212	178,669	SH	DEFINED	1
HERSHA HOSPITALITY T	SH BEN INT	42782510	3,029	315,538	SH	DEFINED	1,3
HERSHEY CO	COM	42786610	242,091	4,529,300	SH	DEFINED	1,2,5,6,7,8,10
HESKA CORP	COM	42805E10	19	11,100	SH	DEFINED	1
HESS CORP	COM	42809H10	278,783	6,730,634	SH	DEFINED	1,2,5,6,10,12,
HEWITT ASSOCS INC	COM	42822Q10	20,446	842,795	SH	DEFINED	1,2,5,8
HEWLETT PACKARD CO	COM	42823610	4,195,365	114,346,281	SH	DEFINED	1,2,5,6,7,8,10
HEXCEL CORP NEW	COM	42829110	16,339	1,154,701	SH	DEFINED	1,2,6
HI / FN INC	COM	42835810	99	21,020	SH	DEFINED	1
HIBBETT SPORTING GOO	COM	42856510	17,177	656,107	SH	DEFINED	1,2,6
HICKORY TECH CORP	COM	42906010	136	19,362	SH	DEFINED	1
HIGHLAND HOSPITALITY	COM	43014110	23,383	1,631,717	SH	DEFINED	1,2,3,6
HIGHWOODS PTYS INC	COM	43128410	59,350	1,594,996	SH	DEFINED	1,2,3,5,13
HILB ROGAL & HOBBS C	COM	43129410	31,526	739,183	SH	DEFINED	1,2,5
HILLENBRAND INDS INC	COM	43157310	67,557	1,185,624	SH	DEFINED	1,2,5,6,7,8,10
HILTON HOTELS CORP	COM	43284810	257,934	9,261,542	SH	DEFINED	1,2,5,6,7,8,10
HITACHI LIMITED	ADR 10 COM	43357850	7,902	135,607	SH	DEFINED	1,2
HI-TECH PHARMACAL IN	COM	42840B10	1,765	139,638	SH	DEFINED	1
HITTITE MICROWAVE CO	COM	43365Y10	10,584	237,852	SH	DEFINED	1,2,6
HMS HLDGS CORP	COM	40425J10	319	25,297	SH	DEFINED	1
HNI CORP	COM	40425110	39,586	952,052	SH	DEFINED	1,2,5,6,10,12,
HOLLIS-EDEN PHARMACE	COM	43590210	159	30,000	SH	DEFINED	1,5
HOLLY CORP	COM PAR \$0	43575830	30,840	711,741	SH	DEFINED	1,2,5,6

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HOLLY ENERGY PARTNER	COM UT LTD	43576310	297	7,868	SH	DEFINED	1,2
HOLOGIC INC	COM	43644010	32,475	746,219	SH	DEFINED	1,2,5,6
HOME DEPOT INC	COM	43707610	2,203,402	60,749,980	SH	DEFINED	1,2,5,6,7,8,10
HOME FEDERAL BANCORP	COM	43709A10	740	47,600	SH	DEFINED	1
HOME PROPERTIES INC	COM	43730610	46,516	813,778	SH	DEFINED	1,2,3,5
HOME SOLUTIONS AMER	COM	43735510	2,090	381,430	SH	DEFINED	1
HOMEBANC CORP GA	COM	43738R10	5,130	834,094	SH	DEFINED	1,2
HONDA MOTOR LTD	AMERN SHS	43812830	18,419	547,700	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	3,515,614	85,956,321	SH	DEFINED	1,2,5,6,7,8,10
HOOKER FURNITURE COR	COM	43903810	1,781	121,479	SH	DEFINED	1
HOOPER HOLMES INC	COM	43910410	253	74,957	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	19,201	998,484	SH	DEFINED	1,2,5,13
HORIZON FINL CORP WA	COM	44041F10	5,050	169,127	SH	DEFINED	1,2,5
HORIZON HEALTH CORP	COM	44041Y10	2,829	185,260	SH	DEFINED	1
HORIZON LINES INC	COM	44044K10	4,392	262,981	SH	DEFINED	1,2,6
HORIZON OFFSHORE INC	COM NEW	44043J20	545	31,893	SH	DEFINED	1,2
HORMEL FOODS CORP	COM	44045210	53,129	1,476,629	SH	DEFINED	1,2,5,12,13
HORNBECK OFFSHORE SV	COM	44054310	12,535	374,177	SH	DEFINED	1,2,5,6
HOSPIRA INC	COM	44106010	172,227	4,500,325	SH	DEFINED	1,2,5,6,7,8,10
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	94,498	2,002,071	SH	DEFINED	1,2,3,5,10,13
HOST HOTELS & RESORT	COM	44107P10	285,568	12,453,895	SH	DEFINED	1,2,3,5,6,7,8,
HOT TOPIC INC	COM	44133910	11,629	1,043,855	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
HOUSEVALUES INC	COM	44183Y10	491	84,064	SH	DEFINED	1
HOUSTON EXPL CO	COM	44212010	25,202	456,963	SH	DEFINED	1,2
HOVNANIAN ENTERPRISE	CL A	44248720	39,813	1,356,952	SH	DEFINED	1,2,5,6,13
HRPT PPTYS TR	COM SH BEN	40426W10	53,640	4,488,691	SH	DEFINED	1,2,3,5
HSBC HLDGS PLC	SPON ADR N	40428040	38,799	423,889	SH	DEFINED	1,2
HUB GROUP INC	CL A	44332010	25,827	1,133,769	SH	DEFINED	1,2,6
HUBBELL INC	CL B	44351020	41,957	875,920	SH	DEFINED	1,2,5,6,12,13
HUDSON CITY BANCORP	COM	44368310	93,387	7,048,051	SH	DEFINED	1,2,5,6,7,8,10
HUDSON HIGHLAND GROU	COM	44379210	3,171	323,523	SH	DEFINED	1,2,5,6
HUGOTON RTY TR TEX	UNIT BEN I	44471710	1,543	58,566	SH	DEFINED	1,2,5,7,13
HUMAN GENOME SCIENCE	COM	44490310	25,088	2,173,986	SH	DEFINED	1,2,5,6,8
HUMANA INC	COM	44485910	387,369	5,861,231	SH	DEFINED	1,2,5,6,7,10,1
HUNGARIAN TEL & CABL	COM	44554210	162	10,287	SH	DEFINED	1
HUNT J B TRANS SVCS	COM	44565810	32,071	1,544,122	SH	DEFINED	1,2,5,12,13
HUNTINGTON BANCSHARE	COM	44615010	152,699	6,381,063	SH	DEFINED	1,2,5,6,7,8,10
HUNTSMAN CORP	COM	44701110	17,457	959,197	SH	DEFINED	1,2
HURON CONSULTING GRO	COM	44746210	8,336	212,664	SH	DEFINED	1,2,6
HUTCHINSON TECHNOLOG	COM	44840710	8,278	393,430	SH	DEFINED	1,2,5
HUTTIG BLDG PRODS IN	COM	44845110	93	16,827	SH	DEFINED	1
HYDRIL	COM	44877410	18,306	326,545	SH	DEFINED	1,2,6
HYPERCOM CORP	COM	44913M10	4,613	680,396	SH	DEFINED	1,2
HYPERDYNAMICS CORP	COM	44895410	32	12,200	SH	DEFINED	1
HYPERION SOLUTIONS C	COM	44914M10	30,124	873,674	SH	DEFINED	1,2,5,6,12
HYTHIAM INC	COM	44919F10	1,635	226,488	SH	DEFINED	1
I D SYSTEMS INC	COM	44948910	2,624	111,053	SH	DEFINED	1

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I2 TECHNOLOGIES INC	COM NEW	46575420	2,980	159,091	SH	DEFINED	1,2,5
IAC INTERACTIVECORP	COM NEW	44919P30	74,968	2,606,674	SH	DEFINED	1,2,5,6,7,8,10
IBERIABANK CORP	COM	45082810	8,388	137,501	SH	DEFINED	1,2,5
ICAD INC	COM	44934S10	34	17,200	SH	DEFINED	1,5
ICICI BK LTD	ADR	45104G10	18,588	605,291	SH	DEFINED	1,2,4,5
ICONIX BRAND GROUP I	COM	45105510	7,639	474,498	SH	DEFINED	1,2,5
ICOS CORP	COM	44929510	24,810	990,005	SH	DEFINED	1,2,5,6
ICT GROUP INC	COM	44929Y10	3,342	106,190	SH	DEFINED	1,2
ICU MED INC	COM	44930G10	14,525	319,373	SH	DEFINED	1,2,6
IDACORP INC	COM	45110710	55,604	1,470,620	SH	DEFINED	1,2,5,6,13
IDENIX PHARMACEUTICA	COM	45166R20	2,456	253,225	SH	DEFINED	1,2,6
IDEX CORP	COM	45167R10	20,926	486,079	SH	DEFINED	1,2,5,12
IDEXX LABS INC	COM	45168D10	29,988	329,035	SH	DEFINED	1,2,5,6,12
IDT CORP	CL B	44894730	11,853	821,970	SH	DEFINED	1,2
I-FLOW CORP	COM NEW	44952030	3,727	310,038	SH	DEFINED	1,2
IGATE CORP	COM	45169U10	1,270	257,182	SH	DEFINED	1
IHOP CORP	COM	44962310	12,563	271,050	SH	DEFINED	1,2
IHS INC	CL A	45173410	11,079	345,364	SH	DEFINED	1,2,6
II VI INC	COM	90210410	8,035	322,421	SH	DEFINED	1,2,6
IKANOS COMMUNICATION	COM	45173E10	3,292	279,679	SH	DEFINED	1,6
IKON OFFICE SOLUTION	COM	45171310	219,285	16,315,867	SH	DEFINED	1,2,5,6
ILLINOIS TOOL WKS IN	COM	45230810	542,671	12,086,209	SH	DEFINED	1,2,5,6,7,8,10
ILLUMINA INC	COM	45232710	23,392	707,993	SH	DEFINED	1,2,6
IMATION CORP	COM	45245A10	29,890	744,455	SH	DEFINED	1,2,5,13
IMCLONE SYS INC	COM	45245W10	20,134	710,931	SH	DEFINED	1,2,5,12
IMERGENT INC	COM	45247Q10	180	12,707	SH	DEFINED	1,5
IMMERSSION CORP	COM	45252110	151	21,124	SH	DEFINED	1
IMMTECH PHARMACEUTIC	COM	45251910	92	19,200	SH	DEFINED	1,5
IMMUCOR INC	COM	45252610	25,907	1,156,063	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
IMMUNOGEN INC	COM	45253H10	194	54,760	SH	DEFINED	1,5
IMMUNOMEDICS INC	COM	45290710	100	56,293	SH	DEFINED	1,5
IMPAC MTG HLDGS INC	COM	45254P10	11,174	1,192,561	SH	DEFINED	1,2,5
IMPERIAL CHEM INDS P	ADR NEW	45270450	557	18,610	SH	DEFINED	1
IMPERIAL OIL LTD	COM NEW	45303840	1,201	35,794	SH	DEFINED	1,7
IMPERIAL SUGAR CO NE	COM NEW	45309620	4,551	146,243	SH	DEFINED	1
IMPERIAL TOBACCO GRO	SPONSORED	45314210	1,003	14,961	SH	DEFINED	1
IMS HEALTH INC	COM	44993410	146,839	5,511,988	SH	DEFINED	1,2,5,6,7,8,10
INCO LTD	COM	45325840	305	4,001	SH	DEFINED	1,2
INCYTE CORP	COM	45337C10	5,279	1,247,919	SH	DEFINED	1,2,5,6
INDEPENDENCE HLDG CO	COM NEW	45344030	1,641	75,432	SH	DEFINED	1
INDEPENDENT BANK COR	COM	45383610	8,524	262,120	SH	DEFINED	1,2,5
INDEPENDENT BANK COR	COM	45383810	8,969	369,410	SH	DEFINED	1,2
INDEVUS PHARMACEUTIC	COM	45407210	2,913	492,108	SH	DEFINED	1,5
INDIA FD INC	COM	45408910	5,455	123,563	SH	DEFINED	5,7
INDUS INTL INC	COM	45578L10	63	25,200	SH	DEFINED	1
INDYMAC BANCORP INC	COM	45660710	43,849	1,065,327	SH	DEFINED	1,2,5,8,10,13
INERGY HLDGS L P	COM	45661Q10	432	12,553	SH	DEFINED	1,2

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INERGY L P	UNIT LTD P	45661510	1,094	40,166	SH	DEFINED	1,2
INFINEON TECHNOLOGIE	SPONSORED	45662N10	202	17,045	SH	DEFINED	1,2
INFINITY PPTY & CAS	COM	45665Q10	13,071	317,803	SH	DEFINED	1,2,5
INFOCROSSING INC	COM	45664X10	3,270	243,877	SH	DEFINED	1
INFOCUS CORP	COM	45665B10	152	53,642	SH	DEFINED	1,2,5
INFORMATICA CORP	COM	45666Q10	15,146	1,114,489	SH	DEFINED	1,2,5,6
INFORTE CORP	COM	45677R10	54	13,074	SH	DEFINED	1
INFOSPACE INC	COM NEW	45678T20	11,259	610,574	SH	DEFINED	1,2,6
INFOSYS TECHNOLOGIES	SPONSORED	45678810	27,488	575,899	SH	DEFINED	1,2,4,5
INFOUSA INC NEW	COM	45681830	6,263	754,570	SH	DEFINED	1,2,6
INFRASOURCE SVCS INC	COM	45684P10	5,679	323,583	SH	DEFINED	1,2,6
ING GROEP N V	SPONSORED	45683710	5,650	128,471	SH	DEFINED	1,2
INGERSOLL-RAND COMPA	CL A	G4776G10	270,752	7,128,802	SH	DEFINED	1,2,5,6,7,8,10
INGLES MKTS INC	CL A	45703010	7,697	291,789	SH	DEFINED	1,2,5
INGRAM MICRO INC	CL A	45715310	36,132	1,885,814	SH	DEFINED	1,2,5,13
INLAND REAL ESTATE C	COM NEW	45746120	25,117	1,433,620	SH	DEFINED	1,2,3
INNKEEPERS USA TR	COM	4576J010	25,647	1,574,386	SH	DEFINED	1,2,3,5
INNODATA ISOGEN INC	COM NEW	45764220	33	17,200	SH	DEFINED	1
INNOSPEC INC	COM	45768S10	10,466	352,389	SH	DEFINED	1,2,5
INNOTRAC CORP	COM	45767M10	36	11,000	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	5,817	400,344	SH	DEFINED	1,2
INNOVEX INC	COM	45764710	69	33,483	SH	DEFINED	1,5
INNOVO GROUP INC	COM PAR \$0	45795460	5	11,520	SH	DEFINED	1
INPHONIC INC	COM	45772G10	2,489	314,271	SH	DEFINED	1,6
INPUT/OUTPUT INC	COM	45765210	10,593	1,066,721	SH	DEFINED	1,2,6
INSIGHT ENTERPRISES	COM	45765U10	16,328	792,217	SH	DEFINED	1,2,5,6
INSITE VISION INC	COM	45766010	37	23,200	SH	DEFINED	1,2
INSITUFORM TECHNOLOG	CL A	45766710	9,706	399,747	SH	DEFINED	1,2,6
INSMED INC	COM NEW	45766920	46	33,502	SH	DEFINED	1
INSPIRE PHARMACEUTIC	COM	45773310	324	63,585	SH	DEFINED	1,5
INSTEEL INDUSTRIES I	COM	45774W10	6,164	310,238	SH	DEFINED	1,2
INTEGRA BK CORP	COM	45814P10	12,452	492,556	SH	DEFINED	1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	18,872	503,533	SH	DEFINED	1,2,6
INTEGRAL SYS INC MD	COM	45810H10	4,352	139,231	SH	DEFINED	1
INTEGRATED ALARM SVC	COM	45890M10	197	50,394	SH	DEFINED	1,5
INTEGRATED DEVICE TE	COM	45811810	44,653	2,778,641	SH	DEFINED	1,2,5,12,13

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
INTEGRATED ELECTRICA	COM	45811E30	2,677	169,329	SH	DEFINED	1,5
INTEGRATED SILICON S	COM	45812P10	264	47,469	SH	DEFINED	1,5
INTEL CORP	COM	45814010	3,305,033	160,672,489	SH	DEFINED	1,2,5,6,7,8,10
INTER PARFUMS INC	COM	45833410	1,086	57,039	SH	DEFINED	1
INTER TEL INC	COM	45837210	7,333	339,314	SH	DEFINED	1,2
INTERACTIVE DATA COR	COM	45840J10	10,127	507,638	SH	DEFINED	1,2,5,6
INTERCHANGE FINL SVC	COM	45844710	5,416	239,420	SH	DEFINED	1,2
INTERCONTINENTAL HTL	SPONS ADR	45857P20	10,535	597,237	SH	DEFINED	1
INTERCONTINENTALEXCH	COM	45865V10	15,465	206,010	SH	DEFINED	1,2
INTERDIGITAL COMMUNI	COM	45866A10	31,781	931,984	SH	DEFINED	1,2,5,6
INTERFACE INC	CL A	45866510	10,287	798,701	SH	DEFINED	1,2,5,6

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INTERGRAPH CORP	COM	45868310	19,495	454,631	SH	DEFINED	1,2,5,6
INTERLEUKIN GENETICS	COM	45873810	90	14,900	SH	DEFINED	1
INTERLINE BRANDS INC	COM	45874310	10,090	408,830	SH	DEFINED	1,2
INTERMAGNETICS GEN C	COM	45877110	14,803	547,238	SH	DEFINED	1,2,6
INTERMEC INC	COM	45878610	17,627	668,703	SH	DEFINED	1,2,5,6
INTERMUNE INC	COM	45884X10	6,850	417,175	SH	DEFINED	1,2,5,6
INTERNAP NETWORK SVC	COM PAR \$.	45885A30	5,763	378,673	SH	DEFINED	1,5
INTERNATIONAL BANCSH	COM	45904410	20,755	699,278	SH	DEFINED	1,2,5
INTERNATIONAL BUSINE	COM	45920010	5,478,076	66,854,724	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL COAL G	COM	45928H10	6,091	1,443,279	SH	DEFINED	1,2,6
INTERNATIONAL DISPLA	COM	45941210	3,840	602,830	SH	DEFINED	1,5
INTERNATIONAL FLAVOR	COM	45950610	91,766	2,320,845	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL GAME T	COM	45990210	357,673	8,618,635	SH	DEFINED	1,2,5,6,7,8,10
INTERNATIONAL PWR PL	SPONSORED	46018M10	357	6,007	SH	DEFINED	1
INTERNATIONAL RECTIF	COM	46025410	41,161	1,181,426	SH	DEFINED	1,2,5,12,13
INTERNATIONAL SHIPHO	COM NEW	46032120	126	10,100	SH	DEFINED	1
INTERNATIONAL SPEEDW	CL A	46033520	23,579	473,090	SH	DEFINED	1,2,5,13
INTERNET CAP GROUP I	COM NEW	46059C20	5,215	551,873	SH	DEFINED	1,2
INTERNET SEC SYS INC	COM	46060X10	24,776	892,500	SH	DEFINED	1,2,5
INTERPHARM HLDGS INC	COM	46058810	15	10,400	SH	DEFINED	1
INTERPOOL INC	COM	46062R10	3,017	134,347	SH	DEFINED	1,2
INTERPUBLIC GROUP CO	COM	46069010	104,773	10,583,123	SH	DEFINED	1,2,5,6,7,8,10
INTERSIL CORP	CL A	46069S10	60,972	2,483,581	SH	DEFINED	1,2,5,6,7,8,10
INTERSTATE HOTELS &	COM	46088S10	144	13,343	SH	DEFINED	1
INTERTAPE POLYMER GR	COM	46091910	82	10,657	SH	DEFINED	2
INVEST BANCSHARES	CL A	46092710	3,024	69,431	SH	DEFINED	1
INTERVIDEO INC	COM	46114Y10	190	14,880	SH	DEFINED	1
INTERVOICE INC NEW	COM	46114210	4,029	635,432	SH	DEFINED	1,2,5,6
INTERWOVEN INC	COM NEW	46114T50	7,611	690,026	SH	DEFINED	1,2,5
INTEVAC INC	COM	46114810	4,320	257,150	SH	DEFINED	1,2,5
INTL PAPER CO	COM	46014610	961,317	27,759,647	SH	DEFINED	1,2,5,6,7,8,10
INTL SECS EXCHANGE H	CL A	46031W20	23,897	509,638	SH	DEFINED	1,2,6
INTRALASE CORP	COM	46116910	4,565	231,620	SH	DEFINED	1,6
INTROGEN THERAPEUTIC	COM	46119F10	58	12,855	SH	DEFINED	1
INTUIT	COM	46120210	333,144	10,381,543	SH	DEFINED	1,2,5,6,7,8,10
INTUITIVE SURGICAL I	COM NEW	46120E60	57,652	546,725	SH	DEFINED	1,2,5,12,13
INVACARE CORP	COM	46120310	12,122	515,408	SH	DEFINED	1,2,5
INVENTIV HEALTH INC	COM	46122E10	11,561	360,936	SH	DEFINED	1,2,6
INVERNESS MED INNOVA	COM	46126P10	13,141	378,037	SH	DEFINED	1,2,5,6
INVESTMENT TECHNOLOG	COM	46145F10	19,816	442,816	SH	DEFINED	1,2,5,6
INVESTTOOLS INC	COM	46145P10	8,504	799,985	SH	DEFINED	1,2,5
INVESTORS BANCORP IN	COM	46146P10	10,371	688,202	SH	DEFINED	1,2,6
INVESTORS FINL SERVI	COM	46191510	53,973	1,252,860	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRE-TION	OTHER MA
INVESTORS REAL ESTAT	SH BEN INT	46173010	6,885	705,393	SH	DEFINED	1,2,3,5
INVITROGEN CORP	COM	46185R10	66,358	1,046,492	SH	DEFINED	1,2,5,6,7,8,10
IOMEGA CORP	COM NEW	46203030	224	76,871	SH	DEFINED	1,5
ION MEDIA NETWORKS I	CL A	46205A10	27	33,111	SH	DEFINED	1

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IONATRON INC	COM	46207010	1,786	371,396	SH	DEFINED	1,2,6
IOWA TELECOMM SERVIC	COM	46259420	10,002	505,410	SH	DEFINED	1,2
IPASS INC	COM	46261V10	5,294	1,131,301	SH	DEFINED	1,2,6
IPC HLDGS LTD	ORD	G4933P10	2,705	88,922	SH	DEFINED	1,2,5
IPCS INC	COM NEW	44980Y30	10,824	202,137	SH	DEFINED	1,2
IRELAND BK	SPONSORED	46267Q10	752	9,548	SH	DEFINED	1
IRIS INTL INC	COM	46270W10	2,434	211,666	SH	DEFINED	1,2
IROBOT CORP	COM	46272610	2,561	127,644	SH	DEFINED	1,2,6
IRON MTN INC	COM	46284610	56,922	1,325,607	SH	DEFINED	1,2,5,6,7,8,10
IRVINE SENSORS CORP	COM NEW	46366450	15	11,424	SH	DEFINED	1
IRWIN FINL CORP	COM	46411910	11,057	565,264	SH	DEFINED	1,2
ISHARES INC	MSCI TAIWA	46428673	282	22,000	SH	DEFINED	1
ISHARES INC	MSCI S KOR	46428677	10,129	219,000	SH	DEFINED	2
ISHARES INC	MSCI MALAY	46428683	146	19,000	SH	DEFINED	1
ISHARES TR	RUSSELL100	46428759	5,264	68,300	SH	DEFINED	1
ISHARES TR	RUSSELL 20	46428765	882	12,250	SH	DEFINED	1
ISIS PHARMACEUTICALS	COM	46433010	7,151	995,902	SH	DEFINED	1,2,5,6
ISLE OF CAPRI CASINO	COM	46459210	4,356	206,817	SH	DEFINED	1,2,5,6
ISTA PHARMACEUTICALS	COM NEW	45031X20	213	36,000	SH	DEFINED	1
ISTAR FINL INC	COM	45031U10	67,681	1,623,053	SH	DEFINED	1,2,5,6,7,8,10
ITC HLDGS CORP	COM	46568510	7,038	225,567	SH	DEFINED	1,2
ITLA CAP CORP	COM	45056510	6,127	113,963	SH	DEFINED	1,2
ITRON INC	COM	46574110	19,231	344,644	SH	DEFINED	1,2,6
ITT CORP NEW	COM	45091110	231,603	4,517,323	SH	DEFINED	1,2,5,6,7,8,10
ITT EDUCATIONAL SERV	COM	45068B10	56,471	851,757	SH	DEFINED	1,2,5,6,12,13
IXIA	COM	45071R10	6,127	687,693	SH	DEFINED	1,2,6
IXYS CORP	COM	46600W10	4,161	495,973	SH	DEFINED	1,5,6
J & J SNACK FOODS CO	COM	46603210	7,292	234,471	SH	DEFINED	1,2
J ALEXANDER CORP	COM	46609610	164	18,800	SH	DEFINED	1
J CREW GROUP INC	COM	46612H40	1,653	54,960	SH	DEFINED	1,2
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	29,492	1,085,451	SH	DEFINED	1,2,6
JABIL CIRCUIT INC	COM	46631310	134,398	4,704,170	SH	DEFINED	1,2,5,6,7,8,10
JACK IN THE BOX INC	COM	46636710	34,887	668,587	SH	DEFINED	1,2,5
JACKSON HEWITT TAX S	COM	46820210	14,502	483,246	SH	DEFINED	1,2,6
JACLYN INC	COM	46977210	123	16,000	SH	DEFINED	1
JACO ELECTRS INC	COM	46978310	71	19,600	SH	DEFINED	1
JACOBS ENGR GROUP IN	COM	46981410	78,807	1,054,558	SH	DEFINED	1,2,5,6,7,8,10
JACUZZI BRANDS INC	COM	46986510	10,769	1,077,981	SH	DEFINED	1,2
JAKKS PAC INC	COM	47012E10	7,454	418,275	SH	DEFINED	1,2
JAMES RIV GROUP INC	COM	47035910	4,107	139,917	SH	DEFINED	1,2,6
JAMES RIVER COAL CO	COM NEW	47035520	2,030	192,448	SH	DEFINED	1,2,6
JANUS CAP GROUP INC	COM	47102X10	111,055	5,631,567	SH	DEFINED	1,2,5,6,7,8,10
JARDEN CORP	COM	47110910	21,214	643,442	SH	DEFINED	1,2,6,10
JDA SOFTWARE GROUP I	COM	46612K10	6,741	437,183	SH	DEFINED	1,2,6
JDS UNIPHASE CORP	COM	46612J10	76,785	35,061,791	SH	DEFINED	1,2,5,6,7,8,10
JEFFERIES GROUP INC	COM	47231910	40,555	1,422,971	SH	DEFINED	1,2,5,6,13
JER INVT TR INC	COM	46614H30	4,633	270,008	SH	DEFINED	1,2
JETBLUE AWYS CORP	COM	47714310	31,435	3,402,019	SH	DEFINED	1,2,5,6,13
JLG INDS INC	COM	46621010	23,092	1,165,658	SH	DEFINED	1,2,5,6,12
JO-ANN STORES INC	COM	47758P30	5,442	325,497	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

TITLE OF	VALUE	SHARES OR	SH/ PUT/	INVEST- MENT DISCRE-
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NAME OF ISSUER	CLASS	CUSIP	(x1000)	PRN AMT	PRN CALL	TION	OTHER MA
JOHNSON & JOHNSON	COM	47816010	7,853,960	120,941,792	SH	DEFINED	1,2,5,6,7,8,10
JOHNSON CTLS INC	COM	47836610	332,677	4,637,260	SH	DEFINED	1,2,5,6,7,8,10
JONES APPAREL GROUP	COM	48007410	126,918	3,912,388	SH	DEFINED	1,2,5,6,7,8,10
JONES LANG LASALLE I	COM	48020Q10	25,347	296,530	SH	DEFINED	1,2,5,6
JONES SODA CO	COM	48023P10	1,806	201,771	SH	DEFINED	1
JOS A BANK CLOTHIERS	COM	48083810	6,840	228,303	SH	DEFINED	1,2,5,6
JOURNAL COMMUNICATIO	CL A	48113010	6,185	548,824	SH	DEFINED	1,2
JOURNAL REGISTER CO	COM	48113810	4,003	705,967	SH	DEFINED	1,2,5
JOY GLOBAL INC	COM	48116510	74,713	1,988,637	SH	DEFINED	1,2,5,6,7,8,10
JP MORGAN CHASE & CO	COM	46625H10	4,741,082	100,960,011	SH	DEFINED	1,2,5,6,7,8,10
JUNIPER NETWORKS INC	COM	48203R10	235,822	13,647,097	SH	DEFINED	1,2,5,6,7,8,10
JUPITERMEDIA CORP	COM	48207D10	2,412	278,490	SH	DEFINED	1,2,6
K & F INDS HLDGS INC	COM	48224110	4,474	238,256	SH	DEFINED	1,2,6
K TRON INTL INC	COM	48273010	303	4,800	SH	DEFINED	1
K V PHARMACEUTICAL C	CL A	48274020	11,481	484,447	SH	DEFINED	1,2,5,6
K2 INC	COM	48273210	10,084	859,637	SH	DEFINED	1,2
KADANT INC	COM	48282T10	6,828	277,996	SH	DEFINED	1,2
KAISER ALUMINUM CORP	COM PAR \$0	48300770	647	14,596	SH	DEFINED	1,2
KAMAN CORP	COM	48354810	9,192	510,407	SH	DEFINED	1,2
KANBAY INTL INC	COM	48369P20	8,035	390,826	SH	DEFINED	1,2,6
KANSAS CITY LIFE INS	COM	48483610	3,766	82,702	SH	DEFINED	1,2
KANSAS CITY SOUTHERN	COM NEW	48517030	25,142	920,611	SH	DEFINED	1,2,5,6,10
KAYDON CORP	COM	48658710	17,774	480,114	SH	DEFINED	1,2,5
KB HOME	COM	48666K10	95,933	2,190,249	SH	DEFINED	1,2,5,6,7,8,10
KEANE INC	COM	48666510	11,693	811,462	SH	DEFINED	1,2,5,6
KEARNY FINL CORP	COM	48716910	4,449	293,093	SH	DEFINED	1,2
KEITHLEY INSTRS INC	COM	48758410	213	16,724	SH	DEFINED	1
KELLOGG CO	COM	48783610	332,146	6,707,311	SH	DEFINED	1,2,5,6,7,8,10
KELLWOOD CO	COM	48804410	15,455	536,067	SH	DEFINED	1,2,5
KELLY SVCS INC	CL A	48815220	10,061	367,054	SH	DEFINED	1,2,5,6,13
KEMET CORP	COM	48836010	13,532	1,676,886	SH	DEFINED	1,2,5,13
KENDLE INTERNATIONAL	COM	48880L10	5,118	159,837	SH	DEFINED	1
KENEXA CORP	COM	48887910	4,937	195,772	SH	DEFINED	1,2,6
KENNAMETAL INC	COM	48917010	30,250	533,976	SH	DEFINED	1,2,5,13
KENSEY NASH CORP	COM	49005710	7,237	247,242	SH	DEFINED	1,2,6
KERYX BIOPHARMACEUTI	COM	49251510	6,206	524,637	SH	DEFINED	1,2,6
KEYCORP NEW	COM	49326710	416,588	11,126,808	SH	DEFINED	1,2,5,6,7,8,10
KEYNOTE SYS INC	COM	49330810	299	28,411	SH	DEFINED	1
KEYSPAN CORP	COM	49337W10	226,828	5,513,555	SH	DEFINED	1,2,5,6,7,8,10
KEYSTONE AUTOMOTIVE	COM	49338N10	8,006	210,564	SH	DEFINED	1,2,6
KFORCE INC	COM	49373210	7,729	647,888	SH	DEFINED	1,2,5,6
KILROY RLTY CORP	COM	49427F10	42,574	565,088	SH	DEFINED	1,2,3,5
KIMBALL INTL INC	CL B	49427410	9,701	502,625	SH	DEFINED	1,2,5
KIMBERLY CLARK CORP	COM	49436810	873,235	13,360,395	SH	DEFINED	1,2,5,6,7,8,10
KIMCO REALTY CORP	COM	49446R10	316,004	7,371,217	SH	DEFINED	1,2,3,5,6,7,8,
KINDER MORGAN ENERGY	UT LTD PAR	49455010	8,066	183,822	SH	DEFINED	1,2,5
KINDER MORGAN INC KA	COM	49455P10	347,638	3,315,577	SH	DEFINED	1,2,5,6,7,8,10
KINDER MORGAN MANAGE	SHS	49455U10	2,971	70,365	SH	DEFINED	1,2,5
KINDRED HEALTHCARE I	COM	49458010	13,709	461,117	SH	DEFINED	1,2,5
KINETIC CONCEPTS INC	COM NEW	49460W20	13,389	425,578	SH	DEFINED	1,2,5,12
KING PHARMACEUTICALS	COM	49558210	192,833	11,323,160	SH	DEFINED	1,2,5,6,7,10,1
KINROSS GOLD CORP	COM NO PAR	49690240	735	58,674	SH	DEFINED	1,7,10,13
KIRBY CORP	COM	49726610	12,682	404,788	SH	DEFINED	1,2,5,6
KIRKLANDS INC	COM	49749810	113	23,094	SH	DEFINED	1

STATE STREET CORPORATION (STT)

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FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
KITE RLTY GROUP TR	COM	49803T10	11,386	668,202	SH		DEFINED	1,2,3
KKR FINL CORP	COM	48247630	28,709	1,169,905	SH		DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	219,911	4,945,155	SH		DEFINED	1,2,5,6,7,8,10
KMG AMER CORP	COM	48256310	162	22,100	SH		DEFINED	1
KNBT BANCORP INC	COM	48292110	6,992	434,803	SH		DEFINED	1,2
KNIGHT CAPITAL GROUP	CL A	49900510	31,732	1,743,497	SH		DEFINED	1,2,5,6
KNIGHT TRANSN INC	COM	49906410	19,090	1,126,274	SH		DEFINED	1,2,5,6
KNOLL INC	COM NEW	49890420	8,379	414,798	SH		DEFINED	1,2,6
KNOLOGY INC	COM	49918380	300	30,200	SH		DEFINED	1,2
KNOT INC	COM	49918410	5,156	232,965	SH		DEFINED	1,2
KOHL'S CORP	COM	50025510	684,167	10,538,616	SH		DEFINED	1,2,5,6,7,8,10
KOMAG INC	COM NEW	50045320	17,561	549,476	SH		DEFINED	1,2,5,6
KONINKLIJKE AHOLD N	SPON ADR N	50046730	727	68,649	SH		DEFINED	1,2
KONINKLIJKE PHILIPS	NY REG SH	50047230	3,080	87,988	SH		DEFINED	1,2
KOOKMIN BK NEW	SPONSORED	50049M10	59,280	759,703	SH		DEFINED	1,2,4,5
KOPIN CORP	COM	50060010	3,684	1,099,666	SH		DEFINED	1,2,5,6
KOPPERS HOLDINGS INC	COM	50060P10	2,352	124,008	SH		DEFINED	1
KOREA ELECTRIC PWR	SPONSORED	50063110	2,778	142,100	SH		DEFINED	1,2
KORN FERRY INTL	COM NEW	50064320	24,003	1,146,274	SH		DEFINED	1,2,5,13
KOS PHARMACEUTICALS	COM	50064810	9,099	184,112	SH		DEFINED	1,2,6
KOSAN BIOSCIENCES IN	COM	50064W10	143	29,512	SH		DEFINED	1,5
KRAFT FOODS INC	CL A	50075N10	224,344	6,291,208	SH		DEFINED	1,2,5,6,7,8,10
KRISPY KREME DOUGHNU	COM	50101410	6,816	841,447	SH		DEFINED	1,2,5,6
KROGER CO	COM	50104410	504,998	21,823,607	SH		DEFINED	1,2,5,6,7,8,10
KRONOS INC	COM	50105210	16,481	483,466	SH		DEFINED	1,2,5,6
KRONOS WORLDWIDE INC	COM	50105F10	1,308	45,421	SH		DEFINED	1,2
K-SWISS INC	CL A	48268610	22,290	741,507	SH		DEFINED	1,2,6
KT CORP	SPONSORED	48268K10	5,959	277,563	SH		DEFINED	1,2,7
KUBOTA CORP	ADR	50117320	791	19,328	SH		DEFINED	1,2
KULICKE & SOFFA INDS	COM	50124210	10,670	1,207,070	SH		DEFINED	1,2,5,6
KVH INDS INC	COM	48273810	239	18,726	SH		DEFINED	1
KYOCERA CORP	ADR	50155620	1,197	13,988	SH		DEFINED	1,2
KYPHON INC	COM	50157710	25,438	679,803	SH		DEFINED	1,2,5,6
L S B BANCSHARES N C	COM	50215810	177	10,400	SH		DEFINED	1
L-1 IDENTITY SOLUTIO	COM	50212A10	10,469	802,236	SH		DEFINED	1,2,6
L-3 COMMUNICATIONS H	COM	50242410	233,710	2,983,658	SH		DEFINED	1,2,5,6,7,8,10
LA Z BOY INC	COM	50533610	14,518	1,039,977	SH		DEFINED	1,2,5
LABOR READY INC	COM NEW	50540120	16,393	1,029,092	SH		DEFINED	1,2,5,6
LABORATORY CORP AMER	COM NEW	50540R40	232,257	3,542,118	SH		DEFINED	1,2,5,6,7,8,10
LABRANCHE & CO INC	COM	50544710	11,404	1,099,711	SH		DEFINED	1,2,5
LACLEDE GROUP INC	COM	50559710	11,713	365,124	SH		DEFINED	1,2,5
LADISH INC	COM NEW	50575420	5,108	176,866	SH		DEFINED	1
LAFARGE COPPEE S A	SPON ADR N	50586140	728	22,600	SH		DEFINED	1
LAIDLAW INTL INC	COM	50730R10	21,610	790,724	SH		DEFINED	1,2,5,10
LAKELAND BANCORP INC	COM	51163710	3,434	240,454	SH		DEFINED	1,2
LAKELAND FINL CORP	COM	51165610	5,831	248,003	SH		DEFINED	1,2
LAKELAND INDS INC	COM	51179510	127	10,433	SH		DEFINED	1
LAKES ENTMNT INC	COM	51206P10	3,057	316,419	SH		DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	185,303	4,087,870	SH		DEFINED	1,2,5,6,7,8,10
LAMAR ADVERTISING CO	CL A	51281510	52,482	982,629	SH		DEFINED	1,2,5,6,7,8,10
LAMSON & SESSIONS CO	COM	51369610	4,103	172,257	SH		DEFINED	1,5
LANCASTER COLONY COR	COM	51384710	24,245	541,663	SH		DEFINED	1,2,5,13

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LANCE INC	COM	51460610	9,415	427,552	SH	DEFINED	1,2
LANDAMERICA FINL GRO	COM	51493610	24,262	368,779	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
LANDAUER INC	COM	51476K10	8,208	161,726	SH	DEFINED	1,2
LANDEC CORP	COM	51476610	322	29,811	SH	DEFINED	1
LANDRYS RESTAURANTS	COM	51508L10	7,508	249,009	SH	DEFINED	1,2
LANDSTAR SYS INC	COM	51509810	35,440	829,967	SH	DEFINED	1,2,5,6
LAS VEGAS SANDS CORP	COM	51783410	92,938	1,359,733	SH	DEFINED	1,2,5,6,7,8,10
LASALLE HOTEL PPTYS	COM SH BEN	51794210	49,670	1,146,046	SH	DEFINED	1,2,3,5,6
LASERCARD CORP	COM	51807U10	181	13,916	SH	DEFINED	1
LATTICE SEMICONDUCTO	COM	51841510	14,752	2,163,106	SH	DEFINED	1,2,5,13
LAUDER ESTEE COS INC	CL A	51843910	121,891	3,022,332	SH	DEFINED	1,2,5,6,7,8,10
LAUREATE EDUCATION I	COM	51861310	32,493	678,920	SH	DEFINED	1,2,5,6,12,13
LAWSON PRODS INC	COM	52077610	9,317	222,253	SH	DEFINED	1,2
LAWSON SOFTWARE INC	COM	52078P10	14,425	1,989,716	SH	DEFINED	1,2
LAYNE CHRISTENSEN CO	COM	52105010	4,260	149,104	SH	DEFINED	1
LAZARD LTD	SHS A	G5405010	1,595	39,895	SH	DEFINED	1,2
LCA-VISION INC	COM PAR \$.	50180330	10,649	257,776	SH	DEFINED	1,2,6
LEAP WIRELESS INTL I	COM NEW	52186330	15,608	321,891	SH	DEFINED	1,2,5,6
LEAPFROG ENTERPRISES	CL A	52186N10	3,296	415,577	SH	DEFINED	1,2,5,6
LEAR CORP	COM	52186510	34,253	1,654,733	SH	DEFINED	1,2,5,6,7,8,10
LEARNING TREE INTL I	COM	52201510	115	14,175	SH	DEFINED	1
LECG CORP	COM	52323410	4,868	259,476	SH	DEFINED	1,2,6
LEE ENTERPRISES INC	COM	52376810	24,767	981,263	SH	DEFINED	1,2,6,13
LEGG MASON INC	COM	52490110	321,850	3,191,058	SH	DEFINED	1,2,5,6,7,8,10
LEGGETT & PLATT INC	COM	52466010	131,244	5,243,484	SH	DEFINED	1,2,5,6,7,8,10
LEHMAN BROS HLDGS IN	COM	52490810	1,112,395	15,060,861	SH	DEFINED	1,2,5,6,7,8,10
LENNAR CORP	CL A	52605710	166,112	3,670,988	SH	DEFINED	1,2,5,6,7,8,10
LENNOX INTL INC	COM	52610710	11,659	509,134	SH	DEFINED	1,2,5
LENOX GROUP INC	COM	52626210	121	19,919	SH	DEFINED	1,5
LESCO INC OHIO	COM	52687210	100	12,290	SH	DEFINED	1
LEUCADIA NATL CORP	COM	52728810	69,578	2,658,712	SH	DEFINED	1,2,5,6,7,8,10
LEVEL 3 COMMUNICATIO	COM	52729N10	50,835	9,431,444	SH	DEFINED	1,2,5,6,12
LEVITT CORP	CL A	52742P10	5,041	428,690	SH	DEFINED	1,2,5
LEXICON GENETICS INC	COM	52887210	4,387	1,163,654	SH	DEFINED	1,2,5,6
LEXINGTON CORP PPTYS	COM	52904310	16,565	782,118	SH	DEFINED	1,2,3,5
LEXMARK INTL NEW	CL A	52977110	353,846	6,136,766	SH	DEFINED	1,2,5,6,7,8,10
LG PHILIP LCD CO LTD	SPONS ADR	50186V10	272	16,380	SH	DEFINED	1,2
LHC GROUP INC	COM	50187A10	2,954	132,352	SH	DEFINED	1,2
LIBBEY INC	COM	52989810	338	30,225	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER A	53055510	93,708	3,640,558	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY GLOBAL INC	COM SER C	53055530	39,456	1,574,444	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY MEDIA HLDG C	INT COM SE	53071M10	161,070	7,903,358	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY MEDIA HLDG C	CAP COM SE	53071M30	145,058	1,735,763	SH	DEFINED	1,2,5,6,7,8,10
LIBERTY PPTY TR	SH BEN INT	53117210	112,622	2,356,603	SH	DEFINED	1,2,3,5,6,7,8,
LIFE TIME FITNESS IN	COM	53217R20	16,856	364,145	SH	DEFINED	1,2,6
LIFECCELL CORP	COM	53192710	17,892	555,297	SH	DEFINED	1,2,6
LIFECORE BIOMEDICAL	COM	53218710	182	12,875	SH	DEFINED	1

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LIFEPOINT HOSPITALS	COM	53219L10	28,711	812,895	SH	DEFINED	1,2,5,13
LIFETIME BRANDS INC	COM	53222Q10	2,346	126,655	SH	DEFINED	1
LIFEWAY FOODS INC	COM	53191410	159	23,200	SH	DEFINED	1
LIGAND PHARMACEUTICA	CL B	53220K20	762	75,927	SH	DEFINED	1,2
LIGHTBRIDGE INC	COM	53222610	4,524	385,998	SH	DEFINED	1,2
LILLY ELI & CO	COM	53245710	1,471,672	25,818,800	SH	DEFINED	1,2,5,6,7,8,10
LIMITED BRANDS INC	COM	53271610	235,891	8,904,924	SH	DEFINED	1,2,5,6,7,8,10
LIN TV CORP	CL A	53277410	4,639	596,302	SH	DEFINED	1,2,6
LINCARE HLDGS INC	COM	53279110	69,065	1,993,782	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
LINCOLN EDL SVCS COR	COM	53353510	651	39,776	SH	DEFINED	1,2
LINCOLN ELEC HLDGS I	COM	53390010	30,043	551,761	SH	DEFINED	1,2,5,12,13
LINCOLN NATL CORP IN	COM	53418710	506,064	8,151,803	SH	DEFINED	1,2,5,6,7,8,10
LINDSAY MFG CO	COM	53555510	5,125	178,263	SH	DEFINED	1,2,5
LINEAR TECHNOLOGY CO	COM	53567810	246,376	7,916,954	SH	DEFINED	1,2,5,6,7,8,10
LINN ENERGY LLC	UNIT 99/99	53602010	349	15,378	SH	DEFINED	1,2
LIONBRIDGE TECHNOLOG	COM	53625210	6,229	816,414	SH	DEFINED	1,2,6
LIQUIDITY SERVICES I	COM	53635B10	1,156	74,167	SH	DEFINED	1
LITHIA MTRS INC	CL A	53679710	5,494	222,266	SH	DEFINED	1,2,5
LITTELFUSE INC	COM	53700810	25,392	731,763	SH	DEFINED	1,2,6
LIVE NATION INC	COM	53803410	30,249	1,481,344	SH	DEFINED	1,2,5,6
LIVEPERSON INC	COM	53814610	205	38,189	SH	DEFINED	1
LIZ CLAIBORNE INC	COM	53932010	124,585	3,153,260	SH	DEFINED	1,2,5,6,7,8,10
LKQ CORP	COM	50188920	12,044	548,210	SH	DEFINED	1,2,6
LLOYDS TSB GROUP PLC	SPONSORED	53943910	2,909	71,818	SH	DEFINED	1,2
LOCKHEED MARTIN CORP	COM	53983010	6,810,203	79,133,200	SH	DEFINED	1,2,5,6,7,8,10
LODGENET ENTMT CORP	COM	54021110	7,185	380,567	SH	DEFINED	1,2
LODGIAN INC	COM PAR \$.	54021P40	4,659	350,862	SH	DEFINED	1,2
LOEWS CORP	COM	54042410	354,202	9,345,711	SH	DEFINED	1,2,5,6,10,12,
LOEWS CORP	CAROLNA GP	54042420	161,883	2,922,607	SH	DEFINED	1,2,5,7,10
LO-JACK CORP	COM	53945110	7,883	402,400	SH	DEFINED	1,2
LONE STAR STEAKHOUSE	COM	54230710	7,738	278,657	SH	DEFINED	1,2
LONE STAR TECHNOLOGI	COM	54231210	29,614	612,114	SH	DEFINED	1,2
LONGS DRUG STORES CO	COM	54316210	24,283	527,773	SH	DEFINED	1,2,5,6
LONGVIEW FIBRE CO	COM	54321310	26,211	1,289,903	SH	DEFINED	1,2,5,13
LOOKSMART LTD	COM NEW	54344250	56	19,304	SH	DEFINED	1
LORAL SPACE & COMMUN	COM	54388110	3,461	131,497	SH	DEFINED	1,2
LOUISIANA PAC CORP	COM	54634710	101,273	5,395,445	SH	DEFINED	1,2,5,6,7,8,10
LOWES COS INC	COM	54866110	2,967,780	105,765,498	SH	DEFINED	1,2,5,6,7,8,10
LSB INDS INC	COM	50216010	182	20,248	SH	DEFINED	1
LSI INDS INC	COM	50216C10	4,559	280,529	SH	DEFINED	1,2
LSI LOGIC CORP	COM	50216110	95,778	11,651,810	SH	DEFINED	1,2,5,6,7,8,10
LTC PTYS INC	COM	50217510	10,099	416,467	SH	DEFINED	1,2,3,5
LTX CORP	COM	50239210	4,024	803,251	SH	DEFINED	1,2,5,6
LUBRIZOL CORP	COM	54927110	127,342	2,784,651	SH	DEFINED	1,2,5,10,13
LUBYS INC	COM	54928210	4,154	420,836	SH	DEFINED	1,2
LUCENT TECHNOLOGIES	COM	54946310	250,374	106,997,371	SH	DEFINED	1,2,5,6,7,8,10
LUFKIN INDS INC	COM	54976410	9,922	187,482	SH	DEFINED	1,2

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LUMINENT MTG CAP INC	COM	55027830	9,861	958,272	SH	DEFINED	1,2,5
LUMINEX CORP DEL	COM	55027E10	9,690	531,538	SH	DEFINED	1,2,5
LUXOTTICA GROUP S P	SPONSORED	55068R20	15,543	528,139	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	223	25,096	SH	DEFINED	1
LYONDELL CHEMICAL CO	COM	55207810	134,545	5,303,309	SH	DEFINED	1,2,5,6,7,8,10
M & F WORLDWIDE CORP	COM	55254110	2,749	186,986	SH	DEFINED	1,2
M & T BK CORP	COM	55261F10	236,084	1,968,025	SH	DEFINED	1,2,5,6,7,8,10
M D C HLDGS INC	COM	55267610	35,495	764,163	SH	DEFINED	1,2,5,13
M/I HOMES INC	COM	55305B10	6,188	175,053	SH	DEFINED	1,2
MACATAWA BK CORP	COM	55422510	5,003	218,585	SH	DEFINED	1
MACDERMID INC	COM	55427310	14,527	445,336	SH	DEFINED	1,2,5
MACERICH CO	COM	55438210	143,022	1,872,997	SH	DEFINED	1,2,3,5,6,7,8,
MAC-GRAY CORP	COM	55415310	123	10,500	SH	DEFINED	1
MACK CALI RLTY CORP	COM	55448910	76,110	1,469,305	SH	DEFINED	1,2,3,5,13
MACQUARIE INFRASTRUC	SH BEN INT	55607X10	873	28,006	SH	DEFINED	1,2
MACRONIX INTL LTD	SPONS ADR	55610376	61	19,529	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
MACROVISION CORP	COM	55590410	28,305	1,194,823	SH	DEFINED	1,2,5,6,13
MADDEN STEVEN LTD	COM	55626910	19,080	486,234	SH	DEFINED	1,2,5,6
MAF BANCORP INC	COM	55261R10	22,942	555,643	SH	DEFINED	1,2,5
MAGELLAN HEALTH SVCS	COM NEW	55907920	26,974	633,196	SH	DEFINED	1,2,6
MAGELLAN MIDSTREAM H	COM LP INT	55907R10	558	24,789	SH	DEFINED	1,2
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	3,265	88,475	SH	DEFINED	1,2,5
MAGMA DESIGN AUTOMAT	COM	55918110	5,501	604,558	SH	DEFINED	1,2,6
MAGNA ENTMT CORP	CL A	55921110	2,489	530,600	SH	DEFINED	1,6
MAGNA INTL INC	CL A	55922240	880	12,056	SH	DEFINED	1,2
MAGNETEK INC	COM	55942410	142	41,166	SH	DEFINED	1,5
MAGUIRE PPTYS INC	COM	55977510	36,022	884,204	SH	DEFINED	1,2,3,5
MAHANAGAR TEL NIGAM	SPONS ADR	55977840	68	10,229	SH	DEFINED	5
MAIDENFORM BRANDS IN	COM	56030510	6,621	343,066	SH	DEFINED	1,2
MAINSOURCE FINANCIAL	COM	56062Y10	4,556	268,470	SH	DEFINED	1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	28	20,760	SH	DEFINED	1
MAKITA CORP	ADR NEW	56087730	349	11,729	SH	DEFINED	1,2
MANAGEMENT NETWORK G	COM	56169310	27	16,180	SH	DEFINED	1
MANHATTAN ASSOCS INC	COM	56275010	18,841	780,501	SH	DEFINED	1,2,5,6
MANITOWOC INC	COM	56357110	25,185	562,286	SH	DEFINED	1,2,5,6,12
MANNATECH INC	COM	56377110	9,513	536,855	SH	DEFINED	1,2,6
MANNKIND CORP	COM	56400P20	7,782	409,582	SH	DEFINED	1,2,6
MANOR CARE INC NEW	COM	56405510	139,032	2,659,365	SH	DEFINED	1,2,5,6,10,12,
MANPOWER INC	COM	56418H10	168,085	2,743,348	SH	DEFINED	1,2,5,6,7,8,10
MANTECH INTL CORP	CL A	56456310	14,356	434,899	SH	DEFINED	1,2,6
MANULIFE FINL CORP	COM	56501R10	9,441	292,661	SH	DEFINED	1,2,5,13,14
MAPINFO CORP	COM	56510510	3,925	305,960	SH	DEFINED	1,2,5
MARATHON OIL CORP	COM	56584910	896,992	11,664,389	SH	DEFINED	1,2,5,6,7,8,10
MARCHEX INC	CL B	56624R10	4,180	272,464	SH	DEFINED	1,2,6
MARCUS CORP	COM	56633010	6,905	300,601	SH	DEFINED	1,2
MARINE PRODS CORP	COM	56842710	1,704	175,269	SH	DEFINED	1,2,6
MARINEMAX INC	COM	56790810	5,623	220,932	SH	DEFINED	1,2,6

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MARINER ENERGY INC	COM	56845T30	19,085	1,038,921	SH	DEFINED	1,2,5
MARITRANS INC	COM	57036310	5,858	160,055	SH	DEFINED	1
MARKEL CORP	COM	57053510	50,526	123,035	SH	DEFINED	1,2,5,12
MARKETAXESS HLDGS IN	COM	57060D10	4,033	385,170	SH	DEFINED	1,6
MARKWEST ENERGY PART	UNIT LTD P	57075910	642	13,101	SH	DEFINED	1,2
MARKWEST HYDROCARBON	COM	57076210	2,775	99,090	SH	DEFINED	1,2
MARLIN BUSINESS SVCS	COM	57115710	2,654	126,977	SH	DEFINED	1,2
MARRIOTT INTL INC NE CL	A	57190320	378,240	9,788,816	SH	DEFINED	1,2,5,6,7,8,10
MARSH & MCLENNAN COS	COM	57174810	388,472	13,800,057	SH	DEFINED	1,2,5,6,7,8,10
MARSHALL & ILSLEY CO	COM	57183410	287,915	5,975,812	SH	DEFINED	1,2,5,6,7,8,10
MARTEK BIOSCIENCES C	COM	57290110	15,459	718,689	SH	DEFINED	1,2,5,6,13
MARTEN TRANS LTD	COM	57307510	3,514	205,633	SH	DEFINED	1
MARTHA STEWART LIVIN	CL A	57308310	6,073	341,950	SH	DEFINED	1,2,6
MARTIN MARIETTA MATL	COM	57328410	108,901	1,286,941	SH	DEFINED	1,2,5,6,7,8,10
MARVEL ENTERTAINMENT	COM	57383T10	22,506	932,292	SH	DEFINED	1,2,5,6
MARVELL TECHNOLOGY G	ORD	G5876H10	48,238	2,490,357	SH	DEFINED	1,2,5,6,7,8,10
MASCO CORP	COM	57459910	292,546	10,669,084	SH	DEFINED	1,2,5,6,7,8,10
MASSBANK CORP READ M	COM	57615210	226	6,931	SH	DEFINED	1,2
MASSEY ENERGY CORP	COM	57620610	21,658	1,034,288	SH	DEFINED	1,2,5,6,7,8,10
MASTEC INC	COM	57632310	6,727	607,706	SH	DEFINED	1,2,5
MASTERCARD INC	COM	57636Q10	30,326	431,070	SH	DEFINED	1,2,5
MATERIAL SCIENCES CO	COM	57667410	1,898	190,568	SH	DEFINED	1
MATRIA HEALTHCARE IN	COM NEW	57681720	8,958	322,362	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
MATRIX SVC CO	COM	57685310	2,830	216,163	SH	DEFINED	1,5
MATSUSHITA ELEC INDL	ADR	57687920	3,241	153,390	SH	DEFINED	1,2
MATTEL INC	COM	57708110	189,910	9,640,092	SH	DEFINED	1,2,5,6,7,8,10
MATTHEWS INTL CORP	CL A	57712810	21,610	587,378	SH	DEFINED	1,2,5,6
MATTSON TECHNOLOGY I	COM	57722310	5,210	627,734	SH	DEFINED	1,2,6
MAUI LD & PINEAPPLE	COM	57734510	1,638	55,223	SH	DEFINED	1,2
MAVERICK TUBE CORP	COM	57791410	34,420	530,925	SH	DEFINED	1,2,5,6
MAX RE CAPITAL LTD H	SHS	G6052F10	1,369	59,631	SH	DEFINED	1,2,5
MAXIM INTEGRATED PRO	COM	57772K10	226,848	8,078,650	SH	DEFINED	1,2,5,6,7,8,10
MAXIMUS INC	COM	57793310	7,802	298,937	SH	DEFINED	1,2,5
MAXWELL TECHNOLOGIES	COM	57776710	3,748	184,271	SH	DEFINED	1
MXYGEN INC	COM	57777610	3,406	409,826	SH	DEFINED	1,2,6
MB FINANCIAL INC NEW	COM	55264U10	17,663	479,069	SH	DEFINED	1,2
MBIA INC	COM	55262C10	242,537	3,947,535	SH	DEFINED	1,2,5,6,7,8,10
MBT FINL CORP	COM	57887710	3,251	219,067	SH	DEFINED	1,2
MCAFEE INC	COM	57906410	90,614	3,704,585	SH	DEFINED	1,2,5,7,10,12,
MCCLATCHY CO	CL A	57948910	29,687	703,656	SH	DEFINED	1,2,5,6,7,8,10
MCCORMICK & CO INC	COM NON VT	57978020	137,355	3,616,511	SH	DEFINED	1,2,5,6,7,8,10
MCCORMICK & SCHMICKS	COM	57979310	3,054	135,804	SH	DEFINED	1
MCDATA CORP	CL A	58003120	15,129	3,007,687	SH	DEFINED	1,2,5,13
MCDERMOTT INTL INC	COM	58003710	6,762	161,779	SH	DEFINED	1,2,5,12
MCDONALDS CORP	COM	58013510	1,605,612	41,043,256	SH	DEFINED	1,2,5,6,7,8,10
MCG CAPITAL CORP	COM	58047P10	13,510	827,320	SH	DEFINED	1,2
MCGRATH RENTCORP	COM	58058910	7,065	275,986	SH	DEFINED	1,2

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MCGRAW HILL COS INC	COM	58064510	671,153	11,565,627	SH	DEFINED	1,2,5,6,7,8,10
MCKESSON CORP	COM	58155Q10	605,291	11,481,238	SH	DEFINED	1,2,5,6,7,8,10
MCMORAN EXPLORATION	COM	58241110	5,769	325,193	SH	DEFINED	1,2,6
MDU RES GROUP INC	COM	55269010	66,810	2,990,615	SH	DEFINED	1,2,5,12,13
MEADOWBROOK INS GROU	COM	58319P10	2,800	248,650	SH	DEFINED	1
MEADWESTVACO CORP	COM	58333410	122,368	4,615,904	SH	DEFINED	1,2,5,6,7,8,10
MEASUREMENT SPECIALT	COM	58342110	3,530	189,293	SH	DEFINED	1,2
MECHANICAL TECHNOLOG	COM	58353810	89	48,118	SH	DEFINED	1,2,5
MEDALLION FINL CORP	COM	58392810	1,624	147,257	SH	DEFINED	1
MEDAREX INC	COM	58391610	20,300	1,888,331	SH	DEFINED	1,2,5,6
MEDCATH CORP	COM	58404W10	6,666	221,528	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	467,263	7,773,460	SH	DEFINED	1,2,5,6,7,8,10
MEDIA GEN INC	CL A	58440410	16,677	442,136	SH	DEFINED	1,2,6,13
MEDIACOM COMMUNICATI	CL A	58446K10	6,200	870,748	SH	DEFINED	1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	2,460	91,483	SH	DEFINED	1
MEDICAL PPTYS TRUST	COM	58463J30	10,338	772,046	SH	DEFINED	1,2,3
MEDICINES CO	COM	58468810	16,620	736,691	SH	DEFINED	1,2,5,6
MEDICIS PHARMACEUTIC	CL A NEW	58469030	37,612	1,162,663	SH	DEFINED	1,2,5,6,13
MEDIFAST INC	COM	58470H10	1,111	127,979	SH	DEFINED	1
MEDIMMUNE INC	COM	58469910	187,416	6,403,014	SH	DEFINED	1,2,5,6,7,8,10
MEDIS TECHNOLOGIES L	COM	58500P10	5,953	240,911	SH	DEFINED	1,2,6
MEDTRONIC INC	COM	58505510	1,487,913	32,039,476	SH	DEFINED	1,2,5,6,7,8,10
MELLON FINL CORP	COM	58551A10	404,260	10,339,121	SH	DEFINED	1,2,5,6,7,8,10
MEMC ELECTR MATLS IN	COM	55271510	101,297	2,765,400	SH	DEFINED	1,2,5,6,7,8,10
MENS WEARHOUSE INC	COM	58711810	25,945	697,248	SH	DEFINED	1,2,5
MENTOR CORP MINN	COM	58718810	39,570	785,280	SH	DEFINED	1,2,5,6,12
MENTOR GRAPHICS CORP	COM	58720010	21,949	1,558,905	SH	DEFINED	1,2,5,13
MERCANTILE BANK CORP	COM	58737610	4,223	106,783	SH	DEFINED	1,2,5
MERCANTILE BANKSHARE	COM	58740510	79,169	2,182,760	SH	DEFINED	1,2,5,6,7,8,10
MERCER INTL INC	COM	58805610	3,519	372,820	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
MERCK & CO INC	COM	58933110	2,814,648	67,175,376	SH	DEFINED	1,2,5,6,7,8,10
MERCURY COMPUTER SYS	COM	58937810	4,832	407,734	SH	DEFINED	1,2,5
MERCURY GENL CORP NE	COM	58940010	45,018	907,447	SH	DEFINED	1,2,5,12,13
MEREDITH CORP	COM	58943310	43,206	875,853	SH	DEFINED	1,2,5,6,10,13
MERGE TECHNOLOGIES I	COM	58998110	1,831	266,175	SH	DEFINED	1,2,5
MERIDIAN BIOSCIENCE	COM	58958410	6,507	276,775	SH	DEFINED	1,2,6
MERIDIAN GOLD INC	COM	58997510	3,165	127,319	SH	DEFINED	1,2,7,12
MERIDIAN RESOURCE CO	COM	58977Q10	3,819	1,247,949	SH	DEFINED	1,2,5
MERIT MED SYS INC	COM	58988910	7,243	533,341	SH	DEFINED	1,2
MERITAGE HOMES CORP	COM	59001A10	32,491	780,840	SH	DEFINED	1,2,5,6
MERIX CORP	COM	59004910	242	25,153	SH	DEFINED	1,5
MERRILL LYNCH & CO I	COM	59018810	6,265,753	80,104,232	SH	DEFINED	1,2,5,6,7,8,10
MESA AIR GROUP INC	COM	59047910	3,956	509,855	SH	DEFINED	1
MET PRO CORP	COM	59087630	166	12,664	SH	DEFINED	1
METABASIS THERAPEUTI	COM	59101M10	651	115,914	SH	DEFINED	1
METAL MGMT INC	COM NEW	59109720	10,998	395,059	SH	DEFINED	1,2,6
METASOLV INC	COM	59139P10	166	54,836	SH	DEFINED	1

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METHODE ELECTRS INC	COM	59152020	5,352	562,773	SH	DEFINED	1,2
METLIFE INC	COM	59156R10	1,216,732	21,466,692	SH	DEFINED	1,2,5,6,7,8,10
METRETEK TECHNOLOGIE	COM	59159Q10	2,263	189,541	SH	DEFINED	1,2
METRO ONE TELECOMMUN	OM NEW	59163F20	52	19,932	SH	DEFINED	1,5
METROCORP BANCSHARES	COM	59165010	1,287	56,716	SH	DEFINED	1
METROLOGIC INSTRS IN	COM	59167610	5,105	281,121	SH	DEFINED	1,2,6
METSO CORP	SPONSORED	59267110	246	6,699	SH	DEFINED	1
METTLER TOLEDO INTER	COM	59268810	74,063	1,119,617	SH	DEFINED	1,2,5,6,10,12
MFA MTG INVTS INC	COM	55272X10	8,839	1,186,436	SH	DEFINED	1,2
MGE ENERGY INC	COM	55277P10	9,651	298,060	SH	DEFINED	1,2
MGI PHARMA INC	COM	55288010	19,104	1,110,034	SH	DEFINED	1,2,5,6
MGIC INVT CORP WIS	COM	55284810	140,086	2,335,929	SH	DEFINED	1,2,5,6,7,8,10
MGM MIRAGE	COM	55295310	61,947	1,568,678	SH	DEFINED	1,2,5,6,7,8,10
MGP INGREDIENTS INC	COM	55302G10	2,112	99,294	SH	DEFINED	1
MICHAELS STORES INC	COM	59408710	135,742	3,117,649	SH	DEFINED	1,2,5,6,7,8,10
MICREL INC	COM	59479310	19,092	1,988,749	SH	DEFINED	1,2,5,6,13
MICRO LINEAR CORP	COM	59485010	35	12,300	SH	DEFINED	1
MICROCHIP TECHNOLOGY	COM	59501710	133,517	4,118,338	SH	DEFINED	1,2,5,6,7,8,10
MICRON TECHNOLOGY IN	COM	59511210	423,289	24,326,972	SH	DEFINED	1,2,5,6,7,8,10
MICROS SYS INC	COM	59490110	29,876	610,705	SH	DEFINED	1,2,6
MICROSEMI CORP	COM	59513710	21,149	1,121,962	SH	DEFINED	1,2,5,6
MICROSOFT CORP	COM	59491810	6,585,242	240,776,664	SH	DEFINED	1,2,5,6,7,8,10
MICROSTRATEGY INC	CL A NEW	59497240	25,440	249,827	SH	DEFINED	1,2,5,6
MICROTEK MEDICAL HLD	COM	59515B10	148	42,533	SH	DEFINED	1,5
MICROTUNE INC DEL	COM	59514P10	3,065	630,738	SH	DEFINED	1,2,5
MICROVISION INC DEL	COM	59496010	30	21,210	SH	DEFINED	1
MID-AMER APT CMNTYS	COM	59522J10	34,839	569,084	SH	DEFINED	1,2,3
MIDAS GROUP INC	COM	59562610	6,165	298,101	SH	DEFINED	1,2
MIDDLEBY CORP	COM	59627810	8,544	110,872	SH	DEFINED	1,2,6
MIDDLESEX WATER CO	COM	59668010	292	15,174	SH	DEFINED	1,2,5
MIDLAND CO	COM	59748610	10,215	235,807	SH	DEFINED	1,2
MID-STATE BANCSHARES	COM	59544010	9,200	336,270	SH	DEFINED	1,2
MIDWAY GAMES INC	COM	59814810	3,310	376,948	SH	DEFINED	1,2
MIDWEST AIR GROUP IN	COM	59791110	167	21,189	SH	DEFINED	1
MIDWEST BANC HOLDING	COM	59825110	5,647	231,260	SH	DEFINED	1,2,6
MILACRON INC	COM	59870910	61	68,304	SH	DEFINED	1,5,6
MILLEA HOLDINGS INC	ADR	60032R10	11,975	131,733	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
MILLENNIUM CELL INC	COM	60038B10	16	14,948	SH	DEFINED	1
MILLENNIUM PHARMACEU	COM	59990210	55,928	5,626,594	SH	DEFINED	1,2,5,6,7,8,10
MILLER HERMAN INC	COM	60054410	45,252	1,322,763	SH	DEFINED	1,2,5,6,12,13
MILLER INDS INC TENN	COM NEW	60055120	1,922	105,191	SH	DEFINED	1
MILLICOM INTL CELLUL	SHS NEW	L6388F11	895	21,868	SH	DEFINED	1,5
MILLIPORE CORP	COM	60107310	84,439	1,377,474	SH	DEFINED	1,2,5,6,7,8,10
MILLS CORP	COM	60114810	22,267	1,332,536	SH	DEFINED	1,2,3,5,6
MINDSPEED TECHNOLOGI	COM	60268210	2,067	1,194,618	SH	DEFINED	1,2,5
MINE SAFETY APPLIANC	COM	60272010	25,737	722,133	SH	DEFINED	1,2,5,6,13
MINERALS TECHNOLOGIE	COM	60315810	54,745	1,025,186	SH	DEFINED	1,2,5,13

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MIPS TECHNOLOGIES IN COM	COM	60456710	3,806	563,842	SH	DEFINED	1
MIRANT CORP NEW	COM	60467R10	47,612	1,743,381	SH	DEFINED	1,2,5
MISSION WEST PPTYS I	COM	60520310	280	24,531	SH	DEFINED	1,3,5
MITSUBISHI UFJ FINL	SPONSORED	60682210	23,495	1,834,085	SH	DEFINED	1,2
MITSUI & CO LTD	ADR	60682720	1,461	5,789	SH	DEFINED	1,2
MIVA INC	COM	55311R10	4,415	1,337,800	SH	DEFINED	1,5
MKS INSTRUMENT INC	COM	55306N10	21,701	1,068,501	SH	DEFINED	1,2,5
MOBILE MINI INC	COM	60740F10	12,956	456,047	SH	DEFINED	1,2,5,6
MOBILE TELESYSTEMS O	SPONSORED	60740910	64,484	1,707,286	SH	DEFINED	1,2,4,5
MOBILITY ELECTRONICS	COM	60741U10	1,738	312,548	SH	DEFINED	1,2
MOBIUS MGMT SYSTEMS	COM	60692510	127	18,840	SH	DEFINED	1
MOCON INC	COM	60749410	100	10,400	SH	DEFINED	1
MODINE MFG CO	COM	60782810	24,057	988,796	SH	DEFINED	1,2,5,6,13
MODTECH HLDGS INC	COM	60783C10	82	14,767	SH	DEFINED	1
MOHAWK INDS INC	COM	60819010	80,314	1,078,763	SH	DEFINED	1,2,5,6,7,8,10
MOLDFLOW CORP	COM	60850710	157	13,200	SH	DEFINED	1
MOLECULAR DEVICES CO	COM	60851C10	7,575	409,663	SH	DEFINED	1,2,6
MOLEX INC	COM	60855410	119,670	3,070,821	SH	DEFINED	1,2,5,6,10,12,
MOLEX INC	CL A	60855420	3,344	101,597	SH	DEFINED	1,2,5,12
MOLINA HEALTHCARE IN	COM	60855R10	9,833	278,088	SH	DEFINED	1,2,6
MOLSON COORS BREWING	CL B	60871R20	83,120	1,206,392	SH	DEFINED	1,2,5,6,10,12,
MOMENTA PHARMACEUTIC	COM	60877T10	4,017	297,129	SH	DEFINED	1,2,5,6
MONACO COACH CORP	COM	60886R10	6,556	588,480	SH	DEFINED	1,2
MONARCH CASINO & RES	COM	60902710	4,568	235,604	SH	DEFINED	1,2
MONEYGRAM INTL INC	COM	60935Y10	34,277	1,179,531	SH	DEFINED	1,2,5,6,12,13
MONMOUTH REAL ESTATE	CL A	60972010	123	15,370	SH	DEFINED	1,3
MONOGRAM BIOSCIENCES	COM	60975U10	2,497	1,632,106	SH	DEFINED	1,2
MONOLITHIC PWR SYS I	COM	60983910	3,825	404,329	SH	DEFINED	1,2
MONRO MUFFLER BRAKE	COM	61023610	5,262	154,727	SH	DEFINED	1,5,6
MONSANTO CO NEW	COM	61166W10	766,100	16,296,539	SH	DEFINED	1,2,5,6,7,8,10
MONSTER WORLDWIDE IN	COM	61174210	113,356	3,132,258	SH	DEFINED	1,2,5,6,7,8,10
MONTPELIER RE HOLDIN	SHS	G6218510	2,627	135,477	SH	DEFINED	1,2,5
MOODYS CORP	COM	61536910	411,336	6,291,458	SH	DEFINED	1,2,5,6,7,8,10
MOOG INC	CL A	61539420	19,446	561,058	SH	DEFINED	1,2
MORGAN STANLEY	COM NEW	61744644	7,866,845	107,898,028	SH	DEFINED	1,2,5,6,7,8,10
MORGAN STANLEY INDIA	COM	61745C10	4,460	96,329	SH	DEFINED	7
MORGANS HOTEL GROUP	COM	61748W10	2,328	186,205	SH	DEFINED	1
MORNINGSTAR INC	COM	61770010	6,340	171,822	SH	DEFINED	1,2,6
MORTGAGEIT HLDGS INC	COM	61915Q10	5,614	398,737	SH	DEFINED	1,2
MORTONS RESTAURANT G	COM	61943010	1,236	80,217	SH	DEFINED	1
MOSAIC CO	COM	61945A10	20,725	1,226,343	SH	DEFINED	1,2,5
MOSYS INC	COM	61971810	1,386	205,955	SH	DEFINED	1
MOTHERS WK INC	COM	61990310	303	6,306	SH	DEFINED	1
MOTOROLA INC	COM	62007610	1,783,271	71,330,842	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
MOVADO GROUP INC	COM	62458010	7,955	312,940	SH	DEFINED	1,2
MOVE INC COM	COM	62458M10	9,595	1,954,165	SH	DEFINED	1,2,5,6
MOVIE GALLERY INC	COM	62458110	67	34,386	SH	DEFINED	1

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MPS GROUP INC	COM	55340910	36,032	2,384,650	SH	DEFINED	1,2,5,13
MRO SOFTWARE INC	COM	55347W10	8,450	329,195	SH	DEFINED	1,2,5,6
MRV COMMUNICATIONS I	COM	55347710	4,761	1,724,866	SH	DEFINED	1,2,5
MSC INDL DIRECT INC	CL A	55353010	25,237	619,459	SH	DEFINED	1,2,5,6,13
MSYSTEMS LTD	SHS	M7061C10	579	14,382	SH	DEFINED	1,2,5
MTC TECHNOLOGIES INC	COM	55377A10	2,950	122,729	SH	DEFINED	1,2,6
MTI TECHNOLOGY CORP	COM	55390310	13	13,700	SH	DEFINED	1
MTR GAMING GROUP INC	COM	55376910	2,939	312,993	SH	DEFINED	1,5,6
MTS SYS CORP	COM	55377710	13,223	408,880	SH	DEFINED	1,2,6
MUELLER INDS INC	COM	62475610	20,062	570,437	SH	DEFINED	1,2,5
MUELLER WTR PRODS IN	COM SER A	62475810	5,010	342,904	SH	DEFINED	1,2
MULTI FINELINE ELECT	COM	62541B10	4,176	164,591	SH	DEFINED	1,2,5,6
MULTIMEDIA GAMES INC	COM	62545310	10,477	1,153,882	SH	DEFINED	1,2,5,6
MUNICIPAL MTG & EQUI	GROWTH SHS	62624B10	314	11,044	SH	DEFINED	1,5
MURPHY OIL CORP	COM	62671710	238,501	5,015,788	SH	DEFINED	1,2,5,6,10,12,
MVC CAPITAL INC	COM	55382910	1,848	142,585	SH	DEFINED	1
MWI VETERINARY SUPPL	COM	55402X10	2,110	62,938	SH	DEFINED	1
MYERS INDS INC	COM	62846410	7,218	424,577	SH	DEFINED	1,2,6
MYLAN LABS INC	COM	62853010	102,921	5,112,807	SH	DEFINED	1,2,5,6,10,12,
MYOGEN INC	COM	62856E10	21,133	602,419	SH	DEFINED	1,2,5,6
MYRIAD GENETICS INC	COM	62855J10	15,727	637,994	SH	DEFINED	1,2,5,6
NABI BIOPHARMACEUTIC	COM	62951910	8,545	1,478,346	SH	DEFINED	1,2,5,6
NABORS INDUSTRIES LT	SHS	G6359F10	238,036	8,001,214	SH	DEFINED	1,2,5,6,7,8,10
NACCO INDS INC	CL A	62957910	11,793	86,773	SH	DEFINED	1,2
NALCO HOLDING COMPAN	COM	62985Q10	17,199	928,649	SH	DEFINED	1,2,5,6
NANOGEN INC	COM	63007510	124	69,392	SH	DEFINED	1,5
NANOPHASE TCHNOLOGIE	COM	63007910	126	20,950	SH	DEFINED	1
NAPCO SEC SYS INC	COM	63040210	187	31,350	SH	DEFINED	1
NAPSTER INC	COM	63079710	380	88,967	SH	DEFINED	1,2,5
NARA BANCORP INC	COM	63080P10	10,576	578,242	SH	DEFINED	1,2,5
NASB FINL INC	COM	62896810	2,211	55,567	SH	DEFINED	1,2
NASDAQ STOCK MARKET	COM	63110310	26,231	867,424	SH	DEFINED	1,2,6
NASH FINCH CO	COM	63115810	4,603	195,619	SH	DEFINED	1,2
NASTECH PHARMACEUTIC	COM PAR \$0	63172840	4,434	290,547	SH	DEFINED	1
NATCO GROUP INC	CL A	63227W20	5,421	188,238	SH	DEFINED	1,2,5
NATIONAL AUSTRALIA B	SPONSORED	63252540	2,482	18,198	SH	DEFINED	1,2
NATIONAL BEVERAGE CO	COM	63501710	1,355	113,790	SH	DEFINED	1
NATIONAL BK GREECE S	SPONSORED	63364340	1,297	148,920	SH	DEFINED	1,2
NATIONAL CITY CORP	COM	63540510	581,914	15,899,298	SH	DEFINED	1,2,5,6,7,8,10
NATIONAL FINL PARTNE	COM	63607P20	21,644	527,509	SH	DEFINED	1,2,6
NATIONAL FUEL GAS CO	COM	63618010	59,188	1,628,269	SH	DEFINED	1,2,5,13
NATIONAL GRID PLC	SPON ADR N	63627430	449	7,167	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	10,203	360,149	SH	DEFINED	1,2,3
NATIONAL HEALTH REAL	COM	63590510	518	26,006	SH	DEFINED	1,2,3,5
NATIONAL HEALTHCARE	COM	63590610	5,062	94,209	SH	DEFINED	1,2,5,6
NATIONAL INSTRS CORP	COM	63651810	20,941	765,930	SH	DEFINED	1,2,5,6,13
NATIONAL INTERSTATE	COM	63654U10	5,439	221,112	SH	DEFINED	1,2,6
NATIONAL OILWELL VAR	COM	63707110	299,796	5,120,345	SH	DEFINED	1,2,5,6,7,8,10
NATIONAL PENN BANCSH	COM	63713810	12,897	657,327	SH	DEFINED	1,2,5
NATIONAL PRESTO INDS	COM	63721510	4,707	85,156	SH	DEFINED	1,2,5
NATIONAL R V HLDGS I	COM	63727710	39	11,211	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

INVEST-
MENT

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	DISCRE-TION	OTHER MA
NATIONAL RESEARCH CO	COM	63737210	209	8,200	SH	DEFINED	1
NATIONAL RETAIL PROP	COM	63741710	19,284	892,769	SH	DEFINED	1,2,3,5
NATIONAL SEMICONDUCT	COM	63764010	214,192	9,102,942	SH	DEFINED	1,2,5,6,7,8,10
NATIONAL WESTN LIFE	CL A	63852210	11,288	49,103	SH	DEFINED	1,2
NATIONWIDE FINL SVCS	CL A	63861210	19,986	415,512	SH	DEFINED	1,2,5,10
NATIONWIDE HEALTH PP	COM	63862010	30,479	1,139,813	SH	DEFINED	1,2,3,5
NATURAL ALTERNATIVES	COM NEW	63884230	131	14,200	SH	DEFINED	1
NATURAL RESOURCE PAR	COM UNIT L	63900P10	859	16,845	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	2,706	198,264	SH	DEFINED	1
NAUTILUS INC	COM	63910B10	10,140	737,438	SH	DEFINED	1,2,5
NAVARRA CORP	COM	63920810	175	43,556	SH	DEFINED	1,5
NAVIGANT CONSULTING	COM	63935N10	17,133	854,112	SH	DEFINED	1,2,6,13
NAVIGATORS GROUP INC	COM	63890410	12,225	254,631	SH	DEFINED	1,2,6
NAVISTAR INTL CORP N	COM	63934E10	47,529	1,840,796	SH	DEFINED	1,2,5,6,10,13
NAVTEQ CORP	COM	63936L10	31,070	1,189,947	SH	DEFINED	1,2,5,6,7,8,10
NBT BANCORP INC	COM	62877810	11,047	474,917	SH	DEFINED	1,2,5
NBTY INC	COM	62878210	42,594	1,455,220	SH	DEFINED	1,2,5,6
NCI BUILDING SYS INC	COM	62885210	17,938	308,368	SH	DEFINED	1,2,6
NCO GROUP INC	COM	62885810	13,712	522,957	SH	DEFINED	1,2
NCR CORP NEW	COM	62886E10	167,546	4,243,825	SH	DEFINED	1,2,5,6,10,12,
NEC CORP	ADR	62905020	889	163,194	SH	DEFINED	1,2
NEENAH PAPER INC	COM	64007910	7,130	208,287	SH	DEFINED	1,2,5
NEKTAR THERAPEUTICS	COM	64026810	18,792	1,304,083	SH	DEFINED	1,2,5,6
NELNET INC	CL A	64031N10	4,615	150,127	SH	DEFINED	1,2,6
NEOPHARM INC	COM	64091910	121	24,851	SH	DEFINED	1
NEOSE TECHNOLOGIES I	COM	64052210	87	44,047	SH	DEFINED	1,5
NEOWARE INC	COM	64065P10	6,790	499,615	SH	DEFINED	1,2,5
NESS TECHNOLOGIES IN	COM	64104X10	3,763	281,885	SH	DEFINED	1,6
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	12,481	545,975	SH	DEFINED	1,2
NETBANK INC	COM	64093310	4,754	785,813	SH	DEFINED	1,2,5,6
NETFLIX COM INC	COM	64110L10	13,329	585,111	SH	DEFINED	1,2,5,6
NETGEAR INC	COM	64111Q10	8,451	410,419	SH	DEFINED	1,2,6
NETLOGIC MICROSYSTEM	COM	64118B10	5,069	199,799	SH	DEFINED	1,2,5,6
NETRATINGS INC	COM	64116M10	2,738	192,445	SH	DEFINED	1,2,6
NETSCOUT SYS INC	COM	64115T10	2,244	345,713	SH	DEFINED	1,2
NETWORK APPLIANCE IN	COM	64120L10	349,914	9,454,569	SH	DEFINED	1,2,5,6,7,8,10
NETWORK ENGINES INC	COM	64121A10	31	14,419	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	127	30,761	SH	DEFINED	1
NEUROCRINE BIOSCIENC	COM	64125C10	5,627	523,463	SH	DEFINED	1,2,5,6,12
NEUROGEN CORP	COM	64124E10	132	19,618	SH	DEFINED	1
NEUROMETRIX INC	COM	64125510	2,876	151,272	SH	DEFINED	1,5
NEUSTAR INC	CL A	64126X20	17,382	626,368	SH	DEFINED	1,2,5,6
NEW BRUNSWICK SCIENT	COM	64287610	145	18,520	SH	DEFINED	1
NEW CENTURY FINANCIA	COM	6435EV10	104,184	2,650,312	SH	DEFINED	1,2,5,10
NEW FRONTIER MEDIA I	COM	64439810	163	19,757	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	19,245	390,360	SH	DEFINED	1,2,5
NEW PLAN EXCEL RLTY	COM	64805310	64,511	2,384,884	SH	DEFINED	1,2,3,5,13
NEW RIV PHARMACEUTIC	COM	64846820	10,491	407,730	SH	DEFINED	1,2,6
NEW YORK & CO INC	COM	64929510	3,388	259,048	SH	DEFINED	1,2,6
NEW YORK CMNTY BANCO	COM	64944510	77,135	4,709,110	SH	DEFINED	1,2,5,6,7,8,10
NEW YORK MTG TR INC	COM	64960410	55	14,300	SH	DEFINED	1,5
NEW YORK TIMES CO	CL A	65011110	81,028	3,526,030	SH	DEFINED	1,2,5,6,7,8,10
NEWALLIANCE BANCSHAR	COM	65020310	22,247	1,518,535	SH	DEFINED	1,2,5
NEWCASTLE INVT CORP	COM	65105M10	16,745	610,926	SH	DEFINED	1,2

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PRN	PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
NEWELL RUBBERMAID IN	COM	65122910	237,881	8,399,742	SH		DEFINED	1,2,5,6,7,8,10
NEWFIELD EXPL CO	COM	65129010	88,002	2,283,398	SH		DEFINED	1,2,5,6,7,8,10
NEWKIRK REALTY TR IN	COM	65149710	4,350	263,969	SH		DEFINED	1,2
NEWMARKET CORP	COM	65158710	16,025	275,526	SH		DEFINED	1,2,5,6
NEWMIL BANCORP INC	COM	65163310	256	6,200	SH		DEFINED	1
NEWMONT MINING CORP	COM	65163910	479,015	11,205,024	SH		DEFINED	1,2,5,6,7,8,10
NEWPARK RES INC	COM PAR \$.	65171850	6,801	1,276,031	SH		DEFINED	1,2
NEWPORT CORP	COM	65182410	12,881	790,232	SH		DEFINED	1,2,5,13
NEWS CORP	CL A	65248E10	1,130,854	57,549,833	SH		DEFINED	1,2,5,6,7,8,10
NEWS CORP	CL B	65248E20	52,683	2,552,448	SH		DEFINED	1,2,5,6,7,8,10
NEXSTAR BROADCASTING	CL A	65336K10	42	10,700	SH		DEFINED	1
NEXTEST SYS CORP	COM	65333910	1,258	95,629	SH		DEFINED	1,2
NGAS RESOURCES INC	COM	62912T10	182	23,560	SH		DEFINED	1,5
NGP CAP RES CO	COM	62912R10	3,201	219,363	SH		DEFINED	1
NIC INC	COM	62914B10	3,048	591,780	SH		DEFINED	1,2
NICOR INC	COM	65408610	72,773	1,701,905	SH		DEFINED	1,2,5,6,10,13
NIDEC CORP	SPONSORED	65409010	228	12,000	SH		DEFINED	2
NIGHTHAWK RADIOLOGY	COM	65411N10	1,217	63,632	SH		DEFINED	1,2
NII HLDGS INC	CL B NEW	62913F20	114,994	1,849,961	SH		DEFINED	1,2,5,6,7,8,10
NIKE INC	CL B	65410610	420,022	4,793,676	SH		DEFINED	1,2,5,6,7,8,10
NIPPON TELEG & TEL C	SPONSORED	65462410	734	29,937	SH		DEFINED	1,2
NISOURCE INC	COM	65473P10	200,982	9,244,821	SH		DEFINED	1,2,5,6,7,8,10
NISSAN MOTORS	SPONSORED	65474440	895	39,862	SH		DEFINED	1
NITROMED INC	COM	65479850	54	16,960	SH		DEFINED	1,6
NL INDS INC	COM NEW	62915640	1,087	109,313	SH		DEFINED	1,2
NMS COMMUNICATIONS C	COM	62924810	155	53,672	SH		DEFINED	1
NN INC	COM	62933710	3,151	266,387	SH		DEFINED	1,2
NOBLE CORPORATION	SHS	G6542210	226,281	3,525,723	SH		DEFINED	1,2,5,6,7,8,10
NOBLE ENERGY INC	COM	65504410	176,947	3,881,278	SH		DEFINED	1,2,5,6,7,8,10
NOBLE INTL LTD	COM	65505310	1,610	128,689	SH		DEFINED	1
NOKIA CORP	SPONSORED	65490220	14,734	748,286	SH		DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	1,553	88,325	SH		DEFINED	1,2
NORDSON CORP	COM	65566310	33,418	838,393	SH		DEFINED	1,2,5,13
NORDSTROM INC	COM	65566410	239,350	5,658,386	SH		DEFINED	1,2,5,6,8,10,1
NORFOLK SOUTHERN COR	COM	65584410	490,193	11,128,097	SH		DEFINED	1,2,5,6,7,8,10
NORSK HYDRO A S	SPONSORED	65653160	390	17,315	SH		DEFINED	1
NORTEL NETWORKS CORP	COM	65656810	2,907	1,263,773	SH		DEFINED	1,2
NORTH AMERN SCIENTIF	COM	65715D10	17	13,000	SH		DEFINED	1
NORTH FORK BANCORPOR	COM	65942410	317,247	11,077,069	SH		DEFINED	1,2,5,6,7,8,10
NORTH PITTSBURGH SYS	COM	66156210	5,941	236,051	SH		DEFINED	1,2
NORTHEAST UTILS	COM	66439710	50,767	2,181,630	SH		DEFINED	1,2,5,12,13
NORTHERN EMPIRE BANC	COM	66511210	2,783	99,332	SH		DEFINED	1
NORTHERN TR CORP	COM	66585910	277,400	4,747,567	SH		DEFINED	1,2,5,6,7,8,10
NORTHFIELD LABS INC	COM	66613510	4,419	307,728	SH		DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	2,188,292	32,147,675	SH		DEFINED	1,2,5,6,7,8,10
NORTHSTAR NEUROSCIEN	COM	66704V10	972	73,611	SH		DEFINED	1
NORTHSTAR RLTY FIN C	COM	66704R10	9,669	761,322	SH		DEFINED	1,2
NORTHWEST BANCORP IN	COM	66732810	6,774	265,631	SH		DEFINED	1,2
NORTHWEST NAT GAS CO	COM	66765510	25,905	659,504	SH		DEFINED	1,2,5
NORTHWESTERN CORP	COM NEW	66807430	17,620	503,729	SH		DEFINED	1,2
NOVAMED INC DEL	COM	66986W10	140	17,752	SH		DEFINED	1

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NOVARTIS A G	SPONSORED	66987V10	4,965	84,959	SH	DEFINED	1,2
NOVASTAR FINL INC	COM	66994740	15,869	543,628	SH	DEFINED	1,2,5
NOVATEL WIRELESS INC	COM NEW	66987M60	3,502	363,610	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
NOVAVAX INC	COM	67000210	2,458	648,505	SH	DEFINED	1,2
NOVELL INC	COM	67000610	45,973	7,536,482	SH	DEFINED	1,2,5,6,10,13
NOVELLUS SYS INC	COM	67000810	121,289	4,384,983	SH	DEFINED	1,2,5,6,7,8,10
NOVEN PHARMACEUTICAL	COM	67000910	14,734	610,876	SH	DEFINED	1,2,6
NOVO-NORDISK A S	ADR	67010020	1,623	21,778	SH	DEFINED	1,2
NPS PHARMACEUTICALS	COM	62936P10	2,527	663,171	SH	DEFINED	1,2,5,6
NRG ENERGY INC	COM NEW	62937750	62,237	1,373,884	SH	DEFINED	1,2,5
NS GROUP INC	COM	62891610	21,088	326,699	SH	DEFINED	1,2,5,6
NSTAR	COM	67019E10	50,672	1,518,933	SH	DEFINED	1,2,5,12,13
NTELOS HLDGS CORP	COM	67020Q10	1,980	155,057	SH	DEFINED	1,2
NTL INC DEL	COM	62941W10	87,148	3,426,993	SH	DEFINED	1,2,5,6,7,8,10
NTN BUZZTIME INC	COM NEW	62941030	30	23,400	SH	DEFINED	1
NTT DOCOMO INC	SPONS ADR	62942M20	1,823	118,331	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	162	12,690	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	15,263	871,187	SH	DEFINED	1,2,6
NUANCE COMMUNICATION	COM	67020Y10	13,615	1,666,431	SH	DEFINED	1,2,5,6
NUCO2 INC	COM	62942810	4,839	179,891	SH	DEFINED	1
NUCOR CORP	COM	67034610	590,617	11,934,076	SH	DEFINED	1,2,5,6,7,8,10
NUTRACEUTICAL INTL C	COM	67060Y10	220	16,100	SH	DEFINED	1
NUTRI SYS INC NEW	COM	67069D10	16,075	258,071	SH	DEFINED	1,2,5,6
NUVASIVE INC	COM	67070410	9,717	483,195	SH	DEFINED	1,2
NUVEEN INVTS INC	CL A	67090F10	116,153	2,267,284	SH	DEFINED	1,2,5,10
NUVELO INC	COM NEW	67072M30	13,990	766,989	SH	DEFINED	1,2,5,6
NVIDIA CORP	COM	67066G10	279,608	9,449,401	SH	DEFINED	1,2,5,6,7,8,10
NVR INC	COM	62944T10	67,528	126,220	SH	DEFINED	1,2,5,6,7,8,10
NXSTAGE MEDICAL INC	COM	67072V10	564	64,337	SH	DEFINED	1
NYMAGIC INC	COM	62948410	2,846	89,788	SH	DEFINED	1,2
NYSE GROUP INC	COM	62949W10	79,481	1,063,295	SH	DEFINED	1,2,5
O CHARLEYS INC	COM	67082310	6,231	328,477	SH	DEFINED	1,2
O REILLY AUTOMOTIVE	COM	68609110	49,436	1,488,598	SH	DEFINED	1,2,5,6,12,13
OAK HILL FINL INC	COM	67133710	210	8,501	SH	DEFINED	1
OAKLEY INC	COM	67366210	6,022	353,218	SH	DEFINED	1,2,5
OCCIDENTAL PETE CORP	COM	67459910	1,356,183	28,189,221	SH	DEFINED	1,2,5,6,7,8,10
OCEANEERING INTL INC	COM	67523210	15,386	499,555	SH	DEFINED	1,2,5,6
OCEANFIRST FINL CORP	COM	67523410	3,118	145,344	SH	DEFINED	1,2
OCWEN FINL CORP	COM NEW	67574630	9,536	639,989	SH	DEFINED	1,2,6
ODYSSEY HEALTHCARE I	COM	67611V10	19,624	1,383,928	SH	DEFINED	1,2,5,6
ODYSSEY MARINE EXPLO	COM	67611810	86	33,055	SH	DEFINED	1,5
ODYSSEY RE HLDGS COR	COM	67612W10	13,007	385,045	SH	DEFINED	1,2,6
OFFICE DEPOT INC	COM	67622010	433,471	10,918,672	SH	DEFINED	1,2,5,6,7,8,10
OFFICEMAX INC DEL	COM	67622P10	103,788	2,547,577	SH	DEFINED	1,2,5,6,10,12,
OGE ENERGY CORP	COM	67083710	51,130	1,415,941	SH	DEFINED	1,2,5,6,13
OHIO CAS CORP	COM	67724010	32,501	1,256,338	SH	DEFINED	1,2,5,13
OIL DRI CORP AMER	COM	67786410	182	11,946	SH	DEFINED	1

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OIL STS INTL INC	COM	67802610	18,723	680,833	SH	DEFINED	1,2,6
OLD DOMINION FGHT LI	COM	67958010	11,377	378,845	SH	DEFINED	1,2,6
OLD NATL BANCORP IND	COM	68003310	23,565	1,233,789	SH	DEFINED	1,2,5
OLD REP INTL CORP	COM	68022310	114,383	5,164,014	SH	DEFINED	1,2,5,6,7,8,10
OLD SECOND BANCORP I	COM	68027710	6,202	207,013	SH	DEFINED	1,2,6
OLIN CORP	COM PAR \$1	68066520	21,355	1,390,267	SH	DEFINED	1,2,5,13
OLYMPIC STEEL INC	COM	68162K10	5,931	238,580	SH	DEFINED	1,2,5
OM GROUP INC	COM	67087210	31,802	723,767	SH	DEFINED	1,2,5
OMEGA FINL CORP	COM	68209210	6,221	206,889	SH	DEFINED	1,2,5
OMEGA HEALTHCARE INV	COM	68193610	11,795	785,823	SH	DEFINED	1,2,3

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
OMEGA PROTEIN CORP	COM	68210P10	131	20,100	SH	DEFINED	1
OMI CORP NEW	COM	Y6476W10	2,972	136,896	SH	DEFINED	1,2,5
OMNICARE INC	COM	68190410	95,907	2,225,742	SH	DEFINED	1,2,5,6,7,8,10
OMNICELL INC	COM	68213N10	8,120	453,908	SH	DEFINED	1,2
OMNICOM GROUP INC	COM	68191910	507,585	5,422,921	SH	DEFINED	1,2,5,6,7,8,10
OMNIVISION TECHNOLOG	COM	68212810	15,757	1,104,222	SH	DEFINED	1,2,5,6
OMNOVA SOLUTIONS INC	COM	68212910	2,213	529,315	SH	DEFINED	1
ON ASSIGNMENT INC	COM	68215910	2,611	265,121	SH	DEFINED	1
ON SEMICONDUCTOR COR	COM	68218910	15,944	2,711,619	SH	DEFINED	1,2,6
ON2 TECHNOLOGIES INC	COM	68338A10	18	26,200	SH	DEFINED	1
ONE LIBERTY PPTYS IN	COM	68240610	546	24,362	SH	DEFINED	1,2,3
ONEOK INC NEW	COM	68268010	66,463	1,758,736	SH	DEFINED	1,2,5,13
ONEOK PARTNERS LP	UNIT LTD P	68268N10	3,316	58,948	SH	DEFINED	1,2,5
ONLINE RES CORP	COM	68273G10	3,474	283,552	SH	DEFINED	1
ONYX PHARMACEUTICALS	COM	68339910	9,234	534,074	SH	DEFINED	1,2,5,6
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	18,351	302,865	SH	DEFINED	1,2,5,7
OPEN SOLUTIONS INC	COM	68371P10	8,326	288,986	SH	DEFINED	1,2,6
OPENTV CORP	CL A	G6754310	194	68,118	SH	DEFINED	1,6
OPENWAVE SYS INC	COM NEW	68371830	13,565	1,449,298	SH	DEFINED	1,2,5,6,8
OPLINK COMMUNICATION	COM NEW	68375Q40	5,025	251,483	SH	DEFINED	1
OPNET TECHNOLOGIES I	COM	68375710	3,782	288,463	SH	DEFINED	1,2,5
OPSWARE INC	COM	68383A10	9,074	1,007,067	SH	DEFINED	1,2,5,6
OPTEUM INC	CL A	68384A10	153	19,020	SH	DEFINED	1
OPTICAL COMMUNICATIO	CL A	68382T10	450	228,472	SH	DEFINED	1
OPTION CARE INC	COM	68394810	4,556	340,287	SH	DEFINED	1,2,5
OPTIONSXPRESS HLDGS	COM	68401010	11,836	424,528	SH	DEFINED	1,2,6
ORACLE CORP	COM	68389X10	1,878,518	105,891,636	SH	DEFINED	1,2,5,6,7,8,10
ORASURE TECHNOLOGIES	COM	68554V10	9,938	1,236,032	SH	DEFINED	1,2,5,6
ORBITAL SCIENCES COR	COM	68556410	19,514	1,039,622	SH	DEFINED	1,2,6
ORBOTECH LTD	ORD	M7525310	712	30,063	SH	DEFINED	1,2,5,7
ORCHID CELLMARK INC	COM	68573C10	43	18,591	SH	DEFINED	1
OREGON STL MLS INC	COM	68607910	24,891	509,340	SH	DEFINED	1,2,5
ORIENTAL FINL GROUP	COM	68618W10	4,344	364,446	SH	DEFINED	1,2
ORIENT-EXPRESS HOTEL	CL A	G6774310	1,763	47,168	SH	DEFINED	1,2
ORIGEN FINL INC	COM	68619E20	143	25,300	SH	DEFINED	1
ORIX CORP	SPONSORED	68633010	2,512	18,193	SH	DEFINED	1,2
ORLEANS HOMEBUILDERS	COM	68658810	631	53,820	SH	DEFINED	1,5

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ORMAT TECHNOLOGIES I	COM	68668810	3,691	112,803	SH	DEFINED	1,2,6
ORTHOLOGIC CORP	COM	68750J10	64	49,431	SH	DEFINED	1,5
ORTHOVITA INC	COM	68750U10	106	30,300	SH	DEFINED	1
OSCIENT PHARMACEUTIC	COM	68812R10	94	90,840	SH	DEFINED	1,5
OSHKOSH TRUCK CORP	COM	68823920	62,796	1,244,233	SH	DEFINED	1,2,5,6,7,8,10
OSI PHARMACEUTICALS	COM	67104010	33,849	901,906	SH	DEFINED	1,2,5,6,12
OSI RESTAURANT PARTN	COM	67104A10	34,819	1,098,035	SH	DEFINED	1,2,5,12,13
OSI SYSTEMS INC	COM	67104410	3,966	202,357	SH	DEFINED	1
OSTEOTECH INC	COM	68858210	171	41,717	SH	DEFINED	1,5
OTTER TAIL CORP	COM	68964810	12,966	443,436	SH	DEFINED	1,2,5
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,650	151,498	SH	DEFINED	1
OVERLAND STORAGE INC	COM	69031010	120	18,600	SH	DEFINED	1
OVERSEAS SHIPHOLDING	COM	69036810	101,972	1,650,829	SH	DEFINED	1,2,5,10,13
OVERSTOCK COM INC DE	COM	69037010	2,896	165,178	SH	DEFINED	1,2,5,6
OWENS & MINOR INC NE	COM	69073210	18,881	574,076	SH	DEFINED	1,2,5
OWENS ILL INC	COM NEW	69076840	137,354	8,907,517	SH	DEFINED	1,2,5,6,7,8,10
OXFORD INDS INC	COM	69149730	9,414	219,378	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
OXIGENE INC	COM	69182810	79	20,129	SH	DEFINED	1
OYO GEOSPACE CORP	COM	67107410	2,634	46,418	SH	DEFINED	1
P A M TRANSN SVCS IN	COM	69314910	1,639	65,418	SH	DEFINED	1
P C CONNECTION	COM	69318J10	209	18,095	SH	DEFINED	1
P F CHANGS CHINA BIS	COM	69333Y10	14,746	424,822	SH	DEFINED	1,2,6
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,029	28,451	SH	DEFINED	1,2
PAB BANKSHARES INC	COM	69313P10	201	10,100	SH	DEFINED	1
PACCAR INC	COM	69371810	352,420	6,180,636	SH	DEFINED	1,2,5,6,7,8,10
PACER INTL INC TENN	COM	69373H10	18,567	668,827	SH	DEFINED	1,2,6
PACIFIC CAP BANCORP	COM	69404P10	18,872	699,730	SH	DEFINED	1,2,5
PACIFIC ENERGY PARTN	COM UNIT	69422R10	1,103	31,336	SH	DEFINED	1,2
PACIFIC ETHANOL INC	COM	69423U10	4,467	318,183	SH	DEFINED	1,2,5,6
PACIFIC SUNWEAR CALI	COM	69487310	23,373	1,549,964	SH	DEFINED	1,2,5,6,13
PACKAGING CORP AMER	COM	69515610	28,208	1,215,851	SH	DEFINED	1,2,5,13
PACKETEER INC	COM	69521010	5,693	661,248	SH	DEFINED	1,2,5,6
PACTIV CORP	COM	69525710	128,887	4,535,089	SH	DEFINED	1,2,5,6,7,8,10
PAC-WEST TELECOM INC	COM	69371Y10	3	11,491	SH	DEFINED	1
PAIN THERAPEUTICS IN	COM	69562K10	7,666	889,293	SH	DEFINED	1,2
PAINCARE HLDGS INC	COM	69562E10	29	20,100	SH	DEFINED	1
PALATIN TECHNOLOGIES	COM NEW	69607730	172	72,200	SH	DEFINED	1,5
PALL CORP	COM	69642930	95,229	3,090,831	SH	DEFINED	1,2,5,6,7,8,10
PALM HARBOR HOMES	COM	69663910	2,919	195,099	SH	DEFINED	1,2,6
PALM INC NEW	COM	69664310	33,607	2,308,142	SH	DEFINED	1,2,5,6,13
PALOMAR MED TECHNOLO	COM NEW	69752930	9,514	225,454	SH	DEFINED	1,2,6
PAN PACIFIC RETAIL P	COM	69806L10	51,374	740,039	SH	DEFINED	1,2,3,5
PANACOS PHARMACEUTIC	COM	69811Q10	2,703	545,034	SH	DEFINED	1,5,6
PANERA BREAD CO	CL A	69840W10	26,599	456,643	SH	DEFINED	1,2,5,6
PANTRY INC	COM	69865710	18,259	323,911	SH	DEFINED	1,2,6
PAPA JOHNS INTL INC	COM	69881310	31,968	885,291	SH	DEFINED	1,2,6
PAR PHARMACEUTICAL C	COM	69888P10	14,789	810,793	SH	DEFINED	1,2,5,6,13

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PARALLEL PETE CORP D COM	69915710	9,192	458,240	SH	DEFINED	1,2,6
PARAMETRIC TECHNOLOG COM NEW	69917320	55,379	3,171,765	SH	DEFINED	1,2,5,6,10,12,
PAREXEL INTL CORP COM	69946210	12,094	365,475	SH	DEFINED	1,2,6
PARK ELECTROCHEMICAL COM	70041620	13,192	416,399	SH	DEFINED	1,2
PARK NATL CORP COM	70065810	19,042	190,246	SH	DEFINED	1,2,5
PARK OHIO HLDGS CORP COM	70066610	169	12,268	SH	DEFINED	1
PARKER DRILLING CO COM	70108110	11,138	1,573,148	SH	DEFINED	1,2,5,6
PARKER HANNIFIN CORP COM	70109410	257,017	3,306,537	SH	DEFINED	1,2,5,6,7,8,10
PARKERVISION INC COM	70135410	1,168	160,635	SH	DEFINED	1,5
PARKVALE FINL CORP COM	70149210	318	9,932	SH	DEFINED	1
PARKWAY PPTYS INC COM	70159Q10	17,504	376,518	SH	DEFINED	1,2,3
PARLUX FRAGRANCES IN COM	70164510	941	184,887	SH	DEFINED	1
PARTNERRE LTD COM	G6852T10	20,521	303,703	SH	DEFINED	1,2,5,6,7,8,10
PARTNERS TR FINL GRO COM	70213F10	7,817	729,839	SH	DEFINED	1,2,5
PATHMARK STORES INC COM	70322A10	6,709	674,245	SH	DEFINED	1,2
PATRICK INDS INC COM	70334310	134	10,800	SH	DEFINED	1
PATRIOT TRANSN HLDG COM	70337B10	1,384	18,317	SH	DEFINED	1
PATTERSON COMPANIES COM	70339510	114,971	3,420,745	SH	DEFINED	1,2,5,6,7,8,10
PATTERSON UTI ENERGY COM	70348110	75,521	3,178,499	SH	DEFINED	1,2,5,6,7,8,10
PAULA FINL DEL COM	70358810	37	14,600	SH	DEFINED	1
PAXAR CORP COM	70422710	11,339	567,533	SH	DEFINED	1,2
PAYCHEX INC COM	70432610	304,208	8,255,298	SH	DEFINED	1,2,5,6,7,8,10
PAYLESS SHOESOURCE I COM	70437910	99,765	4,006,626	SH	DEFINED	1,2,5,7,13
PC-TEL INC COM	69325Q10	308	29,334	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
PDF SOLUTIONS INC	COM	69328210	3,254	296,862	SH	DEFINED	1,2,5,6
PDL BIOPHARMA INC	COM	69329Y10	39,261	2,044,850	SH	DEFINED	1,2,5,6,7,8,10
PEABODY ENERGY CORP	COM	70454910	165,186	4,491,188	SH	DEFINED	1,2,5,6,7,8,10
PEAPACK-GLADSTONE FI	COM	70469910	280	11,444	SH	DEFINED	1
PEARSON PLC	SPONSORED	70501510	635	44,624	SH	DEFINED	1
PEDIATRIX MED GROUP	COM	70532410	27,369	600,199	SH	DEFINED	1,2,5,6
PEERLESS SYS CORP	COM	70553610	34	10,500	SH	DEFINED	1
PEETS COFFEE & TEA I	COM	70556010	5,243	209,619	SH	DEFINED	1,2,6
PEGASUS WIRELESS COR	COM	70558E10	384	630,092	SH	DEFINED	1
PEGASYSTEMS INC	COM	70557310	2,325	266,359	SH	DEFINED	1,2
PEMSTAR INC	COM	70655210	158	43,224	SH	DEFINED	1
PENN NATL GAMING INC	COM	70756910	22,586	618,457	SH	DEFINED	1,2,5,6
PENN TREATY AMERN CO	COM NEW	70787440	78	10,632	SH	DEFINED	1
PENN VA CORP	COM	70788210	23,105	364,372	SH	DEFINED	1,2,6
PENN VA RESOURCES PA	COM	70788410	762	31,705	SH	DEFINED	1,2
PENN WEST ENERGY TR	TR UNIT	70788510	3,438	93,500	SH	DEFINED	1,2,5,7,8,10
PENNEY J C INC	COM	70816010	2,117,966	30,968,936	SH	DEFINED	1,2,5,6,7,8,10
PENNFED FINL SVCS IN	COM	70816710	2,432	145,031	SH	DEFINED	1,2
PENNSYLVANIA COMM BA	COM	70867710	205	7,826	SH	DEFINED	1
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	39,445	926,580	SH	DEFINED	1,2,3,5
PENSON WORLDWIDE INC	COM	70960010	749	41,705	SH	DEFINED	1,2
PENTAIR INC	COM	70963110	44,623	1,703,829	SH	DEFINED	1,2,5,6,7,8,10
PENWEST PHARMACEUTIC	COM	70975410	4,735	284,393	SH	DEFINED	1,2

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PEOPLES BANCORP INC	COM	70978910	6,353	217,337	SH	DEFINED	1,2
PEOPLES BK BRIDGEPOR	COM	71019810	23,012	580,968	SH	DEFINED	1,2,5,12
PEOPLES ENERGY CORP	COM	71103010	57,340	1,410,584	SH	DEFINED	1,2,5,6,10,13
PEOPLESUPPORT INC	COM	71271430	3,606	194,898	SH	DEFINED	1
PEP BOYS MANNY MOE &	COM	71327810	10,234	796,383	SH	DEFINED	1,2,5,6
PEPCO HOLDINGS INC	COM	71329110	82,570	3,416,238	SH	DEFINED	1,2,5,6,7,8,10
PEPSI BOTTLING GROUP	COM	71340910	238,767	6,725,825	SH	DEFINED	1,2,5,6,7,10,1
PEPSIAMERICAS INC	COM	71343P20	32,516	1,523,690	SH	DEFINED	1,2,5,6,12,13
PEPSICO INC	COM	71344810	2,891,361	44,305,250	SH	DEFINED	1,2,5,6,7,8,10
PEREGRINE PHARMACEUT	COM	71366110	2,481	1,953,257	SH	DEFINED	1,5
PERFICIENT INC	COM	71375U10	3,867	246,601	SH	DEFINED	1,2
PERFORMANCE FOOD GRO	COM	71375510	15,255	543,077	SH	DEFINED	1,2,5
PERFORMANCE TECHNOLO	COM	71376K10	121	17,817	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	4,603	472,086	SH	DEFINED	1,2
PERINI CORP	COM	71383910	5,675	271,791	SH	DEFINED	1,2,6
PERKINELMER INC	COM	71404610	53,929	2,848,889	SH	DEFINED	1,2,5,6,10,12,
PERMA-FIX ENVIRONMEN	COM	71415710	49	23,800	SH	DEFINED	1
PEROT SYS CORP	CL A	71426510	18,785	1,362,254	SH	DEFINED	1,2,5
PERRIGO CO	COM	71429010	37,399	2,203,851	SH	DEFINED	1,2,5,13
PER-SE TECHNOLOGIES	COM NEW	71356930	13,264	581,519	SH	DEFINED	1,2,5,6
PERVASIVE SOFTWARE I	COM	71571010	73	19,100	SH	DEFINED	1
PETCO ANIMAL SUPPLIE	COM NEW	71601620	23,093	806,598	SH	DEFINED	1,2,5,6
PETMED EXPRESS INC	COM	71638210	7,993	765,568	SH	DEFINED	1
PETROBRAS ENERGIA PA	SP ADR B S	71646M10	853	84,754	SH	DEFINED	1,2,5
PETRO-CDA	COM	71644E10	1,393	34,546	SH	DEFINED	1,7,8
PETROCHINA CO LTD	SPONSORED	71646E10	611	5,680	SH	DEFINED	1
PETROHAWK ENERGY COR	COM	71649510	21,450	2,062,468	SH	DEFINED	1,2,5,6
PETROLEO BRASILEIRO	SPONSORED	71654V10	68,943	921,208	SH	DEFINED	1,2
PETROLEO BRASILEIRO	SPONSORED	71654V40	73,316	874,584	SH	DEFINED	1,2,4,5
PETROLEUM DEV CORP	COM	71657810	14,584	365,593	SH	DEFINED	1,2,5,6
PETROQUEST ENERGY IN	COM	71674810	6,501	623,300	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
PETSMART INC	COM	71676810	75,130	2,706,430	SH	DEFINED	1,2,5,6,7,8,10
PFF BANCORP INC	COM	69331W10	16,875	455,578	SH	DEFINED	1,2
PFIZER INC	COM	71708110	6,034,372	212,777,583	SH	DEFINED	1,2,5,6,7,8,10
PFSWEB INC	COM	71709810	7	10,481	SH	DEFINED	1
PG&E CORP	COM	69331C10	516,575	12,402,757	SH	DEFINED	1,2,5,6,7,8,10
PHARMACEUTICAL PROD	COM	71712410	56,899	1,594,268	SH	DEFINED	1,2,5,12,13
PHARMACYCLICS INC	COM	71693310	137	28,088	SH	DEFINED	1,5
PHARMANET DEV GROUP	COM	71714810	7,639	393,152	SH	DEFINED	1,2
PHARMION CORP	COM	71715B40	6,587	305,672	SH	DEFINED	1,2,6
PHARMOS CORP	COM PAR \$.	71713930	22	12,713	SH	DEFINED	1
PHASE FORWARD INC	COM	71721R40	5,264	440,872	SH	DEFINED	1,2
PHELPS DODGE CORP	COM	71726510	494,479	5,838,010	SH	DEFINED	1,2,5,6,7,8,10
PHH CORP	COM NEW	69332020	22,307	814,118	SH	DEFINED	1,2,5
PHI INC	COM NON VT	69336T20	5,203	170,760	SH	DEFINED	1
PHILADELPHIA CONS HL	COM	71752810	23,855	600,278	SH	DEFINED	1,2,5
PHILIPPINE LONG DIST	SPONSORED	71825260	11,092	254,636	SH	DEFINED	1,2,7

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PHILLIPS VAN HEUSEN	COM	71859210	40,068	959,259	SH	DEFINED	1,2
PHOENIX COS INC NEW	COM	71902E10	36,156	2,582,537	SH	DEFINED	1,2,5
PHOENIX TECHNOLOGY L	COM	71915310	140	32,554	SH	DEFINED	1
PHOTON DYNAMICS INC	COM	71936410	3,113	234,590	SH	DEFINED	1,2,6
PHOTRONICS INC	COM	71940510	8,559	605,699	SH	DEFINED	1,2,5,6
PICO HLDGS INC	COM NEW	69336620	9,681	297,415	SH	DEFINED	1,2
PIEDMONT NAT GAS INC	COM	72018610	34,340	1,356,774	SH	DEFINED	1,2,5
PIER 1 IMPORTS INC	COM	72027910	13,077	1,762,445	SH	DEFINED	1,2,5,13
PIKE ELEC CORP	COM	72128310	2,531	169,879	SH	DEFINED	1,2,6
PILGRIMS PRIDE CORP	COM	72146710	15,015	549,000	SH	DEFINED	1,2
PINNACLE AIRL CORP	COM	72344310	207	28,000	SH	DEFINED	1
PINNACLE ENTMT INC	COM	72345610	18,180	646,505	SH	DEFINED	1,2,5,6
PINNACLE FINL PARTNE	COM	72346Q10	6,234	174,128	SH	DEFINED	1,2
PINNACLE WEST CAP CO	COM	72348410	443,205	9,838,059	SH	DEFINED	1,2,5,6,7,8,10
PIONEER COS INC	COM NEW	72364330	5,661	230,960	SH	DEFINED	1
PIONEER DRILLING CO	COM	72365510	6,011	468,168	SH	DEFINED	1,2,5,6
PIONEER NAT RES CO	COM	72378710	90,442	2,311,912	SH	DEFINED	1,2,5,6,7,8,10
PIPER JAFFRAY COS	COM	72407810	29,393	484,879	SH	DEFINED	1,2,5
PITNEY BOWES INC	COM	72447910	259,944	5,858,550	SH	DEFINED	1,2,5,6,7,8,10
PIXELWORKS INC	COM	72581M10	227	76,895	SH	DEFINED	1,5
PLACER SIERRA BANCSH	COM	72607910	3,483	156,813	SH	DEFINED	1,2
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	3,320	71,933	SH	DEFINED	1,2,5
PLAINS EXPL& PRODTN	COM	72650510	59,536	1,387,453	SH	DEFINED	1,2,5,12,13
PLANAR SYS INC	COM	72690010	598	52,660	SH	DEFINED	1,5
PLANTRONICS INC NEW	COM	72749310	17,325	988,331	SH	DEFINED	1,2,5,6,12,13
PLATINUM UNDERWRITER	COM	G7127P10	2,827	91,686	SH	DEFINED	1,2,5
PLATO LEARNING INC	COM	72764Y10	169	26,547	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	2,905	308,765	SH	DEFINED	1,2,6
PLAYTEX PRODS INC	COM	72813P10	17,551	1,309,782	SH	DEFINED	1,2,6
PLEXUS CORP	COM	72913210	22,195	1,155,975	SH	DEFINED	1,2,5,6,13
PLUG POWER INC	COM	72919P10	3,039	746,606	SH	DEFINED	1,2,5,6
PLUM CREEK TIMBER CO	COM	72925110	155,955	4,581,523	SH	DEFINED	1,2,5,6,7,8,10
PLX TECHNOLOGY INC	COM	69341710	3,591	346,278	SH	DEFINED	1,5
PMA CAP CORP	CL A	69341920	5,263	596,664	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	235	16,780	SH	DEFINED	1,2
PMC-SIERRA INC	COM	69344F10	26,344	4,435,052	SH	DEFINED	1,2,5,6,10,13
PMI GROUP INC	COM	69344M10	74,113	1,691,687	SH	DEFINED	1,2,5,6,7,8,10
PNC FINL SVCS GROUP	COM	69347510	586,109	8,090,953	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
PNM RES INC	COM	69349H10	41,152	1,492,655	SH	DEFINED	1,2,5,13
POGO PRODUCING CO	COM	73044810	49,395	1,206,223	SH	DEFINED	1,2,5,12,13
POLARIS INDS INC	COM	73106810	27,659	672,148	SH	DEFINED	1,2,5,6
POLO RALPH LAUREN CO	CL A	73157210	63,421	980,391	SH	DEFINED	1,2,5,6,7,8,10
POLYCOM INC	COM	73172K10	43,001	1,752,988	SH	DEFINED	1,2,5,6,12,13
POLYMEDICA CORP	COM	73173810	18,678	436,294	SH	DEFINED	1,2,6
POLYONE CORP	COM	73179P10	12,699	1,524,530	SH	DEFINED	1,2,5
POMEROY IT SOLUTIONS	COM	73182210	124	15,201	SH	DEFINED	1
POOL CORPORATION	COM	73278L10	26,325	683,764	SH	DEFINED	1,2,5,6

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POPE & TALBOT INC	COM	73282710	120	20,828	SH	DEFINED	1,5
POPULAR INC	COM	73317410	48,096	2,474,068	SH	DEFINED	1,2,5,6,12
PORTALPLAYER INC	COM	73618720	6,099	540,693	SH	DEFINED	1,2,6
PORTFOLIO RECOVERY A	COM	73640Q10	20,514	467,600	SH	DEFINED	1,2,6
PORTLAND GEN ELEC CO	COM NEW	73650884	7,754	317,662	SH	DEFINED	1,2
PORTUGAL TELECOM SGP	SPONSORED	73727310	506	40,543	SH	DEFINED	1
POSCO	SPONSORED	69348310	5,888	90,680	SH	DEFINED	1,2,5
POSSIS MEDICAL INC	COM	73740710	5,939	602,947	SH	DEFINED	1
POST PPTYS INC	COM	73746410	54,800	1,153,199	SH	DEFINED	1,2,3,5
POTLATCH CORP NEW	COM	73763010	29,579	797,286	SH	DEFINED	1,2,5,13
POWELL INDS INC	COM	73912810	2,270	102,586	SH	DEFINED	1
POWER-ONE INC	COM	73930810	7,637	1,054,879	SH	DEFINED	1,2,5,6
POWERWAVE TECHNOLOGI	COM	73936310	16,579	2,181,466	SH	DEFINED	1,2,5,13
POZEN INC	COM	73941U10	5,816	452,260	SH	DEFINED	1,5
PPG INDS INC	COM	69350610	289,439	4,314,836	SH	DEFINED	1,2,5,6,7,8,10
PPL CORP	COM	69351T10	390,406	11,866,447	SH	DEFINED	1,2,5,6,7,8,10
PRA INTL	COM	69353C10	5,556	208,168	SH	DEFINED	1,2,6
PRAECIS PHARMACEUTIC	COM NEW	73942140	23	11,247	SH	DEFINED	1
PRAXAIR INC	COM	74005P10	490,971	8,299,036	SH	DEFINED	1,2,5,6,7,8,10
PRE PAID LEGAL SVCS	COM	74006510	13,439	338,760	SH	DEFINED	1,2,6
PRECISION CASTPARTS	COM	74018910	129,675	2,053,120	SH	DEFINED	1,2,5,12,13
PREFERRED BK LOS ANG	COM	74036710	2,888	48,164	SH	DEFINED	1
PREMIERE GLOBAL SVCS	COM	74058510	10,995	1,266,652	SH	DEFINED	1,2
PREMIERWEST BANCORP	COM	74092110	2,932	183,375	SH	DEFINED	1,2
PREMIUM STD FARMS IN	COM	74060C10	2,670	140,176	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	7,997	357,494	SH	DEFINED	1,2
PRESSTEK INC	COM	74111310	2,398	444,940	SH	DEFINED	1,2,6
PRESTIGE BRANDS HLDG	COM	74112D10	5,676	509,525	SH	DEFINED	1,2
PRG-SCHULTZ INTERNAT	COM NEW	69357C50	76	13,167	SH	DEFINED	1
PRICE T ROWE GROUP I	COM	74144T10	314,159	6,565,506	SH	DEFINED	1,2,5,6,7,8,10
PRICELINE COM INC	COM NEW	74150340	17,993	489,063	SH	DEFINED	1,2,5,6
PRICESMART INC	COM	74151110	2,012	133,269	SH	DEFINED	1,2
PRIDE INTL INC DEL	COM	74153Q10	106,111	3,869,826	SH	DEFINED	1,2,5,6,7,8,10
PRIMEDIA INC	COM	74157K10	4,032	2,652,439	SH	DEFINED	1,2,5,6
PRIMEENERGY CORP	COM	74158E10	716	9,990	SH	DEFINED	1
PRIMUS GUARANTY LTD	SHS	G7245710	331	27,300	SH	DEFINED	1,6
PRINCETON REVIEW INC	COM	74235210	225	43,483	SH	DEFINED	1,5
PRINCIPAL FINANCIAL	COM	74251V10	408,562	7,526,931	SH	DEFINED	1,2,5,6,7,8,10
PRIVATE MEDIA GROUP	COM	74266R10	680	168,400	SH	DEFINED	1
PRIVATEBANCORP INC	COM	74296210	14,545	318,127	SH	DEFINED	1,2,5,6
PROASSURANCE CORP	COM	74267C10	23,623	479,358	SH	DEFINED	1,2,5
PROCTER & GAMBLE CO	COM	74271810	5,757,175	92,887,622	SH	DEFINED	1,2,5,6,7,8,10
PROGENICS PHARMACEUT	COM	74318710	6,616	282,018	SH	DEFINED	1,2,6
PROGRESS ENERGY INC	COM	74326310	980,049	21,596,507	SH	DEFINED	1,2,5,6,7,8,10
PROGRESS SOFTWARE CO	COM	74331210	16,136	620,600	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
PROGRESSIVE CORP OHI	COM	74331510	475,116	19,360,899	SH	DEFINED	1,2,5,6,7,8,10
PROGRESSIVE GAMING I	COM	74332S10	3,591	437,875	SH	DEFINED	1

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PROLIANCE INTL INC	COM	74340R10	123	26,956	SH	DEFINED	1,2,5
PROLOGIS	SH BEN INT	74341010	495,937	8,691,500	SH	DEFINED	1,2,3,5,6,7,8,
PROQUEST COMPANY	COM	74346P10	5,045	387,456	SH	DEFINED	1,2,5
PROSPERITY BANCSHARE	COM	74360610	12,072	354,631	SH	DEFINED	1,2
PROTECTIVE LIFE CORP	COM	74367410	61,452	1,343,205	SH	DEFINED	1,2,5,12,13
PROVIDENCE SVC CORP	COM	74381510	4,092	148,311	SH	DEFINED	1
PROVIDENT BANKSHARES	COM	74385910	20,721	559,272	SH	DEFINED	1,2,5
PROVIDENT FINL HLDGS	COM	74386810	208	6,885	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	24,089	1,301,405	SH	DEFINED	1,2,5
PROVIDENT NEW YORK B	COM	74402810	8,038	587,606	SH	DEFINED	1,2
PROXYMED INC	COM NEW	74429030	47	10,088	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	74432010	945,444	12,399,260	SH	DEFINED	1,2,5,6,7,8,10
PRUDENTIAL PLC	ADR	74435K20	985	39,445	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	27,965	463,769	SH	DEFINED	1,2,3,5
PSS WORLD MED INC	COM	69366A10	19,067	953,845	SH	DEFINED	1,2,5,6
PSYCHIATRIC SOLUTION	COM	74439H10	34,255	1,004,834	SH	DEFINED	1,2,6
PUBLIC STORAGE INC	COM	74460D10	367,493	4,273,669	SH	DEFINED	1,2,3,5,6,7,8,
PUBLIC SVC ENTERPRIS	COM	74457310	474,863	7,760,464	SH	DEFINED	1,2,5,6,7,8,10
PUBLICIS S A NEW	SPONSORED	74463M10	514	12,994	SH	DEFINED	1
PUGET ENERGY INC NEW	COM	74531010	37,029	1,629,083	SH	DEFINED	1,2,5,12,13
PULTE HOMES INC	COM	74586710	195,229	6,127,728	SH	DEFINED	1,2,5,6,7,8,10
PVF CAPITAL CORP	COM	69365410	123	11,927	SH	DEFINED	1
PW EAGLE INC	COM	69366Y10	4,568	152,207	SH	DEFINED	1,2
PXRE GROUP LTD	COM	G7301810	143	34,760	SH	DEFINED	1,5
Q MED	COM	74791410	61	12,007	SH	DEFINED	1
QAD INC	COM	74727D10	1,214	150,273	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	600	50,335	SH	DEFINED	1
QLOGIC CORP	COM	74727710	99,378	5,258,091	SH	DEFINED	1,2,5,6,7,8,10
QUAKER CHEM CORP	COM	74731610	347	17,834	SH	DEFINED	1,5
QUAKER FABRIC CORP N	COM	74739910	15	13,821	SH	DEFINED	1
QUALCOMM INC	COM	74752510	1,563,139	43,002,450	SH	DEFINED	1,2,5,6,7,8,10
QUALITY DISTR INC FL	COM	74756M10	1,373	93,267	SH	DEFINED	1
QUALITY SYS INC	COM	74758210	11,353	292,681	SH	DEFINED	1,2,6
QUANEX CORP	COM	74762010	19,843	653,803	SH	DEFINED	1,2,6
QUANTA SVCS INC	COM	74762E10	27,670	1,641,180	SH	DEFINED	1,2,5,6,13
QUANTUM CORP	COM DSSG	74790620	6,401	2,936,210	SH	DEFINED	1,2,5
QUANTUM FUEL SYS TEC	COM	74765E10	1,446	730,529	SH	DEFINED	1,5
QUEST DIAGNOSTICS IN	COM	74834L10	264,055	4,317,439	SH	DEFINED	1,2,5,6,7,8,10
QUEST RESOURCE CORP	COM NEW	74834930	1,882	211,942	SH	DEFINED	1
QUEST SOFTWARE INC	COM	74834T10	15,149	1,060,840	SH	DEFINED	1,2,5,6
QUESTAR CORP	COM	74835610	121,293	1,483,349	SH	DEFINED	1,2,5,6,7,8,10
QUICKLOGIC CORP	COM	74837P10	60	16,818	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	34,407	1,078,584	SH	DEFINED	1,2,5,6,12,13
QUIDEL CORP	COM	74838J10	5,428	384,438	SH	DEFINED	1,5
QUIKSILVER INC	COM	74838C10	22,743	1,871,870	SH	DEFINED	1,2,5
QUIXOTE CORP	COM	74905610	178	10,015	SH	DEFINED	1
QUOVADX INC	COM	74913K10	98	37,359	SH	DEFINED	1,5
QWEST COMMUNICATIONS	COM	74912110	904,174	103,689,663	SH	DEFINED	1,2,5,6,7,8,10
R & G FINANCIAL CORP	CL B	74913610	6,409	860,215	SH	DEFINED	1,2
R H DONNELLEY CORP	COM NEW	74955W30	22,459	424,562	SH	DEFINED	1,2,5,12
RACKABLE SYS INC	COM	75007710	9,706	354,616	SH	DEFINED	1,2,6
RADIAN GROUP INC	COM	75023610	179,719	2,995,315	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	MENT DISCRE-TION	OTHER MA
RADIANT SYSTEMS INC	COM	75025N10	3,842	318,062	SH	DEFINED	1
RADIATION THERAPY SV	COM	75032320	4,178	142,932	SH	DEFINED	1,2,6
RADIO ONE INC	CL A	75040P10	621	99,562	SH	DEFINED	1,2
RADIO ONE INC	CL D NON V	75040P40	7,864	1,258,255	SH	DEFINED	1,2,5
RADIOLOGIX INC	COM	75040K10	79	19,700	SH	DEFINED	1
RADIOSHACK CORP	COM	75043810	64,347	3,334,025	SH	DEFINED	1,2,5,6,7,8,10
RADISYS CORP	COM	75045910	10,457	492,101	SH	DEFINED	1,2,5
RADYNE CORP	COM NEW	75061140	2,158	176,318	SH	DEFINED	1
RAE SYS INC	COM	75061P10	900	294,929	SH	DEFINED	1,5
RAILAMERICA INC	COM	75075310	6,115	559,966	SH	DEFINED	1,2
RAIT INVT TR	COM	74922710	12,871	446,131	SH	DEFINED	1,2,5
RALCORP HLDGS INC NE	COM	75102810	20,358	422,100	SH	DEFINED	1,2,5
RAM ENERGY RESOURCES	COM	75130P10	698	145,500	SH	DEFINED	1
RAMBUS INC DEL	COM	75091710	12,796	733,695	SH	DEFINED	1,2,5,6,12
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	13,780	431,297	SH	DEFINED	1,2,3
RANGE RES CORP	COM	75281A10	38,510	1,525,733	SH	DEFINED	1,2,5,6,7,8,10
RARE HOSPITALITY INT	COM	75382010	14,226	465,504	SH	DEFINED	1,2,5,6
RASER TECHNOLOGIES I	COM	75405510	715	128,649	SH	DEFINED	1
RAVEN INDS INC	COM	75421210	6,386	212,809	SH	DEFINED	1,2,6
RAYMOND JAMES FINANC	COM	75473010	47,011	1,607,765	SH	DEFINED	1,2,5,13
RAYONIER INC	COM	75490710	38,932	1,029,956	SH	DEFINED	1,2,5,12,13
RAYTHEON CO	COM NEW	75511150	714,310	14,878,360	SH	DEFINED	1,2,5,6,7,8,10
RBC BEARINGS INC	COM	75524B10	6,756	279,755	SH	DEFINED	1,2,6
RC2 CORP	COM	74938810	12,211	364,068	SH	DEFINED	1,2,6
RCN CORP	COM NEW	74936120	12,208	431,382	SH	DEFINED	1,2,6
READERS DIGEST ASSN	COM	75526710	34,609	2,670,461	SH	DEFINED	1,2,5,13
READING INTERNATIONAL	CL A	75540810	182	23,000	SH	DEFINED	1
REALNETWORKS INC	COM	75605L10	16,575	1,562,206	SH	DEFINED	1,2,5,6
REALOGY CORP	COM	75605E10	143,117	6,310,270	SH	DEFINED	1,2,5,6,7,8,10
REALTY INCOME CORP	COM	75610910	37,236	1,506,918	SH	DEFINED	1,2,3,5
RECKSON ASSOCS RLTY	COM	75621K10	83,881	1,959,837	SH	DEFINED	1,2,3,5,6,7,8,
RED HAT INC	COM	75657710	35,605	1,689,019	SH	DEFINED	1,2,5,12
RED ROBIN GOURMET BU	COM	75689M10	9,979	216,420	SH	DEFINED	1,2,6
REDBACK NETWORKS INC	COM NEW	75720950	11,349	817,687	SH	DEFINED	1,2,5,6
REDDY ICE HLDGS INC	COM	75734R10	4,647	192,006	SH	DEFINED	1,2
REDWOOD TR INC	COM	75807540	15,234	302,450	SH	DEFINED	1,2,5
REED ELSEVIER N V	SPONSORED	75820410	744	22,243	SH	DEFINED	1
REED ELSEVIER P L C	SPONSORED	75820510	693	15,565	SH	DEFINED	1
REGAL BELOIT CORP	COM	75875010	23,131	531,746	SH	DEFINED	1,2,5
REGAL ENTMT GROUP	CL A	75876610	9,276	468,020	SH	DEFINED	1,2,5
REGENCY CTRS CORP	COM	75884910	121,273	1,763,710	SH	DEFINED	1,2,3,5,6,7,8,
REGENCY ENERGY PARTN	COM UNITS	75885Y10	356	14,715	SH	DEFINED	1,2
REGENERATION TECH IN	COM	75886N10	229	32,657	SH	DEFINED	1
REGENERON PHARMACEUT	COM	75886F10	12,046	767,764	SH	DEFINED	1,2,5,6
REGENT COMMUNICATION	COM	75886510	261	68,876	SH	DEFINED	1
REGIONS FINANCIAL CO	COM	7591EP10	459,552	12,491,209	SH	DEFINED	1,2,5,6,7,8,10
REGIS CORP MINN	COM	75893210	32,377	903,136	SH	DEFINED	1,2,5,13
REHABCARE GROUP INC	COM	75914810	3,010	229,779	SH	DEFINED	1,2,5
REINSURANCE GROUP AM	COM	75935110	13,713	264,071	SH	DEFINED	1,2,5
RELIANCE STEEL & ALU	COM	75950910	38,084	1,184,951	SH	DEFINED	1,2,5,6,13
RELIAANT ENERGY INC	COM	75952B10	53,790	4,369,593	SH	DEFINED	1,2,5,6,7,8,10
RENAISSANCE LEARNING	COM	75968L10	1,553	108,525	SH	DEFINED	1,6
RENAISSANCERE HOLDIN	COM	G7496G10	32,070	576,796	SH	DEFINED	1,2,5,6,7,8,10
RENASANT CORP	COM	75970E10	6,734	239,903	SH	DEFINED	1,2

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
RENOVIS INC	COM	75988510	6,454	469,046	SH	DEFINED	1,2,5
RENT A CTR INC NEW	COM	76009N10	44,905	1,533,109	SH	DEFINED	1,2,5,13
RENT WAY INC	COM	76009U10	472	44,955	SH	DEFINED	1,5
RENTECH INC	COM	76011210	7,888	1,703,601	SH	DEFINED	1,2,5
RENTRAK CORP	COM	76017410	209	18,300	SH	DEFINED	1
REPLIGEN CORP	COM	75991610	98	28,813	SH	DEFINED	1,5
REPSOL YPF S A	SPONSORED	76026T20	1,617	54,209	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	7,386	475,898	SH	DEFINED	1,2
REPUBLIC BANCORP INC	COM	76028210	15,008	1,125,888	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	3,539	167,317	SH	DEFINED	1,2
REPUBLIC FIRST BANCO	COM	76041610	214	16,123	SH	DEFINED	1
REPUBLIC PROPERTY TR	COM	76073710	3,600	326,659	SH	DEFINED	1
REPUBLIC SVCS INC	COM	76075910	119,012	2,959,773	SH	DEFINED	1,2,5,6,7,8,10
RES-CARE INC	COM	76094310	9,954	495,491	SH	DEFINED	1,2
RESEARCH IN MOTION L	COM	76097510	1,054	10,272	SH	DEFINED	1,5
RESMED INC	COM	76115210	28,207	700,785	SH	DEFINED	1,2,5,6,12
RESOURCE AMERICA INC	CL A	76119520	5,382	258,769	SH	DEFINED	1,2,5
RESOURCE CAP CORP	COM	76120W30	339	21,930	SH	DEFINED	1
RESOURCES CONNECTION	COM	76122Q10	16,705	623,567	SH	DEFINED	1,2,6
RESPIRONICS INC	COM	76123010	27,710	717,697	SH	DEFINED	1,2,5,6,12
RESTORATION HARDWARE	COM	76098110	3,252	375,138	SH	DEFINED	1,5
RETAIL VENTURES INC	COM	76128Y10	4,177	271,077	SH	DEFINED	1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	103	30,500	SH	DEFINED	1
REUTERS GROUP PLC	SPONSORED	76132M10	705	14,500	SH	DEFINED	1,2
REVLON INC	CL A	76152550	2,329	2,061,374	SH	DEFINED	1,2,6
REWARDS NETWORK INC	COM	76155710	1,177	241,617	SH	DEFINED	1
REX STORES CORP	COM	76162410	169	11,964	SH	DEFINED	1
REXAM PLC	SP ADR NEW	76165540	212	3,920	SH	DEFINED	1
REYNOLDS & REYNOLDS	CL A	76169510	31,449	795,974	SH	DEFINED	1,2,5,6,13
REYNOLDS AMERICAN IN	COM	76171310	265,618	4,286,237	SH	DEFINED	1,2,5,6,10,12,
RF MICRODEVICES INC	COM	74994110	27,893	3,679,855	SH	DEFINED	1,2,5,6,13
RICHARDSON ELECTRS L	COM	76316510	93	10,300	SH	DEFINED	1
RIGEL PHARMACEUTICAL	COM NEW	76655960	3,467	337,622	SH	DEFINED	1,2,5,6
RIGHTNOW TECHNOLOGIE	COM	76657R10	2,434	155,898	SH	DEFINED	1,6
RINKER GROUP LTD	SPONSORED	76687M10	243	4,725	SH	DEFINED	1
RIO TINTO PLC	SPONSORED	76720410	18,754	98,900	SH	DEFINED	1,2
RITA MED SYS INC DEL	COM	76774E10	59	18,600	SH	DEFINED	1
RITCHIE BROS AUCTION	COM	76774410	555	10,344	SH	DEFINED	1,5
RITE AID CORP	COM	76775410	26,760	5,894,250	SH	DEFINED	1,2,5,6
RIVERVIEW BANCORP IN	COM	76939710	222	16,450	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	76962710	2,619	128,183	SH	DEFINED	1
RLI CORP	COM	74960710	105,291	2,073,062	SH	DEFINED	1,2
ROBBINS & MYERS INC	COM	77019610	5,769	186,569	SH	DEFINED	1,2
ROBERT HALF INTL INC	COM	77032310	142,442	4,193,164	SH	DEFINED	1,2,5,6,7,8,10
ROCK OF AGES CORP	CL A	77263210	53	11,698	SH	DEFINED	1
ROCK-TENN CO	CL A	77273920	16,412	828,879	SH	DEFINED	1,2
ROCKVILLE FINL INC	COM	77418610	1,232	85,030	SH	DEFINED	1
ROCKWELL AUTOMATION	COM	77390310	255,658	4,400,307	SH	DEFINED	1,2,5,6,7,8,10
ROCKWELL COLLINS INC	COM	77434110	266,068	4,851,717	SH	DEFINED	1,2,5,6,7,8,10
ROCKWOOD HLDGS INC	COM	77441510	9,258	463,339	SH	DEFINED	1,2

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ROFIN SINAR TECHNOLO	COM	77504310	27,785	457,217	SH	DEFINED	1,2,5,6
ROGERS COMMUNICATION	CL B	77510920	1,000	18,224	SH	DEFINED	1,2
ROGERS CORP	COM	77513310	14,368	232,682	SH	DEFINED	1,2,6
ROHM & HAAS CO	COM	77537110	247,637	5,229,921	SH	DEFINED	1,2,5,6,7,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
ROLLINS INC	COM	77571110	13,160	623,387	SH	DEFINED	1,2,6,13
ROPER INDS INC NEW	COM	77669610	69,894	1,562,222	SH	DEFINED	1,2,5,6,7,8,10
ROSETTA RESOURCES IN	COM	77777930	12,573	732,274	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	67,939	2,673,695	SH	DEFINED	1,2,5,6,7,8,10
ROSTELECOM OPEN JT S	SPONSORED	77852910	361	12,006	SH	DEFINED	1,2,5
ROTECH HEALTHCARE IN	COM	77866910	16	13,200	SH	DEFINED	1
ROTONICS MFG INC	COM	77890310	31	10,400	SH	DEFINED	1
ROWAN COS INC	COM	77938210	123,249	3,896,586	SH	DEFINED	1,2,5,6,7,8,10
ROYAL & SUN ALLIANCE	SPON ADR N	78004V20	379	27,147	SH	DEFINED	1
ROYAL BANCSHARES PA	CL A	78008110	1,857	68,552	SH	DEFINED	1
ROYAL BK CDA MONTREA	COM	78008710	1,060	23,846	SH	DEFINED	1,2,7,14
ROYAL CARIBBEAN CRUI	COM	V7780T10	26,113	672,830	SH	DEFINED	1,2,5,6,7,8,10
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	4,762	69,645	SH	DEFINED	1,2
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	5,090	77,009	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	9,050	333,597	SH	DEFINED	1,2,5,6
ROYAL KPN NV	SPONSORED	78064120	171	13,381	SH	DEFINED	1,2
RPC INC	COM	74966010	6,496	354,576	SH	DEFINED	1,2,5,6
RPM INTL INC	COM	74968510	41,369	2,178,474	SH	DEFINED	1,2,5,13
RSA SEC INC	COM	74971910	3,479	124,383	SH	DEFINED	1,2,5,6,13
RTI INTL METALS INC	COM	74973W10	13,349	306,312	SH	DEFINED	1,2,6
RUBY TUESDAY INC	COM	78118210	33,284	1,180,689	SH	DEFINED	1,2,5,6,13
RUDDICK CORP	COM	78125810	18,215	699,784	SH	DEFINED	1,2,5,13
RUDOLPH TECHNOLOGIES	COM	78127010	6,058	330,521	SH	DEFINED	1,5
RURAL / METRO CORP	COM	78174810	217	24,900	SH	DEFINED	1
RURAL CELLULAR CORP	CL A	78190410	132	13,742	SH	DEFINED	1
RUSH ENTERPRISES INC	CL A	78184620	4,784	286,822	SH	DEFINED	1,2
RUSS BERRIE & CO	COM	78223310	2,653	174,090	SH	DEFINED	1,2
RUTHS CHRIS STEAK HS	COM	78333210	3,700	196,585	SH	DEFINED	1,2,6
RYANAIR HLDGS PLC	SPONSORED	78351310	1,377	21,754	SH	DEFINED	1,2,5,7
RYANS RESTAURANT GRO	COM	78352010	9,960	627,615	SH	DEFINED	1,2,5
RYDER SYS INC	COM	78354910	75,420	1,459,371	SH	DEFINED	1,2,5,6,10,12,
RYERSON INC	COM	78375P10	10,616	484,986	SH	DEFINED	1,2
RYLAND GROUP INC	COM	78376410	40,656	940,883	SH	DEFINED	1,2,5,6,12,13
S & T BANCORP INC	COM	78385910	15,379	473,201	SH	DEFINED	1,2,5
S Y BANCORP INC	COM	78506010	5,048	170,127	SH	DEFINED	1,2,6
S1 CORPORATION	COM	78463B10	4,594	996,435	SH	DEFINED	1,2,5,6
SABA SOFTWARE INC	COM NEW	78493260	53	10,110	SH	DEFINED	1
SABRE HLDGS CORP	CL A	78590510	88,008	3,762,613	SH	DEFINED	1,2,5,6,7,8,10
SAFECO CORP	COM	78642910	190,253	3,228,465	SH	DEFINED	1,2,5,6,7,8,10
SAFEGUARD SCIENTIFIC	COM	78644910	2,807	1,432,069	SH	DEFINED	1,5
SAFENET INC	COM	78645R10	7,827	430,286	SH	DEFINED	1,2
SAFETY INS GROUP INC	COM	78648T10	13,084	268,878	SH	DEFINED	1,2
SAFEWAY INC	COM NEW	78651420	397,789	13,106,714	SH	DEFINED	1,2,5,6,7,8,10

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SAFLINK CORP	COM NEW	78657830	27	71,763	SH	DEFINED	1,5
SAGA COMMUNICATIONS	CL A	78659810	221	28,518	SH	DEFINED	1
SAIA INC	COM	78709Y10	7,096	217,667	SH	DEFINED	1,5
SAKS INC	COM	79377W10	35,463	2,052,271	SH	DEFINED	1,2,5,13
SALEM COMMUNICATIONS	CL A	79409310	1,894	167,487	SH	DEFINED	1,2,6
SALESFORCE COM INC	COM	79466L30	26,085	727,002	SH	DEFINED	1,2,5,6,12
SALIX PHARMACEUTICAL	COM	79543510	7,742	570,971	SH	DEFINED	1,2,5,6
SALTON INC	COM	79575710	29	12,744	SH	DEFINED	1,2
SAN PAOLO-IMI S P A	SPONSORED	79917510	2,045	48,420	SH	DEFINED	1,2
SANDERS MORRIS HARRI	COM	80000Q10	1,993	159,293	SH	DEFINED	1
SANDERSON FARMS INC	COM	80001310	10,806	333,916	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MAN
SANDISK CORP	COM	80004C10	252,441	4,714,994	SH	DEFINED	1,2,5,6,7,8,10,
SANDS REGENT	COM	80009110	160	10,900	SH	DEFINED	1
SANDY SPRING BANCORP	COM	80036310	7,566	213,976	SH	DEFINED	1,2
SANFILIPPO JOHN B &	COM	80042210	125	12,300	SH	DEFINED	1
SANGAMO BIOSCIENCES	COM	80067710	1,167	209,930	SH	DEFINED	1
SANMINA SCI CORP	COM	80090710	50,796	13,581,691	SH	DEFINED	1,2,5,6,7,8,10,
SANOFI AVENTIS	SPONSORED	80105N10	21,314	479,297	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	1,798	95,176	SH	DEFINED	1,2
SANTARUS INC	COM	80281730	4,715	635,465	SH	DEFINED	1
SANTOS LIMITED	SPONSORED	80302160	366	11,012	SH	DEFINED	1
SANYO ELEC LTD	ADR 5 COM	80303830	353	35,438	SH	DEFINED	1,2
SAP AKTIENGESELLSCHA	SPONSORED	80305420	12,971	262,048	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	6,353	1,167,831	SH	DEFINED	1,2,5,6
SARA LEE CORP	COM	80311110	326,739	20,332,251	SH	DEFINED	1,2,5,6,7,8,10,
SATYAM COMPUTER SERV	ADR	80409810	12,757	329,711	SH	DEFINED	1,2,5,7
SAUER-DANFOSS INC	COM	80413710	4,132	172,307	SH	DEFINED	1,2
SAUL CTRS INC	COM	80439510	16,287	361,939	SH	DEFINED	1,2,3,5
SAVIENT PHARMACEUTIC	COM	80517Q10	5,272	809,759	SH	DEFINED	1,2,5
SAVVIS INC	COM NEW	80542330	10,506	368,617	SH	DEFINED	1,2
SAXON CAP INC NEW	COM	80556T10	11,157	794,651	SH	DEFINED	1,2,5
SBA COMMUNICATIONS C	COM	78388J10	19,631	806,850	SH	DEFINED	1,2,6
SCANA CORP NEW	COM	80589M10	94,102	2,336,789	SH	DEFINED	1,2,5,6,7,8,10,
SCANSOURCE INC	COM	80603710	17,145	565,274	SH	DEFINED	1,2,6
SCBT FINANCIAL CORP	COM	78401V10	4,697	125,593	SH	DEFINED	1,2,5
SCHAWK INC	CL A	80637310	3,301	181,199	SH	DEFINED	1
SCHEIN HENRY INC	COM	80640710	61,926	1,235,061	SH	DEFINED	1,2,5,12,13
SCHERING A G	SPONSORED	80658520	611	5,245	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	80660510	700,841	31,726,605	SH	DEFINED	1,2,5,6,10,12,1
SCHIFF NUTRITION INT	COM	80669310	77	11,000	SH	DEFINED	1
SCHLUMBERGER LTD	COM	80685710	1,842,091	29,696,783	SH	DEFINED	1,2,5,6,7,8,10,
SCHNITZER STL INDS	CL A	80688210	10,411	330,091	SH	DEFINED	1,2,5
SCHOLASTIC CORP	COM	80706610	28,773	923,689	SH	DEFINED	1,2,5,13
SCHOOL SPECIALTY INC	COM	80786310	10,804	306,145	SH	DEFINED	1,2,5
SCHULMAN A INC	COM	80819410	10,238	435,494	SH	DEFINED	1,2
SCHWAB CHARLES CORP	COM	80851310	478,005	26,689,256	SH	DEFINED	1,2,5,6,7,8,10,
SCHWEITZER-MAUDUIT I	COM	80854110	4,322	227,698	SH	DEFINED	1,2

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SCICLONE PHARMACEUTI	COM	80862K10	131	56,595	SH	DEFINED	1,5
SCIELE PHARMA INC	COM	80862710	13,107	695,703	SH	DEFINED	1,2,6
SCIENTIFIC GAMES COR	CL A	80874P10	30,654	963,949	SH	DEFINED	1,2,5,6,13
SCM MICROSYSTEMS INC	COM	78401810	58	17,355	SH	DEFINED	1
SCO GROUP INC	COM	78403A10	37	18,024	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	161	26,800	SH	DEFINED	1,5
SCOTTISH PWR PLC	SP ADR FNL	81013T80	821	16,907	SH	DEFINED	1,2
SCOTTISH RE GROUP LI	SHS	G7353741	696	64,028	SH	DEFINED	1,2,5,6
SCOTTS MIRACLE GRO C	CL A	81018610	29,198	656,287	SH	DEFINED	1,2,5,6,12,13
SCPIE HLDGS INC	COM	78402P10	3,307	140,469	SH	DEFINED	1,5
SCRIPPS E W CO OHIO	CL A	81105420	96,997	2,023,723	SH	DEFINED	1,2,5,6,10,12,13
SEA CONTAINERS LTD	CL A	81137170	22	18,840	SH	DEFINED	1,5
SEABOARD CORP	COM	81154310	16,163	13,413	SH	DEFINED	1,2
SEABRIGHT INSURANCE	COM	81165610	3,595	257,350	SH	DEFINED	1
SEACHANGE INTL INC	COM	81169910	278	31,246	SH	DEFINED	1,5
SEACOAST BKG CORP FL	COM	81170730	5,023	166,325	SH	DEFINED	1,2
SEACOR HOLDINGS INC	COM	81190410	15,019	182,049	SH	DEFINED	1,2,5
SEAGATE TECHNOLOGY	SHS	G7945J10	71,613	3,101,467	SH	DEFINED	1,2,5,6,7,8,10,13

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
SEALED AIR CORP NEW	COM	81211K10	124,859	2,307,069	SH	DEFINED	1,2,5,6,7,8,10,13
SEALY CORP	COM	81213930	2,904	222,327	SH	DEFINED	1,2
SEARS HLDGS CORP	COM	81235010	888,816	5,622,214	SH	DEFINED	1,2,5,6,7,8,10,13
SEATTLE GENETICS INC	COM	81257810	139	28,692	SH	DEFINED	1
SECURE COMPUTING COR	COM	81370510	4,442	701,739	SH	DEFINED	1,2,5,6
SECURITY BANK CORP	COM	81404710	5,299	234,358	SH	DEFINED	1
SECURITY CAPITAL ASS	COM	G8018D10	604	25,213	SH	DEFINED	1,2
SEI INVESTMENTS CO	COM	78411710	56,431	1,004,287	SH	DEFINED	1,2,5,12,13
SELECT COMFORT CORP	COM	81616X10	20,571	940,193	SH	DEFINED	1,2,5,6
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	816	24,600	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS S	81369Y30	698	27,500	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI CONS D	81369Y40	280	8,000	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-EN	81369Y50	6,808	127,375	SH	DEFINED	1,5
SELECT SECTOR SPDR T	SBI INT-IN	81369Y70	4,052	121,545	SH	DEFINED	5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	352	10,370	SH	DEFINED	5
SELECTICA INC	COM	81628810	87	35,748	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	25,950	493,244	SH	DEFINED	1,2,5
SEMCO ENERGY INC	COM	78412D10	2,099	372,099	SH	DEFINED	1,5
SEMITOOOL INC	COM	81690910	3,040	294,039	SH	DEFINED	1,5
SEMPRA ENERGY	COM	81685110	453,174	9,018,392	SH	DEFINED	1,2,5,6,7,8,10,13
SEMTECH CORP	COM	81685010	19,327	1,514,657	SH	DEFINED	1,2,5,6,13
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	24,404	1,143,566	SH	DEFINED	1,2,3
SENOMYX INC	COM	81724Q10	5,243	341,091	SH	DEFINED	1,2
SENSIENT TECHNOLOGIE	COM	81725T10	21,569	1,102,136	SH	DEFINED	1,2,5,13
SEPRACOR INC	COM	81731510	84,769	1,749,978	SH	DEFINED	1,2,5,8,12,13
SEQUA CORPORATION	CL A	81732010	12,413	132,247	SH	DEFINED	1,2,13
SERVICE CORP INTL	COM	81756510	23,946	2,563,794	SH	DEFINED	1,2,5
SERVICEMASTER CO	COM	81760N10	49,587	4,423,422	SH	DEFINED	1,2,5,6,7,8,10,13
SHARPER IMAGE CORP	COM	82001310	161	15,587	SH	DEFINED	1

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SHAW COMMUNICATIONS	CL B CONV	82028K20	575	19,148	SH	DEFINED	1,5
SHAW GROUP INC	COM	82028010	16,508	698,289	SH	DEFINED	1,2,5
SHENANDOAH TELECOMMU	COM	82312B10	5,507	126,676	SH	DEFINED	1
SHERWIN WILLIAMS CO	COM	82434810	227,695	4,082,013	SH	DEFINED	1,2,5,6,7,8,10
SHILOH INDS INC	COM	82454310	1,214	90,093	SH	DEFINED	1,2
SHIP FINANCE INTERNA	SHS	G8107510	1,038	52,165	SH	DEFINED	1,2,5
SHIRE PLC	SPONSORED	82481R10	207	4,195	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	3,182	126,173	SH	DEFINED	1,5
SHORE BANCSHARES INC	COM	82510710	2,481	86,302	SH	DEFINED	1,5
SHUFFLE MASTER INC	COM	82554910	22,076	817,311	SH	DEFINED	1,2,6
SI INTL INC	COM	78427V10	4,990	156,021	SH	DEFINED	1
SIEMENS A G	SPONSORED	82619750	3,382	38,824	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	2,081	66,588	SH	DEFINED	1
SIERRA HEALTH SVCS I	COM	82632210	32,766	865,902	SH	DEFINED	1,2,5,6,12
SIERRA PAC RES NEW	COM	82642810	42,404	2,957,039	SH	DEFINED	1,2,5,13
SIGMA ALDRICH CORP	COM	82655210	149,324	1,973,357	SH	DEFINED	1,2,5,6,7,8,10
SIGMA DESIGNS INC	COM	82656510	3,628	242,662	SH	DEFINED	1,5
SIGMATEL INC	COM	82661W10	1,753	374,494	SH	DEFINED	1,6
SIGNATURE BK NEW YOR	COM	82669G10	11,091	358,598	SH	DEFINED	1,2,6
SILGAN HOLDINGS INC	COM	82704810	26,320	700,734	SH	DEFINED	1,2,6
SILICON IMAGE INC	COM	82705T10	16,170	1,271,258	SH	DEFINED	1,2,5,6
SILICON LABORATORIES	COM	82691910	23,406	754,556	SH	DEFINED	1,2,5,6,13
SILICON STORAGE TECH	COM	82705710	5,321	1,291,552	SH	DEFINED	1,2,5,6
SILICONWARE PRECISIO	SPONSD ADR	82708486	539	90,544	SH	DEFINED	1
SIMMONS 1ST NATL COR	CL A \$1 PA	82873020	9,706	334,587	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
SIMON PPTY GROUP INC	COM	82880610	725,201	8,002,664	SH	DEFINED	1,2,3,5,6,7,8,
SIMPSON MANUFACTURIN	COM	82907310	16,660	616,334	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G	CL A	82922610	11,237	1,431,473	SH	DEFINED	1,2
SINOPEC SHANGHAI PET	SPON ADR H	82935M10	313	6,291	SH	DEFINED	1
SIRENZA MICRODEVICES	COM	82966T10	2,746	347,543	SH	DEFINED	1,2
SIRF TECHNOLOGY HLDG	COM	82967H10	15,627	651,390	SH	DEFINED	1,2,6
SIRIUS SATELLITE RAD	COM	82966U10	61,166	15,603,673	SH	DEFINED	1,2,5,6,7,8,10
SIRNA THERAPEUTICS I	COM	82966910	2,005	359,944	SH	DEFINED	1,2
SIRONA DENTAL SYSTEM	COM	82966C10	6,800	206,506	SH	DEFINED	1,2,6
SIRVA INC	COM	82967Y10	1,781	669,377	SH	DEFINED	1,2
SITEL CORP	COM	82980K10	1,689	561,229	SH	DEFINED	1
SIX FLAGS INC	COM	83001P10	6,573	1,256,788	SH	DEFINED	1,2,5,6
SIZELER PPTY INVS IN	COM	83013710	3,851	256,210	SH	DEFINED	1,2,3,5
SJW CORP	COM	78430510	6,742	225,416	SH	DEFINED	1,2
SK TELECOM LTD	SPONSORED	78440P10	14,358	607,623	SH	DEFINED	1,2,4
SKECHERS U S A INC	CL A	83056610	11,757	500,099	SH	DEFINED	1,2,6
SKY FINL GROUP INC	COM	83080P10	31,548	1,266,990	SH	DEFINED	1,2,5,10
SKYLINE CORP	COM	83083010	3,694	96,689	SH	DEFINED	1,2
SKYWEST INC	COM	83087910	23,592	962,142	SH	DEFINED	1,2,5,6
SKYWORKS SOLUTIONS I	COM	83088M10	12,970	2,499,119	SH	DEFINED	1,2,5,6
SL GREEN RLTY CORP	COM	78440X10	120,648	1,080,105	SH	DEFINED	1,2,3,5,6,7,8,
SLM CORP	COM	78442P10	528,102	10,159,718	SH	DEFINED	1,2,5,6,7,8,10

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SM&A	COM	78465D10	160	26,131	SH	DEFINED	1
SMART & FINAL INC	COM	83168310	3,525	206,499	SH	DEFINED	1,2,6
SMITH & NEPHEW PLC	SPDN ADR N	83175M20	417	9,107	SH	DEFINED	1
SMITH & WESSON HLDG	COM	83175610	4,056	292,210	SH	DEFINED	1
SMITH A O	COM	83186520	14,804	375,446	SH	DEFINED	1,2
SMITH INTL INC	COM	83211010	237,220	6,113,928	SH	DEFINED	1,2,5,6,7,8,10
SMITH MICRO SOFTWARE	COM	83215410	4,130	287,226	SH	DEFINED	1,2
SMITHFIELD FOODS INC	COM	83224810	41,979	1,553,632	SH	DEFINED	1,2,5,12,13
SMITHTOWN BANCORP IN	COM	83244910	2,180	80,765	SH	DEFINED	1
SMUCKER J M CO	COM NEW	83269640	41,946	874,783	SH	DEFINED	1,2,5,6,13
SMURFIT-STONE CONTAI	COM	83272710	34,426	3,073,758	SH	DEFINED	1,2,5,6,7,8,10
SNAP ON INC	COM	83303410	70,801	1,589,259	SH	DEFINED	1,2,5,6,7,10,11
SOCIEDAD QUIMICA MIN	SPON ADR S	83363510	401	3,487	SH	DEFINED	1,2,5
SOCKET COMMUNICATION	COM	83367210	22	21,600	SH	DEFINED	1
SODEXHO ALLIANCE SA	SPONSORED	83379210	354	6,405	SH	DEFINED	1
SOHU COM INC	COM	83408W10	8,473	384,793	SH	DEFINED	1,2
SOLETRON CORP	COM	83418210	83,261	25,540,226	SH	DEFINED	1,2,5,6,7,8,10
SOLEXA INC	COM	83420X10	2,112	239,439	SH	DEFINED	1
SOMANETICS CORP	COM NEW	83444540	263	13,200	SH	DEFINED	1
SOMAXON PHARMACEUTIC	COM	83445310	605	49,130	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G10	10,120	438,279	SH	DEFINED	1,2,5
SONIC CORP	COM	83545110	33,965	1,502,198	SH	DEFINED	1,2,5,6
SONIC INNOVATIONS IN	COM	83545M10	92	22,580	SH	DEFINED	1
SONIC SOLUTIONS	COM	83546010	4,715	309,399	SH	DEFINED	1,2,5,6
SONICWALL INC	COM	83547010	15,974	1,462,848	SH	DEFINED	1,2,5
SONOCO PRODS CO	COM	83549510	125,014	3,716,217	SH	DEFINED	1,2,5,6,12,13
SONOSITE INC	COM	83568G10	6,035	212,483	SH	DEFINED	1,2,6
SONUS NETWORKS INC	COM	83591610	16,991	3,236,328	SH	DEFINED	1,2,5,6
SONUS PHARMACEUTICAL	COM	83569210	69	14,700	SH	DEFINED	1
SONY CORP	ADR NEW	83569930	2,552	63,231	SH	DEFINED	1,2
SOTHEBYS	COM	83589810	43,251	1,341,528	SH	DEFINED	1,2,6,13
SOURCE INTERLINK COS	COM NEW	83615120	4,206	442,754	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- DISCRE- TION	OTHER MA
SOUTH FINL GROUP INC	COM	83784110	18,209	699,541	SH	DEFINED	1,2,5
SOUTH JERSEY INDS IN	COM	83851810	16,069	537,254	SH	DEFINED	1,2
SOUTHERN CO	COM	84258710	792,669	23,002,588	SH	DEFINED	1,2,5,6,7,8,10
SOUTHERN COPPER CORP	COM	84265V10	28,837	311,751	SH	DEFINED	1,2,5,7,12
SOUTHERN UN CO NEW	COM	84403010	25,175	953,245	SH	DEFINED	1,2,5
SOUTHSIDE BANCSHARES	COM	84470P10	3,929	147,209	SH	DEFINED	1
SOUTHWEST AIRLS CO	COM	84474110	335,935	20,164,168	SH	DEFINED	1,2,5,6,7,8,10
SOUTHWEST BANCORP IN	COM	84476710	6,462	250,279	SH	DEFINED	1,2
SOUTHWEST GAS CORP	COM	84489510	24,688	740,931	SH	DEFINED	1,2,5
SOUTHWEST WTR CO	COM	84533110	3,881	317,369	SH	DEFINED	1
SOUTHWESTERN ENERGY	COM	84546710	85,136	2,850,209	SH	DEFINED	1,2,5,6,7,8,10
SOVEREIGN BANCORP IN	COM	84590510	198,149	9,211,952	SH	DEFINED	1,2,5,6,7,8,10
SOVRAN SELF STORAGE	COM	84610H10	25,969	467,493	SH	DEFINED	1,2,3,5
SPANISH BROADCASTING	CL A	84642588	2,391	547,139	SH	DEFINED	1,2,6
SPANSION INC	COM CL A	84649R10	5,659	339,492	SH	DEFINED	1,2,6

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SPARTAN STORES INC	COM	84682210	5,673	335,708	SH	DEFINED	1,2
SPARTECH CORP	COM NEW	84722020	16,247	606,907	SH	DEFINED	1,2
SPATIALIGHT INC	COM	84724810	168	80,300	SH	DEFINED	1,5
SPDR TR	UNIT SER 1	78462F10	78,839	590,201	SH	DEFINED	1,5,6,13
SPECTRALINK CORP	COM	84758010	171	20,801	SH	DEFINED	1
SPECTRANETICS CORP	COM	84760C10	4,376	374,030	SH	DEFINED	1
SPECTRUM BRANDS INC	COM	84762L10	5,805	687,778	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	162	17,200	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	COM	84778810	11,086	304,480	SH	DEFINED	1,2
SPHERION CORP	COM	84842010	10,629	1,486,614	SH	DEFINED	1,2,5
SPHERIX INC	COM	84842R10	24	18,099	SH	DEFINED	1
SPIRENT COMMUNICATIO	SPONS ADR	84856M20	86	22,303	SH	DEFINED	1
SPIRIT FIN CORP	COM	84856830	14,888	1,282,337	SH	DEFINED	1,2,3
SPORT CHALET INC	CL A	84916320	126	13,713	SH	DEFINED	1
SPORT NEXTEL CORP	COM FON	85206110	1,355,085	79,013,677	SH	DEFINED	1,2,5,6,7,8,10
SPSS INC	COM	78462K10	8,696	348,802	SH	DEFINED	1,2,5,6
SPX CORP	COM	78463510	72,535	1,357,323	SH	DEFINED	1,2,5,6,7,8,10
SRA INTL INC	CL A	78464R10	21,086	701,449	SH	DEFINED	1,2,6,13
SRS LABS INC	COM	78464M10	105	16,900	SH	DEFINED	1
ST JOE CO	COM	79014810	48,673	887,056	SH	DEFINED	1,2,5,6,7,8,10
ST JUDE MED INC	COM	79084910	326,506	9,252,085	SH	DEFINED	1,2,5,6,7,8,10
ST MARY LD & EXPL CO	COM	79222810	26,912	733,109	SH	DEFINED	1,2,5,6,12
ST PAUL TRAVELERS IN	COM	79286010	929,037	19,813,125	SH	DEFINED	1,2,5,6,7,8,10
STAAR SURGICAL CO	COM PAR \$0	85231230	201	26,689	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	12,426	423,517	SH	DEFINED	1,2,5
STAKTEK HLDGS INC	COM	85256P10	1,170	195,644	SH	DEFINED	1,2
STAMPS COM INC	COM NEW	85285720	5,067	265,870	SH	DEFINED	1,2,6
STANCORP FINL GROUP	COM	85289110	45,731	1,024,664	SH	DEFINED	1,2,5,13
STANDARD MICROSYSTEM	COM	85362610	9,595	337,629	SH	DEFINED	1,2
STANDARD MTR PRODS I	COM	85366610	247	20,576	SH	DEFINED	1
STANDARD PAC CORP NE	COM	85375C10	26,403	1,123,539	SH	DEFINED	1,2,5
STANDARD PARKING COR	COM	85379010	3,655	116,470	SH	DEFINED	1,2
STANDARD REGISTER CO	COM	85388710	3,660	277,261	SH	DEFINED	1,2
STANDEX INTL CORP	COM	85423110	5,081	182,255	SH	DEFINED	1,2,5
STANLEY FURNITURE IN	COM NEW	85430520	4,775	224,091	SH	DEFINED	1,2,5
STANLEY WKS	COM	85461610	105,965	2,125,668	SH	DEFINED	1,2,5,6,7,8,10
STAPLES INC	COM	85503010	483,018	19,852,773	SH	DEFINED	1,2,5,6,7,8,10
STAR GAS PARTNERS L	UNIT LTD P	85512C10	118	47,400	SH	DEFINED	1,5
STAR MARITIME ACQUIS	COM	85516E10	1,343	139,780	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
STAR SCIENTIFIC INC	COM	85517P10	92	29,897	SH	DEFINED	1,5
STARBUCKS CORP	COM	85524410	639,886	18,792,552	SH	DEFINED	1,2,5,6,7,8,10
STARTEK INC	COM	85569C10	2,039	163,529	SH	DEFINED	1
STARWOOD HOTELS&RESO	COM	85590A40	397,689	6,953,825	SH	DEFINED	1,2,3,5,6,7,8,
STATE AUTO FINL CORP	COM	85570710	9,099	297,850	SH	DEFINED	1,2
STATE BANCORP INC N.	COM	85571610	247	12,054	SH	DEFINED	1
STATE NATIONAL BANCS	COM	85712410	5,497	144,697	SH	DEFINED	1
STATE STR CORP	COM	85747710	859,594	13,775,538	SH	DEFINED	1,2,5,6,7,8,10

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STATION CASINOS INC	COM	85768910	38,193	660,440	SH	DEFINED	1,2,5,6,7,8,10
STATOIL ASA	SPONSORED	85771P10	10,269	431,120	SH	DEFINED	1
STEAK N SHAKE CO	COM	85787310	6,493	384,421	SH	DEFINED	1,2,6
STEEL DYNAMICS INC	COM	85811910	86,113	1,706,907	SH	DEFINED	1,2,5,6,10,12,
STEEL TECHNOLOGIES I	COM	85814710	4,771	243,030	SH	DEFINED	1
STEELCASE INC	CL A	85815520	11,100	707,427	SH	DEFINED	1,2,5
STEIN MART INC	COM	85837510	8,175	537,475	SH	DEFINED	1,2,5
STEINER LEISURE LTD	ORD	P8744Y10	1,174	27,908	SH	DEFINED	1,2,5,6
STEINWAY MUSICAL INS	COM	85849510	4,356	155,577	SH	DEFINED	1,2
STELLENT INC	COM	85856W10	3,931	362,649	SH	DEFINED	1,2,5
STEMCELLS INC	COM	85857R10	186	87,100	SH	DEFINED	1,5
STEPAN CO	COM	85858610	2,122	72,611	SH	DEFINED	1,5
STEPHAN CO	COM	85860310	31	10,099	SH	DEFINED	1
STEREOTAXIS INC	COM	85916J10	2,506	242,120	SH	DEFINED	1
STERICYCLE INC	COM	85891210	51,666	740,302	SH	DEFINED	1,2,5,6,12,13
STERIS CORP	COM	85915210	34,718	1,442,994	SH	DEFINED	1,2,5,6,13
STERLING BANCORP	COM	85915810	5,054	257,057	SH	DEFINED	1,2
STERLING BANCSHARES	COM	85890710	13,721	677,556	SH	DEFINED	1,2
STERLING CONSTRUCTIO	COM	85924110	1,909	95,182	SH	DEFINED	1
STERLING FINL CORP	COM	85931710	10,623	483,103	SH	DEFINED	1,2
STERLING FINL CORP W	COM	85931910	19,437	599,356	SH	DEFINED	1,2,6
STEWART ENTERPRISES	CL A	86037010	14,467	2,468,746	SH	DEFINED	1,2,5
STEWART INFORMATION	COM	86037210	9,034	259,813	SH	DEFINED	1,2
STEWART W P & CO LTD	COM	G8492210	416	33,389	SH	DEFINED	1,2,5
STIFEL FINL CORP	COM	86063010	4,514	142,208	SH	DEFINED	1
STILLWATER MNG CO	COM	86074Q10	6,928	824,816	SH	DEFINED	1,2,5,6
STONE ENERGY CORP	COM	86164210	20,695	511,231	SH	DEFINED	1,2,5
STONERIDGE INC	COM	86183P10	128	17,979	SH	DEFINED	1
STORA ENSO CORP	SPON ADR R	86210M10	667	44,138	SH	DEFINED	1
STRATAGENE CORP	COM	86269H10	106	16,379	SH	DEFINED	1
STRATASYS INC	COM	86268510	3,598	136,232	SH	DEFINED	1,2,5
STRATEGIC HOTELS & R	COM	86272T10	36,502	1,836,124	SH	DEFINED	1,2,3
STRATEX NETWORKS INC	COM	86279T10	5,381	1,211,932	SH	DEFINED	1,2,5
STRATTEC SEC CORP	COM	86311110	295	7,696	SH	DEFINED	1,5
STRATUS PPTYS INC	COM NEW	86316720	210	6,493	SH	DEFINED	1
STRAYER ED INC	COM	86323610	21,823	201,676	SH	DEFINED	1,2,6
STREETTRACKS SER TR	DJ WL LG C	86330E20	1,802	23,096	SH	DEFINED	1
STREETTRACKS SER TR	DJ WLSH RE	86330E60	3,993	48,606	SH	DEFINED	8
STRIDE RITE CORP	COM	86331410	7,715	552,638	SH	DEFINED	1,2,5
STRYKER CORP	COM	86366710	360,319	7,265,963	SH	DEFINED	1,2,5,6,7,8,10
STUDENT LN CORP	COM	86390210	7,959	41,412	SH	DEFINED	1,2,5,12
STURM RUGER & CO INC	COM	86415910	179	23,093	SH	DEFINED	1
SUBURBAN PROPANE PAR	UNIT LTD P	86448210	1,354	40,107	SH	DEFINED	1,2,5
SUEZ	SPONSORED	86468610	744	16,818	SH	DEFINED	1,2
SUFFOLK BANCORP	COM	86473910	5,844	183,093	SH	DEFINED	1,2
SULPHCO INC	COM	86537810	2,153	346,694	SH	DEFINED	1,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
SUMMIT BANCSHARES IN	COM	86601110	3,570	126,945	SH	DEFINED	1

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SUMTOTAL SYS INC	COM	86661510	115	15,391	SH	DEFINED	1
SUN BANCORP INC	COM	86663B10	3,619	192,209	SH	DEFINED	1,2
SUN COMMUNITIES INC	COM	86667410	14,976	468,600	SH	DEFINED	1,2,3,5
SUN HEALTHCARE GROUP	COM NEW	86693340	2,449	228,001	SH	DEFINED	1
SUN LIFE FINL INC	COM	86679610	7,260	176,767	SH	DEFINED	1
SUN MICROSYSTEMS INC	COM	86681010	419,019	84,650,291	SH	DEFINED	1,2,5,6,7,8,10
SUNAIR SERVICES CORP	COM	86701710	48	11,100	SH	DEFINED	1
SUNCOM WIRELESS HLDG	CL A	86722Q10	50	52,211	SH	DEFINED	1,5
SUNCOR ENERGY INC	COM	86722910	814	11,292	SH	DEFINED	1,2,7
SUNLINK HEALTH SYSTE	COM	86737U10	111	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	717,788	11,541,858	SH	DEFINED	1,2,5,6,7,8,10
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	709	15,834	SH	DEFINED	1,2
SUNPOWER CORP	COM CL A	86765210	3,861	139,183	SH	DEFINED	1,2
SUNRISE SENIOR LIVIN	COM	86768K10	23,594	789,900	SH	DEFINED	1,2,6
SUNSTONE HOTEL INVS	COM	86789210	40,665	1,368,265	SH	DEFINED	1,2,3
SUNTECH PWR HLDGS CO	ADR	86800C10	1,373	53,155	SH	DEFINED	1,2,7
SUN-TIMES MEDIA GROU	COM	86688Q10	5,971	907,494	SH	DEFINED	1,2,5
SUNTRON CORP	COM	86789P10	22	18,215	SH	DEFINED	1
SUNTRUST BKS INC	COM	86791410	682,095	8,826,280	SH	DEFINED	1,2,5,6,7,8,10
SUPERGEN INC	COM	86805910	2,931	629,013	SH	DEFINED	1,2,5
SUPERIOR BANCORP	COM	86806M10	1,872	162,820	SH	DEFINED	1,5
SUPERIOR ENERGY SVCS	COM	86815710	17,212	655,463	SH	DEFINED	1,2,5,6,12
SUPERIOR ESSEX INC	COM	86815V10	10,403	303,731	SH	DEFINED	1,2
SUPERIOR INDS INTL I	COM	86816810	5,466	325,557	SH	DEFINED	1,2,5
SUPERIOR UNIFORM GP	COM	86835810	136	11,004	SH	DEFINED	1
SUPERIOR WELL SVCS I	COM	86837X10	2,593	130,945	SH	DEFINED	1,2,6
SUPERTEX INC	COM	86853210	5,585	143,673	SH	DEFINED	1
SUPERVALU INC	COM	86853610	184,555	6,224,467	SH	DEFINED	1,2,5,6,7,8,10
SUPPORTSOFT INC	COM	86858710	244	55,837	SH	DEFINED	1,5
SUPREME INDS INC	CL A	86860710	130	19,692	SH	DEFINED	1
SUREWEST COMMUNICATI	COM	86873310	4,532	232,762	SH	DEFINED	1,2,5
SURMODICS INC	COM	86887310	12,659	360,458	SH	DEFINED	1,2,6
SUSQUEHANNA BANCSHAR	COM	86909910	23,866	976,526	SH	DEFINED	1,2,5
SVB FINL GROUP	COM	78486Q10	29,420	659,042	SH	DEFINED	1,2,5,6,13
SWIFT ENERGY CO	COM	87073810	23,172	554,089	SH	DEFINED	1,2,5
SWIFT TRANSN CO	COM	87075610	18,620	784,988	SH	DEFINED	1,2,5,13
SWISSCOM AG	SPONSORED	87101310	691	20,703	SH	DEFINED	1
SWS GROUP INC	COM	78503N10	11,092	445,656	SH	DEFINED	1,2
SYBASE INC	COM	87113010	66,064	2,725,401	SH	DEFINED	1,2,5,7,10,13,
SYCAMORE NETWORKS IN	COM	87120610	18,629	4,928,270	SH	DEFINED	1,2,5,8
SYKES ENTERPRISES IN	COM	87123710	13,669	671,695	SH	DEFINED	1,2,6
SYMANTEC CORP	COM	87150310	470,175	22,094,704	SH	DEFINED	1,2,5,6,7,10,1
SYMBION INC DEL	COM	87150710	5,401	294,169	SH	DEFINED	1,2,6
SYMBOL TECHNOLOGIES	COM	87150810	92,600	6,231,507	SH	DEFINED	1,2,5,6,7,8,10
SYMMETRICOM INC	COM	87154310	5,696	705,857	SH	DEFINED	1,2,5
SYMMETRY MED INC	COM	87154620	6,612	438,172	SH	DEFINED	1,2,6
SYMS CORP	COM	87155110	2,859	140,419	SH	DEFINED	1,2
SYMYX TECHNOLOGIES	COM	87155S10	8,965	423,057	SH	DEFINED	1,2,5,6
SYNAGRO TECHNOLOGIES	COM NEW	87156220	3,430	812,863	SH	DEFINED	1
SYNAPTICS INC	COM	87157D10	14,735	604,631	SH	DEFINED	1,2,5,6
SYNGENTA AG	SPONSORED	87160A10	1,371	45,421	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	13,106	873,750	SH	DEFINED	1,2,6
SYNNEX CORP	COM	87162W10	3,777	164,154	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRESSION	OTHER MA
SYNOPSYS INC	COM	87160710	79,601	4,036,560	SH	DEFINED	1,2,5,6,7,8,10
SYNOVUS FINL CORP	COM	87161C10	220,298	7,500,773	SH	DEFINED	1,2,5,6,7,8,10
SYNPLICITY INC	COM	87160Y10	152	23,699	SH	DEFINED	1
SYNTEL INC	COM	87162H10	2,094	92,462	SH	DEFINED	1,2,6
SYNTROLEUM CORP	COM	87163010	2,569	536,410	SH	DEFINED	1,2,5,6
SYSCO CORP	COM	87182910	521,526	15,591,210	SH	DEFINED	1,2,5,6,7,8,10
SYSTEMAX INC	COM	87185110	2,176	135,804	SH	DEFINED	1,2
T-3 ENERGY SRVCS INC	COM	87306E10	1,050	52,301	SH	DEFINED	1,2
TAIWAN GREATER CHINA	SH BEN INT	87403710	171	30,000	SH	DEFINED	7
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	89,666	9,340,214	SH	DEFINED	1,4,5,7,8
TAKE-TWO INTERACTIVE	COM	87405410	17,178	1,204,629	SH	DEFINED	1,2,5,6
TAL INTL GROUP INC	COM	87408310	4,470	210,735	SH	DEFINED	1,2,6
TALBOTS INC	COM	87416110	11,366	417,098	SH	DEFINED	1,2,5
TALEO CORP	CL A	87424N10	947	93,610	SH	DEFINED	1
TALISMAN ENERGY INC	COM	87425E10	194	11,815	SH	DEFINED	1,7
TALK AMERICA HLDGS I	COM NEW	87426R20	4,231	445,397	SH	DEFINED	1
TALX CORP	COM	87491810	16,589	676,563	SH	DEFINED	1,2,5,6
TAM SA	SP ADR REP	87484D10	13,967	437,842	SH	DEFINED	1,2,7
TANGER FACTORY OUTLE	COM	87546510	26,939	756,293	SH	DEFINED	1,2,3,5
TANOX INC	COM	87588Q10	5,355	453,032	SH	DEFINED	1,2,6
TARGET CORP	COM	87612E10	3,959,168	71,659,152	SH	DEFINED	1,2,5,6,7,8,10
TARRAGON CORP	COM	87628710	1,882	180,746	SH	DEFINED	1,5
TASER INTL INC	COM	87651B10	6,004	783,753	SH	DEFINED	1,2,5,6
TATA MTRS LTD	SPONSORED	87656850	7,936	427,130	SH	DEFINED	2,4,5
TAUBMAN CTRS INC	COM	87666410	42,825	964,094	SH	DEFINED	1,2,3,5,6
TAYLOR CAP GROUP INC	COM	87685110	3,968	134,293	SH	DEFINED	1
TC PIPELINES LP	UT COM LTD	87233Q10	698	22,804	SH	DEFINED	1,2,5
TCF FINL CORP	COM	87227510	64,690	2,460,638	SH	DEFINED	1,2,5,6,7,8,10
TD AMERITRADE HLDG C	COM	87236Y10	55,608	2,950,013	SH	DEFINED	1,2,5,12
TD BANKNORTH INC	COM	87235A10	44,591	1,544,024	SH	DEFINED	1,2,5,6,7,8,10
TDK CORP	AMERN DEP	87235140	882	11,001	SH	DEFINED	1,2
TEAM INC	COM	87815510	1,392	55,556	SH	DEFINED	1
TECH DATA CORP	COM	87823710	33,142	907,264	SH	DEFINED	1,2,5,10,13
TECH OPS SEVCON INC	COM	87829310	87	12,400	SH	DEFINED	1
TECHNE CORP	COM	87837710	44,177	868,607	SH	DEFINED	1,2,5,6,12,13
TECHNICAL OLYMPIC US	COM	87848310	2,622	266,704	SH	DEFINED	1,2
TECHNITROL INC	COM	87855510	19,216	643,756	SH	DEFINED	1,2,5
TECHNOLOGY INVT CAP	COM	87871730	2,859	195,435	SH	DEFINED	1
TECHNOLOGY RESH CORP	COM NEW	87872730	55	12,900	SH	DEFINED	1
TECK COMINCO LTD	CL B	87874220	9,588	153,432	SH	DEFINED	5,7,13
TECO ENERGY INC	COM	87237510	93,040	5,945,074	SH	DEFINED	1,2,5,6,10,12,
TECUMSEH PRODS CO	CL A	87889520	3,968	260,895	SH	DEFINED	1,2,5
TEEKAY LNG PARTNERS	PRTNRSP UN	Y8564M10	330	10,852	SH	DEFINED	1,2
TEEKAY SHIPPING MARS	COM	Y8564W10	4,656	113,245	SH	DEFINED	1,2,5,12
TEJON RANCH CO DEL	COM	87908010	5,794	136,551	SH	DEFINED	1,2,6
TEKELEC	COM	87910110	10,070	776,982	SH	DEFINED	1,2,5,6
TEKTRONIX INC	COM	87913110	55,128	1,905,564	SH	DEFINED	1,2,5,6,10,12,
TELE NORTE LESTE PAR	SPON ADR P	87924610	240	17,529	SH	DEFINED	1,2
TELECOM ARGENTINA S	SPON ADR R	87927320	1,430	104,011	SH	DEFINED	1,2,5,7
TELECOMMUNICATION SY	CL A	87929J10	140	52,020	SH	DEFINED	1,5
TELEDYNE TECHNOLOGIE	COM	87936010	23,609	596,184	SH	DEFINED	1,2,5,6
TELEFLEX INC	COM	87936910	41,627	748,157	SH	DEFINED	1,2,5,13
TELEFONICA S A	SPONSORED	87938220	16,402	316,581	SH	DEFINED	1,2
TELEFONOS DE MEXICO	SPON ADR O	87940378	20,667	807,934	SH	DEFINED	1,2,7

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STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
TELEKOM AUSTRIA AG	SPONSORED	87943Q10	209	4,160	SH	DEFINED	1
TELEPHONE & DATA SYS	COM	87943310	70,236	1,668,303	SH	DEFINED	1,2,5,6,7,8,10
TELEPHONE & DATA SYS	SPL COM	87943386	9,412	230,401	SH	DEFINED	1,2,5,6,7,8,10
TELETECH HOLDINGS IN	COM	87993910	15,734	1,006,630	SH	DEFINED	1,2,6
TELIK INC	COM	87959M10	13,829	777,366	SH	DEFINED	1,2,6
TELKONET INC	COM	87960410	48	16,840	SH	DEFINED	1
TELLABS INC	COM	87966410	139,923	12,766,734	SH	DEFINED	1,2,5,6,7,8,10
TELSTRA CORP LTD	SPON ADR F	87969N20	321	23,351	SH	DEFINED	1
TELULAR CORP	COM NEW	87970T20	50	23,100	SH	DEFINED	1
TELUS CORP	NON-VTG SH	87971M20	218	3,892	SH	DEFINED	2,7
TEMPLE INLAND INC	COM	87986810	226,328	5,644,093	SH	DEFINED	1,2,5,6,7,8,10
TEMPUR PEDIC INTL IN	COM	88023U10	12,536	730,088	SH	DEFINED	1,2,6
TENARIS S A	SPONSORED	88031M10	94,873	2,681,545	SH	DEFINED	1,2,4,5,7
TENET HEALTHCARE COR	COM	88033G10	94,646	11,627,299	SH	DEFINED	1,2,5,6,7,8,10
TENNANT CO	COM	88034510	6,714	275,840	SH	DEFINED	1,2
TENNECO INC	COM	88034910	15,403	658,545	SH	DEFINED	1,2,5,6
TEPPCO PARTNERS L P	UT LTD PAR	87238410	3,518	94,670	SH	DEFINED	1,2,5
TERADYNE INC	COM	88077010	66,278	5,036,340	SH	DEFINED	1,2,5,6,7,8,10
TERCICA INC	COM	88078L10	121	22,625	SH	DEFINED	1
TEREX CORP NEW	COM	88077910	146,025	3,229,223	SH	DEFINED	1,2,5,6,7,8,10
TERNIUM SA	SPON ADR	88089010	12,644	545,947	SH	DEFINED	1,2,7
TERRA INDS INC	COM	88091510	11,919	1,545,969	SH	DEFINED	1,2,6
TERREMARK WORLDWIDE	COM NEW	88144820	2,481	446,993	SH	DEFINED	1,5
TESORO CORP	COM	88160910	136,688	2,357,506	SH	DEFINED	1,2,5,6,7,8,10
TESSERA TECHNOLOGIES	COM	88164L10	21,275	611,697	SH	DEFINED	1,2,6
TETRA TECH INC NEW	COM	88162G10	18,569	1,065,973	SH	DEFINED	1,2,5,6
TETRA TECHNOLOGIES I	COM	88162F10	14,716	609,108	SH	DEFINED	1,2,5,6
TEVA PHARMACEUTICAL	ADR	88162420	31,574	926,181	SH	DEFINED	1,2,5,7
TEXAS CAPITAL BANCSH	COM	88224Q10	5,431	290,109	SH	DEFINED	1,2,6
TEXAS INDS INC	COM	88249110	22,583	433,793	SH	DEFINED	1,2,5
TEXAS INSTRS INC	COM	88250810	1,496,699	45,013,501	SH	DEFINED	1,2,5,6,7,8,10
TEXAS REGL BANCSHARE	CL A VTG	88267310	34,568	899,040	SH	DEFINED	1,2,5,13
TEXAS ROADHOUSE INC	CL A	88268110	9,435	768,315	SH	DEFINED	1,2,6
TEXAS UTD BANCSHARES	COM	88283810	3,925	118,984	SH	DEFINED	1
TEXTRON INC	COM	88320310	310,336	3,546,695	SH	DEFINED	1,2,5,6,7,8,10
THERAGENICS CORP	COM	88337510	113	39,081	SH	DEFINED	1
THERAVANCE INC	COM	88338T10	3,008	111,226	SH	DEFINED	1,2,6
THERMA-WAVE INC	COM	88343A10	34	28,168	SH	DEFINED	1
THERMO ELECTRON CORP	COM	88355610	193,581	4,921,959	SH	DEFINED	1,2,5,6,7,8,10
THERMOGENESIS CORP	COM NEW	88362320	2,495	644,666	SH	DEFINED	1,5
THESTREET COM	COM	88368Q10	2,476	232,660	SH	DEFINED	1,2
THIRD WAVE TECHNOLOG	COM	88428W10	87	19,464	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	48,609	1,018,853	SH	DEFINED	1,2,5,6,12,13
THOMAS PPTYS GROUP I	COM	88445310	185	14,400	SH	DEFINED	1
THOMAS WEISEL PARTNE	COM	88448110	1,152	71,781	SH	DEFINED	1,2
THOMSON	SPONSORED	88511810	276	17,590	SH	DEFINED	1
THOMSON CORP	COM	88490310	1,312	32,563	SH	DEFINED	7
THOR INDS INC	COM	88516010	23,596	573,146	SH	DEFINED	1,2,5,6,13
THORATEC CORP	COM NEW	88517530	11,890	761,696	SH	DEFINED	1,2,5,6

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THORNBURG MTG INC	COM	88521810	25,631	1,006,321	SH	DEFINED	1,2,5
THQ INC	COM NEW	87244340	25,789	884,102	SH	DEFINED	1,2,5,6
THRESHOLD PHARMACEUT	COM	88580710	55	21,400	SH	DEFINED	1,2,6
TIBCO SOFTWARE INC	COM	88632Q10	28,134	3,132,995	SH	DEFINED	1,2,5,6
TIDEWATER INC	COM	88642310	60,480	1,368,638	SH	DEFINED	1,2,5,6,12,13

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
TIENS BIOTECH GROUP	COM	88650T10	107	36,726	SH	DEFINED	1
TIERONE CORP	COM	88650R10	12,713	374,679	SH	DEFINED	1,2
TIFFANY & CO NEW	COM	88654710	119,072	3,586,520	SH	DEFINED	1,2,5,6,7,8,10
TIM HORTONS INC	COM	88706M10	5,073	192,876	SH	DEFINED	1,2
TIM PARTICIPACOE S	SPONS ADR	88706P10	62,645	2,249,365	SH	DEFINED	1,4,5,7
TIMBERLAND CO	CL A	88710010	41,641	1,447,385	SH	DEFINED	1,2,5,6,12,13
TIME WARNER INC	COM	88731710	2,046,711	112,271,585	SH	DEFINED	1,2,5,6,7,8,10
TIME WARNER TELECOM	CL A	88731910	23,583	1,240,539	SH	DEFINED	1,2,5,6
TIMKEN CO	COM	88738910	37,461	1,257,912	SH	DEFINED	1,2,5,8,12,13
TITAN INTL INC ILL	COM	88830M10	4,105	227,031	SH	DEFINED	1
TITAN PHARMACEUTICAL	COM	88831410	64	29,117	SH	DEFINED	1
TITANIUM METALS CORP	COM NEW	88833920	18,444	729,605	SH	DEFINED	1,2,5,6
TIVO INC	COM	88870610	6,850	902,564	SH	DEFINED	1,2,6
TJX COS INC NEW	COM	87254010	331,947	11,842,571	SH	DEFINED	1,2,5,6,7,8,10
TNS INC	COM	87296010	4,542	301,567	SH	DEFINED	1,2,6
TNT N V	SPONSORED	87260W10	435	11,450	SH	DEFINED	1
TODCO	COM	88889T10	29,017	838,649	SH	DEFINED	1,2,5,6
TOLL BROTHERS INC	COM	88947810	72,446	2,579,985	SH	DEFINED	1,2,5,6,7,8,10
TOLLGRADE COMMUNICAT	COM	88954210	326	36,436	SH	DEFINED	1
TOMKINS PLC	SPONSORED	89003020	204	11,405	SH	DEFINED	1
TOMPKINSTRUSTCO INC	COM	89011010	5,482	120,624	SH	DEFINED	1,2,5
TOOTSIE ROLL INDS IN	COM	89051610	16,667	568,653	SH	DEFINED	1,2,5,6,13
TOPPS INC	COM	89078610	4,455	497,196	SH	DEFINED	1,2
TORCHMARK CORP	COM	89102710	163,102	2,584,410	SH	DEFINED	1,2,5,6,7,8,10
TOREADOR RES CORP	COM	89105010	3,310	179,680	SH	DEFINED	1,2
TORO CO	COM	89109210	38,695	917,601	SH	DEFINED	1,2,5,6,10,12
TORONTO DOMINION BK	COM NEW	89116050	2,322	39,261	SH	DEFINED	1,2
TOTAL S A	SPONSORED	89151E10	33,187	503,298	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	13,120	574,700	SH	DEFINED	1,2,5,12
TOWER GROUP INC	COM	89177710	7,397	221,799	SH	DEFINED	1,2
TOYOTA MOTOR CORP	SP ADR REP	89233130	6,825	62,668	SH	DEFINED	1,2
TRACTOR SUPPLY CO	COM	89235610	22,484	465,884	SH	DEFINED	1,2,5,6
TRADESTATION GROUP I	COM	89267P10	6,059	402,071	SH	DEFINED	1,2,5,6
TRAFFIX INC	COM	89272110	96	18,400	SH	DEFINED	1
TRAMMELL CROW CO	COM	89288R10	18,730	513,016	SH	DEFINED	1,2,6
TRANS WORLD ENTMT CO	COM	89336Q10	228	37,697	SH	DEFINED	1
TRANSACT TECHNOLOGIE	COM	89291810	109	12,261	SH	DEFINED	1
TRANSACTION SYS ARCH	COM	89341610	33,889	987,431	SH	DEFINED	1,2,6,13
TRANSALTA CORP	COM	89346D10	377	17,906	SH	DEFINED	1,7
TRANSATLANTIC HLDGS	COM	89352110	15,494	256,481	SH	DEFINED	1,2,5,12
TRANSCAT INC	COM	89352910	109	19,200	SH	DEFINED	1
TRANSDIGM GROUP INC	COM	89364110	2,686	109,998	SH	DEFINED	1,2

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TRANSMERIDIAN EXPL I	COM	89376N10	2,983	755,250	SH	DEFINED	1,2,5
TRANSMETA CORP DEL	COM	89376R10	2,574	2,238,153	SH	DEFINED	1,2,5
TRANSOCEAN INC	ORD	G9007810	607,561	8,296,617	SH	DEFINED	1,2,5,6,7,8,10
TRANSPORTADORA DE GA	SPON ADR B	89387020	176	31,980	SH	DEFINED	1,5
TRANSWITCH CORP	COM	89406510	2,080	1,474,930	SH	DEFINED	1,5
TRAVELZOO INC	COM	89421Q10	5,677	196,985	SH	DEFINED	1,2
TRC COS INC	COM	87262510	1,813	212,845	SH	DEFINED	1
TREDEGAR CORP	COM	89465010	7,775	464,464	SH	DEFINED	1,2
TREEHOUSE FOODS INC	COM	89469A10	12,104	511,780	SH	DEFINED	1,2,5
TREND MICRO INC	SPONS ADR	89486M20	544	18,697	SH	DEFINED	1
TREX INC	COM	89531P10	3,829	158,466	SH	DEFINED	1,2,6
TRI CONTL CORP	COM	89543610	2,150	102,218	SH	DEFINED	5,12

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
TRI VY CORP	COM	89573510	132	18,280	SH	DEFINED	1,5
TRIAD GTY INC	COM	89592510	14,255	278,586	SH	DEFINED	1,2
TRIAD HOSPITALS INC	COM	89579K10	66,675	1,514,301	SH	DEFINED	1,2,5,6,7,8,10
TRIARC COS INC	CL B SER 1	89592730	11,526	762,327	SH	DEFINED	1,2,6
TRIBUNE CO NEW	COM	89604710	158,511	4,844,459	SH	DEFINED	1,2,5,6,7,8,10
TRICO BANCSHARES	COM	89609510	4,661	188,314	SH	DEFINED	1,2
TRICO MARINE SERVICE	COM NEW	89610620	12,460	369,180	SH	DEFINED	1,2
TRIDENT MICROSYSTEMS	COM	89591910	17,132	736,543	SH	DEFINED	1,2,5,6
TRIMBLE NAVIGATION L	COM	89623910	21,985	466,963	SH	DEFINED	1,2,5,6,12
TRIMERIS INC	COM	89626310	2,509	285,134	SH	DEFINED	1,2,5
TRINITY INDS INC	COM	89652210	34,568	1,074,531	SH	DEFINED	1,2,5,12,13
TRIPATH IMAGING INC	COM	89694210	3,649	404,080	SH	DEFINED	1,2,5
TRIQUINT SEMICONDUCT	COM	89674K10	14,801	2,846,357	SH	DEFINED	1,2,5,6,13
TRIUMPH GROUP INC NE	COM	89681810	10,390	245,342	SH	DEFINED	1,2
TRIZEC PROPERTIES IN	COM	89687P10	49,144	1,699,900	SH	DEFINED	1,2,3
TRIZETTO GROUP INC	COM	89688210	13,506	892,106	SH	DEFINED	1,2,6
TRM CORP	COM	87263610	28	12,700	SH	DEFINED	1
TRONOX INC	CL A	89705110	632	49,544	SH	DEFINED	1,2
TRONOX INC	COM CL B	89705120	7,454	583,721	SH	DEFINED	1,2,5,12,14
TRUE RELIGION APPARE	COM	89784N10	3,127	148,111	SH	DEFINED	1,6
TRUMP ENTMT RESORTS	COM	89816T10	6,990	412,153	SH	DEFINED	1,2,6
TRUSTCO BK CORP N Y	COM	89834910	11,225	1,035,554	SH	DEFINED	1,2,5
TRUSTMARK CORP	COM	89840210	24,768	788,049	SH	DEFINED	1,2,5
TRUSTREET PPTYS INC	COM	89840410	15,065	1,204,244	SH	DEFINED	1,2,3,5
TRW AUTOMOTIVE HLDGS	COM	87264S10	9,646	400,742	SH	DEFINED	1,2,5
TTM TECHNOLOGIES IN	COM	87305R10	11,076	946,688	SH	DEFINED	1,2,6
TUESDAY MORNING CORP	COM NEW	89903550	5,793	417,337	SH	DEFINED	1,2,5
TUMBLEWEED COMMUNICA	COM	89969010	134	47,619	SH	DEFINED	1,5
TUPPERWARE BRANDS CO	COM	89989610	21,928	1,126,806	SH	DEFINED	1,2,5,13
TURBOCHEF TECHNOLOGI	COM NEW	90000620	2,631	189,302	SH	DEFINED	1,5,6
TURKCELL ILETISIM HI	SPON ADR N	90011120	1,929	145,036	SH	DEFINED	1,2,4
TUT SYSTEMS	COM	90110310	17	18,418	SH	DEFINED	1
TWEEN BRANDS INC	COM	90116610	22,978	611,110	SH	DEFINED	1,2,5,6
TWEETER HOME ENTMT G	COM	90116710	125	27,419	SH	DEFINED	1
TXU CORP	COM	87316810	1,105,184	17,677,284	SH	DEFINED	1,2,5,6,7,8,10

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TYCO INTL LTD NEW	COM	90212410	1,321,855	47,225,980	SH	DEFINED	1,2,5,6,7,8,10
TYLER TECHNOLOGIES I	COM	90225210	9,460	731,605	SH	DEFINED	1,2,5,6
TYSON FOODS INC	CL A	90249410	100,174	6,308,156	SH	DEFINED	1,2,5,6,7,8,10
U S AIRWAYS GROUP IN	COM	90341W10	29,235	659,481	SH	DEFINED	1,2
U S B HLDG INC	COM	90291010	3,633	164,665	SH	DEFINED	1,2
U S CONCRETE INC	COM	90333L10	2,813	432,049	SH	DEFINED	1,2,5
U S G CORP	COM NEW	90329340	29,621	629,704	SH	DEFINED	1,2,5,7,10,12,
U S PHYSICAL THERAPY	COM	90337L10	224	18,787	SH	DEFINED	1,5
U S SHIPPING PARTNER	COM UNIT	90341710	221	11,490	SH	DEFINED	1,2
U S XPRESS ENTERPRIS	CL A	90338N10	2,989	129,077	SH	DEFINED	1
U STORE IT TR	COM	91274F10	23,508	1,095,437	SH	DEFINED	1,2,3
UAL CORP	COM NEW	90254980	18,303	688,848	SH	DEFINED	1,2,5
UAP HLDG CORP	COM	90344110	16,983	794,717	SH	DEFINED	1,2
UBS AG	SHS NEW	H8923133	108,848	1,835,232	SH	DEFINED	1,2
UCBH HOLDINGS INC	COM	90262T30	27,804	1,592,460	SH	DEFINED	1,2,5,6
UGI CORP NEW	COM	90268110	38,776	1,585,926	SH	DEFINED	1,2,5
UIL HLDG CORP	COM	90274810	15,642	417,121	SH	DEFINED	1,2,5
ULTICOM INC	COM	90384410	2,446	234,985	SH	DEFINED	1,2,5,6
ULTIMATE SOFTWARE GR	COM	90385D10	6,854	291,308	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- MENT DISCRE- TION	OTHER MA
ULTRA PETROLEUM CORP	COM	90391410	41,079	853,848	SH	DEFINED	1,2,5,6,7,8,10
ULTRALIFE BATTERIES	COM	90389910	184	17,700	SH	DEFINED	1
ULTRATECH INC	COM	90403410	4,712	353,787	SH	DEFINED	1,2,6
UMB FINL CORP	COM	90278810	23,379	639,283	SH	DEFINED	1,2,5
UMPQUA HLDGS CORP	COM	90421410	23,531	822,766	SH	DEFINED	1,2,5
UNDER ARMOUR INC	CL A	90431110	10,989	274,593	SH	DEFINED	1,2,6
UNIBANCO-UNIAO DE BA	GDR REP PF	90458E10	62,362	842,735	SH	DEFINED	1,2,4,5,7
UNIFI INC	COM	90467710	195	81,408	SH	DEFINED	1
UNIFIRST CORP MASS	COM	90470810	5,912	189,242	SH	DEFINED	1,2,5
UNILEVER N V	N Y SHS NE	90478470	1,236	50,354	SH	DEFINED	1,2
UNILEVER PLC	SPON ADR N	90476770	323	13,032	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	5,865	132,326	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	1,364	124,024	SH	DEFINED	1
UNION PAC CORP	COM	90781810	581,156	6,604,047	SH	DEFINED	1,2,5,6,7,8,10
UNIONBANCAL CORP	COM	90890610	52,148	856,286	SH	DEFINED	1,2,5,6,7,8,10
UNISOURCE ENERGY COR	COM	90920510	17,749	532,511	SH	DEFINED	1,2,5
UNISYS CORP	COM	90921410	49,754	8,790,531	SH	DEFINED	1,2,5,6,7,8,10
UNIT CORP	COM	90921810	23,632	514,065	SH	DEFINED	1,2,5,6,12
UNITED AMER INDEMNIT	CL A	90933T10	465	20,697	SH	DEFINED	1,2
UNITED AUTO GROUP IN	COM	90944010	11,418	487,962	SH	DEFINED	1,2
UNITED BANKSHARES IN	COM	90990710	23,400	628,682	SH	DEFINED	1,2,5
UNITED CMNTY BKS BLA	CAP STK	90984P10	14,016	466,431	SH	DEFINED	1,2,6
UNITED CMNTY FINL CO	COM	90983910	8,481	688,424	SH	DEFINED	1,2,5
UNITED DOMINION REAL	COM	91019710	104,050	3,445,375	SH	DEFINED	1,2,3,5,6,7,8,
UNITED FIRE & CAS CO	COM	91033110	9,109	291,009	SH	DEFINED	1,2
UNITED GUARDIAN INC	COM	91057110	130	14,000	SH	DEFINED	1
UNITED INDL CORP	COM	91067110	7,947	148,545	SH	DEFINED	1,2,6
UNITED MICROELECTRON	SPONSORED	91087320	2,306	748,604	SH	DEFINED	1

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UNITED NAT FOODS INC COM	91116310	20,482	660,937	SH	DEFINED	1,2,6
UNITED ONLINE INC COM	91126810	12,852	1,055,161	SH	DEFINED	1,2,5
UNITED PANAM FINANCI COM	91130110	1,763	113,896	SH	DEFINED	1,6
UNITED PARCEL SERVIC CL B	91131210	1,793,620	24,932,166	SH	DEFINED	1,2,5,6,7,8,10
UNITED RENTALS INC COM	91136310	23,282	1,001,366	SH	DEFINED	1,2,5,13
UNITED SECURITY BANC COM	91146010	852	37,814	SH	DEFINED	1
UNITED STATES CELLUL COM	91168410	9,265	155,190	SH	DEFINED	1,2,5
UNITED STATES STL CO COM	91290910	244,742	4,243,093	SH	DEFINED	1,2,5,6,7,8,10
UNITED STATIONERS IN COM	91300410	36,360	781,777	SH	DEFINED	1,2,5
UNITED SURGICAL PART COM	91301630	20,652	831,734	SH	DEFINED	1,2,6
UNITED TECHNOLOGIES COM	91301710	6,500,889	102,618,612	SH	DEFINED	1,2,5,6,7,8,10
UNITED THERAPEUTICS COM	91307C10	18,868	358,568	SH	DEFINED	1,2,6
UNITED UTILS PLC SPONSORED	91311Q10	1,005	37,966	SH	DEFINED	1
UNITEDHEALTH GROUP I COM	91324P10	1,823,244	37,057,800	SH	DEFINED	1,2,5,6,7,8,10
UNITRIN INC COM	91327510	43,449	983,670	SH	DEFINED	1,2,5,12,13
UNIVERSAL AMERN FINL COM	91337710	8,990	559,402	SH	DEFINED	1,2,6
UNIVERSAL COMPRESSIO COM	91343110	44,114	825,328	SH	DEFINED	1,2
UNIVERSAL CORP VA COM	91345610	28,482	779,675	SH	DEFINED	1,2,5,13
UNIVERSAL DISPLAY CO COM	91347P10	3,452	312,953	SH	DEFINED	1,2,6
UNIVERSAL ELECTRS IN COM	91348310	3,749	197,316	SH	DEFINED	1,2,5
UNIVERSAL FST PRODS COM	91354310	16,140	329,046	SH	DEFINED	1,2
UNIVERSAL HEALTH RLT SH BEN INT	91359E10	6,457	180,099	SH	DEFINED	1,2,3
UNIVERSAL HLTH SVCS CL B	91390310	51,438	858,297	SH	DEFINED	1,2,5,7,10,12,
UNIVERSAL TECHNICAL COM	91391510	7,443	416,040	SH	DEFINED	1,2,6
UNIVERSAL TRUCKLOAD COM	91388P10	1,777	68,439	SH	DEFINED	1
UNIVEST CORP PA COM	91527110	4,307	149,095	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
UNIVISION COMMUNICAT CL A	91490610	215,851	6,285,709	SH	DEFINED	1,2,5,6,7,8,10	
UNUMPROVIDENT CORP COM	91529Y10	206,457	10,647,588	SH	DEFINED	1,2,5,6,7,8,10	
UPM KYMMENE CORP SPONSORED	91543610	711	30,010	SH	DEFINED	1	
UQM TECHNOLOGIES INC COM	90321310	54	19,576	SH	DEFINED	1	
URBAN OUTFITTERS INC COM	91704710	33,589	1,895,565	SH	DEFINED	1,2,5,12,13	
UROLOGIX INC COM	91727310	54	19,209	SH	DEFINED	1	
URS CORP NEW COM	90323610	15,305	393,544	SH	DEFINED	1,2,5	
URSTADT BIDDLE PPTYS COM	91728610	198	11,570	SH	DEFINED	1	
URSTADT BIDDLE PPTYS CL A	91728620	8,408	462,766	SH	DEFINED	1,2,3	
US BANCORP DEL COM NEW	90297330	1,655,437	49,832,531	SH	DEFINED	1,2,5,6,7,8,10	
US LEC CORP CL A	90331S10	94	13,600	SH	DEFINED	1	
USA MOBILITY INC COM	90341G10	11,050	483,779	SH	DEFINED	1,2	
USA TRUCK INC COM	90292510	1,556	81,662	SH	DEFINED	1	
USANA HEALTH SCIENCE COM	90328M10	13,898	311,694	SH	DEFINED	1,2,6	
USEC INC COM	90333E10	18,111	1,878,731	SH	DEFINED	1,2,5	
USI HLDGS CORP COM	90333H10	8,046	593,806	SH	DEFINED	1,2	
UST INC COM	90291110	202,029	3,684,652	SH	DEFINED	1,2,5,6,8,10,1	
UTAH MED PRODS INC COM	91748810	223	7,000	SH	DEFINED	1	
UTI WORLDWIDE INC ORD	G8721010	3,264	116,708	SH	DEFINED	1,2,5,6	
UTSTARCOM INC COM	91807610	38,049	4,289,645	SH	DEFINED	1,2,5,6,13	
V F CORP COM	91820410	187,585	2,571,424	SH	DEFINED	1,2,5,6,7,8,10	

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VA SOFTWARE CORP	COM	91819B10	3,125	777,448	SH	DEFINED	1,2,5
VAALCO ENERGY INC	COM NEW	91851C20	7,042	980,740	SH	DEFINED	1,2
VAIL RESORTS INC	COM	91879Q10	24,816	620,083	SH	DEFINED	1,2,6
VALASSIS COMMUNICATI	COM	91886610	19,691	1,115,658	SH	DEFINED	1,2,5,6,13
VALEANT PHARMACEUTIC	COM	91911X10	37,853	1,913,723	SH	DEFINED	1,2,5,6,13
VALENCE TECHNOLOGY I	COM	91891410	182	95,544	SH	DEFINED	1,5
VALERO ENERGY CORP N	COM	91913Y10	1,066,178	20,714,546	SH	DEFINED	1,2,5,6,7,8,10
VALERO GP HLDGS LLC	UNIT LLC I	91914G10	381	19,615	SH	DEFINED	1,2
VALERO L P	COM UT LTD	91913W10	2,616	52,314	SH	DEFINED	1,2,5
VALHI INC NEW	COM	91890510	1,743	74,960	SH	DEFINED	1,2
VALLEY NATIONAL GASE	COM	91979210	687	27,500	SH	DEFINED	1
VALLEY NATL BANCORP	COM	91979410	25,502	997,360	SH	DEFINED	1,2,5,12
VALMONT INDS INC	COM	92025310	19,902	380,897	SH	DEFINED	1,2
VALSPAR CORP	COM	92035510	44,860	1,686,482	SH	DEFINED	1,2,5,10,12,13
VALUE LINE INC	COM	92043710	1,019	21,866	SH	DEFINED	1
VALUECLICK INC	COM	92046N10	23,196	1,251,129	SH	DEFINED	1,2,5,6
VALUEVISION MEDIA IN	CL A	92047K10	4,846	418,149	SH	DEFINED	1,2,6
VARIAN INC	COM	92220610	37,548	818,577	SH	DEFINED	1,2,5,6,13
VARIAN MED SYS INC	COM	92220P10	135,112	2,530,662	SH	DEFINED	1,2,5,6,7,8,10
VARIAN SEMICONDUCTOR	COM	92220710	29,486	803,423	SH	DEFINED	1,2,5,6
VASCO DATA SEC INTL	COM	92230Y10	3,150	304,099	SH	DEFINED	1
VCA ANTECH INC	COM	91819410	40,177	1,114,183	SH	DEFINED	1,2,5,6,12,13
VECTOR GROUP LTD	COM	92240M10	8,668	534,380	SH	DEFINED	1,2,5
VECTREN CORP	COM	92240G10	33,051	1,230,968	SH	DEFINED	1,2,5,13
VEECO INSTRS INC DEL	COM	92241710	9,532	473,043	SH	DEFINED	1,2,5,6
VENTANA MED SYS INC	COM	92276H10	17,363	425,251	SH	DEFINED	1,2,6
VENTAS INC	COM	92276F10	31,132	807,788	SH	DEFINED	1,2,3,5
VEOLIA ENVIRONNEMENT	SPONSORED	92334N10	392	6,500	SH	DEFINED	1
VERASUN ENERGY CORP	COM	92336G10	367	22,866	SH	DEFINED	1,2
VERIFONE HLDGS INC	COM	92342Y10	7,536	263,969	SH	DEFINED	1,2,6
VERINT SYS INC	COM	92343X10	5,144	171,180	SH	DEFINED	1,2,6
VERISIGN INC	COM	92343E10	139,199	6,891,063	SH	DEFINED	1,2,5,6,7,8,10
VERITAS DGC INC	COM	92343P10	44,296	672,987	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVEST- MENT DISCRE- TION	OTHER MA
VERIZON COMMUNICATIO	COM	92343V10	3,035,775	81,760,693	SH	DEFINED	1,2,5,6,7,8,10
VERSO TECHNOLOGIES I	COM NEW	92531720	13	14,262	SH	DEFINED	1
VERTEX PHARMACEUTICA	COM	92532F10	65,265	1,939,537	SH	DEFINED	1,2,5,6,7,8,10
VERTRUE INC	COM	92534N10	15,130	384,781	SH	DEFINED	1,2,6
VESTIN RLTY MTG II I	COM	92549X10	132	19,408	SH	DEFINED	1
VIACELL INC	COM	92554J10	142	33,800	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P10	1,615	43,307	SH	DEFINED	1,2,5,13
VIACOM INC NEW	CL B	92553P20	606,152	16,303,180	SH	DEFINED	1,2,5,6,7,8,10
VIAD CORP	COM NEW	92552R40	13,454	379,936	SH	DEFINED	1,2,5
VIASAT INC	COM	92552V10	7,495	298,850	SH	DEFINED	1,2,5,6
VIASYS HEALTHCARE IN	COM NEW	92553Q20	14,507	532,558	SH	DEFINED	1,2,5
VICAL INC	COM	92560210	102	20,235	SH	DEFINED	1
VICON INDS INC	COM	92581110	62	18,700	SH	DEFINED	1
VICOR CORP	COM	92581510	6,064	525,434	SH	DEFINED	1,2,6

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VIEWPOINT CORP	COM	92672P10	26	21,847	SH	DEFINED	1	
VIGNETTE CORP	COM NEW	92673440	5,633	416,036	SH	DEFINED	1,2,5	
VILLAGE SUPER MKT IN	CL A NEW	92710740	1,527	22,818	SH	DEFINED	1,2	
VINA CONCHA Y TORO S	SPONSORED	92719110	496	16,576	SH	DEFINED	1,2,5,7	
VINEYARD NATL BANCOR	COM	92742610	2,641	101,724	SH	DEFINED	1	
VION PHARMACEUTICALS	COM	92762410	81	74,431	SH	DEFINED	1,5	
VIRAGE LOGIC CORP	COM	92763R10	1,412	154,942	SH	DEFINED	1	
VIRCO MFG CO	COM	92765110	72	14,761	SH	DEFINED	1	
VIRGINIA COMM BANCOR	COM	92778Q10	4,361	196,438	SH	DEFINED	1,2,6	
VIRGINIA FINL GROUP	COM	92781010	6,369	231,950	SH	DEFINED	1,2	
VIOPHARMA INC	COM	92824110	18,020	1,480,704	SH	DEFINED	1,2,5,6	
VISHAY INTERTECHNOLO	COM	92829810	34,027	2,423,560	SH	DEFINED	1,2,5,10,13	
VISICU INC	COM	92831L20	408	45,450	SH	DEFINED	1,2	
VISTA GOLD CORP	COM NEW	92792620	178	17,600	SH	DEFINED	1	
VISTACARE INC	CL A	92839Y10	1,694	162,876	SH	DEFINED	1,5,6	
VISTAPRINT LIMITED	SHS	G9376220	793	30,564	SH	DEFINED	1,2,6	
VISTEON CORP	COM	92839U10	16,648	2,042,712	SH	DEFINED	1,2,5,6	
VITAL IMAGES INC	COM	92846N10	5,856	185,419	SH	DEFINED	1,5	
VITAL SIGNS INC	COM	92846910	13,288	234,724	SH	DEFINED	1,2,6	
VITRIA TECHNOLOGY	COM NEW	92849Q40	42	15,548	SH	DEFINED	1	
VIVO PARTICIPACOES S	SPON ADR P	92855S10	45,046	14,437,931	SH	DEFINED	1,2,4,5	
VIVUS INC	COM	92855110	149	40,400	SH	DEFINED	1,5	
VODAFONE GROUP PLC N	SPONS ADR	92857W20	9,379	410,290	SH	DEFINED	1,2	
VOLCOM INC	COM	92864N10	3,628	160,942	SH	DEFINED	1,2,6	
VOLT INFORMATION SCI	COM	92870310	10,588	297,844	SH	DEFINED	1,2,5	
VOLTERRA SEMICONDUCT	COM	92870810	3,551	218,504	SH	DEFINED	1	
VOLVO AKTIEBOLAGET	ADR B	92885640	1,250	20,943	SH	DEFINED	1	
VONAGE HLDGS CORP	COM	92886T20	2,464	358,114	SH	DEFINED	1,2	
VORNADO RLTY TR	SH BEN INT	92904210	482,365	4,425,370	SH	DEFINED	1,2,3,5,6,7,8,	
VOTORANTIM CELULOSE	SPONSORED	92906P10	11,418	674,026	SH	DEFINED	1,2,7	
VULCAN MATLS CO	COM	92916010	203,101	2,595,541	SH	DEFINED	1,2,5,6,7,8,10	
W & T OFFSHORE INC	COM	92922P10	4,986	170,692	SH	DEFINED	1,2,6	
W HLDG CO INC	COM	92925110	9,885	1,672,665	SH	DEFINED	1,2,5	
W P CAREY & CO LLC	COM	92930Y10	980	35,611	SH	DEFINED	1,2,5	
WABASH NATL CORP	COM	92956610	7,361	537,677	SH	DEFINED	1,2	
WABTEC CORP	COM	92974010	21,061	776,288	SH	DEFINED	1,2,6	
WACHOVIA CORP 2ND NE	COM	92990310	2,534,247	45,416,620	SH	DEFINED	1,2,5,6,7,8,10	
WADDELL & REED FINL	CL A	93005910	42,929	1,734,503	SH	DEFINED	1,2,5,13	
WAL MART STORES INC	COM	93114210	3,379,842	68,528,829	SH	DEFINED	1,2,5,6,7,8,10	
WALGREEN CO	COM	93142210	1,147,531	25,851,117	SH	DEFINED	1,2,5,6,7,8,10	

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVEST- DISCRE- TION	OTHER MA
WALTER INDS INC	COM	93317Q10	16,366	383,460	SH	DEFINED	1,2,6
WARNACO GROUP INC	COM NEW	93439040	12,229	632,291	SH	DEFINED	1,2,6
WARNER MUSIC GROUP C	COM	93455010	16,927	652,293	SH	DEFINED	1,2,6
WARREN RES INC	COM	93564A10	8,404	689,963	SH	DEFINED	1,2,6
WARRIOR ENERGY SVC C	COM	93625810	2,903	112,742	SH	DEFINED	1
WASHINGTON FED INC	COM	93882410	28,934	1,289,407	SH	DEFINED	1,2,5,13
WASHINGTON GROUP INT	COM NEW	93886220	25,062	425,786	SH	DEFINED	1,2

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WASHINGTON MUT INC	COM	93932210	1,121,269	25,794,085	SH	DEFINED	1,2,5,6,7,8,10
WASHINGTON POST CO	CL B	93964010	79,789	108,262	SH	DEFINED	1,2,5,6,7,8,10
WASHINGTON REAL ESTA	SH BEN INT	93965310	39,968	1,004,221	SH	DEFINED	1,2,3,5
WASHINGTON TR BANCOR	COM	94061010	4,569	172,350	SH	DEFINED	1,2
WASTE CONNECTIONS IN	COM	94105310	30,860	814,025	SH	DEFINED	1,2,5,6
WASTE INDUSTRIES USA	COM	94105710	2,142	79,232	SH	DEFINED	1
WASTE MGMT INC DEL	COM	94106L10	688,335	18,765,962	SH	DEFINED	1,2,5,6,7,8,10
WASTE SERVICES INC D	COM NEW	94107520	3,042	332,857	SH	DEFINED	1
WATCHGUARD TECHNOLOG	COM	94110510	189	44,555	SH	DEFINED	1,5
WATERS CORP	COM	94184810	173,948	3,841,598	SH	DEFINED	1,2,5,6,7,8,10
WATSCO INC	COM	94262220	16,888	367,060	SH	DEFINED	1,2
WATSON PHARMACEUTICA	COM	94268310	76,307	2,915,803	SH	DEFINED	1,2,5,6,10,12,
WATSON WYATT WORLDWI	CL A	94271210	25,111	613,665	SH	DEFINED	1,2,5
WATTS WATER TECHNOLO	CL A	94274910	11,175	351,860	SH	DEFINED	1,2
WAUSAU PAPER CORP	COM	94331510	8,642	640,166	SH	DEFINED	1,2
WAUWATOSA HLDGS INC	COM	94348P10	1,682	95,303	SH	DEFINED	1,2
WAVE SYSTEMS CORP	COM NEW	94352630	26	15,939	SH	DEFINED	1
WCI CMNTYS INC	COM	92923C10	24,224	1,388,978	SH	DEFINED	1,2
WD-40 CO	COM	92923610	9,356	262,292	SH	DEFINED	1,2
WEATHERFORD INTERNAT	COM	G9508910	364,948	8,747,545	SH	DEFINED	1,2,5,6,7,8,10
WEB COM INC	COM NEW	94732Q10	72	17,272	SH	DEFINED	1
WEBEX COMMUNICATIONS	COM	94767L10	24,031	615,857	SH	DEFINED	1,2,5,6
WEBMD HEALTH CORP	CL A	94770V10	2,014	58,636	SH	DEFINED	1,2
WEBMETHODS INC	COM	94768C10	5,791	757,056	SH	DEFINED	1,2,6
WEBSense INC	COM	94768410	27,752	1,284,200	SH	DEFINED	1,2,5,6
WEBSIDESTORY INC	COM	94768510	2,183	165,233	SH	DEFINED	1
WEBSTER FINL CORP CO	COM	94789010	33,383	708,626	SH	DEFINED	1,2,5,13
WEIGHT WATCHERS INTL	COM	94862610	47,878	1,079,803	SH	DEFINED	1,2,5,10,12
WEINGARTEN RLTY INVS	SH BEN INT	94874110	82,284	1,912,683	SH	DEFINED	1,2,3,5,13
WEIS MKTS INC	COM	94884910	11,311	284,187	SH	DEFINED	1,2,5
WELLCARE HEALTH PLAN	COM	94946T10	91,207	1,610,581	SH	DEFINED	1,2,6,10
WELLMAN INC	COM	94970210	210	52,588	SH	DEFINED	1
WELLPOINT INC	COM	94973V10	1,385,271	17,978,863	SH	DEFINED	1,2,5,6,7,8,10
WELLS FARGO & CO NEW	COM	94974610	3,090,267	85,413,683	SH	DEFINED	1,2,5,6,7,8,10
WELLSFORD REAL PPTYS	COM NEW	95024020	269	36,486	SH	DEFINED	1,5
WENDYS INTL INC	COM	95059010	188,766	2,817,401	SH	DEFINED	1,2,5,6,7,8,10
WERNER ENTERPRISES I	COM	95075510	21,990	1,175,300	SH	DEFINED	1,2,5,13
WESBANCO INC	COM	95081010	12,433	425,506	SH	DEFINED	1,2
WESCO FINL CORP	COM	95081710	6,825	15,618	SH	DEFINED	1,2,5,12
WESCO INTL INC	COM	95082P10	57,352	988,321	SH	DEFINED	1,2,5,6,12
WEST BANCORPORATION	CAP STK	95123P10	4,020	234,931	SH	DEFINED	1,2
WEST COAST BANCORP O	COM	95214510	9,701	317,641	SH	DEFINED	1,2
WEST CORP	COM	95235510	23,383	484,113	SH	DEFINED	1,2,5,6
WEST MARINE INC	COM	95423510	2,803	200,218	SH	DEFINED	1,2,6
WEST PHARMACEUTICAL	COM	95530610	16,371	416,879	SH	DEFINED	1,2
WESTAMERICA BANCORPO	COM	95709010	31,061	614,956	SH	DEFINED	1,2,5,13
WESTAR ENERGY INC	COM	95709T10	44,986	1,913,497	SH	DEFINED	1,2,5,13

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRE-TION	OTHER MA
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WESTBANK CORP	COM	95711610	601	26,356	SH	DEFINED	1
WESTELL TECHNOLOGIES	CL A	95754110	134	64,240	SH	DEFINED	1,5,6
WESTERN ALLIANCE BAN	COM	95763810	5,522	167,845	SH	DEFINED	1,2,6
WESTERN DIGITAL CORP	COM	95810210	78,995	4,364,392	SH	DEFINED	1,2,5,6,7,8,10
WESTERN REFNG INC	COM	95931910	9,005	387,459	SH	DEFINED	1,2
WESTFIELD FINANCIAL	COM	96008D10	1,629	51,278	SH	DEFINED	1
WESTLAKE CHEM CORP	COM	96041310	6,612	206,545	SH	DEFINED	1,2
WESTMORELAND COAL CO	COM	96087810	1,786	90,795	SH	DEFINED	1,2
WESTPAC BKG CORP	SPONSORED	96121430	2,367	27,994	SH	DEFINED	1,2
WESTWOOD ONE INC	COM	96181510	11,712	1,654,191	SH	DEFINED	1,2,5,8,13
WET SEAL INC	CL A	96184010	4,916	800,721	SH	DEFINED	1
WEYCO GROUP INC	COM	96214910	1,913	85,502	SH	DEFINED	1
WEYERHAEUSER CO	COM	96216610	395,304	6,424,572	SH	DEFINED	1,2,5,6,7,8,10
WGL HLDGS INC	COM	92924F10	58,673	1,872,145	SH	DEFINED	1,2,5,6,13
W-H ENERGY SVCS INC	COM	92925E10	20,706	499,303	SH	DEFINED	1,2,5,6
WHEELING PITTSBURGH	COM NEW	96314230	2,790	163,083	SH	DEFINED	1
WHIRLPOOL CORP	COM	96332010	163,675	1,945,967	SH	DEFINED	1,2,5,6,7,8,10
WHITE ELECTR DESIGNS	COM	96380110	160	32,100	SH	DEFINED	1,5
WHITE MTNS INS GROUP	COM	G9618E10	10,544	21,217	SH	DEFINED	1,2,5,12
WHITING PETE CORP NE	COM	96638710	22,031	549,391	SH	DEFINED	1,2
WHITNEY HLDG CORP	COM	96661210	22,666	633,658	SH	DEFINED	1,2,5
WHOLE FOODS MKT INC	COM	96683710	216,820	3,648,327	SH	DEFINED	1,2,5,6,7,8,10
WILD OATS MARKETS IN	COM	96808B10	6,070	375,649	SH	DEFINED	1,2,6
WILEY JOHN & SONS IN	CL A	96822320	39,802	1,105,313	SH	DEFINED	1,2,5,6,10
WILLIAMS CLAYTON ENE	COM	96949010	5,052	166,747	SH	DEFINED	1,2
WILLIAMS COS INC DEL	COM	96945710	405,648	16,994,045	SH	DEFINED	1,2,5,6,7,8,10
WILLIAMS PARTNERS L	COM UNIT L	96950F10	378	10,484	SH	DEFINED	1,2
WILLIAMS SCOTSMAN IN	COM	96950G10	7,516	351,895	SH	DEFINED	1,2,6
WILLIAMS SONOMA INC	COM	96990410	57,781	1,783,900	SH	DEFINED	1,2,5,6,7,8,10
WILLIS GROUP HOLDING	SHS	G9665510	5,559	146,282	SH	DEFINED	1,2,5,12
WILLOW GROVE BANCORP	COM	97111W10	3,396	216,882	SH	DEFINED	1,2
WILMINGTON TRUST COR	COM	97180710	39,590	888,661	SH	DEFINED	1,2,5,13
WILSHIRE BANCORP INC	COM	97186T10	7,901	414,959	SH	DEFINED	1,6
WILSHIRE ENTERPRISES	COM	97188910	85	17,686	SH	DEFINED	1
WILSONS THE LEATHER	COM	97246310	111	41,994	SH	DEFINED	1
WIMB BILL DANN FOODS	SPONSORED	97263M10	4,395	98,728	SH	DEFINED	1,2,5,7
WIND RIVER SYSTEMS I	COM	97314910	14,676	1,370,323	SH	DEFINED	1,2,5,6,13
WINDROSE MED PPTYS T	COM	97349110	4,217	238,545	SH	DEFINED	1,3
WINDSTREAM CORP	COM	97381W10	126,303	9,575,700	SH	DEFINED	1,2,5,6,7,10,1
WINNEBAGO INDS INC	COM	97463710	24,797	790,203	SH	DEFINED	1,2,6
WINSTON HOTELS INC	COM	97563A10	8,804	714,576	SH	DEFINED	1,2,3,5
WINTHROP RLTY TR	SH BEN INT	97639110	1,478	229,078	SH	DEFINED	1
WINTRUST FINANCIAL C	COM	97650W10	19,151	381,882	SH	DEFINED	1,2,6
WIPRO LTD	SPON ADR 1	97651M10	533	40,221	SH	DEFINED	2,5
WIRELESS FACILITIES	COM	97653A10	1,680	785,104	SH	DEFINED	1,2
WIRELESS TELECOM GRO	COM	97652410	42	18,700	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	86,098	1,995,774	SH	DEFINED	1,2,5,6,7,8,10
WITNESS SYS INC	COM	97742410	7,427	423,673	SH	DEFINED	1,2,6
WJ COMMUNICATIONS IN	COM	92928410	51	23,536	SH	DEFINED	1
WMS INDS INC	COM	92929710	10,205	349,356	SH	DEFINED	1,2,6
WOLSELEY PLC	SPONSORED	97786P10	267	12,549	SH	DEFINED	1
WOLVERINE TUBE INC	COM	97809310	102	33,549	SH	DEFINED	1,5
WOLVERINE WORLD WIDE	COM	97809710	26,895	950,016	SH	DEFINED	1,2,5
WOODWARD GOVERNOR CO	COM	98074510	20,128	600,117	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF SEPTEMBER 30, 2006

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NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
WORLD ACCEP CORP DEL	COM	98141910	17,736	403,278	SH	DEFINED	1,2,6
WORLD FUEL SVCS CORP	COM	98147510	19,062	471,240	SH	DEFINED	1,2,6
WORLD WRESTLING ENTM	CL A	98156Q10	4,518	274,967	SH	DEFINED	1,2
WORLDGATE COMMUNICAT	COM	98156L30	33	22,500	SH	DEFINED	1,5
WORTHINGTON INDS INC	COM	98181110	27,839	1,631,804	SH	DEFINED	1,2,5,6,13
WPP GROUP PLC	SPON ADR 0	92930940	749	12,138	SH	DEFINED	1
WPS RESOURCES CORP	COM	92931B10	32,780	660,488	SH	DEFINED	1,2,5,13
WRIGHT EXPRESS CORP	COM	98233Q10	21,864	908,719	SH	DEFINED	1,2,6
WRIGHT MED GROUP INC	COM	98235T10	11,042	455,335	SH	DEFINED	1,2,6
WRIGLEY WM JR CO	COM	98252610	252,496	5,481,890	SH	DEFINED	1,2,5,6,7,8,10
WSFS FINL CORP	COM	92932810	8,981	144,405	SH	DEFINED	1,2,5
WYETH	COM	98302410	1,745,172	34,326,745	SH	DEFINED	1,2,5,6,7,8,10
WYNDHAM WORLDWIDE CO	COM	98310W10	141,287	5,051,382	SH	DEFINED	1,2,5,6,7,8,10
WYNN RESORTS LTD	COM	98313410	40,225	591,454	SH	DEFINED	1,2,5,6,7,8,10
XANSER CORP	COM	98389J10	165	28,000	SH	DEFINED	1
XCEL ENERGY INC	COM	98389B10	262,741	12,723,540	SH	DEFINED	1,2,5,6,7,8,10
XENOPORT INC	COM	98411C10	5,885	288,882	SH	DEFINED	1,2
XERIUM TECHNOLOGIES	COM	98416J10	1,971	177,915	SH	DEFINED	1,2
XEROX CORP	COM	98412110	1,008,900	64,839,345	SH	DEFINED	1,2,5,6,7,8,10
XILINX INC	COM	98391910	189,469	8,631,864	SH	DEFINED	1,2,5,6,7,8,10
XL CAP LTD	CL A	G9825510	291,783	4,247,208	SH	DEFINED	1,2,5,6,7,8,10
XM SATELLITE RADIO H	CL A	98375910	40,617	3,148,627	SH	DEFINED	1,2,5,6,7,8,10
XOMA LTD	ORD	G9825R10	185	98,041	SH	DEFINED	1,5
X-RITE INC	COM	98385710	3,660	340,750	SH	DEFINED	1
XTO ENERGY INC	COM	98385X10	441,476	10,478,894	SH	DEFINED	1,2,5,6,7,8,10
YAHOO INC	COM	98433210	782,852	30,967,265	SH	DEFINED	1,2,5,6,7,8,10
YANKEE CANDLE INC	COM	98475710	19,268	658,273	SH	DEFINED	1,2,5,6
YARDVILLE NATL BANCO	COM	98502110	4,693	131,599	SH	DEFINED	1,2
YUBET COM INC	COM	98741310	75	20,173	SH	DEFINED	1
YOUNG BROADCASTING I	CL A	98743410	43	18,745	SH	DEFINED	1
YOUNG INNOVATIONS IN	COM	98752010	2,732	75,978	SH	DEFINED	1,6
YRC WORLDWIDE INC	COM	98424910	32,244	870,516	SH	DEFINED	1,2,5,13
YUM BRANDS INC	COM	98849810	524,828	10,083,152	SH	DEFINED	1,2,5,6,7,8,10
ZALE CORP NEW	COM	98885810	26,716	963,084	SH	DEFINED	1,2,5
ZAPATA CORP	COM PAR \$	98907060	133	19,760	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	47,408	1,326,464	SH	DEFINED	1,2,5,12,13
ZENITH NATL INS CORP	COM	98939010	22,203	556,606	SH	DEFINED	1,2,6
ZHONE TECHNOLOGIES I	COM	98950P10	1,432	1,338,111	SH	DEFINED	1
ZILA INC	COM PAR \$0	98951320	128	51,800	SH	DEFINED	1,5
ZIMMER HLDGS INC	COM	98956P10	416,923	6,176,639	SH	DEFINED	1,2,5,6,7,8,10
ZIONS BANCORPORATION	COM	98970110	215,087	2,694,985	SH	DEFINED	1,2,5,6,7,8,10
ZIPREALTY INC	COM	98974V10	1,764	239,700	SH	DEFINED	1
ZIX CORP	COM	98974P10	49	78,765	SH	DEFINED	1,5
ZOLL MED CORP	COM	98992210	8,679	241,812	SH	DEFINED	1,2,6
ZOLTEK COS INC	COM	98975W10	4,985	195,126	SH	DEFINED	1
ZOMAX INC MINN	COM	98992910	35	17,011	SH	DEFINED	1
ZORAN CORP	COM	98975F10	16,171	1,005,650	SH	DEFINED	1,2,5
ZUMIEZ INC	COM	98981710	4,400	162,975	SH	DEFINED	1,2,6
ZYGO CORP	COM	98985510	3,664	287,360	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	8,163	483,870	SH	DEFINED	1,2,6

TOTAL MARKET VALUE 459,392,052