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STATE STREET CORP  
Form 13F-HR  
May 15, 2008

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: MARCH 31, 2008  
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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  
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The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: JAMES J. MALERBA  
-----  
Title: SENIOR VICE PRESIDENT AND CORPORATE CONTROLLER  
-----  
Phone: 617-664-8697  
-----

Signature, Place, and Date of Signing:

/s/ JAMES J. MALERBA Boston, Massachusetts May 9, 2008  
-----  
[Signature] [City, State] [Date]

Report Type (Check only one.):

/ / 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

/ / 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

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/X/ 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:  
 [If there are no entries in this list, omit this section.]

| Form 13F File Number | Name  |
|----------------------|---|
| 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                                 |

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 12

Form 13F Information Table Entry Total: 3,999

Form 13F Information Table Value Total: 504,449,081  
 (thousands)

List of Other Included Managers:

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

| No. | Form 13F File Number | Name |
|-----|----------------------|------|
|-----|----------------------|------|

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|    |          |  |
|----|----------|--|
| 1  | 28-00733 | State Street Bank and Trust Company            |
| 2  | 28-11338 | SSgA Funds Management, Inc.                    |
| 3  | 28-11339 | Tuckerman Group, LLC                           |
| 4  | 28-11328 | Rexiter Capital Management LTD                 |
| 5  | 28-11326 | State Street Global Advisors LTD               |
| 6  | 28-11327 | State Street Global Advisors Ltd.              |
| 7  | 28-11329 | State Street Banque, SA                        |
| 8  | 28-11330 | State Street Global Advisors, Australia        |
| 10 | 28-11332 | State Street Global Advisors (Japan) Co., Ltd. |
| 12 | 28-11331 | State Street Global Advisors Asia LTD          |
| 13 | 28-11334 | State Street Global Advisors GmbH              |
| 14 | 28-11333 | State Street Trust & Banking Co., Ltd.         |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---|--------------|
| 1 800 FLOWERS COM    | CL A           | 68243Q10 | 4,945         | 581,057 SH        | DEFINED                                 | 1,2,5,6      |
| 1ST SOURCE CORP      | COM            | 33690110 | 7,580         | 360,072 SH        | DEFINED                                 | 1,2          |
| 21ST CENTY HLDG CO   | COM            | 90136Q10 | 135           | 10,543 SH         | DEFINED                                 | 1            |
| 3COM CORP            | COM            | 88553510 | 19,631        | 8,572,434 SH      | DEFINED                                 | 1,2,5        |
| 3-D SYS CORP DEL     | COM NEW        | 88554D20 | 3,409         | 232,047 SH        | DEFINED                                 | 1,6          |
| 3M CO                | COM            | 88579Y10 | 4,213,721     | 53,237,157 SH     | DEFINED                                 | 1,2,5,6,7,8, |
| 3PAR INC             | COM            | 88580F10 | 489           | 71,062 SH         | DEFINED                                 | 1            |
| 4 KIDS ENTMT INC     | COM            | 35086510 | 262           | 26,836 SH         | DEFINED                                 | 1            |
| 8X8 INC NEW          | COM            | 28291410 | 48            | 48,563 SH         | DEFINED                                 | 1            |
| 99 CENTS ONLY STORES | COM            | 65440K10 | 11,053        | 1,117,610 SH      | DEFINED                                 | 1,2,5        |
| A C MOORE ARTS & CRA | COM            | 00086T10 | 1,834         | 268,911 SH        | DEFINED                                 | 1,2,5,6      |
| A D C TELECOMMUNICAT | COM NEW        | 00088630 | 30,621        | 2,534,825 SH      | DEFINED                                 | 1,2,5,7,8,10 |
| A H BELO CORP        | COM CL A       | 00128210 | 3,341         | 292,312 SH        | DEFINED                                 | 1,2,5        |
| AAON INC             | COM PAR \$0    | 00036020 | 4,099         | 204,630 SH        | DEFINED                                 | 1            |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| AAR CORP             | COM        | 00036110 | 20,257    | 742,813    | SH | DEFINED | 1,2,5,6      |
| AARON RENTS INC      | COM        | 00253520 | 16,543    | 768,000    | SH | DEFINED | 1,2,6        |
| AASTROM BIOSCIENCES  | COM        | 00253U10 | 94        | 236,007    | SH | DEFINED | 1,5          |
| ABAXIS INC           | COM        | 00256710 | 8,834     | 381,249    | SH | DEFINED | 1,2,6        |
| ABB LTD              | SPONSORED  | 00037520 | 9,768     | 362,840    | SH | DEFINED | 1,2          |
| ABBOTT LABS          | COM        | 00282410 | 2,583,612 | 46,846,993 | SH | DEFINED | 1,2,5,6,7,8, |
| ABERCROMBIE & FITCH  | CL A       | 00289620 | 200,333   | 2,739,034  | SH | DEFINED | 1,2,5,6,7,8, |
| ABINGTON BANCORP INC | COM        | 00350L10 | 1,511     | 146,408    | SH | DEFINED | 1            |
| ABIOMED INC          | COM        | 00365410 | 4,801     | 365,401    | SH | DEFINED | 1,2          |
| ABITIBIBOWATER INC   | COM        | 00368710 | 11,581    | 897,060    | SH | DEFINED | 1,2,5        |
| ABM INDS INC         | COM        | 00095710 | 22,226    | 990,474    | SH | DEFINED | 1,2,5        |
| ABRAXAS PETE CORP    | COM        | 00383010 | 326       | 98,725     | SH | DEFINED | 1,2,5        |
| ABRAXIS BIOSCIENCE I | COM        | 00383Y10 | 5,283     | 89,423     | SH | DEFINED | 1,2,5,6      |
| ABX HOLDINGS INC     | COM        | 00080S10 | 2,456     | 835,540    | SH | DEFINED | 1,2          |
| ACACIA RESH CORP     | ACACIA TCH | 00388130 | 2,334     | 405,964    | SH | DEFINED | 1,2,5        |
| ACADIA PHARMACEUTICA | COM        | 00422510 | 4,533     | 500,345    | SH | DEFINED | 1,2,5,6      |
| ACADIA RLTY TR       | COM SH BEN | 00423910 | 26,257    | 1,087,267  | SH | DEFINED | 1,2,3,5      |
| ACCELRYIS INC        | COM        | 00430U10 | 325       | 59,393     | SH | DEFINED | 1,2,5        |
| ACCENTURE LTD BERMUD | CL A       | G1150G11 | 439,164   | 12,486,896 | SH | DEFINED | 1,2,5,7,8,10 |
| ACCESS INTEGRATED TE | CL A       | 00432910 | 125       | 39,570     | SH | DEFINED | 1,5          |
| ACCO BRANDS CORP     | COM        | 00081T10 | 11,269    | 830,428    | SH | DEFINED | 1,2,5,6      |
| ACCURAY INC          | COM        | 00439710 | 1,832     | 234,634    | SH | DEFINED | 1,2,6        |
| ACCURIDE CORP        | COM        | 00439810 | 3,267     | 399,393    | SH | DEFINED | 1,2,6        |
| ACE LTD              | ORD        | G0070K10 | 686,613   | 12,470,267 | SH | DEFINED | 1,2,5,6,7,8, |
| ACETO CORP           | COM        | 00444610 | 197       | 28,332     | SH | DEFINED | 1            |
| ACI WORLDWIDE INC    | COM        | 00449810 | 22,043    | 1,106,577  | SH | DEFINED | 1,2,6        |
| ACME COMMUNICATION I | COM        | 00463110 | 90        | 44,703     | SH | DEFINED | 1,2          |
| ACME PACKET INC      | COM        | 00476410 | 2,106     | 263,593    | SH | DEFINED | 1,2          |
| ACORDA THERAPEUTICS  | COM        | 00484M10 | 7,782     | 433,544    | SH | DEFINED | 1,2,6        |
| ACTEL CORP           | COM        | 00493410 | 8,961     | 585,304    | SH | DEFINED | 1,2          |
| ACTIVE POWER INC     | COM        | 00504W10 | 162       | 86,840     | SH | DEFINED | 1,5          |
| ACTIVIDENTITY CORP   | COM        | 00506P10 | 137       | 54,821     | SH | DEFINED | 1            |
| ACTIVISION INC NEW   | COM NEW    | 00493020 | 166,832   | 6,108,811  | SH | DEFINED | 1,2,5,7,8,10 |
| ACTUANT CORP         | CL A NEW   | 00508X20 | 31,308    | 1,036,345  | SH | DEFINED | 1,2,6        |
| ACTUATE CORP         | COM        | 00508B10 | 3,670     | 895,020    | SH | DEFINED | 1,2,5        |
| ACUITY BRANDS INC    | COM        | 00508Y10 | 53,209    | 1,238,851  | SH | DEFINED | 1,2,5        |
| ACURA PHARMACEUTICAL | COM NEW    | 00509L70 | 370       | 42,390     | SH | DEFINED | 1            |
| ACXIOM CORP          | COM        | 00512510 | 13,715    | 1,155,474  | SH | DEFINED | 1,2,5,6      |
| ADAPTEC INC          | COM        | 00651F10 | 5,502     | 1,871,285  | SH | DEFINED | 1,2,5        |
| ADMINISTAFF INC      | COM        | 00709410 | 10,580    | 448,099    | SH | DEFINED | 1,2,5,6      |
| ADMINISTRADORA FONDO | SPONSORED  | 00709P10 | 362       | 9,769      | SH | DEFINED | 1            |
| ADOBE SYS INC        | COM        | 00724F10 | 617,864   | 17,360,610 | SH | DEFINED | 1,2,5,6,7,8, |
| ADOLOR CORP          | COM        | 00724X10 | 439       | 95,969     | SH | DEFINED | 1,2,5        |
| ADTRAN INC           | COM        | 00738A10 | 23,281    | 1,258,422  | SH | DEFINED | 1,2,5,6      |
| ADVANCE AMER CASH AD | COM        | 00739W10 | 7,571     | 1,002,771  | SH | DEFINED | 1,2          |
| ADVANCE AUTO PARTS I | COM        | 00751Y10 | 69,714    | 2,047,394  | SH | DEFINED | 1,2,5,7,8,10 |
| ADVANCED ANALOGIC TE | COM        | 00752J10 | 2,957     | 526,177    | SH | DEFINED | 1,2,6        |
| ADVANCED BATTERY TEC | COM        | 00752H10 | 231       | 51,840     | SH | DEFINED | 1,2          |
| ADVANCED ENERGY INDS | COM        | 00797310 | 9,364     | 706,181    | SH | DEFINED | 1,2,6        |
| ADVANCED MEDICAL OPT | COM        | 00763M10 | 23,485    | 1,156,907  | SH | DEFINED | 1,2,5,6      |
| ADVANCED MICRO DEVIC | COM        | 00790310 | 112,605   | 19,117,967 | SH | DEFINED | 1,2,5,6,7,8, |
| ADVANCED SEMICONDUCT | SPONSORED  | 00756M40 | 25,470    | 5,273,288  | SH | DEFINED | 1,4,5        |
| ADVANTA CORP         | CL B       | 00794220 | 4,021     | 572,035    | SH | DEFINED | 1,2          |
| ADVANTEST CORP       | SPON ADR N | 00762U20 | 398       | 15,112     | SH | DEFINED | 1            |
| ADVENT SOFTWARE INC  | COM        | 00797410 | 23,252    | 545,577    | SH | DEFINED | 1,2,5,6      |
| ADVENTRX PHARMACEUTI | COM        | 00764X10 | 55        | 101,559    | SH | DEFINED | 1,5          |
| ADVISORY BRD CO      | COM        | 00762W10 | 13,729    | 249,895    | SH | DEFINED | 1,2,6        |
| AECOM TECHNOLOGY COR | COM        | 00766T10 | 17,748    | 682,358    | SH | DEFINED | 1,2          |
| AEGON N V            | NY REGISTR | 00792410 | 1,308     | 89,378     | SH | DEFINED | 1,2          |
| AEP INDS INC         | COM        | 00103110 | 2,506     | 82,727     | SH | DEFINED | 1            |
| AEROPOSTALE          | COM        | 00786510 | 98,204    | 3,622,441  | SH | DEFINED | 1,2,5,6,7,8  |
| AEROVIRONMENT INC    | COM        | 00807310 | 2,003     | 97,932     | SH | DEFINED | 1            |

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|                      |      |          |           |            |    |         |              |
|----------------------|------|----------|-----------|------------|----|---------|--------------|
| AES CORP             | COM  | 00130H10 | 431,830   | 25,904,623 | SH | DEFINED | 1,2,5,6,7,8, |
| AETNA INC NEW        | COM  | 00817Y10 | 1,208,757 | 28,718,394 | SH | DEFINED | 1,2,5,6,7,8, |
| AFC ENTERPRISES INC  | COM  | 00104Q10 | 5,452     | 606,438    | SH | DEFINED | 1,2,6        |
| AFFILIATED COMPUTER  | CL A | 00819010 | 143,412   | 2,861,936  | SH | DEFINED | 1,2,5,6,7,8, |
| AFFILIATED MANAGERS  | COM  | 00825210 | 36,101    | 397,849    | SH | DEFINED | 1,2,5,6      |
| AFFYMAX INC          | COM  | 00826A10 | 1,102     | 78,163     | SH | DEFINED | 1,2,6        |
| AFFYMETRIX INC       | COM  | 00826T10 | 29,240    | 1,679,470  | SH | DEFINED | 1,2,5,6      |
| AFLAC INC            | COM  | 00105510 | 1,005,580 | 15,482,377 | SH | DEFINED | 1,2,5,6,7,8, |
| AFTERMARKET TECHNOLO | COM  | 00831810 | 16,496    | 848,559    | SH | DEFINED | 1,2,5        |
| AGCO CORP            | COM  | 00108410 | 166,204   | 2,775,612  | SH | DEFINED | 1,2,5,7,13   |
| AGILENT TECHNOLOGIES | COM  | 00846U10 | 331,443   | 11,111,067 | SH | DEFINED | 1,2,5,6,7,8, |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| AGILYSYS INC         | COM            | 00847J10 | 7,950         | 685,357           | SH                             | DEFINED 1,2          |
| AGL RES INC          | COM            | 00120410 | 49,849        | 1,452,474         | SH                             | DEFINED 1,2,5        |
| AGNICO EAGLE MINES L | COM            | 00847410 | 296           | 4,366             | SH                             | DEFINED 1            |
| AGREE REALTY CORP    | COM            | 00849210 | 3,828         | 139,440           | SH                             | DEFINED 1,2,3        |
| AGRIUM INC           | COM            | 00891610 | 561           | 9,032             | SH                             | DEFINED 1            |
| AIR METHODS CORP     | COM PAR \$.    | 00912830 | 9,993         | 206,592           | SH                             | DEFINED 1,2,6        |
| AIR PRODS & CHEMS IN | COM            | 00915810 | 630,841       | 6,856,969         | SH                             | DEFINED 1,2,5,6,7,8, |
| AIRCASTLE LTD        | COM            | G0129K10 | 3,056         | 271,601           | SH                             | DEFINED 1,2,6        |
| AIRGAS INC           | COM            | 00936310 | 55,227        | 1,214,585         | SH                             | DEFINED 1,2,5,6      |
| AIRSPAN NETWORKS INC | COM            | 00950H10 | 21            | 22,468            | SH                             | DEFINED 1            |
| AIRTRAN HLDGS INC    | COM            | 00949P10 | 13,724        | 2,079,329         | SH                             | DEFINED 1,2,6        |
| AIRVANA INC          | COM            | 00950V10 | 351           | 67,206            | SH                             | DEFINED 1,2          |
| AK STL HLDG CORP     | COM            | 00154710 | 210,316       | 3,864,682         | SH                             | DEFINED 1,2,5,7,8,13 |
| AKAMAI TECHNOLOGIES  | COM            | 00971T10 | 137,779       | 4,892,732         | SH                             | DEFINED 1,2,5,6,7,8, |
| AKEENA SOLAR INC DE  | COM            | 00972010 | 81            | 10,500            | SH                             | DEFINED 1            |
| AKORN INC            | COM            | 00972810 | 3,349         | 708,104           | SH                             | DEFINED 1,2,5,6      |
| ALAMO GROUP INC      | COM            | 01131110 | 225           | 10,594            | SH                             | DEFINED 1            |
| ALASKA AIR GROUP INC | COM            | 01165910 | 17,616        | 897,884           | SH                             | DEFINED 1,2          |
| ALASKA COMMUNICATION | COM            | 01167P10 | 10,369        | 847,127           | SH                             | DEFINED 1,2          |
| ALBANY INTL CORP     | CL A           | 01234810 | 20,230        | 559,758           | SH                             | DEFINED 1,2          |
| ALBANY MOLECULAR RES | COM            | 01242310 | 10,678        | 879,563           | SH                             | DEFINED 1,2,5        |
| ALBEMARLE CORP       | COM            | 01265310 | 50,954        | 1,395,228         | SH                             | DEFINED 1,2,5        |
| ALBERTO CULVER CO NE | COM            | 01307810 | 61,513        | 2,244,184         | SH                             | DEFINED 1,2,5,6,7,12 |
| ALCATEL-LUCENT       | SPONSORED      | 01390430 | 8,512         | 1,477,808         | SH                             | DEFINED 1,2,5,8,12   |
| ALCOA INC            | COM            | 01381710 | 1,268,211     | 35,169,479        | SH                             | DEFINED 1,2,5,6,7,8, |
| ALCON INC            | COM SHS        | H0130110 | 19,816        | 139,301           | SH                             | DEFINED 1,2,5,7,12   |
| ALESCO FINL INC      | COM            | 01448510 | 2,406         | 835,265           | SH                             | DEFINED 1            |
| ALEXANDER & BALDWIN  | COM            | 01448210 | 27,659        | 642,032           | SH                             | DEFINED 1,2,5        |
| ALEXANDERS INC       | COM            | 01475210 | 25,904        | 73,071            | SH                             | DEFINED 1,2,3,5,6    |
| ALEXANDRIA REAL ESTA | COM            | 01527110 | 106,029       | 1,143,544         | SH                             | DEFINED 1,2,3,5      |
| ALEXION PHARMACEUTIC | COM            | 01535110 | 42,935        | 724,035           | SH                             | DEFINED 1,2,5,6      |
| ALEXZA PHARMACEUTICA | COM            | 01538410 | 1,384         | 201,143           | SH                             | DEFINED 1            |
| ALFA CORP            | COM            | 01538510 | 10,996        | 500,266           | SH                             | DEFINED 1,2          |
| ALFACELL CORP        | COM            | 01540410 | 101           | 42,515            | SH                             | DEFINED 1,2          |
| ALICO INC            | COM            | 01623010 | 2,348         | 53,190            | SH                             | DEFINED 1,2          |
| ALIGN TECHNOLOGY INC | COM            | 01625510 | 10,982        | 988,514           | SH                             | DEFINED 1,2,5,6      |
| ALKERMES INC         | COM            | 01642T10 | 26,203        | 2,205,619         | SH                             | DEFINED 1,2,5,6      |
| ALLEGHANY CORP DEL   | COM            | 01717510 | 22,126        | 64,791            | SH                             | DEFINED 1,2,5        |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| ALLEGHENY ENERGY INC | COM         | 01736110 | 270,587   | 5,358,162  | SH | DEFINED | 1,2,5,6,7,8, |
| ALLEGHENY TECHNOLOGI | COM         | 01741R10 | 251,723   | 3,527,514  | SH | DEFINED | 1,2,5,6,7,8, |
| ALLEGIANTRAVEL CO    | COM         | 01748X10 | 6,116     | 231,485    | SH | DEFINED | 1,2,6        |
| ALLERGAN INC         | COM         | 01849010 | 490,488   | 8,698,138  | SH | DEFINED | 1,2,5,6,7,8, |
| ALLETE INC           | COM NEW     | 01852230 | 17,149    | 444,036    | SH | DEFINED | 1,2,5        |
| ALLIANCE DATA SYSTEM | COM         | 01858110 | 72,930    | 1,535,039  | SH | DEFINED | 1,2,5,7,8,10 |
| ALLIANCE FIBER OPTIC | COM         | 01868010 | 25        | 19,471     | SH | DEFINED | 1            |
| ALLIANCE HOLDINGS GP | COM UNITS   | 01861G10 | 383       | 16,707     | SH | DEFINED | 1,2          |
| ALLIANCE IMAGING INC | COM NEW     | 01860620 | 6,898     | 802,139    | SH | DEFINED | 1,2,6        |
| ALLIANCE ONE INTL IN | COM         | 01877210 | 15,603    | 2,583,314  | SH | DEFINED | 1,2,5,6      |
| ALLIANCE RES PARTNER | UT LTD PAR  | 01877R10 | 901       | 25,749     | SH | DEFINED | 1,2          |
| ALLIANCEBERNSTEIN HO | UNIT LTD P  | 01881G10 | 8,486     | 133,892    | SH | DEFINED | 1,2,5        |
| ALLIANT ENERGY CORP  | COM         | 01880210 | 76,610    | 2,188,232  | SH | DEFINED | 1,2,5,7,8,10 |
| ALLIANT TECHSYSTEMS  | COM         | 01880410 | 69,722    | 673,446    | SH | DEFINED | 1,2,5,6,12   |
| ALLIANZ SE           | SP ADR 1/1  | 01880510 | 4,988     | 253,732    | SH | DEFINED | 1,2          |
| ALLIED CAP CORP NEW  | COM         | 01903Q10 | 51,172    | 2,776,538  | SH | DEFINED | 1,2,5,7,8,10 |
| ALLIED HEALTHCARE IN | COM         | 01923A10 | 53        | 33,426     | SH | DEFINED | 1            |
| ALLIED IRISH BKS P L | SPON ADR O  | 01922840 | 1,311     | 30,353     | SH | DEFINED | 1            |
| ALLIED NEVADA GOLD C | COM         | 01934410 | 93        | 18,019     | SH | DEFINED | 1            |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 89,908    | 8,317,152  | SH | DEFINED | 1,2,5,6,10,1 |
| ALLIED WRLD ASSUR CO | SHS         | G0219G20 | 22,607    | 569,447    | SH | DEFINED | 1,2,5        |
| ALLION HEALTHCARE IN | COM         | 01961510 | 177       | 42,762     | SH | DEFINED | 1,5          |
| ALLIS CHALMERS ENERG | COM PAR \$. | 01964550 | 5,136     | 372,419    | SH | DEFINED | 1,2,5,6      |
| ALLOS THERAPEUTICS I | COM         | 01977710 | 3,237     | 532,349    | SH | DEFINED | 1,2,5        |
| ALLOY INC            | NEW COM     | 01985530 | 130       | 17,706     | SH | DEFINED | 1            |
| ALLSCRIPTS HEALTHCAR | COM         | 01988P10 | 9,353     | 906,280    | SH | DEFINED | 1,2,6,8      |
| ALLSTATE CORP        | COM         | 02000210 | 1,017,471 | 21,170,856 | SH | DEFINED | 1,2,5,6,7,8, |
| ALNYLAM PHARMACEUTIC | COM         | 02043Q10 | 17,952    | 735,737    | SH | DEFINED | 1,2,5,6      |
| ALON USA ENERGY INC  | COM         | 02052010 | 2,991     | 196,617    | SH | DEFINED | 1,2,6        |
| ALPHA NATURAL RESOUR | COM         | 02076X10 | 90,183    | 2,076,034  | SH | DEFINED | 1,2,6        |
| ALPHARMA INC         | CL A        | 02081310 | 25,298    | 965,210    | SH | DEFINED | 1,2,5        |
| ALPHATEC HOLDINGS IN | COM         | 02081G10 | 127       | 25,300     | SH | DEFINED | 1            |
| ALTAIR NANOTECHNOLOG | COM         | 02137310 | 337       | 127,519    | SH | DEFINED | 1,5          |
| ALTERA CORP          | COM         | 02144110 | 185,978   | 10,091,053 | SH | DEFINED | 1,2,5,6,7,8, |
| ALTERNATIVE ASSET MG | COM         | 02149U10 | 3,831     | 404,546    | SH | DEFINED | 1            |
| ALTRA HOLDINGS INC   | COM         | 02208R10 | 1,798     | 133,661    | SH | DEFINED | 1            |
| ALTRIA GROUP INC     | COM         | 02209S10 | 1,892,177 | 85,233,203 | SH | DEFINED | 1,2,5,6,7,8, |
| ALTUS PHARMACEUTICAL | COM         | 02216N10 | 1,069     | 234,900    | SH | DEFINED | 1            |
| ALUMINA LTD          | SPONSORED   | 02220510 | 818       | 40,140     | SH | DEFINED | 1            |
| ALVARION LTD         | SHS         | M0861T10 | 201       | 27,727     | SH | DEFINED | 1,2,5        |
| AMAG PHARMACEUTICALS | COM         | 00163U10 | 9,777     | 241,819    | SH | DEFINED | 1,2,5,6      |
| AMAZON COM INC       | COM         | 02313510 | 670,078   | 9,398,015  | SH | DEFINED | 1,2,5,6,7,8, |
| AMB PROPERTY CORP    | COM         | 00163T10 | 182,363   | 3,351,024  | SH | DEFINED | 1,2,3,5,7,8, |
| AMBAC FINL GROUP INC | COM         | 02313910 | 40,458    | 7,036,140  | SH | DEFINED | 1,2,5,6,10,1 |
| AMBASSADORS GROUP IN | COM         | 02317710 | 6,056     | 320,569    | SH | DEFINED | 1,2,6        |
| AMBASSADORS INTL INC | COM         | 02317810 | 805       | 108,607    | SH | DEFINED | 1            |
| AMCOL INTL CORP      | COM         | 02341W10 | 14,722    | 471,408    | SH | DEFINED | 1,2          |
| AMCOMP INC           | COM         | 02342J10 | 220       | 18,000     | SH | DEFINED | 1            |
| AMCORE FINL INC      | COM         | 02391210 | 7,918     | 389,076    | SH | DEFINED | 1,2,5        |
| AMDOCS LTD           | ORD         | G0260210 | 48,663    | 1,715,900  | SH | DEFINED | 1,2,5,12     |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------|----------------|-------|---------------|-------------------|---|---------|
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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| AMEDISYS INC         | COM        | 02343610 | 15,804    | 401,741    | SH | DEFINED | 1,2,6        |
| AMERCO               | COM        | 02358610 | 8,908     | 156,040    | SH | DEFINED | 1,2,6        |
| AMEREN CORP          | COM        | 02360810 | 316,007   | 7,175,462  | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICA MOVIL SAB DE | SPON ADR L | 02364W10 | 169,447   | 2,660,496  | SH | DEFINED | 1,2,4,5,7    |
| AMERICA SVC GROUP IN | COM        | 02364L10 | 102       | 16,862     | SH | DEFINED | 1,5          |
| AMERICAN APPAREL INC | COM        | 02385010 | 271       | 28,657     | SH | DEFINED | 1,2          |
| AMERICAN AXLE & MFG  | COM        | 02406110 | 27,374    | 1,335,341  | SH | DEFINED | 1,2,5,8      |
| AMERICAN CAMPUS CMNT | COM        | 02483510 | 20,038    | 732,383    | SH | DEFINED | 1,2,3        |
| AMERICAN CAPITAL STR | COM        | 02493710 | 195,794   | 5,731,681  | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN COMMERCIAL  | COM NEW    | 02519520 | 11,269    | 713,203    | SH | DEFINED | 1,2,6        |
| AMERICAN DAIRY INC   | COM        | 02533410 | 399       | 43,328     | SH | DEFINED | 1            |
| AMERICAN DENTAL PART | COM        | 02535310 | 1,616     | 167,115    | SH | DEFINED | 1,2          |
| AMERICAN EAGLE OUTFI | COM        | 02553E10 | 90,073    | 5,144,102  | SH | DEFINED | 1,2,5,7,8,10 |
| AMERICAN ECOLOGY COR | COM NEW    | 02553340 | 5,396     | 213,041    | SH | DEFINED | 1            |
| AMERICAN ELEC PWR IN | COM        | 02553710 | 647,163   | 15,545,594 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN EQTY INV L  | COM        | 02567620 | 11,470    | 1,236,034  | SH | DEFINED | 1,2          |
| AMERICAN EXPRESS CO  | COM        | 02581610 | 1,989,155 | 45,497,607 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN FINL GROUP  | COM        | 02593210 | 33,480    | 1,309,861  | SH | DEFINED | 1,2,5,7      |
| AMERICAN FINL RLTY T | COM        | 02607P30 | 29,252    | 3,684,073  | SH | DEFINED | 1,2,3,5      |
| AMERICAN GREETINGS C | CL A       | 02637510 | 42,071    | 2,267,994  | SH | DEFINED | 1,2,5        |
| AMERICAN INTL GROUP  | COM        | 02687410 | 3,973,144 | 91,864,606 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN LD LEASE IN | COM        | 02711810 | 738       | 35,884     | SH | DEFINED | 1,2,3,5      |
| AMERICAN MED SYS HLD | COM        | 02744M10 | 20,697    | 1,458,530  | SH | DEFINED | 1,2,6        |
| AMERICAN MTG ACCEP C | SH BEN INT | 02756810 | 17        | 11,648     | SH | DEFINED | 1            |
| AMERICAN NATL INS CO | COM        | 02859110 | 16,488    | 154,524    | SH | DEFINED | 1,2,5        |
| AMERICAN OIL & GAS I | COM        | 02872310 | 185       | 56,700     | SH | DEFINED | 1            |
| AMERICAN ORIENTAL BI | COM        | 02873110 | 6,755     | 833,961    | SH | DEFINED | 1,2,6        |
| AMERICAN PAC CORP    | COM        | 02874010 | 173       | 10,848     | SH | DEFINED | 1            |
| AMERICAN PHYSICIANS  | COM        | 02888410 | 14,443    | 311,549    | SH | DEFINED | 1,2          |
| AMERICAN PUBLIC EDUC | COM        | 02913V10 | 1,763     | 58,035     | SH | DEFINED | 1,2          |
| AMERICAN RAILCAR IND | COM        | 02916P10 | 2,783     | 136,915    | SH | DEFINED | 1,2,6        |
| AMERICAN REPROGRAPHI | COM        | 02926310 | 6,009     | 404,944    | SH | DEFINED | 1,2,6        |
| AMERICAN SAFETY INS  | ORD        | G0299510 | 171       | 10,000     | SH | DEFINED | 1            |
| AMERICAN SCIENCE & E | COM        | 02942910 | 7,644     | 140,079    | SH | DEFINED | 1,2,6        |
| AMERICAN SOFTWARE IN | CL A       | 02968310 | 140       | 22,287     | SH | DEFINED | 1            |
| AMERICAN STS WTR CO  | COM        | 02989910 | 14,073    | 390,920    | SH | DEFINED | 1,2          |
| AMERICAN SUPERCONduc | COM        | 03011110 | 12,942    | 558,082    | SH | DEFINED | 1,2,5,6      |
| AMERICAN TECHNOLOGY  | COM NEW    | 03014520 | 79        | 35,707     | SH | DEFINED | 1,2          |
| AMERICAN TOWER CORP  | CL A       | 02991220 | 463,465   | 11,820,062 | SH | DEFINED | 1,2,5,6,7,8, |
| AMERICAN VANGUARD CO | COM        | 03037110 | 3,962     | 238,088    | SH | DEFINED | 1,2          |
| AMERICAN WOODMARK CO | COM        | 03050610 | 7,124     | 346,515    | SH | DEFINED | 1,2          |
| AMERICANWEST BANCORP | COM        | 03058P10 | 2,059     | 236,138    | SH | DEFINED | 1            |
| AMERICAS CAR MART IN | COM        | 03062T10 | 179       | 14,228     | SH | DEFINED | 1,5          |
| AMERICREDIT CORP     | COM        | 03060R10 | 22,081    | 2,192,793  | SH | DEFINED | 1,2,5        |
| AMERIGAS PARTNERS L  | UNIT L P I | 03097510 | 1,262     | 41,849     | SH | DEFINED | 1,2          |
| AMERIGON INC         | COM        | 03070L30 | 4,179     | 282,373    | SH | DEFINED | 1,5          |
| AMERIGROUP CORP      | COM        | 03073T10 | 76,309    | 2,792,149  | SH | DEFINED | 1,2,5,7,13   |
| AMERIPRISE FINL INC  | COM        | 03076C10 | 397,580   | 7,667,879  | SH | DEFINED | 1,2,5,6,7,8, |
| AMERIS BANCORP       | COM        | 03076K10 | 3,641     | 226,694    | SH | DEFINED | 1            |
| AMERISAFE INC        | COM        | 03071H10 | 3,206     | 253,678    | SH | DEFINED | 1            |
| AMERISOURCEBERGEN CO | COM        | 03073E10 | 279,484   | 6,820,018  | SH | DEFINED | 1,2,5,6,7,8, |
| AMERISTAR CASINOS IN | COM        | 03070Q10 | 6,529     | 357,767    | SH | DEFINED | 1,2,5        |
| AMERITYRE CORP       | COM        | 03073V10 | 32        | 15,978     | SH | DEFINED | 1            |
| AMERON INTL INC      | COM        | 03071010 | 12,554    | 134,228    | SH | DEFINED | 1,2          |
| AMETEK INC NEW       | COM        | 03110010 | 86,797    | 1,976,691  | SH | DEFINED | 1,2,5        |
| AMGEN INC            | COM        | 03116210 | 1,508,771 | 36,112,289 | SH | DEFINED | 1,2,5,6,7,8, |
| AMICAS INC           | COM        | 00171210 | 135       | 59,623     | SH | DEFINED | 1            |
| AMICUS THERAPEUTICS  | COM        | 03152W10 | 2,810     | 262,608    | SH | DEFINED | 1,2          |
| AMKOR TECHNOLOGY INC | COM        | 03165210 | 29,515    | 2,758,390  | SH | DEFINED | 1,2,5,6      |
| AMN HEALTHCARE SERVI | COM        | 00174410 | 13,284    | 861,463    | SH | DEFINED | 1,2,6        |
| AMPAL AMERN ISRAEL C | CL A       | 03201510 | 1,379     | 215,404    | SH | DEFINED | 1            |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| AMPCO-PITTSBURGH COR | COM         | 03203710 | 12,320    | 286,587    | SH | DEFINED | 1,2          |
| AMPHENOL CORP NEW    | CL A        | 03209510 | 136,570   | 3,666,307  | SH | DEFINED | 1,2,5,7,8,10 |
| AMR CORP             | COM         | 00176510 | 24,779    | 2,747,112  | SH | DEFINED | 1,2,5        |
| AMREP CORP NEW       | COM         | 03215910 | 1,135     | 21,706     | SH | DEFINED | 1            |
| AMSURG CORP          | COM         | 03232P40 | 16,600    | 701,001    | SH | DEFINED | 1,2          |
| AMTRUST FINANCIAL SE | COM         | 03235930 | 11,508    | 709,936    | SH | DEFINED | 1,2,6        |
| AMYLIN PHARMACEUTICA | COM         | 03234610 | 59,911    | 2,051,051  | SH | DEFINED | 1,2,5,7,8,10 |
| ANADARKO PETE CORP   | COM         | 03251110 | 1,017,770 | 16,147,394 | SH | DEFINED | 1,2,5,6,7,8, |
| ANADIGICS INC        | COM         | 03251510 | 5,186     | 790,486    | SH | DEFINED | 1,2,5,6      |
| ANADYS PHARMACEUTICA | COM         | 03252Q40 | 56        | 36,629     | SH | DEFINED | 1            |
| ANALOG DEVICES INC   | COM         | 03265410 | 284,237   | 9,628,615  | SH | DEFINED | 1,2,5,6,7,8, |
| ANALOGIC CORP        | COM PAR \$0 | 03265720 | 19,422    | 291,881    | SH | DEFINED | 1,2,6        |
| ANALYSTS INTL CORP   | COM         | 03268110 | 28        | 17,048     | SH | DEFINED | 1            |
| ANAREN INC           | COM         | 03274410 | 3,618     | 285,807    | SH | DEFINED | 1,2          |
| ANCHOR BANCORP WIS I | COM         | 03283910 | 6,384     | 336,518    | SH | DEFINED | 1,2          |
| ANDERSONS INC        | COM         | 03416410 | 10,229    | 229,304    | SH | DEFINED | 1,2          |
| ANESIVA INC COM      | COM         | 03460L10 | 164       | 51,485     | SH | DEFINED | 1,2          |
| ANGIODYNAMICS INC    | COM         | 03475V10 | 3,204     | 277,200    | SH | DEFINED | 1            |
| ANGLO AMERN PLC      | ADR NEW     | 03485P20 | 527       | 17,716     | SH | DEFINED | 1            |
| ANHEUSER BUSCH COS I | COM         | 03522910 | 1,131,103 | 23,837,782 | SH | DEFINED | 1,2,5,6,7,8, |
| ANIKA THERAPEUTICS I | COM         | 03525510 | 115       | 13,592     | SH | DEFINED | 1,5          |
| ANIMAL HEALTH INTL I | COM         | 03525N10 | 2,291     | 209,433    | SH | DEFINED | 1,2          |
| ANIXTER INTL INC     | COM         | 03529010 | 35,784    | 558,782    | SH | DEFINED | 1,2,5        |
| ANNALY CAP MGMT INC  | COM         | 03571040 | 185,244   | 12,091,662 | SH | DEFINED | 1,2,5,7,8,10 |
| ANNTAYLOR STORES COR | COM         | 03611510 | 29,883    | 1,235,870  | SH | DEFINED | 1,2,5        |
| ANSOFT CORP          | COM         | 03638410 | 20,779    | 680,828    | SH | DEFINED | 1,2,6        |
| ANSYS INC            | COM         | 03662Q10 | 46,425    | 1,344,865  | SH | DEFINED | 1,2,6,8      |

STATE STREET CORPORATION (STT)  
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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M                |
|----------------------|----------------|----------|---------------|-------------------|---|------------------------|
| ANTHRACITE CAP INC   | COM            | 03702310 | 12,920        | 1,957,625         | SH                                      | DEFINED 1,2            |
| ANTIGENICS INC DEL   | COM            | 03703210 | 81            | 34,488            | SH                                      | DEFINED 1              |
| ANWORTH MORTGAGE ASS | COM            | 03734710 | 6,416         | 1,046,605         | SH                                      | DEFINED 1,2            |
| AON CORP             | COM            | 03738910 | 696,553       | 17,327,196        | SH                                      | DEFINED 1,2,5,6,7,8,   |
| APAC CUSTOMER SERVIC | COM            | 00185E10 | 21            | 23,695            | SH                                      | DEFINED 1              |
| APACHE CORP          | COM            | 03741110 | 1,532,407     | 12,683,392        | SH                                      | DEFINED 1,2,5,6,7,8,   |
| APARTMENT INVT & MGM | CL A           | 03748R10 | 157,960       | 4,411,066         | SH                                      | DEFINED 1,2,3,5,6,7,14 |
| APCO ARGENTINA INC C | ORD            | 03748910 | 2,595         | 99,916            | SH                                      | DEFINED 1,2            |
| APEX SILVER MINES LT | ORD            | G0407410 | 8,570         | 707,115           | SH                                      | DEFINED 1,2,5,6        |
| APOGEE ENTERPRISES I | COM            | 03759810 | 17,239        | 1,119,403         | SH                                      | DEFINED 1,2            |
| APOLLO GROUP INC     | CL A           | 03760410 | 244,533       | 5,660,491         | SH                                      | DEFINED 1,2,5,6,7,8,   |
| APOLLO INVT CORP     | COM            | 03761U10 | 36,452        | 2,302,704         | SH                                      | DEFINED 1,2            |
| APP PHARMACEUTICALS  | COM            | 00202H10 | 5,523         | 457,173           | SH                                      | DEFINED 1,2,5,6        |
| APPLE INC            | COM            | 03783310 | 4,043,388     | 28,176,921        | SH                                      | DEFINED 1,2,5,6,7,8,   |
| APPLERA CORP         | COM AP BIO     | 03802010 | 282,287       | 8,590,589         | SH                                      | DEFINED 1,2,5,6,7,8,   |
| APPLERA CORP         | COM CELERA     | 03802020 | 20,061        | 1,364,722         | SH                                      | DEFINED 1,2,5,6        |
| APPLIED DIGITAL SOLU | COM NEW        | 03818830 | 99            | 149,937           | SH                                      | DEFINED 1,2,5          |
| APPLIED ENERGETICS I | COM            | 03819M10 | 634           | 381,902           | SH                                      | DEFINED 1,2,6          |
| APPLIED INDL TECHNOL | COM            | 03820C10 | 36,011        | 1,204,799         | SH                                      | DEFINED 1,2            |
| APPLIED MATLS INC    | COM            | 03822210 | 887,725       | 45,501,012        | SH                                      | DEFINED 1,2,5,6,7,8,   |
| APPLIED MICRO CIRCUI | COM NEW        | 03822W40 | 8,682         | 1,209,184         | SH                                      | DEFINED 1,2,5,6        |

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|                      |            |          |           |             |    |         |              |
|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| APPLIED SIGNAL TECHN | COM        | 03823710 | 296       | 25,077      | SH | DEFINED | 1            |
| APPROACH RESOURCES I | COM        | 03834A10 | 1,319     | 84,093      | SH | DEFINED | 1            |
| APRIA HEALTHCARE GRO | COM        | 03793310 | 28,282    | 1,431,976   | SH | DEFINED | 1,2,5,6      |
| APTARGROUP INC       | COM        | 03833610 | 68,665    | 1,763,813   | SH | DEFINED | 1,2,5        |
| AQUA AMERICA INC     | COM        | 03836W10 | 46,058    | 2,452,502   | SH | DEFINED | 1,2,5,7,8,10 |
| AQUILA INC           | COM        | 03840P10 | 34,419    | 10,722,568  | SH | DEFINED | 1,2,5        |
| ARACRUZ CELULOSE S A | SPON ADR P | 03849620 | 712       | 10,428      | SH | DEFINED | 1,2          |
| ARBITRON INC         | COM        | 03875Q10 | 22,035    | 510,551     | SH | DEFINED | 1,2,5,6      |
| ARBOR RLTY TR INC    | COM        | 03892310 | 3,191     | 211,623     | SH | DEFINED | 1,2          |
| ARCADIA RES INC      | COM        | 03920910 | 48        | 56,160      | SH | DEFINED | 1,5          |
| ARCELORMITTAL SA LUX | NY REGISTR | 03938L10 | 502       | 6,136       | SH | DEFINED | 1            |
| ARCH CAP GROUP LTD   | ORD        | G0450A10 | 51,860    | 755,206     | SH | DEFINED | 1,2,5        |
| ARCH CHEMICALS INC   | COM        | 03937R10 | 14,782    | 396,713     | SH | DEFINED | 1,2          |
| ARCH COAL INC        | COM        | 03938010 | 141,763   | 3,258,931   | SH | DEFINED | 1,2,5,7,8,10 |
| ARCHER DANIELS MIDLA | COM        | 03948310 | 841,766   | 20,451,079  | SH | DEFINED | 1,2,5,6,7,8, |
| ARCTIC CAT INC       | COM        | 03967010 | 1,539     | 211,160     | SH | DEFINED | 1,2          |
| ARDEN GROUP INC      | CL A       | 03976210 | 4,007     | 28,021      | SH | DEFINED | 1,2          |
| ARENA PHARMACEUTICAL | COM        | 04004710 | 6,860     | 1,002,943   | SH | DEFINED | 1,2,5,6      |
| ARENA RESOURCES INC  | COM        | 04004910 | 17,791    | 459,599     | SH | DEFINED | 1,2,5,6      |
| ARES CAP CORP        | COM        | 04010L10 | 11,711    | 931,658     | SH | DEFINED | 1,2          |
| ARGO GROUP INTL HLDG | COM        | G0464B10 | 18,659    | 525,303     | SH | DEFINED | 1,2,5        |
| ARGON ST INC         | COM        | 04014910 | 3,671     | 215,826     | SH | DEFINED | 1,2          |
| ARIAD PHARMACEUTICAL | COM        | 04033A10 | 3,612     | 1,071,942   | SH | DEFINED | 1,2,5        |
| ARIBA INC            | COM NEW    | 04033V20 | 12,502    | 1,294,186   | SH | DEFINED | 1,2,5,6      |
| ARISTOTLE CORP       | COM NEW    | 04044820 | 110       | 10,522      | SH | DEFINED | 1            |
| ARKANSAS BEST CORP D | COM        | 04079010 | 13,620    | 427,483     | SH | DEFINED | 1,2          |
| ARLINGTON TANKERS LT | COM        | G0489910 | 3,281     | 156,217     | SH | DEFINED | 1            |
| ARM HLDGS PLC        | SPONSORED  | 04206810 | 112       | 21,254      | SH | DEFINED | 1            |
| ARMSTRONG WORLD INDS | COM        | 04247X10 | 21,725    | 609,213     | SH | DEFINED | 1,2,7        |
| ARQULE INC           | COM        | 04269E10 | 2,385     | 557,145     | SH | DEFINED | 1,2          |
| ARRAY BIOPHARMA INC  | COM        | 04269X10 | 4,317     | 615,877     | SH | DEFINED | 1,2,5,6      |
| ARRIS GROUP INC      | COM        | 04269Q10 | 18,671    | 3,208,000   | SH | DEFINED | 1,2,5,6,8    |
| ARROW ELECTRS INC    | COM        | 04273510 | 108,550   | 3,225,842   | SH | DEFINED | 1,2,5,7,8,10 |
| ARROW FINL CORP      | COM        | 04274410 | 388       | 17,271      | SH | DEFINED | 1,2,5        |
| ARROWHEAD RESH CORP  | COM        | 04279710 | 1,024     | 361,816     | SH | DEFINED | 1,5          |
| ART TECHNOLOGY GROUP | COM        | 04289L10 | 6,588     | 1,697,942   | SH | DEFINED | 1,2,5        |
| ARTESIAN RESOURCES C | CL A       | 04311320 | 281       | 15,173      | SH | DEFINED | 1            |
| ARTHROCARE CORP      | COM        | 04313610 | 13,607    | 408,019     | SH | DEFINED | 1,2,6        |
| ARUBA NETWORKS INC   | COM        | 04317610 | 800       | 153,552     | SH | DEFINED | 1,2,6        |
| ARVINMERITOR INC     | COM        | 04335310 | 22,503    | 1,798,767   | SH | DEFINED | 1,2,5        |
| ASBURY AUTOMOTIVE GR | COM        | 04343610 | 7,850     | 570,514     | SH | DEFINED | 1,2,5        |
| ASHFORD HOSPITALITY  | COM SHS    | 04410310 | 21,749    | 3,829,026   | SH | DEFINED | 1,2,3        |
| ASHLAND INC NEW      | COM        | 04420910 | 86,028    | 1,818,776   | SH | DEFINED | 1,2,5,6,10,1 |
| ASHWORTH INC         | COM        | 04516H10 | 158       | 54,755      | SH | DEFINED | 1,5          |
| ASIAINFO HLDGS INC   | COM        | 04518A10 | 5,282     | 486,373     | SH | DEFINED | 1,2          |
| ASML HOLDING N V     | NY REG SHS | N0705918 | 648       | 26,115      | SH | DEFINED | 1            |
| ASPECT MED SYS INC   | COM        | 04523510 | 1,364     | 223,681     | SH | DEFINED | 1,2,6        |
| ASPEN INSURANCE HOLD | SHS        | G0538410 | 63,820    | 2,419,272   | SH | DEFINED | 1,2,7,13     |
| ASPENBIO PHARMA INC  | COM        | 04534610 | 120       | 20,778      | SH | DEFINED | 1            |
| ASSET ACCEP CAP CORP | COM        | 04543P10 | 2,284     | 237,168     | SH | DEFINED | 1,2          |
| ASSISTED LIVING CONC | CL A       | 04544X10 | 4,928     | 836,599     | SH | DEFINED | 1,2,5,6      |
| ASSOCIATED BANC CORP | COM        | 04548710 | 84,539    | 3,174,559   | SH | DEFINED | 1,2,5,7,8,10 |
| ASSOCIATED ESTATES R | COM        | 04560410 | 6,711     | 586,627     | SH | DEFINED | 1,2,3,5      |
| ASSURANT INC         | COM        | 04621X10 | 265,553   | 4,363,349   | SH | DEFINED | 1,2,5,6,7,8, |
| ASSURED GUARANTY LTD | COM        | G0585R10 | 29,742    | 1,252,834   | SH | DEFINED | 1,2          |
| ASTA FDG INC         | COM        | 04622010 | 3,567     | 256,088     | SH | DEFINED | 1,2          |
| ASTEC INDS INC       | COM        | 04622410 | 11,199    | 288,934     | SH | DEFINED | 1,2,5,6      |
| ASTORIA FINL CORP    | COM        | 04626510 | 39,035    | 1,437,219   | SH | DEFINED | 1,2,5,12     |
| ASTRAZENECA PLC      | SPONSORED  | 04635310 | 5,761     | 151,645     | SH | DEFINED | 1,2          |
| ASTRONICS CORP       | COM        | 04643310 | 223       | 11,544      | SH | DEFINED | 1            |
| ASYST TECHNOLOGY COR | COM        | 04648X10 | 2,402     | 686,391     | SH | DEFINED | 1,5          |
| AT&T INC             | COM        | 00206R10 | 7,774,655 | 202,993,616 | SH | DEFINED | 1,2,5,6,7,8, |

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|                      |         |          |        |         |    |         |         |
|----------------------|---------|----------|--------|---------|----|---------|---------|
| ATHENAHEALTH INC     | COM     | 04685W10 | 2,185  | 92,302  | SH | DEFINED | 1,2     |
| ATHEROGENICS INC     | COM     | 04743910 | 45     | 56,125  | SH | DEFINED | 1,2,5   |
| ATHEROS COMMUNICATIO | COM     | 04743P10 | 18,740 | 899,227 | SH | DEFINED | 1,2,5,6 |
| ATLANTIC AMERN CORP  | COM     | 04820910 | 20     | 13,188  | SH | DEFINED | 1       |
| ATLANTIC TELE NETWOR | COM NEW | 04907920 | 4,588  | 135,614 | SH | DEFINED | 1,2     |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M                |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| ATLANTIS PLASTICS IN | COM            | 04915610 | 2             | 11,000            | SH                             | DEFINED 1              |
| ATLAS AIR WORLDWIDE  | COM NEW        | 04916420 | 22,584        | 410,620           | SH                             | DEFINED 1,2,6          |
| ATLAS AMER INC       | COM            | 04916710 | 26,478        | 438,088           | SH                             | DEFINED 1,2,5,6        |
| ATLAS ENERGY RESOURC | COM            | 04930310 | 691           | 22,279            | SH                             | DEFINED 1,2            |
| ATLAS PIPELINE PARTN | UNIT L P I     | 04939210 | 2,369         | 59,124            | SH                             | DEFINED 1,2            |
| ATMEL CORP           | COM            | 04951310 | 31,809        | 9,140,621         | SH                             | DEFINED 1,2,5,6        |
| ATMI INC             | COM            | 00207R10 | 15,978        | 574,145           | SH                             | DEFINED 1,2,5,6        |
| ATMOS ENERGY CORP    | COM            | 04956010 | 27,635        | 1,083,726         | SH                             | DEFINED 1,2,5          |
| ATP OIL & GAS CORP   | COM            | 00208J10 | 22,331        | 682,474           | SH                             | DEFINED 1,2,5,6        |
| ATS MED INC          | COM            | 00208310 | 48            | 34,107            | SH                             | DEFINED 1              |
| ATWOOD OCEANICS INC  | COM            | 05009510 | 42,904        | 467,775           | SH                             | DEFINED 1,2,6          |
| AU OPTRONICS CORP    | SPONSORED      | 00225510 | 9,574         | 556,945           | SH                             | DEFINED 1              |
| AUDIOCODES LTD       | ORD            | M1534210 | 73            | 18,156            | SH                             | DEFINED 1,2,5          |
| AUDIOVOX CORP        | CL A           | 05075710 | 3,010         | 281,830           | SH                             | DEFINED 1,2,5          |
| AURORA OIL & GAS COR | COM            | 05203610 | 61            | 95,581            | SH                             | DEFINED 1,5            |
| AUTHENTEC INC        | COM            | 05266010 | 1,140         | 114,689           | SH                             | DEFINED 1              |
| AUTHENTIDATE HLDG CO | COM            | 05266610 | 18            | 41,814            | SH                             | DEFINED 1,2            |
| AUTOBYTEL INC        | COM            | 05275N10 | 152           | 70,376            | SH                             | DEFINED 1,5            |
| AUTODESK INC         | COM            | 05276910 | 230,906       | 7,335,002         | SH                             | DEFINED 1,2,5,6,7,8,   |
| AUTOLIV INC          | COM            | 05280010 | 41,026        | 817,254           | SH                             | DEFINED 1,2,5,12       |
| AUTOMATIC DATA PROCE | COM            | 05301510 | 708,345       | 16,710,196        | SH                             | DEFINED 1,2,5,6,7,8,   |
| AUTONATION INC       | COM            | 05329W10 | 66,779        | 4,460,863         | SH                             | DEFINED 1,2,5,6,7,8,   |
| AUTOZONE INC         | COM            | 05333210 | 328,289       | 2,884,026         | SH                             | DEFINED 1,2,5,6,7,8,   |
| AUXILIUM PHARMACEUTI | COM            | 05334D10 | 11,258        | 421,024           | SH                             | DEFINED 1,2,6          |
| AVALONBAY CMNTYS INC | COM            | 05348410 | 345,754       | 3,582,197         | SH                             | DEFINED 1,2,3,5,6,7,14 |
| AVANEX CORP          | COM            | 05348W10 | 1,911         | 2,691,025         | SH                             | DEFINED 1,5            |
| AVANIR PHARMACEUTICA | CL A NEW       | 05348P40 | 46            | 45,628            | SH                             | DEFINED 1,5            |
| AVATAR HLDGS INC     | COM            | 05349410 | 33,656        | 772,095           | SH                             | DEFINED 1,2,5,6        |
| AVENTINE RENEWABLE E | COM            | 05356X40 | 2,255         | 433,639           | SH                             | DEFINED 1,2,6          |
| AVERY DENNISON CORP  | COM            | 05361110 | 148,275       | 3,010,666         | SH                             | DEFINED 1,2,5,6,7,8,   |
| AVI BIOPHARMA INC    | COM            | 00234610 | 136           | 73,965            | SH                             | DEFINED 1,2,5          |
| AVID TECHNOLOGY INC  | COM            | 05367P10 | 15,782        | 648,404           | SH                             | DEFINED 1,2,5          |
| AVIGEN INC           | COM            | 05369010 | 89            | 31,802            | SH                             | DEFINED 1,5            |
| AVIS BUDGET GROUP    | COM            | 05377410 | 30,840        | 2,903,964         | SH                             | DEFINED 1,2,5          |
| AVISTA CORP          | COM            | 05379B10 | 19,109        | 976,926           | SH                             | DEFINED 1,2,5          |
| AVNET INC            | COM            | 05380710 | 171,550       | 5,241,378         | SH                             | DEFINED 1,2,5,7,8,10   |
| AVOCENT CORP         | COM            | 05389310 | 19,687        | 1,164,913         | SH                             | DEFINED 1,2,5          |
| AVON PRODS INC       | COM            | 05430310 | 557,537       | 14,100,583        | SH                             | DEFINED 1,2,5,6,7,8,   |
| AVX CORP NEW         | COM            | 00244410 | 36,131        | 2,820,538         | SH                             | DEFINED 1,2,5          |
| AWARE INC MASS       | COM            | 05453N10 | 83            | 22,460            | SH                             | DEFINED 1              |
| AXA                  | SPONSORED      | 05453610 | 2,620         | 72,561            | SH                             | DEFINED 1              |
| AXCELIS TECHNOLOGIES | COM            | 05454010 | 9,784         | 1,747,213         | SH                             | DEFINED 1,2,5          |
| AXIS CAPITAL HOLDING | SHS            | G0692U10 | 121,610       | 3,578,877         | SH                             | DEFINED 1,2,5,7,8,10   |

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|                      |            |          |           |             |    |         |              |
|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| AXSYS TECHNOLOGIES I | COM        | 05461510 | 442       | 8,859       | SH | DEFINED | 1            |
| AXT INC              | COM        | 00246W10 | 134       | 28,067      | SH | DEFINED | 1,2          |
| AZZ INC              | COM        | 00247410 | 5,743     | 161,408     | SH | DEFINED | 1,5          |
| B & G FOODS INC NEW  | CL A       | 05508R10 | 557       | 50,660      | SH | DEFINED | 1,2          |
| BADGER METER INC     | COM        | 05652510 | 8,474     | 196,155     | SH | DEFINED | 1,2,6        |
| BAIDU COM INC        | SPON ADR R | 05675210 | 2,265     | 9,450       | SH | DEFINED | 1,7          |
| BAKER HUGHES INC     | COM        | 05722410 | 678,293   | 9,902,091   | SH | DEFINED | 1,2,5,6,7,8, |
| BAKER MICHAEL CORP   | COM        | 05714910 | 4,114     | 183,149     | SH | DEFINED | 1,2          |
| BALCHEM CORP         | COM        | 05766520 | 5,445     | 237,550     | SH | DEFINED | 1            |
| BALDOR ELEC CO       | COM        | 05774110 | 18,079    | 645,676     | SH | DEFINED | 1,2,5        |
| BALDWIN & LYONS INC  | CL B       | 05775520 | 4,941     | 192,421     | SH | DEFINED | 1,2          |
| BALL CORP            | COM        | 05849810 | 154,873   | 3,371,209   | SH | DEFINED | 1,2,5,6,7,8, |
| BALLY TECHNOLOGIES I | COM        | 05874B10 | 44,419    | 1,293,512   | SH | DEFINED | 1,2,5,6,13   |
| BANCFIRST CORP       | COM        | 05945F10 | 7,607     | 166,161     | SH | DEFINED | 1,2          |
| BANCO BILBAO VIZCAYA | SPONSORED  | 05946K10 | 10,185    | 463,152     | SH | DEFINED | 1,2,5,7,8,12 |
| BANCO BRADESCO S A   | SP ADR PFD | 05946030 | 105,968   | 3,817,282   | SH | DEFINED | 1,2,4,5,7    |
| BANCO DE CHILE       | SPONSORED  | 05952010 | 268       | 5,045       | SH | DEFINED | 1            |
| BANCO ITAU HLDG FINA | SP ADR 500 | 05960220 | 16,028    | 704,217     | SH | DEFINED | 1,2          |
| BANCO LATINOAMERICAN | CL E       | P1699413 | 8,930     | 579,851     | SH | DEFINED | 1,2          |
| BANCO MACRO SA       | SPON ADR B | 05961W10 | 2,418     | 95,367      | SH | DEFINED | 1,2,5        |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 6,660     | 127,437     | SH | DEFINED | 1,2,5        |
| BANCO SANTANDER SA   | ADR        | 05964H10 | 3,636     | 182,351     | SH | DEFINED | 1,2          |
| BANCOLOMBIA S A      | SPON ADR P | 05968L10 | 34,032    | 959,722     | SH | DEFINED | 1,2,5,7      |
| BANCORP INC DEL      | COM        | 05969A10 | 1,862     | 154,112     | SH | DEFINED | 1            |
| BANCORPSOUTH INC     | COM        | 05969210 | 38,026    | 1,641,900   | SH | DEFINED | 1,2,5        |
| BANCTRUST FINANCIAL  | COM        | 05978R10 | 252       | 23,434      | SH | DEFINED | 1            |
| BANK HAWAII CORP     | COM        | 06254010 | 62,219    | 1,255,419   | SH | DEFINED | 1,2,5        |
| BANK MONTREAL QUE    | COM        | 06367110 | 253       | 5,655       | SH | DEFINED | 1            |
| BANK MUTUAL CORP NEW | COM        | 06375010 | 8,469     | 788,566     | SH | DEFINED | 1,2,5        |
| BANK NOVA SCOTIA HAL | COM        | 06414910 | 4,788     | 105,895     | SH | DEFINED | 1,7          |
| BANK OF AMERICA CORP | COM        | 06050510 | 6,267,959 | 165,337,874 | SH | DEFINED | 1,2,5,6,7,8, |
| BANK OF GRANITE CORP | COM        | 06240110 | 306       | 27,897      | SH | DEFINED | 1,5          |
| BANK OF NEW YORK MEL | COM        | 06405810 | 1,618,739 | 38,790,776  | SH | DEFINED | 1,2,5,6,7,8, |
| BANK OF THE OZARKS I | COM        | 06390410 | 3,790     | 158,575     | SH | DEFINED | 1,2,6        |
| BANKATLANTIC BANCORP | CL A       | 06590850 | 3,481     | 890,163     | SH | DEFINED | 1,2,5        |
| BANKFINANCIAL CORP   | COM        | 06643P10 | 5,408     | 339,919     | SH | DEFINED | 1,2          |
| BANKRATE INC         | COM        | 06646V10 | 17,199    | 344,746     | SH | DEFINED | 1,2,6        |
| BANKUNITED FINL CORP | CL A       | 06652B10 | 2,863     | 571,405     | SH | DEFINED | 1,2          |
| BANNER CORP          | COM        | 06652V10 | 9,844     | 427,260     | SH | DEFINED | 1,2          |
| BARCLAYS BK PLC      | IP MSCI IN | 06739F29 | 41,478    | 629,700     | SH | DEFINED | 1,4          |
| BARCLAYS PLC         | ADR        | 06738E20 | 3,734     | 103,158     | SH | DEFINED | 1,2          |
| BARD C R INC         | COM        | 06738310 | 308,485   | 3,200,051   | SH | DEFINED | 1,2,5,6,7,8, |
| BARE ESCENTUALS INC  | COM        | 06751110 | 8,132     | 347,222     | SH | DEFINED | 1,2          |
| BARNES & NOBLE INC   | COM        | 06777410 | 41,644    | 1,358,707   | SH | DEFINED | 1,2,5        |
| BARNES GROUP INC     | COM        | 06780610 | 18,977    | 826,863     | SH | DEFINED | 1,2          |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| BARR PHARMACEUTICALS | COM            | 06830610 | 154,128       | 3,190,392         | SH                             | DEFINED 1,2,5,6,7,8, |
| BARRETT BILL CORP    | COM            | 06846N10 | 40,648        | 860,267           | SH                             | DEFINED 1,2,6,8      |
| BARRETT BUSINESS SER | COM            | 06846310 | 1,440         | 84,068            | SH                             | DEFINED 1,2          |
| BARRICK GOLD CORP    | COM            | 06790110 | 1,307         | 30,071            | SH                             | DEFINED 1,           |

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|                      |              |          |           |            |    |         |              |
|----------------------|--------------|----------|-----------|------------|----|---------|--------------|
| BARRIER THERAPEUTICS | COM          | 06850R10 | 48        | 14,100     | SH | DEFINED | 1            |
| BASIC ENERGY SVCS    | IN COM       | 06985P10 | 19,436    | 880,236    | SH | DEFINED | 1,2,6        |
| BASIN WTR INC        | COM          | 07011T30 | 128       | 22,356     | SH | DEFINED | 1            |
| BASSETT FURNITURE    | IN COM       | 07020310 | 433       | 35,078     | SH | DEFINED | 1,2,5        |
| BAUER EDDIE HLDGS    | IN COM       | 07162510 | 1,459     | 375,059    | SH | DEFINED | 1,2          |
| BAXTER INTL INC      | COM          | 07181310 | 1,311,227 | 22,677,747 | SH | DEFINED | 1,2,5,6,7,8, |
| BB&T CORP            | COM          | 05493710 | 607,918   | 18,961,877 | SH | DEFINED | 1,2,5,6,7,8, |
| BBVA BANCO FRANCES   | S SPONSORED  | 07329M10 | 282       | 39,833     | SH | DEFINED | 1,2,5        |
| BCE INC              | COM NEW      | 05534B76 | 221       | 6,566      | SH | DEFINED | 1,           |
| BCSB BANKCORP INC    | COM          | 05494810 | 65        | 10,000     | SH | DEFINED | 1            |
| BE AEROSPACE INC     | COM          | 07330210 | 57,746    | 1,652,234  | SH | DEFINED | 1,2,5,6      |
| BEA SYS INC          | COM          | 07332510 | 114,430   | 5,975,482  | SH | DEFINED | 1,2,5,7,8,10 |
| BEACON POWER CORP    | COM          | 07367710 | 53        | 55,597     | SH | DEFINED | 1            |
| BEACON ROOFING SUPPL | COM          | 07368510 | 6,144     | 614,389    | SH | DEFINED | 1,2,5,6      |
| BEAR STEARNS COS     | IN COM       | 07390210 | 36,317    | 3,462,053  | SH | DEFINED | 1,2,5,6,7,8, |
| BEARINGPOINT INC     | COM          | 07400210 | 5,773     | 3,436,493  | SH | DEFINED | 1,2,5,6      |
| BEASLEY BROADCAST GR | CL A         | 07401410 | 49        | 13,672     | SH | DEFINED | 1            |
| BEAZER HOMES USA INC | COM          | 07556Q10 | 37,230    | 3,939,694  | SH | DEFINED | 1,2,5        |
| BEBE STORES INC      | COM          | 07557110 | 3,581     | 333,112    | SH | DEFINED | 1,2,6        |
| BECKMAN COULTER INC  | COM          | 07581110 | 81,626    | 1,264,543  | SH | DEFINED | 1,2,5,7,8,10 |
| BECTON DICKINSON & C | COM          | 07588710 | 1,096,795 | 12,775,712 | SH | DEFINED | 1,2,5,6,7,8, |
| BED BATH & BEYOND    | IN COM       | 07589610 | 229,747   | 7,788,038  | SH | DEFINED | 1,2,5,6,7,8, |
| BEL FUSE INC         | CL B         | 07734730 | 4,693     | 168,458    | SH | DEFINED | 1,2,6        |
| BELDEN INC           | COM          | 07745410 | 37,869    | 1,072,157  | SH | DEFINED | 1,2,5        |
| BELL MICROPRODUCTS I | COM          | 07813710 | 94        | 45,915     | SH | DEFINED | 1,5          |
| BELO CORP            | COM SER A    | 08055510 | 21,720    | 2,054,837  | SH | DEFINED | 1,2,5        |
| BEMIS INC            | COM          | 08143710 | 89,332    | 3,512,878  | SH | DEFINED | 1,2,5,6,7,10 |
| BENCHMARK ELECTRS    | IN COM       | 08160H10 | 25,068    | 1,396,559  | SH | DEFINED | 1,2,5        |
| BENEFICIAL MUTUAL BA | COM          | 08173R10 | 4,311     | 435,885    | SH | DEFINED | 1,2          |
| BENIHANA INC         | COM          | 08204710 | 113       | 10,097     | SH | DEFINED | 1,5          |
| BENIHANA INC         | CL A         | 08204720 | 1,605     | 142,439    | SH | DEFINED | 1            |
| BENTLEY PHARMACEUTIC | COM          | 08265710 | 6,543     | 402,660    | SH | DEFINED | 1            |
| BERKLEY W R CORP     | COM          | 08442310 | 141,003   | 5,092,182  | SH | DEFINED | 1,2,5,7,8,10 |
| BERKSHIRE HATHAWAY I | CL B         | 08467020 | 689,153   | 154,073    | SH | DEFINED | 1,2,5,12     |
| BERKSHIRE HILLS BANC | COM          | 08468010 | 5,478     | 217,455    | SH | DEFINED | 1,2,5        |
| BERRY PETE CO        | CL A         | 08578910 | 37,519    | 807,034    | SH | DEFINED | 1,2,6,8      |
| BEST BUY INC         | COM          | 08651610 | 570,187   | 13,752,712 | SH | DEFINED | 1,2,5,6,7,8, |
| BEVERLY HILLS BANCOR | COM          | 08786610 | 32        | 12,700     | SH | DEFINED | 1            |
| BHP BILLITON LTD     | SPONSORED    | 08860610 | 5,517     | 83,787     | SH | DEFINED | 1            |
| BHP BILLITON PLC     | SPONSORED    | 05545E20 | 2,945     | 50,133     | SH | DEFINED | 1            |
| BIDZ COM INC         | COM          | 08883T20 | 123       | 14,700     | SH | DEFINED | 1            |
| BIG 5 SPORTING GOODS | COM          | 08915P10 | 2,968     | 338,425    | SH | DEFINED | 1,2,6        |
| BIG LOTS INC         | COM          | 08930210 | 92,568    | 4,151,031  | SH | DEFINED | 1,2,5,6,10,1 |
| BIGBAND NETWORKS INC | COM          | 08975050 | 896       | 156,328    | SH | DEFINED | 1,2,6        |
| BIO RAD LABS INC     | CL A         | 09057220 | 31,514    | 354,292    | SH | DEFINED | 1,2,5,6      |
| BIOANALYTICAL SYS    | IN COM       | 09058M10 | 83        | 14,300     | SH | DEFINED | 1            |
| BIOCRYST PHARMACEUTI | COM          | 09058V10 | 189       | 41,062     | SH | DEFINED | 1,2,5        |
| BIODEL INC           | COM          | 09064M10 | 749       | 69,073     | SH | DEFINED | 1            |
| BIOFORM MEDICAL INC  | COM          | 09065G10 | 399       | 86,831     | SH | DEFINED | 1,2          |
| BIOGEN IDEC INC      | COM          | 09062X10 | 582,431   | 9,441,248  | SH | DEFINED | 1,2,5,6,7,8, |
| BIOJECT MED TECH INC | COM NEW      | 09059T20 | 5         | 11,509     | SH | DEFINED | 1            |
| BIOLASE TECHNOLOGY I | COM          | 09091110 | 173       | 55,989     | SH | DEFINED | 1,5          |
| BIOMARIN PHARMACEUTI | COM          | 09061G10 | 61,808    | 1,747,472  | SH | DEFINED | 1,2,6        |
| BIOMED REALTY TRUST  | COM          | 09063H10 | 48,524    | 2,031,142  | SH | DEFINED | 1,2,3        |
| BIOMIMETIC THERAPEUT | COM          | 09064X10 | 912       | 113,963    | SH | DEFINED | 1            |
| BIONOVO INC          | COM          | 09064310 | 503       | 395,859    | SH | DEFINED | 1            |
| BIO-REFERENCE LABS I | COM \$ .01 N | 09057G60 | 3,692     | 139,688    | SH | DEFINED | 1            |
| BIOSCRIP INC         | COM          | 09069N10 | 549       | 81,235     | SH | DEFINED | 1,5          |
| BJ SVCS CO           | COM          | 05548210 | 292,680   | 10,265,858 | SH | DEFINED | 1,2,5,6,7,8, |
| BJS RESTAURANTS INC  | COM          | 09180C10 | 3,416     | 237,026    | SH | DEFINED | 1,2,6        |
| BJS WHOLESALE CLUB I | COM          | 05548J10 | 68,908    | 1,930,734  | SH | DEFINED | 1,2,5,7      |
| BLACK & DECKER CORP  | COM          | 09179710 | 126,040   | 1,906,807  | SH | DEFINED | 1,2,5,6,7,8, |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| BLACK BOX CORP DEL   | COM        | 09182610 | 9,103   | 295,073    | SH | DEFINED | 1,2,5        |
| BLACK HILLS CORP     | COM        | 09211310 | 40,088  | 1,120,397  | SH | DEFINED | 1,2,5        |
| BLACKBAUD INC        | COM        | 09227Q10 | 19,085  | 786,030    | SH | DEFINED | 1,2,6        |
| BLACKBOARD INC       | COM        | 09193550 | 13,031  | 390,970    | SH | DEFINED | 1,2,6        |
| BLACKROCK INC        | COM        | 09247X10 | 120,632 | 590,814    | SH | DEFINED | 1,2,5        |
| BLACKROCK KELSO CAPI | COM        | 09253310 | 1,064   | 89,146     | SH | DEFINED | 1            |
| BLACKSTONE GROUP L P | COM UNIT L | 09253U10 | 3,727   | 234,697    | SH | DEFINED | 1,2          |
| BLADELOGIC INC       | COM        | 09265M10 | 2,088   | 74,450     | SH | DEFINED | 1,2          |
| BLOCK H & R INC      | COM        | 09367110 | 254,816 | 12,274,384 | SH | DEFINED | 1,2,5,6,7,8, |
| BLOCKBUSTER INC      | CL A       | 09367910 | 19,990  | 6,131,889  | SH | DEFINED | 1,2,5,6      |
| BLOCKBUSTER INC      | CL B       | 09367920 | 161     | 56,525     | SH | DEFINED | 1,5,6        |
| BLOUNT INTL INC NEW  | COM        | 09518010 | 7,944   | 642,168    | SH | DEFINED | 1,2,6        |
| BLUE COAT SYSTEMS IN | COM NEW    | 09534T50 | 21,752  | 986,919    | SH | DEFINED | 1,2,5,6      |
| BLUE DOLPHIN ENERGY  | COM NEW    | 09539520 | 19      | 12,636     | SH | DEFINED | 1,2          |
| BLUE NILE INC        | COM        | 09578R10 | 13,481  | 248,951    | SH | DEFINED | 1,2,6        |
| BLUEGREEN CORP       | COM        | 09623110 | 1,988   | 296,689    | SH | DEFINED | 1,2          |
| BLUELINX HLDGS INC   | COM        | 09624H10 | 1,270   | 249,414    | SH | DEFINED | 1,2          |
| BLYTH INC            | COM        | 09643P10 | 27,714  | 1,405,366  | SH | DEFINED | 1,2,5        |
| BMB MUNAI INC        | COM        | 09656A10 | 1,726   | 317,227    | SH | DEFINED | 1,7          |
| BMC SOFTWARE INC     | COM        | 05592110 | 348,404 | 10,713,541 | SH | DEFINED | 1,2,5,6,7,8, |
| BMP SUNSTONE CORP    | COM        | 05569C10 | 2,310   | 301,610    | SH | DEFINED | 1            |
| BOARDWALK PIPELINE P | UT LTD PAR | 09662710 | 994     | 40,388     | SH | DEFINED | 1,2          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |                |
|----------------------|----------------|----------|---------------|-------------------|---|---------|----------------|
| BOB EVANS FARMS INC  | COM            | 09676110 | 23,132        | 838,437           | SH                                      | DEFINED | 1,2,5          |
| BOEING CO            | COM            | 09702310 | 2,434,537     | 32,735,473        | SH                                      | DEFINED | 1,2,5,6,7,8,   |
| BOIS D ARC ENERGY IN | COM            | 09738U10 | 8,639         | 401,995           | SH                                      | DEFINED | 1,2,6          |
| BOISE INC            | COM            | 09746Y10 | 2,718         | 424,754           | SH                                      | DEFINED | 1,2            |
| BOK FINL CORP        | COM NEW        | 05561Q20 | 17,286        | 330,951           | SH                                      | DEFINED | 1,2,5          |
| BOLT TECHNOLOGY CORP | COM            | 09769810 | 257           | 13,935            | SH                                      | DEFINED | 1              |
| BON-TON STORES INC   | COM            | 09776J10 | 4,294         | 784,929           | SH                                      | DEFINED | 1,5            |
| BOOKHAM INC          | COM            | 09856E10 | 113           | 82,649            | SH                                      | DEFINED | 1,5            |
| BOOKS-A-MILLION INC  | COM            | 09857010 | 1,915         | 219,102           | SH                                      | DEFINED | 1,2            |
| BORDERS GROUP INC    | COM            | 09970910 | 7,855         | 1,338,194         | SH                                      | DEFINED | 1,2,5          |
| BORGWARNER INC       | COM            | 09972410 | 94,182        | 2,188,763         | SH                                      | DEFINED | 1,2,5          |
| BORLAND SOFTWARE COR | COM            | 09984910 | 2,214         | 1,096,249         | SH                                      | DEFINED | 1,2,5          |
| BOSTON BEER INC      | CL A           | 10055710 | 12,770        | 268,623           | SH                                      | DEFINED | 1,2,6          |
| BOSTON PRIVATE FINL  | COM            | 10111910 | 13,565        | 1,280,970         | SH                                      | DEFINED | 1,2            |
| BOSTON PROPERTIES IN | COM            | 10112110 | 482,603       | 5,241,693         | SH                                      | DEFINED | 1,2,3,5,6,7,14 |
| BOSTON SCIENTIFIC CO | COM            | 10113710 | 548,166       | 42,592,537        | SH                                      | DEFINED | 1,2,5,6,7,8,   |
| BOTTOMLINE TECH DEL  | COM            | 10138810 | 4,134         | 328,114           | SH                                      | DEFINED | 1,2            |
| BOWNE & CO INC       | COM            | 10304310 | 11,306        | 741,367           | SH                                      | DEFINED | 1,2            |
| BOYD GAMING CORP     | COM            | 10330410 | 20,862        | 1,043,076         | SH                                      | DEFINED | 1,2,5          |
| BP PLC               | SPONSORED      | 05562210 | 2,525,401     | 41,638,930        | SH                                      | DEFINED | 1,2            |
| BP PRUDHOE BAY RTY T | UNIT BEN I     | 05563010 | 2,674         | 28,635            | SH                                      | DEFINED | 1,2            |
| BPZ RESOURCES INC    | COM            | 05563910 | 15,268        | 702,636           | SH                                      | DEFINED | 1,2            |
| BRADY CORP           | CL A           | 10467410 | 25,127        | 751,624           | SH                                      | DEFINED | 1,2,5          |
| BRANDYWINE RLTY TR   | SH BEN INT     | 10536820 | 38,731        | 2,283,684         | SH                                      | DEFINED | 1,2,3,5        |
| BRASIL TELECOM PARTI | SPON ADR P     | 10553010 | 488           | 7,450             | SH                                      | DEFINED | 1,2            |
| BRE PROPERTIES INC   | CL A           | 05564E10 | 77,287        | 1,696,389         | SH                                      | DEFINED | 1,2,3,5        |

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|                       |            |          |           |            |    |         |              |
|-----------------------|------------|----------|-----------|------------|----|---------|--------------|
| BREITBURN ENERGY PAR  | COM UT LTD | 10677610 | 1,214     | 60,437     | SH | DEFINED | 1,2          |
| BRIGGS & STRATTON CO  | COM        | 10904310 | 18,423    | 1,029,243  | SH | DEFINED | 1,2,5        |
| BRIGHAM EXPLORATION   | COM        | 10917810 | 3,967     | 653,583    | SH | DEFINED | 1            |
| BRIGHT HORIZON FAMIL  | COM        | 10919510 | 22,423    | 520,978    | SH | DEFINED | 1,2,5,6      |
| BRIGHTPOINT INC       | COM NEW    | 10947340 | 8,416     | 1,006,700  | SH | DEFINED | 1,2,5,6      |
| BRINKER INTL INC      | COM        | 10964110 | 34,454    | 1,857,381  | SH | DEFINED | 1,2,5,12     |
| BRINKS CO             | COM        | 10969610 | 56,599    | 842,494    | SH | DEFINED | 1,2,5,6      |
| BRISTOL MYERS SQUIBB  | COM        | 11012210 | 1,368,506 | 64,249,117 | SH | DEFINED | 1,2,5,6,7,8, |
| BRISTOW GROUP INC     | COM        | 11039410 | 16,293    | 303,585    | SH | DEFINED | 1,2          |
| BRITISH AMERN TOB PL  | SPONSORED  | 11044810 | 2,478     | 32,712     | SH | DEFINED | 1            |
| BRITISH SKY BROADCAS  | SPONSORED  | 11101310 | 857       | 19,351     | SH | DEFINED | 1            |
| BROADCOM CORP         | CL A       | 11132010 | 277,023   | 14,375,893 | SH | DEFINED | 1,2,5,6,7,8, |
| BROADPOINT SECURITIE  | COM        | 11133V10 | 24        | 12,859     | SH | DEFINED | 1            |
| BROADRIDGE FINL SOLU  | COM        | 11133T10 | 49,246    | 2,798,080  | SH | DEFINED | 1,2,5,6,7,8, |
| BROCADE COMMUNICATIO  | COM NEW    | 11162130 | 33,352    | 4,568,824  | SH | DEFINED | 1,2,5,6,8    |
| BRONCO DRILLING CO I  | COM        | 11221110 | 5,599     | 347,542    | SH | DEFINED | 1,2,6        |
| BROOKDALE SR LIVING   | COM        | 11246310 | 14,861    | 621,804    | SH | DEFINED | 1,2,5,8      |
| BROOKFIELD ASSET MGM  | CL A LTD V | 11258510 | 265       | 9,860      | SH | DEFINED | 1            |
| BROOKFIELD HOMES COR  | COM        | 11272310 | 3,130     | 186,306    | SH | DEFINED | 1,2,5        |
| BROOKFIELD INFRASTR P | LP INT UNI | G1625210 | 861       | 50,784     | SH | DEFINED | 1,2,5,7,12,1 |
| BROOKFIELD PPTYS COR  | COM        | 11290010 | 12,537    | 649,224    | SH | DEFINED | 1,2,3        |
| BROOKLINE BANCORP IN  | COM        | 11373M10 | 23,183    | 2,019,392  | SH | DEFINED | 1,2,5        |
| BROOKS AUTOMATION IN  | COM        | 11434010 | 13,328    | 1,371,146  | SH | DEFINED | 1,2,5        |
| BROWN & BROWN INC     | COM        | 11523610 | 47,719    | 2,745,599  | SH | DEFINED | 1,2,5,7,8,10 |
| BROWN FORMAN CORP     | CL A       | 11563710 | 520       | 7,510      | SH | DEFINED | 1,5          |
| BROWN FORMAN CORP     | CL B       | 11563720 | 161,685   | 2,441,636  | SH | DEFINED | 1,2,5,6,7,8, |
| BROWN SHOE INC NEW    | COM        | 11573610 | 16,496    | 1,094,650  | SH | DEFINED | 1,2          |
| BRT RLTY TR           | SH BEN INT | 05564530 | 1,285     | 91,686     | SH | DEFINED | 1            |
| BRUKER CORP           | COM        | 11679410 | 24,503    | 1,592,114  | SH | DEFINED | 1,2,5,6      |
| BRUNSWICK CORP        | COM        | 11704310 | 38,494    | 2,410,369  | SH | DEFINED | 1,2,5,6,7,8, |
| BRUSH ENGINEERED MAT  | COM        | 11742110 | 18,454    | 718,908    | SH | DEFINED | 1,2,5,6      |
| BRYN MAWR BK CORP     | COM        | 11766510 | 224       | 10,303     | SH | DEFINED | 1            |
| BT GROUP PLC          | ADR        | 05577E10 | 262       | 6,081      | SH | DEFINED | 1            |
| BUCA INC              | COM        | 11776910 | 14        | 20,903     | SH | DEFINED | 1            |
| BUCKEYE GP HOLDINGS   | COM UNITS  | 11816710 | 281       | 12,201     | SH | DEFINED | 1,2          |
| BUCKEYE PARTNERS L P  | UNIT LTD P | 11823010 | 3,209     | 69,605     | SH | DEFINED | 1,2          |
| BUCKEYE TECHNOLOGIES  | COM        | 11825510 | 17,471    | 1,565,519  | SH | DEFINED | 1,2          |
| BUCKLE INC            | COM        | 11844010 | 23,218    | 519,075    | SH | DEFINED | 1,2          |
| BUCYRUS INTL INC NEW  | CL A       | 11875910 | 57,467    | 565,344    | SH | DEFINED | 1,2,5,6      |
| BUFFALO WILD WINGS I  | COM        | 11984810 | 5,418     | 221,126    | SH | DEFINED | 1,2,5,6      |
| BUILD A BEAR WORKSHO  | COM        | 12007610 | 1,853     | 203,890    | SH | DEFINED | 1,2          |
| BUILDERS FIRSTSOURCE  | COM        | 12008R10 | 2,860     | 393,908    | SH | DEFINED | 1,2          |
| BUILDING MATLS HLDG   | COM        | 12011310 | 1,879     | 428,957    | SH | DEFINED | 1,2          |
| BUNGE LIMITED         | COM        | G1696210 | 137,043   | 1,577,377  | SH | DEFINED | 1,2,5,7,8,10 |
| BURGER KING HLDGS IN  | COM        | 12120820 | 53,976    | 1,951,395  | SH | DEFINED | 1,2,5,6,7    |
| BURLINGTON NORTHN SA  | COM        | 12189T10 | 876,130   | 9,500,438  | SH | DEFINED | 1,2,5,6,7,8, |
| C D I CORP            | COM        | 12507110 | 6,242     | 249,178    | SH | DEFINED | 1,2          |
| C H ROBINSON WORLDWI  | COM NEW    | 12541W20 | 258,031   | 4,743,225  | SH | DEFINED | 1,2,5,6,7,8, |
| C&D TECHNOLOGIES INC  | COM        | 12466110 | 270       | 53,748     | SH | DEFINED | 1,5          |
| CA INC                | COM        | 12673P10 | 265,857   | 11,815,864 | SH | DEFINED | 1,2,5,6,7,8, |
| CABELAS INC           | COM        | 12680430 | 12,101    | 854,606    | SH | DEFINED | 1,2          |
| CABLEVISION SYS CORP  | CL A NY CA | 12686C10 | 69,289    | 3,233,279  | SH | DEFINED | 1,2,5,7,8,10 |
| CABOT CORP            | COM        | 12705510 | 168,143   | 6,005,123  | SH | DEFINED | 1,2,5,7,12   |
| CABOT MICROELECTRONI  | COM        | 12709P10 | 12,413    | 386,090    | SH | DEFINED | 1,2,5,6      |
| CABOT OIL & GAS CORP  | COM        | 12709710 | 58,155    | 1,143,874  | SH | DEFINED | 1,2,5,6,7    |
| CACHE INC             | COM NEW    | 12715030 | 1,636     | 144,884    | SH | DEFINED | 1            |
| CACI INTL INC         | CL A       | 12719030 | 32,134    | 705,468    | SH | DEFINED | 1,2,5        |
| CADBURY SCHWEPPE PL   | ADR        | 12720930 | 1,240     | 28,043     | SH | DEFINED | 1            |
| CADENCE DESIGN SYSTE  | COM        | 12738710 | 83,289    | 7,798,593  | SH | DEFINED | 1,2,5,7,8,10 |
| CADENCE FINL CORP     | COM        | 12738A10 | 258       | 15,872     | SH | DEFINED | 1,5          |
| CADENCE PHARMACEUTIC  | COM        | 12738T10 | 1,253     | 210,606    | SH | DEFINED | 1,6          |
| CADIZ INC             | COM NEW    | 12753720 | 2,488     | 161,801    | SH | DEFINED | 1,2          |

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STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER        | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M      |
|-----------------------|----------------|----------|---------------|-------------------|---|--------------|
| CAE INC               | COM            | 12476510 | 169           | 14,936 SH         | DEFINED                                 | 1            |
| CAL DIVE INTL INC DE  | COM            | 12802T10 | 8,155         | 785,630 SH        | DEFINED                                 | 1,2,5,6      |
| CAL MAINE FOODS INC   | COM NEW        | 12803020 | 20,179        | 604,520 SH        | DEFINED                                 | 1,2,6        |
| CALAMOS ASSET MGMT I  | CL A           | 12811R10 | 6,078         | 373,351 SH        | DEFINED                                 | 1,2,5,6      |
| CALAMP CORP           | COM            | 12812610 | 81            | 29,824 SH         | DEFINED                                 | 1,5          |
| CALGON CARBON CORP    | COM            | 12960310 | 8,548         | 567,983 SH        | DEFINED                                 | 1,2,6        |
| CALIFORNIA COASTAL C  | COM NEW        | 12991520 | 65            | 13,427 SH         | DEFINED                                 | 1,5          |
| CALIFORNIA FIRST NTN  | COM            | 13022210 | 108           | 11,132 SH         | DEFINED                                 | 1            |
| CALIFORNIA MICRO DEV  | COM            | 13043910 | 98            | 33,222 SH         | DEFINED                                 | 1            |
| CALIFORNIA PIZZA KIT  | COM            | 13054D10 | 5,699         | 434,702 SH        | DEFINED                                 | 1,2,6        |
| CALIFORNIA WTR SVC G  | COM            | 13078810 | 10,841        | 284,168 SH        | DEFINED                                 | 1,2          |
| CALIPER LIFE SCIENCE  | COM            | 13087210 | 213           | 56,751 SH         | DEFINED                                 | 1            |
| CALLAWAY GOLF CO      | COM            | 13119310 | 41,476        | 2,825,337 SH      | DEFINED                                 | 1,2,5,7,8    |
| CALLIDUS SOFTWARE IN  | COM            | 13123E50 | 146           | 30,317 SH         | DEFINED                                 | 1            |
| CALLON PETE CO DEL    | COM            | 13123X10 | 5,566         | 307,668 SH        | DEFINED                                 | 1,2          |
| CALPINE CORP          | COM NEW        | 13134730 | 10,217        | 554,668 SH        | DEFINED                                 | 1,2          |
| CALUMET SPECIALTY PR  | UT LTD PAR     | 13147610 | 381           | 16,234 SH         | DEFINED                                 | 1,2          |
| CAMBREX CORP          | COM            | 13201110 | 3,668         | 529,304 SH        | DEFINED                                 | 1,2,5        |
| CAMCO FINL CORP       | COM            | 13261810 | 113           | 10,764 SH         | DEFINED                                 | 1            |
| CAMDEN NATL CORP      | COM            | 13303410 | 301           | 8,945 SH          | DEFINED                                 | 1,5          |
| CAMDEN PPTY TR        | SH BEN INT     | 13313110 | 83,338        | 1,660,127 SH      | DEFINED                                 | 1,2,3,5,7,8, |
| CAMERON INTERNATIONAL | COM            | 13342B10 | 340,663       | 8,181,146 SH      | DEFINED                                 | 1,2,5,6,7,8, |
| CAMPBELL SOUP CO      | COM            | 13442910 | 341,891       | 10,070,435 SH     | DEFINED                                 | 1,2,5,6,7,8, |
| CANADIAN NAT RES LTD  | COM            | 13638510 | 468           | 6,858 SH          | DEFINED                                 | 1,           |
| CANADIAN NATL RY CO   | COM            | 13637510 | 849           | 17,569 SH         | DEFINED                                 | 1            |
| CANADIAN PAC RY LTD   | COM            | 13645T10 | 474           | 7,380 SH          | DEFINED                                 | 1            |
| CANDELA CORP          | COM            | 13690710 | 79            | 23,360 SH         | DEFINED                                 | 1            |
| CANO PETE INC         | COM            | 13780110 | 274           | 58,538 SH         | DEFINED                                 | 1,2,5        |
| CANON INC             | ADR            | 13800630 | 650           | 14,009 SH         | DEFINED                                 | 1,2          |
| CANTEL MEDICAL CORP   | COM            | 13809810 | 1,764         | 166,098 SH        | DEFINED                                 | 1            |
| CAPELLA EDUCATION CO  | COM            | 13959410 | 7,889         | 144,491 SH        | DEFINED                                 | 1,2,6        |
| CAPITAL BK CORP       | COM            | 13979310 | 119           | 11,635 SH         | DEFINED                                 | 1            |
| CAPITAL CITY BK GROU  | COM            | 13967410 | 5,255         | 181,203 SH        | DEFINED                                 | 1,2          |
| CAPITAL CORP OF THE   | COM NEW        | 14006520 | 1,344         | 167,636 SH        | DEFINED                                 | 1,2          |
| CAPITAL ONE FINL COR  | COM            | 14040H10 | 631,501       | 12,830,179 SH     | DEFINED                                 | 1,2,5,6,7,8, |
| CAPITAL PRODUCT PART  | COM UNIT L     | Y1108210 | 310           | 16,623 SH         | DEFINED                                 | 1,2          |
| CAPITAL SOUTHWEST CO  | COM            | 14050110 | 5,509         | 44,529 SH         | DEFINED                                 | 1            |
| CAPITAL SR LIVING CO  | COM            | 14047510 | 2,584         | 320,946 SH        | DEFINED                                 | 1            |
| CAPITAL TRUST INC MD  | CL A NEW       | 14052H50 | 5,394         | 200,142 SH        | DEFINED                                 | 1,2          |
| CAPITALSOURCE INC     | COM            | 14055X10 | 13,496        | 1,395,621 SH      | DEFINED                                 | 1,2,5        |
| CAPITOL BANCORP LTD   | COM            | 14056D10 | 4,653         | 220,102 SH        | DEFINED                                 | 1,2          |
| CAPITOL FED FINL      | COM            | 14057C10 | 10,002        | 266,861 SH        | DEFINED                                 | 1,2,5        |
| CAPLEASE INC          | COM            | 14028810 | 5,653         | 727,597 SH        | DEFINED                                 | 1,2,3        |
| CAPSTEAD MTG CORP     | COM NO PAR     | 14067E50 | 661           | 57,953 SH         | DEFINED                                 | 1,2          |
| CAPSTONE TURBINE COR  | COM            | 14067D10 | 344           | 162,045 SH        | DEFINED                                 | 1,2,5        |
| CAPTARIS INC          | COM            | 14071N10 | 319           | 72,165 SH         | DEFINED                                 | 1            |
| CARACO PHARMACEUTICA  | COM            | 14075T10 | 3,258         | 181,511 SH        | DEFINED                                 | 1,2,5        |
| CARAUSTAR INDS INC    | COM            | 14090910 | 158           | 117,142 SH        | DEFINED                                 | 1            |
| CARBO CERAMICS INC    | COM            | 14078110 | 15,274        | 380,887 SH        | DEFINED                                 | 1,2,6        |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| CARDIAC SCIENCE CORP | COM        | 14141A10 | 233       | 27,960     | SH | DEFINED | 1,5          |
| CARDICA INC          | COM        | 14141R10 | 117       | 15,800     | SH | DEFINED | 1            |
| CARDINAL FINL CORP   | COM        | 14149F10 | 452       | 50,997     | SH | DEFINED | 1            |
| CARDINAL HEALTH INC  | COM        | 14149Y10 | 598,785   | 11,403,252 | SH | DEFINED | 1,2,5,6,7,8, |
| CARDIODYNAMICS INTL  | COM        | 14159710 | 12        | 48,522     | SH | DEFINED | 1,5          |
| CARDIOTECH INTL INC  | COM        | 14160C10 | 7         | 13,078     | SH | DEFINED | 1            |
| CARDTRONICS INC      | COM        | 14161H10 | 80        | 11,467     | SH | DEFINED | 1,2          |
| CAREER EDUCATION COR | COM        | 14166510 | 28,645    | 2,251,993  | SH | DEFINED | 1,2,5,7,8,10 |
| CARLISLE COS INC     | COM        | 14233910 | 32,455    | 970,547    | SH | DEFINED | 1,2,5        |
| CARMAX INC           | COM        | 14313010 | 79,627    | 4,100,275  | SH | DEFINED | 1,2,5,7,8,10 |
| CARMIKE CINEMAS INC  | COM        | 14343640 | 2,600     | 252,899    | SH | DEFINED | 1,2          |
| CARNIVAL CORP        | PAIRED CTF | 14365830 | 491,695   | 12,146,604 | SH | DEFINED | 1,2,5,6,7,8, |
| CARNIVAL PLC         | ADR        | 14365C10 | 659       | 16,335     | SH | DEFINED | 1            |
| CARPENTER TECHNOLOGY | COM        | 14428510 | 97,214    | 1,736,899  | SH | DEFINED | 1,2,5,6      |
| CARRIAGE SVCS INC    | COM        | 14390510 | 674       | 86,970     | SH | DEFINED | 1,2          |
| CARRIZO OIL & CO INC | COM        | 14457710 | 20,828    | 351,415    | SH | DEFINED | 1,2,6        |
| CARROLS RESTAURANT G | COM        | 14574X10 | 949       | 106,302    | SH | DEFINED | 1            |
| CARTER INC           | COM        | 14622910 | 12,509    | 774,549    | SH | DEFINED | 1,2,6        |
| CASCADE BANCORP      | COM        | 14715410 | 3,429     | 358,631    | SH | DEFINED | 1,2,6        |
| CASCADE CORP         | COM        | 14719510 | 12,712    | 257,803    | SH | DEFINED | 1,2          |
| CASELLA WASTE SYS IN | CL A       | 14744810 | 3,506     | 320,742    | SH | DEFINED | 1,2          |
| CASEYS GEN STORES IN | COM        | 14752810 | 50,367    | 2,228,627  | SH | DEFINED | 1,2,5,6,7    |
| CASH AMER INTL INC   | COM        | 14754D10 | 16,139    | 443,387    | SH | DEFINED | 1,2,6        |
| CASH SYSTEMS INC     | COM        | 14756B10 | 6         | 12,300     | SH | DEFINED | 1,5          |
| CASS INFORMATION SYS | COM        | 14808P10 | 2,744     | 86,952     | SH | DEFINED | 1,2          |
| CASTLE A M & CO      | COM        | 14841110 | 7,680     | 284,454    | SH | DEFINED | 1,2,6        |
| CASTLEPOINT HOLDINGS | COM        | G1952211 | 1,413     | 145,196    | SH | DEFINED | 1,2          |
| CASUAL MALE RETAIL G | COM        | 14871110 | 1,916     | 456,181    | SH | DEFINED | 1            |
| CATALYST SEMICONDUCT | COM        | 14888110 | 147       | 26,735     | SH | DEFINED | 1            |
| CATAPULT COMMUNICATI | COM        | 14901610 | 70        | 13,511     | SH | DEFINED | 1            |
| CATERPILLAR INC DEL  | COM        | 14912310 | 2,050,114 | 26,186,153 | SH | DEFINED | 1,2,5,6,7,8, |
| CATHAY GENERAL BANCO | COM        | 14915010 | 33,082    | 1,595,847  | SH | DEFINED | 1,2,5        |
| CATO CORP NEW        | CL A       | 14920510 | 7,333     | 490,840    | SH | DEFINED | 1,2          |
| CAVALIER HOMES INC   | COM        | 14950710 | 16        | 10,295     | SH | DEFINED | 1            |
| CAVCO INDS INC DEL   | COM        | 14956810 | 488       | 13,922     | SH | DEFINED | 1,5          |
| CAVIUM NETWORKS INC  | COM        | 14965A10 | 1,885     | 114,930    | SH | DEFINED | 1,2,6        |
| CB RICHARD ELLIS GRO | CL A       | 12497T10 | 127,818   | 5,906,549  | SH | DEFINED | 1,2,5,6,7,8, |
| CBeyond INC          | COM        | 14984710 | 6,259     | 333,114    | SH | DEFINED | 1,2,5,6      |
| CBIZ INC             | COM        | 12480510 | 8,526     | 1,050,003  | SH | DEFINED | 1,2          |

STATE STREET CORPORATION (STT)  
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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |              |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| CBL & ASSOC PPTYS IN | COM            | 12483010 | 34,920        | 1,484,078         | SH                                      | DEFINED | 1,2,3,5      |
| CBRE REALTY FINANCE  | COM            | 12498B30 | 1,389         | 344,590           | SH                                      | DEFINED | 1            |
| CBRL GROUP INC       | COM            | 12489V10 | 19,757        | 552,328           | SH                                      | DEFINED | 1,2,5        |
| CBS CORP NEW         | CL B           | 12485720 | 585,204       | 26,503,803        | SH                                      | DEFINED | 1,2,5,6,7,8, |
| CCA INDS INC         | COM            | 12486710 | 103           | 11,284            | SH                                      | DEFINED | 1            |
| CDC CORP             | SHS A          | G2022L10 | 59            | 16,735            | SH                                      | DEFINED | 1,5          |
| CDN IMPERIAL BK OF C | COM            | 13606910 | 542           | 8,416             | SH                                      | DEFINED | 1            |
| CEC ENTMT INC        | COM            | 12513710 | 20,523        | 710,614           | SH                                      | DEFINED | 1,2,5,6      |
| CEDAR FAIR L P       | DEPOSITRY      | 15018510 | 2,322         | 99,867            | SH                                      | DEFINED | 1,2          |
| CEDAR SHOPPING CTRS  | COM NEW        | 15060220 | 17,222        | 1,474,487         | SH                                      | DEFINED | 1,2,3        |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| CELADON GROUP INC    | COM         | 15083810 | 3,248     | 335,566    | SH | DEFINED | 1,2          |
| CELANESE CORP DEL    | COM SER A   | 15087010 | 249,234   | 6,382,430  | SH | DEFINED | 1,2,5,7,8,10 |
| CELGENE CORP         | COM         | 15102010 | 806,755   | 13,162,918 | SH | DEFINED | 1,2,5,6,7,8, |
| CELL GENESYS INC     | COM         | 15092110 | 2,171     | 923,775    | SH | DEFINED | 1,2,5        |
| CELL THERAPEUTICS IN | COM NEW     | 15093440 | 31        | 47,068     | SH | DEFINED | 1,5          |
| CELLCOM ISRAEL LTD   | SHS         | M2196U10 | 1,509     | 48,024     | SH | DEFINED | 1,2,5        |
| CEMEX SAB DE CV      | SPON ADR N  | 15129088 | 80,218    | 3,071,148  | SH | DEFINED | 1,2,4,5,7    |
| CENTENE CORP DEL     | COM         | 15135B10 | 19,282    | 1,383,207  | SH | DEFINED | 1,2,6        |
| CENTENNIAL BK HLDGS  | COM         | 15134530 | 8,137     | 1,295,763  | SH | DEFINED | 1,2          |
| CENTENNIAL COMMUNCTN | CL A NEW    | 15133V20 | 8,120     | 1,373,936  | SH | DEFINED | 1,2,6        |
| CENTER BANCORP INC   | COM         | 15140810 | 172       | 16,239     | SH | DEFINED | 1            |
| CENTER FINL CORP CAL | COM         | 15146E10 | 1,439     | 158,861    | SH | DEFINED | 1,2          |
| CENTERLINE HOLDINGS  | SH BEN INT  | 15188T10 | 3,213     | 791,444    | SH | DEFINED | 1,2,5        |
| CENTERPOINT ENERGY I | COM         | 15189T10 | 202,555   | 14,194,488 | SH | DEFINED | 1,2,5,6,7,8, |
| CENTERSTATE BKS FLA  | COM         | 15201P10 | 198       | 15,436     | SH | DEFINED | 1            |
| CENTEX CORP          | COM         | 15231210 | 115,321   | 4,763,367  | SH | DEFINED | 1,2,5,6,7,8, |
| CENTILLIUM COMMUNICA | COM         | 15231910 | 56        | 84,413     | SH | DEFINED | 1,5          |
| CENTRAL EUROPEAN DIS | COM         | 15343510 | 29,785    | 511,857    | SH | DEFINED | 1,2,6,7      |
| CENTRAL EUROPEAN MED | CL A NEW    | G2004520 | 25,824    | 302,991    | SH | DEFINED | 1,2,5,7      |
| CENTRAL FED CORP     | COM         | 15346Q10 | 139       | 30,900     | SH | DEFINED | 1            |
| CENTRAL GARDEN & PET | COM         | 15352710 | 148       | 32,001     | SH | DEFINED | 1,2,5        |
| CENTRAL GARDEN & PET | CL A NON-V  | 15352720 | 4,728     | 1,064,911  | SH | DEFINED | 1,2          |
| CENTRAL PAC FINL COR | COM         | 15476010 | 20,305    | 1,077,164  | SH | DEFINED | 1,2          |
| CENTRAL VT PUB SVC C | COM         | 15577110 | 4,596     | 192,315    | SH | DEFINED | 1,2          |
| CENTURY ALUM CO      | COM         | 15643110 | 34,601    | 522,364    | SH | DEFINED | 1,2,5        |
| CENTURY CASINOS INC  | COM         | 15649210 | 71        | 21,762     | SH | DEFINED | 1,5          |
| CENTURYTEL INC       | COM         | 15670010 | 144,245   | 4,339,503  | SH | DEFINED | 1,2,5,6,10,1 |
| CENVEO INC           | COM         | 15670S10 | 9,295     | 888,593    | SH | DEFINED | 1,2,5,6      |
| CEPHALON INC         | COM         | 15670810 | 96,295    | 1,495,260  | SH | DEFINED | 1,2,5,7,8,10 |
| CEPHEID              | COM         | 15670R10 | 27,271    | 1,118,114  | SH | DEFINED | 1,2,5,6      |
| CERADYNE INC         | COM         | 15671010 | 24,289    | 759,994    | SH | DEFINED | 1,2,5,6      |
| CERNER CORP          | COM         | 15678210 | 42,794    | 1,147,909  | SH | DEFINED | 1,2,5        |
| CERUS CORP           | COM         | 15708510 | 243       | 42,197     | SH | DEFINED | 1,5          |
| CEVA INC             | COM         | 15721010 | 116       | 15,127     | SH | DEFINED | 1            |
| CF INDS HLDGS INC    | COM         | 12526910 | 211,763   | 2,043,651  | SH | DEFINED | 1,2,5,7,8,13 |
| CFS BANCORP INC      | COM         | 12525D10 | 294       | 20,440     | SH | DEFINED | 1,5          |
| CGG VERITAS          | SPONSORED   | 20438610 | 653       | 13,192     | SH | DEFINED | 1,2,5        |
| CH ENERGY GROUP INC  | COM         | 12541M10 | 10,714    | 275,423    | SH | DEFINED | 1,2,5        |
| CHAD THERAPEUTICS IN | COM         | 15722810 | 10        | 27,600     | SH | DEFINED | 1            |
| CHAMPION ENTERPRISES | COM         | 15849610 | 49,188    | 4,904,059  | SH | DEFINED | 1,2,5,6      |
| CHARLES & COLVARD LT | COM         | 15976510 | 15        | 12,400     | SH | DEFINED | 1            |
| CHARLES RIV LABS INT | COM         | 15986410 | 77,739    | 1,318,946  | SH | DEFINED | 1,2,5,7,8,10 |
| CHARLOTTE RUSSE HLDG | COM         | 16104810 | 6,212     | 358,256    | SH | DEFINED | 1,2          |
| CHARMING SHOPPES INC | COM         | 16113310 | 17,695    | 3,663,617  | SH | DEFINED | 1,2,5        |
| CHART INDS INC       | COM PAR \$0 | 16115Q30 | 6,665     | 196,943    | SH | DEFINED | 1,2,6        |
| CHARTER COMMUNICATIO | CL A        | 16117M10 | 5,579     | 6,548,528  | SH | DEFINED | 1,2,5,6      |
| CHATTEM INC          | COM         | 16245610 | 20,199    | 304,480    | SH | DEFINED | 1,2,6        |
| CHECK POINT SOFTWARE | ORD         | M2246510 | 10,997    | 490,935    | SH | DEFINED | 1,2,5,7,12   |
| CHECKPOINT SYS INC   | COM         | 16282510 | 20,674    | 769,999    | SH | DEFINED | 1,2          |
| CHEESECAKE FACTORY I | COM         | 16307210 | 30,638    | 1,406,074  | SH | DEFINED | 1,2,5,6      |
| CHELSEA THERAPEUTICS | COM         | 16342810 | 163       | 32,589     | SH | DEFINED | 1,2          |
| CHEMED CORP NEW      | COM         | 16359R10 | 22,357    | 529,787    | SH | DEFINED | 1,2,6        |
| CHEMICAL FINL CORP   | COM         | 16373110 | 10,026    | 420,566    | SH | DEFINED | 1,2,5        |
| CHEMTURA CORP        | COM         | 16389310 | 53,678    | 7,313,018  | SH | DEFINED | 1,2,5,7      |
| CHENIERE ENERGY INC  | COM NEW     | 16411R20 | 10,364    | 523,457    | SH | DEFINED | 1,2,5,6      |
| CHENIERE ENERGY PART | COM UNIT    | 16411Q10 | 177       | 11,863     | SH | DEFINED | 1,2          |
| CHEROKEE INC DEL NEW | COM         | 16444H10 | 3,841     | 114,082    | SH | DEFINED | 1,2,5        |
| CHESAPEAKE CORP      | COM         | 16515910 | 1,839     | 382,364    | SH | DEFINED | 1,2          |
| CHESAPEAKE ENERGY CO | COM         | 16516710 | 911,621   | 19,753,444 | SH | DEFINED | 1,2,5,6,7,8, |
| CHESAPEAKE UTILS COR | COM         | 16530310 | 552       | 18,637     | SH | DEFINED | 1,2          |
| CHEVRON CORP NEW     | COM         | 16676410 | 7,948,372 | 93,115,888 | SH | DEFINED | 1,2,5,6,7,8, |
| CHICAGO BRIDGE & IRO | N Y REGIST  | 16725010 | 764       | 19,479     | SH | DEFINED | 1,5          |

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|                      |            |          |        |           |    |         |              |
|----------------------|------------|----------|--------|-----------|----|---------|--------------|
| CHICOS FAS INC       | COM        | 16861510 | 40,334 | 5,672,896 | SH | DEFINED | 1,2,5,6,8,12 |
| CHILDRENS PL RETAIL  | COM        | 16890510 | 9,645  | 392,710   | SH | DEFINED | 1,2,5        |
| CHIMERA INVT CORP    | COM        | 16934Q10 | 6,122  | 497,702   | SH | DEFINED | 1,2          |
| CHINA ARCHITECTURAL  | COM        | 16937S10 | 118    | 21,645    | SH | DEFINED | 1            |
| CHINA MOBILE LIMITED | SPONSORED  | 16941M10 | 848    | 11,308    | SH | DEFINED | 1            |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 1,517  | 17,649    | SH | DEFINED | 1            |
| CHINA UNICOM LTD     | SPONSORED  | 16945R10 | 253    | 11,890    | SH | DEFINED | 1            |
| CHINA YUCHAI INTL LT | COM        | G2108210 | 89     | 10,600    | SH | DEFINED | 1,7          |
| CHINDEX INTERNATIONA | COM        | 16946710 | 355    | 9,414     | SH | DEFINED | 1            |
| CHIPOTLE MEXICAN GRI | CL A       | 16965610 | 31,716 | 279,607   | SH | DEFINED | 1,2,5,6      |
| CHIPOTLE MEXICAN GRI | CL B       | 16965620 | 39,080 | 402,518   | SH | DEFINED | 1,2,6        |
| CHIQUITA BRANDS INTL | COM        | 17003280 | 14,203 | 614,596   | SH | DEFINED | 1,2          |
| CHOICE HOTELS INTL I | COM        | 16990510 | 26,201 | 768,124   | SH | DEFINED | 1,2,5,6      |
| CHOICEPOINT INC      | COM        | 17038810 | 67,253 | 1,412,877 | SH | DEFINED | 1,2,5,7,8,10 |
| CHORDIANT SOFTWARE I | COM NEW    | 17040430 | 4,514  | 748,644   | SH | DEFINED | 1,2,5,6      |
| CHRISTOPHER & BANKS  | COM        | 17104610 | 8,479  | 848,741   | SH | DEFINED | 1,2,5,6      |

STATE STREET CORPORATION (STT)  
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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| CHUBB CORP           | COM            | 17123210 | 743,057       | 15,017,312        | SH                             | DEFINED 1,2,5,6,7,8, |
| CHUNGHWA TELECOM CO  | SPON ADR N     | 17133Q30 | 4,259         | 163,671           | SH                             | DEFINED 1,2,12       |
| CHURCH & DWIGHT INC  | COM            | 17134010 | 61,712        | 1,137,765         | SH                             | DEFINED 1,2,5,6      |
| CHURCHILL DOWNS INC  | COM            | 17148410 | 6,728         | 142,428           | SH                             | DEFINED 1,2          |
| CIBER INC            | COM            | 17163B10 | 7,256         | 1,480,846         | SH                             | DEFINED 1,2          |
| CIENA CORP           | COM NEW        | 17177930 | 77,644        | 2,518,463         | SH                             | DEFINED 1,2,5,6,10,1 |
| CIGNA CORP           | COM            | 12550910 | 463,186       | 11,416,948        | SH                             | DEFINED 1,2,5,6,7,8, |
| CIMAREX ENERGY CO    | COM            | 17179810 | 118,918       | 2,172,416         | SH                             | DEFINED 1,2,5,7,8,10 |
| CINCINNATI BELL INC  | COM            | 17187110 | 39,305        | 9,226,515         | SH                             | DEFINED 1,2,5,6      |
| CINCINNATI FINL CORP | COM            | 17206210 | 236,099       | 6,206,611         | SH                             | DEFINED 1,2,5,6,7,8, |
| CINEMARK HOLDINGS IN | COM            | 17243V10 | 5,215         | 407,776           | SH                             | DEFINED 1,2,6        |
| CINTAS CORP          | COM            | 17290810 | 128,381       | 4,498,282         | SH                             | DEFINED 1,2,5,6,7,8, |
| CIRCOR INTL INC      | COM            | 17273K10 | 15,709        | 339,655           | SH                             | DEFINED 1,2          |
| CIRCUIT CITY STORE I | COM            | 17273710 | 7,588         | 1,906,486         | SH                             | DEFINED 1,2,5,6      |
| CIRRUS LOGIC INC     | COM            | 17275510 | 13,037        | 1,939,990         | SH                             | DEFINED 1,2,5        |
| CISCO SYS INC        | COM            | 17275R10 | 4,611,786     | 191,439,855       | SH                             | DEFINED 1,2,5,6,7,8, |
| CIT GROUP INC        | COM            | 12558110 | 78,115        | 6,591,994         | SH                             | DEFINED 1,2,5,6,7,8, |
| CITADEL BROADCASTING | COM            | 17285T10 | 5,202         | 3,133,828         | SH                             | DEFINED 1,2,5        |
| CITI TRENDS INC      | COM            | 17306X10 | 4,953         | 268,446           | SH                             | DEFINED 1,6          |
| CITIGROUP INC        | COM            | 17296710 | 3,901,441     | 182,140,081       | SH                             | DEFINED 1,2,5,6,7,8, |
| CITIZENS COMMUNICATI | COM            | 17453B10 | 97,434        | 9,288,262         | SH                             | DEFINED 1,2,5,6,10,1 |
| CITIZENS FIRST BANCO | COM            | 17461R10 | 241           | 22,425            | SH                             | DEFINED 1,5          |
| CITIZENS INC         | CL A           | 17474010 | 2,895         | 432,702           | SH                             | DEFINED 1            |
| CITIZENS REPUBLIC BA | COM            | 17442010 | 38,332        | 3,083,852         | SH                             | DEFINED 1,2,5        |
| CITRIX SYS INC       | COM            | 17737610 | 164,777       | 5,618,044         | SH                             | DEFINED 1,2,5,6,7,8, |
| CITY BK LYNNWOOD WAS | COM            | 17770A10 | 5,871         | 263,622           | SH                             | DEFINED 1,2          |
| CITY HLDG CO         | COM            | 17783510 | 16,782        | 420,603           | SH                             | DEFINED 1,2          |
| CITY NATL CORP       | COM            | 17856610 | 44,490        | 899,515           | SH                             | DEFINED 1,2,5,12     |
| CKE RESTAURANTS INC  | COM            | 12561E10 | 12,597        | 1,122,709         | SH                             | DEFINED 1,2,6        |
| CKX INC              | COM            | 12562M10 | 5,465         | 574,028           | SH                             | DEFINED 1,2,5,6      |
| CLARCOR INC          | COM            | 17989510 | 34,698        | 976,020           | SH                             | DEFINED 1,2,5        |
| CLAYTON HLDGS INC    | COM            | 18418N10 | 1,111         | 239,383           | SH                             | DEFINED 1,2          |
| CLEAN ENERGY FUELS C | COM            | 18449910 | 2,144         | 160,515           | SH                             | DEFINED 1,2,6        |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| CLEAN HARBORS INC    | COM        | 18449610 | 19,278    | 296,584    | SH | DEFINED | 1,2,6        |
| CLEAR CHANNEL COMMUN | COM        | 18450210 | 420,973   | 14,407,016 | SH | DEFINED | 1,2,5,6,7,8, |
| CLEAR CHANNEL OUTDOO | CL A       | 18451C10 | 7,089     | 372,896    | SH | DEFINED | 1,2          |
| CLEARWIRE CORP       | CL A       | 18538530 | 5,189     | 350,404    | SH | DEFINED | 1,2,6        |
| CLECO CORP NEW       | COM        | 12561W10 | 29,658    | 1,337,152  | SH | DEFINED | 1,2,5        |
| CLEVELAND CLIFFS INC | COM        | 18589610 | 113,647   | 948,485    | SH | DEFINED | 1,2,5,6,7    |
| CLIFTON SVGS BANCORP | COM        | 18712Q10 | 1,713     | 169,906    | SH | DEFINED | 1,2          |
| CLINICAL DATA INC NE | COM        | 18725U10 | 265       | 14,311     | SH | DEFINED | 1            |
| CLOROX CO DEL        | COM        | 18905410 | 269,553   | 4,759,063  | SH | DEFINED | 1,2,5,6,7,8, |
| CME GROUP INC        | COM        | 12572Q10 | 802,090   | 1,709,848  | SH | DEFINED | 1,2,5,6,7,8, |
| CMGI INC             | COM NEW    | 12575030 | 13,727    | 1,035,251  | SH | DEFINED | 1,2,5        |
| CMS ENERGY CORP      | COM        | 12589610 | 110,925   | 8,192,405  | SH | DEFINED | 1,2,5,6,10,1 |
| CNA FINL CORP        | COM        | 12611710 | 39,602    | 1,535,559  | SH | DEFINED | 1,2,5,7,12   |
| CNA SURETY CORP      | COM        | 12612L10 | 4,515     | 293,589    | SH | DEFINED | 1,2          |
| CNET NETWORKS INC    | COM        | 12613R10 | 15,184    | 2,138,591  | SH | DEFINED | 1,2,5,6      |
| CNH GLOBAL N V       | SHS NEW    | N2093520 | 361       | 6,940      | SH | DEFINED | 1,5          |
| CNOOC LTD            | SPONSORED  | 12613210 | 537       | 3,655      | SH | DEFINED | 1            |
| CNX GAS CORP         | COM        | 12618H30 | 7,832     | 242,633    | SH | DEFINED | 1,2          |
| COACH INC            | COM        | 18975410 | 327,426   | 10,859,888 | SH | DEFINED | 1,2,5,6,7,8, |
| COACHMEN INDS INC    | COM        | 18987310 | 158       | 53,125     | SH | DEFINED | 1            |
| COBIZ FINANCIAL INC  | COM        | 19089710 | 3,292     | 252,806    | SH | DEFINED | 1,2,6        |
| COBRA ELECTRS CORP   | COM        | 19104210 | 41        | 10,846     | SH | DEFINED | 1            |
| COCA COLA BOTTLING C | COM        | 19109810 | 8,439     | 136,956    | SH | DEFINED | 1,2,6        |
| COCA COLA CO         | COM        | 19121610 | 4,264,408 | 70,057,626 | SH | DEFINED | 1,2,5,6,7,8, |
| COCA COLA ENTERPRISE | COM        | 19121910 | 329,594   | 13,619,582 | SH | DEFINED | 1,2,5,6,7,8, |
| COCA COLA HELLENIC B | SPONSORED  | 1912EP10 | 351       | 7,500      | SH | DEFINED | 1            |
| COEUR D ALENE MINES  | COM        | 19210810 | 54,804    | 13,565,462 | SH | DEFINED | 1,2,5,6      |
| COGDELL SPENCER INC  | COM        | 19238U10 | 322       | 20,484     | SH | DEFINED | 1,3          |
| COGENT COMM GROUP IN | COM NEW    | 19239V30 | 13,070    | 713,825    | SH | DEFINED | 1,2,5,6      |
| COGENT INC           | COM        | 19239Y10 | 5,828     | 618,067    | SH | DEFINED | 1,2,5,6      |
| COGNEX CORP          | COM        | 19242210 | 16,129    | 738,846    | SH | DEFINED | 1,2,5,6      |
| COGNIZANT TECHNOLOGY | CL A       | 19244610 | 241,825   | 8,387,959  | SH | DEFINED | 1,2,5,6,7,8, |
| COHEN & STEERS INC   | COM        | 19247A10 | 5,875     | 221,785    | SH | DEFINED | 1,2          |
| COHERENT INC         | COM        | 19247910 | 1,408     | 50,499     | SH | DEFINED | 1,2,5        |
| COHU INC             | COM        | 19257610 | 6,420     | 395,062    | SH | DEFINED | 1,2,6        |
| COINSTAR INC         | COM        | 19259P30 | 16,342    | 580,743    | SH | DEFINED | 1,2,6        |
| COLDWATER CREEK INC  | COM        | 19306810 | 5,458     | 1,080,748  | SH | DEFINED | 1,2,5,6      |
| COLE KENNETH PRODTNS | CL A       | 19329410 | 2,645     | 156,146    | SH | DEFINED | 1,2          |
| COLEMAN CABLE INC    | COM        | 19345930 | 1,030     | 93,662     | SH | DEFINED | 1            |
| COLGATE PALMOLIVE CO | COM        | 19416210 | 1,237,775 | 15,887,239 | SH | DEFINED | 1,2,5,6,7,8, |
| COLLAGENEX PHARMACEU | COM        | 19419B10 | 438       | 26,435     | SH | DEFINED | 1,5          |
| COLLECTIVE BRANDS IN | COM        | 19421W10 | 22,436    | 1,851,177  | SH | DEFINED | 1,2,5        |
| COLONIAL BANCGROUP I | COM        | 19549330 | 39,443    | 4,095,860  | SH | DEFINED | 1,2,5,7,8,10 |
| COLONIAL PPTYS TR    | COM SH BEN | 19587210 | 26,584    | 1,105,375  | SH | DEFINED | 1,2,3,5      |
| COLUMBIA BKG SYS INC | COM        | 19723610 | 5,889     | 263,126    | SH | DEFINED | 1,2          |
| COLUMBIA LABS INC    | COM        | 19777910 | 122       | 57,479     | SH | DEFINED | 1,5          |
| COLUMBIA SPORTSWEAR  | COM        | 19851610 | 9,705     | 220,426    | SH | DEFINED | 1,2,5        |
| COLUMBUS MCKINNON CO | COM        | 19933310 | 16,804    | 542,406    | SH | DEFINED | 1,2,5,6      |
| COMARCO INC          | COM        | 20008010 | 52        | 13,186     | SH | DEFINED | 1            |
| COMBINATORX INC      | COM        | 20010A10 | 105       | 30,642     | SH | DEFINED | 1,5          |
| COMCAST CORP NEW     | CL A       | 20030N10 | 1,649,564 | 85,292,845 | SH | DEFINED | 1,2,5,6,7,8, |
| COMCAST CORP NEW     | CL A SPL   | 20030N20 | 91,314    | 4,813,581  | SH | DEFINED | 1,2,5,7,8,10 |
| COMERICA INC         | COM        | 20034010 | 190,405   | 5,427,742  | SH | DEFINED | 1,2,5,6,7,8, |
| COMFORT SYS USA INC  | COM        | 19990810 | 9,519     | 731,672    | SH | DEFINED | 1,2,5        |
| COMMERCE BANCORP INC | COM        | 20051910 | 2,364     | 67,531     | SH | DEFINED | 1,7          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| COMMERCE BANCSHARES  | COM            | 20052510 | 48,835        | 1,161,908         | SH            | DEFINED               | 1,2,5,12     |
| COMMERCE GROUP INC M | COM            | 20064110 | 39,286        | 1,089,452         | SH            | DEFINED               | 1,2,5        |
| COMMERCIAL METALS CO | COM            | 20172310 | 89,283        | 2,979,071         | SH            | DEFINED               | 1,2,5        |
| COMMERCIAL VEH GROUP | COM            | 20260810 | 2,814         | 283,919           | SH            | DEFINED               | 1,2          |
| COMMSCOPE INC        | COM            | 20337210 | 65,188        | 1,871,615         | SH            | DEFINED               | 1,2,5,6,7,8  |
| COMMUNICATIONS SYS I | COM            | 20390010 | 225           | 20,853            | SH            | DEFINED               | 1,2          |
| COMMUNITY BANCORP NE | COM            | 20343T10 | 2,181         | 160,856           | SH            | DEFINED               | 1            |
| COMMUNITY BK SYS INC | COM            | 20360710 | 17,996        | 732,747           | SH            | DEFINED               | 1,2          |
| COMMUNITY HEALTH SYS | COM            | 20366810 | 65,382        | 1,947,617         | SH            | DEFINED               | 1,2,5,12     |
| COMMUNITY TR BANCORP | COM            | 20414910 | 7,081         | 241,665           | SH            | DEFINED               | 1,2          |
| COMMVAULT SYSTEMS IN | COM            | 20416610 | 6,688         | 539,323           | SH            | DEFINED               | 1,2,6        |
| COMPANHIA DE BEBIDAS | SPON ADR P     | 20441W20 | 5,001         | 66,196            | SH            | DEFINED               | 1,2          |
| COMPANHIA DE SANEAME | SPONSORED      | 20441A10 | 261           | 5,883             | SH            | DEFINED               | 1            |
| COMPANHIA ENERGETICA | SP ADR N-V     | 20440960 | 943           | 52,257            | SH            | DEFINED               | 1,2          |
| COMPANHIA SIDERURGIC | SPONSORED      | 20440W10 | 44,874        | 1,246,845         | SH            | DEFINED               | 1,2,7        |
| COMPANHIA VALE DO RI | SPON ADR P     | 20441210 | 26,987        | 925,781           | SH            | DEFINED               | 1,2          |
| COMPANHIA VALE DO RI | SPONSORED      | 20441220 | 399,670       | 11,537,829        | SH            | DEFINED               | 1,2,4,5,7    |
| COMPANIA CERVECERIAS | SPONSORED      | 20442910 | 2,345         | 66,342            | SH            | DEFINED               | 1,2,5        |
| COMPANIA DE MINAS BU | SPONSORED      | 20444810 | 49,974        | 729,547           | SH            | DEFINED               | 1,2,7        |
| COMPANIA DE TELECOMU | SPON ADR N     | 20444930 | 1,413         | 166,279           | SH            | DEFINED               | 1,2,5        |
| COMPASS MINERALS INT | COM            | 20451N10 | 48,867        | 828,530           | SH            | DEFINED               | 1,2,5        |
| COMPELLENT TECHNOLOG | COM            | 20452A10 | 577           | 46,407            | SH            | DEFINED               | 1            |
| COMPLETE PRODUCTION  | COM            | 20453E10 | 14,463        | 630,471           | SH            | DEFINED               | 1,2,6        |
| COMPRASS DIVERSIFIED | SH BEN INT     | 20451Q10 | 10,844        | 824,670           | SH            | DEFINED               | 1,2          |
| COMPUCREDIT CORP     | COM            | 20478N10 | 4,017         | 452,890           | SH            | DEFINED               | 1,2          |
| COMPUTER PROGRAMS &  | COM            | 20530610 | 4,468         | 213,797           | SH            | DEFINED               | 1            |
| COMPUTER SCIENCES CO | COM            | 20536310 | 223,703       | 5,484,272         | SH            | DEFINED               | 1,2,5,6,7,8, |
| COMPUTER TASK GROUP  | COM            | 20547710 | 160           | 38,714            | SH            | DEFINED               | 1            |
| COMPUWARE CORP       | COM            | 20563810 | 60,285        | 8,213,260         | SH            | DEFINED               | 1,2,5,6,10,1 |
| COMPX INTERNATIONAL  | CL A           | 20563P10 | 872           | 94,810            | SH            | DEFINED               | 1,2          |
| COMSCORE INC         | COM            | 20564W10 | 2,087         | 104,013           | SH            | DEFINED               | 1,2,6        |
| COMSTOCK HOMEBUILDIN | CL A           | 20568410 | 10            | 11,500            | SH            | DEFINED               | 1            |
| COMSTOCK RES INC     | COM NEW        | 20576820 | 38,598        | 957,768           | SH            | DEFINED               | 1,2,5,6,8    |
| COMSYS IT PARTNERS I | COM            | 20581E10 | 3,336         | 394,270           | SH            | DEFINED               | 1,2          |
| COMTECH GROUP INC    | COM NEW        | 20582120 | 2,534         | 234,868           | SH            | DEFINED               | 1,2,6        |
| COMTECH TELECOMMUNIC | COM NEW        | 20582620 | 27,634        | 708,563           | SH            | DEFINED               | 1,2,5,6      |
| COMVERGE INC         | COM            | 20585910 | 766           | 74,126            | SH            | DEFINED               | 1,6          |
| CONAGRA FOODS INC    | COM            | 20588710 | 573,579       | 23,949,025        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CONCEPTUS INC        | COM            | 20601610 | 6,922         | 372,939           | SH            | DEFINED               | 1,2,6        |
| CONCHO RES INC       | COM            | 20605P10 | 9,191         | 358,454           | SH            | DEFINED               | 1,2          |
| CONCUR TECHNOLOGIES  | COM            | 20670810 | 29,391        | 946,580           | SH            | DEFINED               | 1,2,5,6,7,8  |
| CONCURRENT COMPUTER  | COM            | 20671020 | 80            | 114,275           | SH            | DEFINED               | 1,5          |
| CONEXANT SYSTEMS INC | COM            | 20714210 | 4,558         | 7,857,919         | SH            | DEFINED               | 1,2,5,6      |
| CONMED CORP          | COM            | 20741010 | 24,071        | 938,798           | SH            | DEFINED               | 1,2          |
| CONNECTICUT WTR SVC  | COM            | 20779710 | 508           | 21,479            | SH            | DEFINED               | 1,5          |
| CONNS INC            | COM            | 20824210 | 2,671         | 163,762           | SH            | DEFINED               | 1,2,6        |
| CONOCOPHILLIPS       | COM            | 20825C10 | 3,985,774     | 52,299,884        | SH            | DEFINED               | 1,2,5,6,7,8, |
| CONSECO INC          | COM NEW        | 20846488 | 18,524        | 1,816,125         | SH            | DEFINED               | 1,2,5        |
| CONSOL ENERGY INC    | COM            | 20854P10 | 464,308       | 6,710,628         | SH            | DEFINED               | 1,2,5,6,7,8, |
| CONSOLIDATED COMM HL | COM            | 20903410 | 9,161         | 605,514           | SH            | DEFINED               | 1,2          |
| CONSOLIDATED EDISON  | COM            | 20911510 | 357,946       | 9,016,263         | SH            | DEFINED               | 1,2,5,6,7,8, |
| CONSOLIDATED GRAPHIC | COM            | 20934110 | 19,969        | 356,266           | SH            | DEFINED               | 1,2          |
| CONSOLIDATED TOMOKA  | COM            | 21022610 | 4,522         | 80,682            | SH            | DEFINED               | 1            |
| CONSOLIDATED WATER C | ORD            | G2377310 | 3,731         | 169,381           | SH            | DEFINED               | 1,2          |
| CONSTANT CONTACT INC | COM            | 21031310 | 1,032         | 71,273            | SH            | DEFINED               | 1,2          |
| CONSTAR INTL INC NEW | COM            | 21036U10 | 30            | 11,400            | SH            | DEFINED               | 1            |

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|                                 |          |           |               |         |              |
|---------------------------------|----------|-----------|---------------|---------|--------------|
| CONSTELLATION BRANDS CL A       | 21036P10 | 126,826   | 7,177,486 SH  | DEFINED | 1,2,5,6,7,8, |
| CONSTELLATION ENERGY COM        | 21037110 | 542,940   | 6,150,899 SH  | DEFINED | 1,2,5,6,7,8, |
| CONSUMER PORTFOLIO S COM        | 21050210 | 39        | 13,830 SH     | DEFINED | 1            |
| CONTANGO OIL & GAS C COM NEW    | 21075N20 | 13,940    | 215,756 SH    | DEFINED | 1,2,5,6      |
| CONTINENTAL AIRLS IN CL B       | 21079530 | 26,024    | 1,353,291 SH  | DEFINED | 1,2,5,6,7    |
| CONTINENTAL RESOURCE COM        | 21201510 | 11,512    | 360,984 SH    | DEFINED | 1,2,6,7      |
| CONTINUCARE CORP COM            | 21217210 | 29        | 11,400 SH     | DEFINED | 1            |
| CONVERA CORP CL A               | 21191910 | 52        | 30,538 SH     | DEFINED | 1,5          |
| CONVERGYS CORP COM              | 21248510 | 56,759    | 3,768,875 SH  | DEFINED | 1,2,5,6,7,10 |
| CON-WAY INC COM                 | 20594410 | 38,933    | 786,839 SH    | DEFINED | 1,2,5        |
| COOPER COS INC COM NEW          | 21664840 | 31,023    | 901,058 SH    | DEFINED | 1,2,5,6,7,8, |
| COOPER INDS LTD CL A            | G2418210 | 228,980   | 5,703,104 SH  | DEFINED | 1,2,5,6,7,8, |
| COOPER TIRE & RUBR C COM        | 21683110 | 26,917    | 1,798,086 SH  | DEFINED | 1,2,5        |
| COPA HOLDINGS SA CL A           | P3107610 | 46,314    | 1,215,278 SH  | DEFINED | 1,2,4,5      |
| COPANO ENERGY L L C COM UNITS   | 21720210 | 2,496     | 73,000 SH     | DEFINED | 1,2          |
| COPART INC COM                  | 21720410 | 61,517    | 1,587,119 SH  | DEFINED | 1,2,5,6      |
| CORE LABORATORIES N COM         | N2271710 | 23,337    | 195,615 SH    | DEFINED | 1,2,5,6,7,8  |
| CORE MARK HOLDING CO COM        | 21868110 | 4,047     | 140,824 SH    | DEFINED | 1            |
| CORE MOLDING TECHNOL COM        | 21868310 | 91        | 12,800 SH     | DEFINED | 2            |
| CORINTHIAN COLLEGES COM         | 21886810 | 17,017    | 2,353,712 SH  | DEFINED | 1,2,5,6      |
| CORN PRODS INTL INC COM         | 21902310 | 43,986    | 1,184,317 SH  | DEFINED | 1,2,5        |
| CORNELL COMPANIES IN COM        | 21914110 | 3,503     | 155,973 SH    | DEFINED | 1,5          |
| CORNING INC COM                 | 21935010 | 1,159,191 | 48,219,280 SH | DEFINED | 1,2,5,6,7,8, |
| CORPBANCA SP ADR REG            | 21987A20 | 914       | 26,157 SH     | DEFINED | 1,2,5        |
| CORPORATE EXECUTIVE COM         | 21988R10 | 25,665    | 634,009 SH    | DEFINED | 1,2,5        |
| CORPORATE EXPRESS N SPON ADR    | 21989G10 | 284       | 24,285 SH     | DEFINED | 1            |
| CORPORATE OFFICE PPT SH BEN INT | 22002T10 | 49,101    | 1,460,918 SH  | DEFINED | 1,2,3,5      |
| CORRECTIONS CORP AME COM NEW    | 22025Y40 | 64,768    | 2,353,474 SH  | DEFINED | 1,2,3,5,6    |
| CORTEX PHARMACEUTICA COM NEW    | 22052430 | 18        | 22,845 SH     | DEFINED | 1,2          |
| CORUS BANKSHARES INC COM        | 22087310 | 18,235    | 1,874,083 SH  | DEFINED | 1,2          |
| CORUS ENTERTAINMENT COM CL B N  | 22087410 | 226       | 12,846 SH     | DEFINED | 1            |
| CORVEL CORP COM                 | 22100610 | 3,759     | 122,889 SH    | DEFINED | 1,2          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---|--------------|
| COSI INC             | COM            | 22122P10 | 123           | 42,900 SH         | DEFINED                                 | 1,5          |
| COST PLUS INC CALIF  | COM            | 22148510 | 120           | 35,725 SH         | DEFINED                                 | 1,5          |
| COSTAR GROUP INC     | COM            | 22160N10 | 11,126        | 258,737 SH        | DEFINED                                 | 1,2,6        |
| COSTCO WHSL CORP NEW | COM            | 22160K10 | 859,212       | 13,224,750 SH     | DEFINED                                 | 1,2,5,6,7,8, |
| COUGAR BIOTECHNOLOGY | COM            | 22208310 | 248           | 11,853 SH         | DEFINED                                 | 1,2          |
| COUNTRYWIDE FINANCIA | COM            | 22237210 | 104,652       | 19,027,647 SH     | DEFINED                                 | 1,2,5,6,7,8, |
| COURIER CORP         | COM            | 22266010 | 3,953         | 158,428 SH        | DEFINED                                 | 1,2          |
| COUSINS PPTYS INC    | COM            | 22279510 | 37,793        | 1,529,459 SH      | DEFINED                                 | 1,2,3,5      |
| COVAD COMMUNICATIONS | COM            | 22281420 | 351           | 358,228 SH        | DEFINED                                 | 1,2          |
| COVANCE INC          | COM            | 22281610 | 123,892       | 1,493,215 SH      | DEFINED                                 | 1,2,5,7,8,10 |
| COVANTA HLDG CORP    | COM            | 22282E10 | 34,521        | 1,255,299 SH      | DEFINED                                 | 1,2,5,6      |
| COVENANT TRANSN GROU | CL A           | 22284P10 | 70            | 13,535 SH         | DEFINED                                 | 1            |
| COVENTRY HEALTH CARE | COM            | 22286210 | 217,216       | 5,383,295 SH      | DEFINED                                 | 1,2,5,6,7,8, |
| COVIDIEN LTD         | COM            | G2552X10 | 631,352       | 14,267,849 SH     | DEFINED                                 | 1,2,5,6,7,8, |
| COWEN GROUP INC      | COM            | 22362110 | 1,468         | 207,103 SH        | DEFINED                                 | 1            |
| COX RADIO INC        | CL A           | 22405110 | 8,481         | 713,857 SH        | DEFINED                                 | 1,2,5        |
| CP HOLDERS           | DEP RCPTS      | 12616K10 | 250           | 1,554 SH          | DEFINED                                 | 1            |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| CPFL ENERGIA S A     | SPONSORED   | 12615310 | 323       | 5,290      | SH | DEFINED | 1            |
| CPI CORP             | COM         | 12590210 | 1,508     | 87,340     | SH | DEFINED | 1,5          |
| CPI INTERNATIONAL IN | COM         | 12618M10 | 928       | 93,528     | SH | DEFINED | 1            |
| CRA INTL INC         | COM         | 12618T10 | 6,793     | 211,347    | SH | DEFINED | 1,2,6        |
| CRANE CO             | COM         | 22439910 | 35,738    | 885,704    | SH | DEFINED | 1,2,5        |
| CRAWFORD & CO        | CL B        | 22463310 | 1,758     | 334,912    | SH | DEFINED | 1            |
| CRAY INC             | COM NEW     | 22522330 | 2,559     | 429,282    | SH | DEFINED | 1,5          |
| CREDENCE SYS CORP    | COM         | 22530210 | 2,932     | 1,724,561  | SH | DEFINED | 1,2,5        |
| CREDICORP LTD        | COM         | G2519Y10 | 67,272    | 937,723    | SH | DEFINED | 1,2,7        |
| CREDIT ACCEP CORP MI | COM         | 22531010 | 1,291     | 83,129     | SH | DEFINED | 1,2,6        |
| CREDIT SUISSE GROUP  | SPONSORED   | 22540110 | 2,053     | 40,353     | SH | DEFINED | 1            |
| CREDO PETE CORP      | COM PAR \$0 | 22543920 | 132       | 12,753     | SH | DEFINED | 1            |
| CREE INC             | COM         | 22544710 | 44,863    | 1,604,541  | SH | DEFINED | 1,2,5,6      |
| CRESUD S A C I F Y A | SPONSORED   | 22640610 | 636       | 41,007     | SH | DEFINED | 1,2,5        |
| CRH PLC              | ADR         | 12626K20 | 668       | 17,426     | SH | DEFINED | 1            |
| CRITICARE SYS INC    | COM         | 22690110 | 58        | 10,759     | SH | DEFINED | 1            |
| CROCS INC            | COM         | 22704610 | 16,993    | 972,715    | SH | DEFINED | 1,2,5        |
| CROSS CTRY HEALTHCAR | COM         | 22748310 | 6,534     | 528,184    | SH | DEFINED | 1,2          |
| CROSS TIMBERS RTY TR | TR UNIT     | 22757R10 | 727       | 14,815     | SH | DEFINED | 1,2          |
| CROSSTEX ENERGY INC  | COM         | 22765Y10 | 18,548    | 546,347    | SH | DEFINED | 1,2,6        |
| CROSSTEX ENERGY L P  | COM         | 22765U10 | 759       | 24,706     | SH | DEFINED | 1,2          |
| CROWN CASTLE INTL CO | COM         | 22822710 | 111,192   | 3,223,904  | SH | DEFINED | 1,2,5,7,8,10 |
| CROWN HOLDINGS INC   | COM         | 22836810 | 47,948    | 1,905,709  | SH | DEFINED | 1,2,5        |
| CROWN MEDIA HLDGS IN | CL A        | 22841110 | 1,831     | 354,153    | SH | DEFINED | 1,2          |
| CRYOLIFE INC         | COM         | 22890310 | 2,755     | 293,121    | SH | DEFINED | 1            |
| CRYSTAL RIV CAP INC  | COM         | 22939330 | 3,245     | 363,376    | SH | DEFINED | 1,2          |
| CSG SYS INTL INC     | COM         | 12634910 | 14,711    | 1,293,818  | SH | DEFINED | 1,2,5        |
| CSK AUTO CORP        | COM         | 12596510 | 6,362     | 683,333    | SH | DEFINED | 1,2          |
| CSS INDS INC         | COM         | 12590610 | 5,649     | 161,594    | SH | DEFINED | 1,2          |
| CSX CORP             | COM         | 12640810 | 821,391   | 14,649,381 | SH | DEFINED | 1,2,5,6,7,8, |
| CTC MEDIA INC        | COM         | 12642X10 | 12,857    | 463,330    | SH | DEFINED | 1,2,5        |
| CTRIIP COM INTL LTD  | ADR         | 22943F10 | 20,281    | 382,511    | SH | DEFINED | 1,4,5        |
| CTS CORP             | COM         | 12650110 | 7,691     | 718,815    | SH | DEFINED | 1,2          |
| CUBIC CORP           | COM         | 22966910 | 14,154    | 497,850    | SH | DEFINED | 1,2,6        |
| CUBIST PHARMACEUTICA | COM         | 22967810 | 30,395    | 1,650,087  | SH | DEFINED | 1,2,5,6      |
| CULLEN FROST BANKERS | COM         | 22989910 | 71,560    | 1,349,162  | SH | DEFINED | 1,2,5        |
| CULP INC             | COM         | 23021510 | 102       | 13,513     | SH | DEFINED | 1            |
| CUMMINS INC          | COM         | 23102110 | 882,958   | 18,858,567 | SH | DEFINED | 1,2,5,6,7,8, |
| CUMULUS MEDIA INC    | CL A        | 23108210 | 3,381     | 529,959    | SH | DEFINED | 1,2,6        |
| CURAGEN CORP         | COM         | 23126R10 | 461       | 575,950    | SH | DEFINED | 1,5          |
| CURIS INC            | COM         | 23126910 | 63        | 44,576     | SH | DEFINED | 1            |
| CURTISS WRIGHT CORP  | COM         | 23156110 | 33,939    | 818,202    | SH | DEFINED | 1,2          |
| CUTERA INC           | COM         | 23210910 | 4,562     | 338,666    | SH | DEFINED | 1,2          |
| CV THERAPEUTICS INC  | COM         | 12666710 | 6,525     | 915,201    | SH | DEFINED | 1,2,5,6      |
| CVB FINL CORP        | COM         | 12660010 | 23,328    | 2,240,927  | SH | DEFINED | 1,2,5        |
| CVR ENERGY INC       | COM         | 12662P10 | 6,026     | 261,668    | SH | DEFINED | 1,2          |
| CVS CAREMARK CORPORA | COM         | 12665010 | 1,847,487 | 45,605,710 | SH | DEFINED | 1,2,5,6,7,8, |
| CYBERONICS INC       | COM         | 23251P10 | 4,467     | 308,095    | SH | DEFINED | 1,2,6        |
| CYBEROPTICS CORP     | COM         | 23251710 | 119       | 10,927     | SH | DEFINED | 1,5          |
| CYBERSOURCE CORP     | COM         | 23251J10 | 12,713    | 870,150    | SH | DEFINED | 1,2          |
| CYMER INC            | COM         | 23257210 | 15,813    | 607,250    | SH | DEFINED | 1,2,5,6      |
| CYNOSURE INC         | CL A        | 23257720 | 2,040     | 95,777     | SH | DEFINED | 1            |
| CYPRESS BIOSCIENCES  | COM PAR \$. | 23267450 | 4,335     | 605,497    | SH | DEFINED | 1,2,5,6      |
| CYPRESS SEMICONDUCTO | COM         | 23280610 | 72,345    | 3,064,169  | SH | DEFINED | 1,2,5        |
| CYTEC INDS INC       | COM         | 23282010 | 43,224    | 802,681    | SH | DEFINED | 1,2,5        |
| CYTOGEN CORP         | COM NEW     | 23282430 | 8         | 14,587     | SH | DEFINED | 1            |
| CYTOKINETICS INC     | COM         | 23282W10 | 1,519     | 457,666    | SH | DEFINED | 1            |
| CYTRX CORP           | COM NEW     | 23282830 | 1,123     | 976,108    | SH | DEFINED | 1            |
| D & E COMMUNICATIONS | COM         | 23286010 | 412       | 46,303     | SH | DEFINED | 1,2          |
| D R HORTON INC       | COM         | 23331A10 | 166,981   | 10,601,999 | SH | DEFINED | 1,2,5,6,7,8, |
| DAIMLER AG           | REG SHS     | D1668R12 | 3,802     | 44,439     | SH | DEFINED | 1            |
| DAKTRONICS INC       | COM         | 23426410 | 10,767    | 601,147    | SH | DEFINED | 1,2,6        |

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|                      |             |          |         |           |    |         |              |
|----------------------|-------------|----------|---------|-----------|----|---------|--------------|
| DANA HOLDING CORP    | COM         | 23582520 | 821     | 82,094    | SH | DEFINED | 1,2          |
| DANAHER CORP DEL     | COM         | 23585110 | 563,089 | 7,406,141 | SH | DEFINED | 1,2,5,6,7,8, |
| DARDEN RESTAURANTS I | COM         | 23719410 | 178,090 | 5,471,274 | SH | DEFINED | 1,2,5,6,7,8, |
| DARLING INTL INC     | COM         | 23726610 | 21,764  | 1,680,583 | SH | DEFINED | 1,2,5,6      |
| DARWIN PROFESSIONAL  | COM         | 23750210 | 2,045   | 90,926    | SH | DEFINED | 1,2,6        |
| DASSAULT SYS S A     | SPONSORED   | 23754510 | 1,088   | 18,765    | SH | DEFINED | 1            |
| DATA DOMAIN INC      | COM         | 23767P10 | 3,231   | 135,765   | SH | DEFINED | 1,2,6        |
| DATARAM CORP         | COM PAR \$1 | 23810820 | 55      | 18,200    | SH | DEFINED | 1            |
| DATASCOPE CORP       | COM         | 23811310 | 11,475  | 276,964   | SH | DEFINED | 1,2          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M                |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| DATATRAK INTL INC    | COM            | 23813410 | 18            | 15,197            | SH                             | DEFINED 1              |
| DAVITA INC           | COM            | 23918K10 | 67,664        | 1,416,753         | SH                             | DEFINED 1,2,5,7,8,10   |
| DAWSON GEOPHYSICAL C | COM            | 23935910 | 7,719         | 114,350           | SH                             | DEFINED 1,2,5,6        |
| DAYSTAR TECHNOLOGIES | COM            | 23962Q10 | 57            | 19,400            | SH                             | DEFINED 2              |
| DCP MIDSTREAM PARTNE | COM UT LTD     | 23311P10 | 1,061         | 36,570            | SH                             | DEFINED 1,2            |
| DCT INDUSTRIAL TRUST | COM            | 23315310 | 53,241        | 5,345,487         | SH                             | DEFINED 1,2,3          |
| DEALERTRACK HLDGS IN | COM            | 24230910 | 18,104        | 895,337           | SH                             | DEFINED 1,2,6          |
| DEAN FOODS CO NEW    | COM            | 24237010 | 88,320        | 4,396,230         | SH                             | DEFINED 1,2,5,6,7,8,   |
| DEARBORN BANCORP INC | COM            | 24242R10 | 104           | 13,665            | SH                             | DEFINED 1              |
| DECKERS OUTDOOR CORP | COM            | 24353710 | 25,630        | 237,711           | SH                             | DEFINED 1,2,5,6        |
| DECODE GENETICS INC  | COM            | 24358610 | 30            | 19,849            | SH                             | DEFINED 1,5,6          |
| DECORATOR INDS INC   | COM PAR \$0    | 24363120 | 42            | 11,400            | SH                             | DEFINED 1              |
| DEERE & CO           | COM            | 24419910 | 1,105,209     | 13,739,549        | SH                             | DEFINED 1,2,5,6,7,8,   |
| DEERFIELD CAPITAL CO | COM            | 24433110 | 1,551         | 1,100,138         | SH                             | DEFINED 1,2,6          |
| DEL MONTE FOODS CO   | COM            | 24522P10 | 33,820        | 3,548,836         | SH                             | DEFINED 1,2,5          |
| DELEK US HLDGS INC   | COM            | 24664710 | 4,719         | 372,435           | SH                             | DEFINED 1,2,6          |
| DELIA'S INC NEW      | COM            | 24691110 | 107           | 40,091            | SH                             | DEFINED 1              |
| DELL INC             | COM            | 24702R10 | 1,517,197     | 76,164,485        | SH                             | DEFINED 1,2,5,6,7,8,   |
| DELPHI FINL GROUP IN | CL A           | 24713110 | 24,998        | 855,206           | SH                             | DEFINED 1,2,5          |
| DELTA AIR LINES INC  | COM NEW        | 24736170 | 47,310        | 5,501,107         | SH                             | DEFINED 1,2,5,7        |
| DELTA NAT GAS INC    | COM            | 24774810 | 334           | 13,542            | SH                             | DEFINED 1              |
| DELTA PETE CORP      | COM NEW        | 24790720 | 21,749        | 964,890           | SH                             | DEFINED 1,2,6          |
| DELTATHREE INC       | COM            | 24783N10 | 4             | 33,747            | SH                             | DEFINED 1              |
| DELTEK INC           | COM            | 24784L10 | 1,216         | 93,704            | SH                             | DEFINED 1,2            |
| DELTIC TIMBER CORP   | COM            | 24785010 | 13,856        | 248,769           | SH                             | DEFINED 1,2,6          |
| DELUXE CORP          | COM            | 24801910 | 40,445        | 2,105,413         | SH                             | DEFINED 1,2,5,7,8      |
| DENBURY RES INC      | COM NEW        | 24791620 | 144,045       | 5,045,359         | SH                             | DEFINED 1,2,5,7,8,10   |
| DENDREON CORP        | COM            | 24823Q10 | 5,778         | 1,198,656         | SH                             | DEFINED 1,2,5,6        |
| DENNYS CORP          | COM            | 24869P10 | 4,242         | 1,423,613         | SH                             | DEFINED 1,2,5,6        |
| DENTSPLY INTL INC NE | COM            | 24903010 | 137,843       | 3,571,065         | SH                             | DEFINED 1,2,5,7,8,10   |
| DEPOMED INC          | COM            | 24990810 | 103           | 30,374            | SH                             | DEFINED 1              |
| DESARROLLADORA HOMEX | SPONSORED      | 25030W10 | 10,549        | 181,722           | SH                             | DEFINED 1,2,7          |
| DESIGN WITHIN REACH  | COM            | 25055710 | 51            | 18,000            | SH                             | DEFINED 1              |
| DEUTSCHE BANK AG     | NAMEN AKT      | D1819089 | 541           | 4,787             | SH                             | DEFINED 1              |
| DEUTSCHE TELEKOM AG  | SPONSORED      | 25156610 | 2,821         | 170,143           | SH                             | DEFINED 1,2            |
| DEVELOPERS DIVERSIFI | COM            | 25159110 | 220,385       | 5,262,292         | SH                             | DEFINED 1,2,3,5,6,7,14 |
| DEVON ENERGY CORP NE | COM            | 25179M10 | 1,547,304     | 14,830,862        | SH                             | DEFINED 1,2,5,6,7,8,   |
| DEVRY INC DEL        | COM            | 25189310 | 64,068        | 1,531,271         | SH                             | DEFINED 1,2,5,6        |
| DEXCOM INC           | COM            | 25213110 | 99            | 23,999            | SH                             | DEFINED 1              |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| DG FASTCHANNEL INC   | COM        | 23326R10 | 4,251     | 221,653    | SH | DEFINED | 1,2          |
| DIAGEO P L C         | SPON ADR N | 25243Q20 | 2,013     | 24,750     | SH | DEFINED | 1            |
| DIAMOND FOODS INC    | COM        | 25260310 | 366       | 20,200     | SH | DEFINED | 1            |
| DIAMOND HILL INVESTM | COM NEW    | 25264R20 | 237       | 3,104      | SH | DEFINED | 1            |
| DIAMOND MGMT & TECHN | COM        | 25269L10 | 6,225     | 965,110    | SH | DEFINED | 1,2          |
| DIAMOND OFFSHORE DRI | COM        | 25271C10 | 107,960   | 927,489    | SH | DEFINED | 1,2,5,7,8,10 |
| DIAMONDROCK HOSPITAL | COM        | 25278430 | 39,977    | 3,155,264  | SH | DEFINED | 1,2,3        |
| DIAMONDS TR          | UNIT SER 1 | 25278710 | 264       | 2,153      | SH | DEFINED | 1            |
| DIANA SHIPPING INC   | COM        | Y2066G10 | 205       | 7,803      | SH | DEFINED | 1,5          |
| DICE HLDGS INC       | COM        | 25301710 | 1,523     | 170,922    | SH | DEFINED | 1,2          |
| DICKS SPORTING GOODS | COM        | 25339310 | 42,289    | 1,579,121  | SH | DEFINED | 1,2,5,6      |
| DIEBOLD INC          | COM        | 25365110 | 52,057    | 1,386,330  | SH | DEFINED | 1,2,5,12     |
| DIGI INTL INC        | COM        | 25379810 | 9,624     | 833,938    | SH | DEFINED | 1,2,5        |
| DIGIMARC CORP        | COM        | 25380710 | 243       | 24,323     | SH | DEFINED | 1            |
| DIGITAL RIV INC      | COM        | 25388B10 | 31,879    | 1,029,358  | SH | DEFINED | 1,2,6        |
| DIGITAL RLTY TR INC  | COM        | 25386810 | 60,667    | 1,708,942  | SH | DEFINED | 1,2,3,5,6    |
| DILLARDS INC         | CL A       | 25406710 | 27,425    | 1,593,536  | SH | DEFINED | 1,2,5,6,10,1 |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 24        | 68,421     | SH | DEFINED | 1            |
| DIME CMNTY BANCSHARE | COM        | 25392210 | 9,145     | 523,177    | SH | DEFINED | 1,2,5        |
| DIODES INC           | COM        | 25454310 | 10,992    | 500,530    | SH | DEFINED | 1,2,6        |
| DIONEX CORP          | COM        | 25454610 | 31,899    | 414,327    | SH | DEFINED | 1,2,5,6      |
| DIRECTV GROUP INC    | COM        | 25459L10 | 750,197   | 30,262,093 | SH | DEFINED | 1,2,5,6,7,8, |
| DISCOVER FINL SVCS   | COM        | 25470910 | 252,344   | 15,415,050 | SH | DEFINED | 1,2,5,6,7,8, |
| DISCOVERY HOLDING CO | CL A COM   | 25468Y10 | 74,589    | 3,515,015  | SH | DEFINED | 1,2,5,7,8,10 |
| DISCOVERY LABORATORI | COM        | 25466810 | 2,360     | 1,004,094  | SH | DEFINED | 1,5          |
| DISH NETWORK CORP    | CL A       | 25470M10 | 103,886   | 3,615,926  | SH | DEFINED | 1,2,5,7,8,10 |
| DISNEY WALT CO       | COM DISNEY | 25468710 | 2,247,031 | 71,607,117 | SH | DEFINED | 1,2,5,6,7,8, |
| DISTRIBUCION Y SERVI | SPONSORED  | 25475310 | 1,456     | 59,102     | SH | DEFINED | 1,2,5        |
| DISTRIBUTED ENERGY S | COM        | 25475V10 | 20        | 43,751     | SH | DEFINED | 1,2          |
| DITECH NETWORKS INC  | COM        | 25500T10 | 1,126     | 382,863    | SH | DEFINED | 1            |
| DIVX INC             | COM        | 25541310 | 1,722     | 246,050    | SH | DEFINED | 1,2,6        |
| DIXIE GROUP INC      | CL A       | 25551910 | 146       | 17,364     | SH | DEFINED | 1            |
| DNP SELECT INCOME FD | COM        | 23325P10 | 1,981     | 181,865    | SH | DEFINED | 5,12         |
| DOLAN MEDIA CO       | COM        | 25659P40 | 3,110     | 154,644    | SH | DEFINED | 1,2          |
| DOLBY LABORATORIES I | COM        | 25659T10 | 14,192    | 391,399    | SH | DEFINED | 1,2,5        |
| DOLLAR FINL CORP     | COM        | 25666410 | 15,482    | 673,118    | SH | DEFINED | 1,2,6        |
| DOLLAR THRIFTY AUTOM | COM        | 25674310 | 5,086     | 372,860    | SH | DEFINED | 1,2,5        |
| DOLLAR TREE INC      | COM        | 25674610 | 49,379    | 1,789,738  | SH | DEFINED | 1,2,5,12     |
| DOMINION HOMES INC   | COM        | 25738610 | 14        | 26,272     | SH | DEFINED | 1,5          |
| DOMINION RES INC VA  | COM        | 25746U10 | 874,551   | 21,414,090 | SH | DEFINED | 1,2,5,6,7,8, |
| DOMINOS PIZZA INC    | COM        | 25754A20 | 12,480    | 925,134    | SH | DEFINED | 1,2          |
| DOMTAR CORP          | COM        | 25755910 | 41,781    | 6,117,246  | SH | DEFINED | 1,2,5,7,8,10 |
| DONALDSON INC        | COM        | 25765110 | 59,209    | 1,469,934  | SH | DEFINED | 1,2,5,6      |
| DONEGAL GROUP INC    | CL A       | 25770120 | 3,500     | 201,169    | SH | DEFINED | 1            |
| DONNELLEY R R & SONS | COM        | 25786710 | 262,482   | 8,659,906  | SH | DEFINED | 1,2,5,6,7,8, |
| DORAL FINL CORP      | COM NEW    | 25811P88 | 633       | 31,344     | SH | DEFINED | 1,2,5        |
| DORCHESTER MINERALS  | COM UNIT   | 25820R10 | 1,005     | 47,854     | SH | DEFINED | 1,2          |
| DORMAN PRODUCTS INC  | COM        | 25827810 | 136       | 12,638     | SH | DEFINED | 1            |
| DOT HILL SYS CORP    | COM        | 25848T10 | 250       | 83,405     | SH | DEFINED | 1,5          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------|----------------|-------|---------------|-------------------|---|---------|
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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| DOUBLE EAGLE PETE CO | COM PAR \$0 | 25857020 | 208       | 12,245     | SH | DEFINED | 1,5          |
| DOUBLE HULL TANKERS  | COM         | Y2111010 | 2,627     | 247,630    | SH | DEFINED | 1,2          |
| DOUBLE-TAKE SOFTWARE | COM         | 25859810 | 2,966     | 253,930    | SH | DEFINED | 1,2          |
| DOUGLAS EMMETT INC   | COM         | 25960P10 | 58,950    | 2,672,259  | SH | DEFINED | 1,2,3,5,7    |
| DOVER CORP           | COM         | 26000310 | 285,438   | 6,831,941  | SH | DEFINED | 1,2,5,6,7,8, |
| DOVER DOWNS GAMING & | COM         | 26009510 | 4,101     | 481,951    | SH | DEFINED | 1,5          |
| DOVER MOTORSPORTS IN | COM         | 26017410 | 240       | 38,889     | SH | DEFINED | 1,5          |
| DOW CHEM CO          | COM         | 26054310 | 1,266,214 | 34,361,302 | SH | DEFINED | 1,2,5,6,7,8, |
| DOWNEY FINL CORP     | COM         | 26101810 | 6,107     | 332,266    | SH | DEFINED | 1,2,5        |
| DPL INC              | COM         | 23329310 | 55,635    | 2,169,857  | SH | DEFINED | 1,2,5,7      |
| DR REDDYS LABS LTD   | ADR         | 25613520 | 9,110     | 629,111    | SH | DEFINED | 1,2,4,5      |
| DREAMWORKS ANIMATION | CL A        | 26153C10 | 18,946    | 734,925    | SH | DEFINED | 1,2,5,6      |
| DRESS BARN INC       | COM         | 26157010 | 19,800    | 1,530,114  | SH | DEFINED | 1,2,6        |
| DRESSER-RAND GROUP I | COM         | 26160810 | 61,470    | 1,999,011  | SH | DEFINED | 1,2,5,6,7    |
| DREW INDS INC        | COM NEW     | 26168L20 | 19,581    | 800,522    | SH | DEFINED | 1,2,6        |
| DRI CORPORATION      | COM         | 23330F10 | 34        | 16,137     | SH | DEFINED | 1            |
| DRIL-QUIP INC        | COM         | 26203710 | 24,456    | 526,275    | SH | DEFINED | 1,2,6        |
| DRS TECHNOLOGIES INC | COM         | 23330X10 | 41,495    | 711,997    | SH | DEFINED | 1,2,5        |
| DRUGSTORE COM INC    | COM         | 26224110 | 183       | 82,601     | SH | DEFINED | 1            |
| DRYSHIPS INC         | SHS         | Y2109Q10 | 200       | 3,344      | SH | DEFINED | 1,5          |
| DSP GROUP INC        | COM         | 23332B10 | 6,872     | 539,406    | SH | DEFINED | 1,2,5        |
| DST SYS INC DEL      | COM         | 23332610 | 72,905    | 1,108,988  | SH | DEFINED | 1,2,5,7,8,10 |
| DSW INC              | CL A        | 23334L10 | 2,821     | 217,817    | SH | DEFINED | 1,2,6        |
| DTE ENERGY CO        | COM         | 23333110 | 217,606   | 5,595,411  | SH | DEFINED | 1,2,5,6,7,8, |
| DTS INC              | COM         | 23335C10 | 5,602     | 233,405    | SH | DEFINED | 1,2,6        |
| DU PONT E I DE NEMOU | COM         | 26353410 | 2,163,029 | 46,258,105 | SH | DEFINED | 1,2,5,6,7,8, |
| DUCOMMUN INC DEL     | COM         | 26414710 | 924       | 33,379     | SH | DEFINED | 1,5          |
| DUFF & PHELPS CORP N | CL A        | 26433B10 | 1,768     | 98,259     | SH | DEFINED | 1,2          |
| DUKE ENERGY CORP NEW | COM         | 26441C10 | 879,327   | 49,262,021 | SH | DEFINED | 1,2,5,6,7,8, |
| DUKE REALTY CORP     | COM NEW     | 26441150 | 111,974   | 4,908,993  | SH | DEFINED | 1,2,3,5,7,8, |
| DUN & BRADSTREET COR | COM         | 26483E10 | 115,377   | 1,417,756  | SH | DEFINED | 1,2,5,7,8,10 |
| DUNCAN ENERGY PARTNE | COM UNITS   | 26502610 | 347       | 18,796     | SH | DEFINED | 1,2          |
| DUPONT FABROS TECHNO | COM         | 26613Q10 | 15,225    | 923,269    | SH | DEFINED | 1,2,3        |
| DURECT CORP          | COM         | 26660510 | 5,000     | 952,459    | SH | DEFINED | 1,5          |
| DXP ENTERPRISES INC  | COM NEW     | 23337740 | 307       | 7,808      | SH | DEFINED | 1,5          |
| DYAX CORP            | COM         | 26746E10 | 272       | 57,782     | SH | DEFINED | 1,5          |
| DYCOM INDS INC       | COM         | 26747510 | 12,699    | 1,057,353  | SH | DEFINED | 1,2,5,6      |
| DYNAMEX INC          | COM         | 26784F10 | 4,489     | 177,414    | SH | DEFINED | 1,2          |
| DYNAMIC MATLS CORP   | COM         | 26788810 | 7,502     | 173,663    | SH | DEFINED | 1,2,5,6      |
| DYNAMICS RESH CORP   | COM         | 26805710 | 122       | 12,090     | SH | DEFINED | 1,2          |
| DYNAVAX TECHNOLOGIES | COM         | 26815810 | 142       | 72,659     | SH | DEFINED | 1,2,5        |
| DYNCORP INTL INC     | CL A        | 26817C10 | 8,381     | 502,445    | SH | DEFINED | 1,2,6        |
| DYNEGY INC DEL       | CL A        | 26817G10 | 130,788   | 16,576,384 | SH | DEFINED | 1,2,5,6,7,8, |
| E M C CORP MASS      | COM         | 26864810 | 883,103   | 61,583,189 | SH | DEFINED | 1,2,5,6,7,8, |
| E TRADE FINANCIAL CO | COM         | 26924610 | 54,398    | 14,092,788 | SH | DEFINED | 1,2,5,6,10,1 |
| EAGLE BANCORP INC MD | COM         | 26894810 | 187       | 14,309     | SH | DEFINED | 1            |
| EAGLE BULK SHIPPING  | COM         | Y2187A10 | 16,103    | 625,114    | SH | DEFINED | 1,2          |
| EAGLE MATERIALS INC  | COM         | 26969P10 | 16,750    | 471,156    | SH | DEFINED | 1,2,5,6,7    |
| EAGLE ROCK ENERGY PA | UNIT        | 26985R10 | 604       | 41,927     | SH | DEFINED | 1,2          |
| EAGLE TEST SYS INC   | COM         | 27000610 | 2,780     | 264,717    | SH | DEFINED | 1,2,6        |
| EARTHLINK INC        | COM         | 27032110 | 13,836    | 1,832,580  | SH | DEFINED | 1,2,5,6      |
| EAST WEST BANCORP IN | COM         | 27579R10 | 18,267    | 1,029,121  | SH | DEFINED | 1,2,5        |
| EASTERN AMERN NAT GA | SPERS RCT   | 27621710 | 247       | 8,800      | SH | DEFINED | 1            |
| EASTERN INS HLDGS IN | COM         | 27653410 | 215       | 14,800     | SH | DEFINED | 1            |
| EASTGROUP PTY INC    | COM         | 27727610 | 30,342    | 653,082    | SH | DEFINED | 1,2,3,5      |
| EASTMAN CHEM CO      | COM         | 27743210 | 169,315   | 2,711,209  | SH | DEFINED | 1,2,5,6,7,8, |
| EASTMAN KODAK CO     | COM         | 27746110 | 159,186   | 9,008,841  | SH | DEFINED | 1,2,5,6,7,8, |
| EATON CORP           | COM         | 27805810 | 374,650   | 4,702,520  | SH | DEFINED | 1,2,5,6,7,8, |
| EATON VANCE CORP     | COM NON VT  | 27826510 | 116,365   | 3,814,007  | SH | DEFINED | 1,2,5,7      |
| EBAY INC             | COM         | 27864210 | 1,030,989 | 34,550,579 | SH | DEFINED | 1,2,5,6,7,8, |
| ECHELON CORP         | COM         | 27874N10 | 5,754     | 426,231    | SH | DEFINED | 1,2,6        |
| ECHOSTAR CORP        | CL A        | 27876810 | 14,693    | 497,406    | SH | DEFINED | 1,2,5,6,12   |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| ECLIPSYS CORP        | COM        | 27885610 | 12,409    | 632,807    | SH | DEFINED | 1,2,5,6      |
| ECOLAB INC           | COM        | 27886510 | 260,778   | 6,004,560  | SH | DEFINED | 1,2,5,6,7,8, |
| EDGE PETE CORP DEL   | COM        | 27986210 | 1,872     | 464,530    | SH | DEFINED | 1,2          |
| EDGEWATER TECHNOLOGY | COM        | 28035810 | 118       | 22,522     | SH | DEFINED | 1            |
| EDISON INTL          | COM        | 28102010 | 1,718,787 | 35,062,979 | SH | DEFINED | 1,2,5,6,7,8, |
| EDUCATION RLTY TR IN | COM        | 28140H10 | 13,329    | 1,060,409  | SH | DEFINED | 1,2,3,5      |
| EDWARDS LIFESCIENCES | COM        | 28176E10 | 83,349    | 1,870,898  | SH | DEFINED | 1,2,5,6      |
| EFJ INC              | COM        | 26843B10 | 54        | 45,210     | SH | DEFINED | 1,5          |
| EHEALTH INC          | COM        | 28238P10 | 3,437     | 155,721    | SH | DEFINED | 1,2,6        |
| EL PASO CORP         | COM        | 28336L10 | 387,429   | 23,283,017 | SH | DEFINED | 1,2,5,6,7,8, |
| EL PASO ELEC CO      | COM NEW    | 28367785 | 29,093    | 1,361,409  | SH | DEFINED | 1,2,5        |
| EL PASO PIPELINE PAR | COM UNIT L | 28370210 | 621       | 27,419     | SH | DEFINED | 1,2          |
| ELECTRO RENT CORP    | COM        | 28521810 | 3,961     | 261,425    | SH | DEFINED | 1,5          |
| ELECTRO SCIENTIFIC I | COM        | 28522910 | 7,544     | 457,766    | SH | DEFINED | 1,2,5        |
| ELECTROGLAS INC      | COM        | 28532410 | 28        | 19,421     | SH | DEFINED | 1            |
| ELECTRONIC ARTS INC  | COM        | 28551210 | 468,051   | 9,376,031  | SH | DEFINED | 1,2,5,6,7,8, |
| ELECTRONIC DATA SYS  | COM        | 28566110 | 548,613   | 32,949,722 | SH | DEFINED | 1,2,5,6,7,8, |
| ELECTRONICS FOR IMAG | COM        | 28608210 | 16,369    | 1,097,127  | SH | DEFINED | 1,2,5        |
| ELIXIR GAMING TECHNO | COM        | 28661G10 | 208       | 107,300    | SH | DEFINED | 1            |
| ELIZABETH ARDEN INC  | COM        | 28660G10 | 9,588     | 480,585    | SH | DEFINED | 1,2          |
| ELLIS PERRY INTL INC | COM        | 28885310 | 5,439     | 249,146    | SH | DEFINED | 1,2          |
| EMAGEON INC          | COM        | 29076V10 | 63        | 27,826     | SH | DEFINED | 1            |
| EMBARQ CORP          | COM        | 29078E10 | 215,492   | 5,373,856  | SH | DEFINED | 1,2,5,6,7,8, |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 259       | 13,455     | SH | DEFINED | 1,2,5        |
| EMBOTELLADORA ANDINA | SPON ADR B | 29081P30 | 1,934     | 92,082     | SH | DEFINED | 1,2,5        |
| EMBRAER-EMPRESA BRAS | SP ADR COM | 29081M10 | 540       | 13,667     | SH | DEFINED | 1,2          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| EMC INS GROUP INC    | COM            | 26866410 | 2,199         | 81,783            | SH                             | DEFINED 1            |
| EMCOR GROUP INC      | COM            | 29084Q10 | 46,176        | 2,079,066         | SH                             | DEFINED 1,2,5,6      |
| EMCORE CORP          | COM            | 29084610 | 609           | 105,788           | SH                             | DEFINED 1,2,5        |
| EMERGENCY MEDICAL SV | CL A           | 29100P10 | 2,837         | 114,924           | SH                             | DEFINED 1,5          |
| EMERGENT BIOSOLUTION | COM            | 29089Q10 | 488           | 54,675            | SH                             | DEFINED 1            |
| EMERITUS CORP        | COM            | 29100510 | 3,519         | 168,682           | SH                             | DEFINED 1,2,6        |
| EMERSON ELEC CO      | COM            | 29101110 | 1,194,643     | 23,214,975        | SH                             | DEFINED 1,2,5,6,7,8, |
| EMERSON RADIO CORP   | COM NEW        | 29108720 | 16            | 13,866            | SH                             | DEFINED 1            |
| EMISPHERE TECHNOLOGI | COM            | 29134510 | 45            | 27,095            | SH                             | DEFINED 1,2          |
| EMMIS COMMUNICATIONS | CL A           | 29152510 | 1,608         | 461,981           | SH                             | DEFINED 1,2,5        |
| EMPIRE DIST ELEC CO  | COM            | 29164110 | 10,491        | 518,098           | SH                             | DEFINED 1,2          |
| EMPIRE RESORTS INC   | COM            | 29205210 | 87            | 63,843            | SH                             | DEFINED 1,5          |
| EMPLOYERS HOLDINGS I | COM            | 29221810 | 13,160        | 709,826           | SH                             | DEFINED 1,2          |
| EMPRESA NACIONAL DE  | SPONSORED      | 29244T10 | 7,214         | 147,529           | SH                             | DEFINED 1,2,5,7      |
| EMPRESAS ICA S A DE  | SPONS ADR      | 29244820 | 632           | 26,718            | SH                             | DEFINED 1,2,7        |
| EMS TECHNOLOGIES INC | COM            | 26873N10 | 5,511         | 203,071           | SH                             | DEFINED 1,2          |
| EMULEX CORP          | COM NEW        | 29247520 | 45,227        | 2,784,927         | SH                             | DEFINED 1,2,5,6      |
| ENBRIDGE ENERGY MANA | SHS UNITS      | 29250X10 | 898           | 18,466            | SH                             | DEFINED 1,2          |
| ENBRIDGE ENERGY PART | COM            | 29250R10 | 4,184         | 88,001            | SH                             | DEFINED 1,2          |
| ENBRIDGE INC         | COM            | 29250N10 | 502           | 12,193            | SH                             | DEFINED 1            |
| ENCANA CORP          | COM            | 29250510 | 9,112         | 120,287           | SH                             | DEFINED 1,2          |
| ENCORE ACQUISITION C | COM            | 29255W10 | 56,145        | 1,393,862         | SH                             | DEFINED 1,2,6        |
| ENCORE CAP GROUP INC | COM            | 29255410 | 1,949         | 286,640           | SH                             | DEFINED 1,2,5        |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| ENCORE ENERGY PARTNE | COM UNIT   | 29257A10 | 533     | 25,046     | SH | DEFINED | 1,2          |
| ENCORE WIRE CORP     | COM        | 29256210 | 7,475   | 410,474    | SH | DEFINED | 1,2,5,6      |
| ENCYSIVE PHARMACEUTI | COM        | 29256X10 | 2,042   | 868,920    | SH | DEFINED | 1,2,5        |
| ENDEAVOUR INTL CORP  | COM        | 29259G10 | 136     | 102,606    | SH | DEFINED | 1            |
| ENDO PHARMACEUTICALS | COM        | 29264F20 | 94,709  | 3,956,101  | SH | DEFINED | 1,2,5,7      |
| ENDOLOGIX INC        | COM        | 29266S10 | 120     | 40,175     | SH | DEFINED | 1            |
| ENDURANCE SPECIALTY  | SHS        | G3039710 | 45,760  | 1,250,280  | SH | DEFINED | 1,2,5,7      |
| ENDWAVE CORP         | COM NEW    | 29264A20 | 131     | 21,628     | SH | DEFINED | 1,5          |
| ENERGEN CORP         | COM        | 29265N10 | 135,664 | 2,177,598  | SH | DEFINED | 1,2,5,7      |
| ENERGIZER HLDGS INC  | COM        | 29266R10 | 156,759 | 1,732,524  | SH | DEFINED | 1,2,5,7,8,10 |
| ENERGY CONVERSION DE | COM        | 29265910 | 18,244  | 610,159    | SH | DEFINED | 1,2,6        |
| ENERGY EAST CORP     | COM        | 29266M10 | 74,728  | 3,098,183  | SH | DEFINED | 1,2,5,7,8,10 |
| ENERGY INFRASTRUCTUR | COM        | 29269P10 | 2,255   | 226,633    | SH | DEFINED | 1            |
| ENERGY PARTNERS LTD  | COM        | 29270U10 | 7,090   | 748,730    | SH | DEFINED | 1,2,5,6      |
| ENERGY TRANSFER EQUI | COM UT LTD | 29273V10 | 6,468   | 207,056    | SH | DEFINED | 1,2          |
| ENERGY TRANSFER PRTN | UNIT LTD P | 29273R10 | 5,678   | 124,332    | SH | DEFINED | 1,2          |
| ENERGYSOLUTIONS INC  | DEPOSITARY | 29275620 | 9,158   | 399,236    | SH | DEFINED | 1,2          |
| ENERGYSOUTH INC      | COM        | 29297010 | 6,317   | 121,048    | SH | DEFINED | 1,2          |
| ENERNOC INC          | COM        | 29276410 | 733     | 64,331     | SH | DEFINED | 1,2,6        |
| ENERSIS S A          | SPONSORED  | 29274F10 | 5,595   | 316,443    | SH | DEFINED | 1,2,5        |
| ENERSYS              | COM        | 29275Y10 | 7,909   | 330,627    | SH | DEFINED | 1,2          |
| ENGLOBAL CORP        | COM        | 29330610 | 1,695   | 198,261    | SH | DEFINED | 1,5          |
| ENI S P A            | SPONSORED  | 26874R10 | 4,232   | 62,135     | SH | DEFINED | 1,2          |
| ENLIVEN MARKETING TE | COM        | 29336110 | 75      | 102,582    | SH | DEFINED | 1,5          |
| ENNIS INC            | COM        | 29338910 | 6,682   | 398,183    | SH | DEFINED | 1,2          |
| ENPRO INDS INC       | COM        | 29355X10 | 28,715  | 920,655    | SH | DEFINED | 1,2,5        |
| ENSCO INTL INC       | COM        | 26874Q10 | 430,190 | 6,869,854  | SH | DEFINED | 1,2,5,6,7,8, |
| ENSIGN GROUP INC     | COM        | 29358P10 | 280     | 30,211     | SH | DEFINED | 1            |
| ENSTAR GROUP LIMITED | SHS        | G3075P10 | 10,022  | 90,072     | SH | DEFINED | 1,2,6        |
| ENTEGRIS INC         | COM        | 29362U10 | 14,658  | 2,038,644  | SH | DEFINED | 1,2,5        |
| ENTERCOM COMMUNICATI | CL A       | 29363910 | 7,639   | 769,312    | SH | DEFINED | 1,2,5        |
| ENTERGY CORP NEW     | COM        | 29364G10 | 710,838 | 6,516,671  | SH | DEFINED | 1,2,5,6,7,8, |
| ENTERPRISE FINL SVCS | COM        | 29371210 | 3,291   | 131,629    | SH | DEFINED | 1            |
| ENTERPRISE GP HLDGS  | UNIT LP IN | 29371610 | 1,949   | 65,227     | SH | DEFINED | 1,2          |
| ENTERPRISE PRODS PAR | COM        | 29379210 | 13,411  | 451,552    | SH | DEFINED | 1,2          |
| ENTERTAINMENT DIST C | COM        | 29382J10 | 57      | 112,724    | SH | DEFINED | 1,5          |
| ENTERTAINMENT PTYS   | COM SH BEN | 29380T10 | 22,909  | 464,401    | SH | DEFINED | 1,2,3,5      |
| ENTORIAN TECHNOLOGIE | COM        | 29383P10 | 16      | 13,199     | SH | DEFINED | 1            |
| ENTRAVISION COMMUNIC | CL A       | 29382R10 | 7,577   | 1,137,619  | SH | DEFINED | 1,2,5,6      |
| ENTREMED INC         | COM        | 29382F10 | 42      | 60,690     | SH | DEFINED | 1,5          |
| ENTRUST INC          | COM        | 29384810 | 212     | 84,722     | SH | DEFINED | 1,5          |
| ENVIRONMENTAL TECTON | COM        | 29409210 | 30      | 13,800     | SH | DEFINED | 1            |
| ENZO BIOCHEM INC     | COM        | 29410010 | 4,121   | 453,317    | SH | DEFINED | 1,2,5,6      |
| ENZON PHARMACEUTICAL | COM        | 29390410 | 19,399  | 2,106,290  | SH | DEFINED | 1,2,5        |
| EOG RES INC          | COM        | 26875P10 | 973,362 | 8,111,352  | SH | DEFINED | 1,2,5,6,7,8, |
| EON COMMUNICATIONS C | COM        | 26876310 | 10      | 34,724     | SH | DEFINED | 1            |
| EP MEDSYSTEMS INC    | COM        | 26881P10 | 17      | 11,221     | SH | DEFINED | 1            |
| EPICOR SOFTWARE CORP | COM        | 29426L10 | 15,238  | 1,360,495  | SH | DEFINED | 1,2,5,6      |
| EPIQ SYS INC         | COM        | 26882D10 | 15,255  | 982,925    | SH | DEFINED | 1,2,6        |
| EPIX PHARMACEUTICALS | COM NEW    | 26881Q30 | 49      | 34,379     | SH | DEFINED | 1,5          |
| EPOCH HOLDING CORP   | COM        | 29428R10 | 1,205   | 100,561    | SH | DEFINED | 1            |
| EQUIFAX INC          | COM        | 29442910 | 156,105 | 4,527,413  | SH | DEFINED | 1,2,5,6,7,8, |
| EQUINIX INC          | COM NEW    | 29444U50 | 39,354  | 591,878    | SH | DEFINED | 1,2,6,8      |
| EQUITABLE RES INC    | COM        | 29454910 | 150,249 | 2,550,917  | SH | DEFINED | 1,2,5,7,8,10 |
| EQUITY LIFESTYLE PPT | COM        | 29472R10 | 50,086  | 1,014,497  | SH | DEFINED | 1,2,3,5,6    |
| EQUITY ONE           | COM        | 29475210 | 34,440  | 1,436,816  | SH | DEFINED | 1,2,3        |
| EQUITY RESIDENTIAL   | SH BEN INT | 29476L10 | 508,348 | 12,252,308 | SH | DEFINED | 1,2,3,5,6,7, |
|                      |            |          |         |            |    |         | 14           |
| ERESEARCHTECHNOLOGY  | COM        | 29481V10 | 9,996   | 804,808    | SH | DEFINED | 1,2,5,6      |
| ERICSSON L M TEL CO  | ADR B SEK  | 29482160 | 6,822   | 347,189    | SH | DEFINED | 1,2          |
| ERIE INDY CO         | CL A       | 29530P10 | 25,091  | 490,147    | SH | DEFINED | 1,2,5,6,12   |
| ESB FINL CORP        | COM        | 26884F10 | 200     | 20,166     | SH | DEFINED | 1            |

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|                          |          |        |            |         |         |
|--------------------------|----------|--------|------------|---------|---------|
| ESCO TECHNOLOGIES IN COM | 29631510 | 15,412 | 388,028 SH | DEFINED | 1,2,5,6 |
| ESMARK INC COM           | 29647510 | 1,908  | 168,818 SH | DEFINED | 1,2,5   |
| ESPEED INC CL A          | 29664310 | 445    | 38,133 SH  | DEFINED | 1,6     |
| ESS TECHNOLOGY INC COM   | 26915110 | 77     | 51,178 SH  | DEFINED | 1       |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|--------------|
| ESSEX PPTY TR INC    | COM            | 29717810 | 73,446        | 644,376 SH        | DEFINED                        | 1,2,3,5      |
| ESTERLINE TECHNOLOGI | COM            | 29742510 | 23,104        | 458,691 SH        | DEFINED                        | 1,2,6        |
| ETHAN ALLEN INTERIOR | COM            | 29760210 | 59,063        | 2,077,499 SH      | DEFINED                        | 1,2,5        |
| EUROBANCSHARES INC   | COM            | 29871610 | 64            | 12,000 SH         | DEFINED                        | 1            |
| EURONET WORLDWIDE IN | COM            | 29873610 | 13,184        | 684,528 SH        | DEFINED                        | 1,2,5,6      |
| EV ENERGY PARTNERS L | COM UNITS      | 26926V10 | 260           | 10,143 SH         | DEFINED                        | 1,2          |
| EV3 INC              | COM            | 26928A20 | 5,440         | 668,292 SH        | DEFINED                        | 1,2,6        |
| EVANS & SUTHERLAND C | COM            | 29909610 | 12            | 16,128 SH         | DEFINED                        | 1            |
| EVERCORE PARTNERS IN | CLASS A        | 29977A10 | 2,042         | 115,044 SH        | DEFINED                        | 1            |
| EVEREST RE GROUP LTD | COM            | G3223R10 | 117,343       | 1,310,655 SH      | DEFINED                        | 1,2,5,7,8,10 |
| EVERGREEN ENERGY INC | COM            | 30024B10 | 1,917         | 1,244,612 SH      | DEFINED                        | 1,2,5,6      |
| EVERGREEN SOLAR INC  | COM            | 30033R10 | 14,978        | 1,615,710 SH      | DEFINED                        | 1,2,5,6      |
| EVOLVING SYS INC     | COM            | 30049R10 | 58            | 29,376 SH         | DEFINED                        | 1            |
| EXACT SCIENCES CORP  | COM            | 30063P10 | 70            | 24,017 SH         | DEFINED                        | 1            |
| EXACTECH INC         | COM            | 30064E10 | 288           | 11,440 SH         | DEFINED                        | 1            |
| EXAR CORP            | COM            | 30064510 | 5,706         | 693,257 SH        | DEFINED                        | 1,2,5,6      |
| EXCEL MARITIME CARRI | COM            | V3267N10 | 892           | 30,375 SH         | DEFINED                        | 1,2,5        |
| EXCEL TECHNOLOGY INC | COM            | 30067T10 | 5,610         | 208,073 SH        | DEFINED                        | 1            |
| EXCO RESOURCES INC   | COM            | 26927940 | 26,054        | 1,408,346 SH      | DEFINED                        | 1,2,5,6      |
| EXELIXIS INC         | COM            | 30161Q10 | 14,830        | 2,133,875 SH      | DEFINED                        | 1,2,5,6      |
| EXELON CORP          | COM            | 30161N10 | 1,962,257     | 24,144,909 SH     | DEFINED                        | 1,2,5,6,7,8, |
| EXIDE TECHNOLOGIES   | COM NEW        | 30205120 | 14,595        | 1,114,105 SH      | DEFINED                        | 1,2          |
| EXLSERVICE HOLDINGS  | COM            | 30208110 | 6,607         | 287,762 SH        | DEFINED                        | 1,2,6        |
| EXPEDIA INC DEL      | COM            | 30212P10 | 160,582       | 7,335,859 SH      | DEFINED                        | 1,2,5,6,7,8, |
| EXPEDITORS INTL WASH | COM            | 30213010 | 285,858       | 6,327,097 SH      | DEFINED                        | 1,2,5,6,7,8, |
| EXPONENT INC         | COM            | 30214U10 | 9,069         | 276,168 SH        | DEFINED                        | 1,2          |
| EXPRESS SCRIPTS INC  | COM            | 30218210 | 559,214       | 8,694,241 SH      | DEFINED                        | 1,2,5,6,7,8, |
| EXPRESSJET HOLDINGS  | CL A           | 30218U10 | 2,066         | 785,529 SH        | DEFINED                        | 1,2          |
| EXTERRAN HLDGS INC   | COM            | 30225X10 | 111,636       | 1,729,716 SH      | DEFINED                        | 1,2,5,7,8,10 |
| EXTERRAN PARTNERS LP | COM UNITS      | 30225N10 | 391           | 13,485 SH         | DEFINED                        | 1,2          |
| EXTRA SPACE STORAGE  | COM            | 30225T10 | 30,064        | 1,856,931 SH      | DEFINED                        | 1,2,3        |
| EXTREME NETWORKS INC | COM            | 30226D10 | 5,733         | 1,849,222 SH      | DEFINED                        | 1,2,5,6      |
| EXXON MOBIL CORP     | COM            | 30231G10 | 15,909,596    | 188,101,163 SH    | DEFINED                        | 1,2,5,6,7,8, |
| EZCORP INC           | CL A NON V     | 30230110 | 7,814         | 634,806 SH        | DEFINED                        | 1,2,5,6      |
| F M C CORP           | COM NEW        | 30249130 | 90,460        | 1,630,200 SH      | DEFINED                        | 1,2,5        |
| F5 NETWORKS INC      | COM            | 31561610 | 39,329        | 2,164,501 SH      | DEFINED                        | 1,2,5,6,8    |
| FACTSET RESH SYS INC | COM            | 30307510 | 29,022        | 538,745 SH        | DEFINED                        | 1,2,5,6      |
| FAIR ISAAC CORP      | COM            | 30325010 | 20,567        | 955,704 SH        | DEFINED                        | 1,2,5,6      |
| FAIRCHILD SEMICONDC  | COM            | 30372610 | 22,660        | 1,901,001 SH      | DEFINED                        | 1,2,5        |
| FAIRPOINT COMMUNICAT | COM            | 30556010 | 4,623         | 512,537 SH        | DEFINED                        | 1,2          |
| FALCONSTOR SOFTWARE  | COM            | 30613710 | 4,172         | 548,286 SH        | DEFINED                        | 1,2,5,6      |
| FAMILY DLR STORES IN | COM            | 30700010 | 92,949        | 4,766,624 SH      | DEFINED                        | 1,2,5,6,7,8, |
| FAMOUS DAVES AMER IN | COM            | 30706810 | 198           | 20,760 SH         | DEFINED                        | 1,2,5        |
| FARMER BROS CO       | COM            | 30767510 | 2,283         | 98,644 SH         | DEFINED                        | 1,2          |
| FARMERS CAP BK CORP  | COM            | 30956210 | 331           | 13,806 SH         | DEFINED                        | 1,2          |

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|                                |          |         |               |         |              |
|--------------------------------|----------|---------|---------------|---------|--------------|
| FARO TECHNOLOGIES IN COM       | 31164210 | 11,228  | 360,097 SH    | DEFINED | 1,2,6        |
| FASTENAL CO COM                | 31190010 | 128,133 | 2,789,748 SH  | DEFINED | 1,2,5,7,8,10 |
| FBL FINL GROUP INC CL A        | 30239F10 | 9,491   | 333,120 SH    | DEFINED | 1,2          |
| FBR CAPITAL MARKETS COM        | 30247C30 | 2,589   | 383,607 SH    | DEFINED | 1,2          |
| FCSTONE GROUP INC COM          | 31308T10 | 3,800   | 137,200 SH    | DEFINED | 1,2,6        |
| FEDERAL AGRIC MTG CO CL C      | 31314830 | 4,688   | 179,600 SH    | DEFINED | 1,2          |
| FEDERAL HOME LN MTG COM        | 31340030 | 535,300 | 21,141,389 SH | DEFINED | 1,2,5,6,7,8, |
| FEDERAL NATL MTG ASS COM       | 31358610 | 827,956 | 31,457,288 SH | DEFINED | 1,2,5,6,7,8, |
| FEDERAL REALTY INVT SH BEN INT | 31374720 | 154,786 | 1,985,713 SH  | DEFINED | 1,2,3,5,7,8, |
| FEDERAL SIGNAL CORP COM        | 31385510 | 14,048  | 1,006,311 SH  | DEFINED | 1,2,5        |
| FEDERATED INVS INC P CL B      | 31421110 | 233,167 | 5,954,225 SH  | DEFINED | 1,2,5,6,7,10 |
| FEDEX CORP COM                 | 31428X10 | 866,458 | 9,349,928 SH  | DEFINED | 1,2,5,6,7,8, |
| FEI CO COM                     | 30241L10 | 11,578  | 530,357 SH    | DEFINED | 1,2,5,6      |
| FELCOR LODGING TR IN COM       | 31430F10 | 35,688  | 2,966,560 SH  | DEFINED | 1,2,3,5      |
| FELDMAN MALL PPTYS I COM       | 31430810 | 84      | 32,443 SH     | DEFINED | 1,3,5        |
| FERRELLGAS PARTNERS UNIT LTD P | 31529310 | 1,037   | 49,177 SH     | DEFINED | 1,2          |
| FERRO CORP COM                 | 31540510 | 14,110  | 949,551 SH    | DEFINED | 1,2,5        |
| FGX INTERNATIONAL HL ORD SHS   | G3396L10 | 1,290   | 107,866 SH    | DEFINED | 1            |
| FIBERTOWER CORP COM            | 31567R10 | 2,615   | 1,485,747 SH  | DEFINED | 1,2,5,6      |
| FIDELITY NATIONAL FI CL A      | 31620R10 | 82,966  | 4,526,233 SH  | DEFINED | 1,2,5,7,8,10 |
| FIDELITY NATL INFORM COM       | 31620M10 | 197,958 | 5,190,307 SH  | DEFINED | 1,2,5,6,7,8, |
| FIFTH THIRD BANCORP COM        | 31677310 | 387,960 | 18,544,947 SH | DEFINED | 1,2,5,6,7,8, |
| FINANCIAL FED CORP COM         | 31749210 | 9,254   | 424,290 SH    | DEFINED | 1,2          |
| FINANCIAL INSTNS INC COM       | 31758540 | 683     | 36,052 SH     | DEFINED | 1,2          |
| FINISAR COM                    | 31787A10 | 4,592   | 3,587,635 SH  | DEFINED | 1,2,5,6      |
| FINISH LINE INC CL A           | 31792310 | 3,279   | 688,825 SH    | DEFINED | 1,2,5        |
| FINLAY ENTERPRISES I COM NEW   | 31788420 | 20      | 31,747 SH     | DEFINED | 1            |
| FIRST ACCEPTANCE COR COM       | 31845710 | 822     | 288,551 SH    | DEFINED | 1            |
| FIRST ADVANTAGE CORP CL A      | 31845F10 | 2,227   | 105,089 SH    | DEFINED | 1,2,6        |
| FIRST AMERN CORP CAL COM       | 31852230 | 67,341  | 1,984,117 SH  | DEFINED | 1,2,5,7,8,10 |
| FIRST BANCORP N C COM          | 31891010 | 4,131   | 207,284 SH    | DEFINED | 1,2,5        |
| FIRST BANCORP P R COM          | 31867210 | 22,414  | 2,206,108 SH  | DEFINED | 1,2,5        |
| FIRST BUSEY CORP COM           | 31938310 | 7,427   | 351,639 SH    | DEFINED | 1,2,5        |
| FIRST CASH FINL SVCS COM       | 31942D10 | 5,330   | 515,965 SH    | DEFINED | 1,2,6        |
| FIRST CHARTER CORP COM         | 31943910 | 13,122  | 491,262 SH    | DEFINED | 1,2,5        |
| FIRST CMNTY BANCORP COM        | 31983B10 | 25,057  | 933,217 SH    | DEFINED | 1,2          |
| FIRST CMNTY BANC SHAR COM      | 31983A10 | 6,398   | 175,676 SH    | DEFINED | 1,2          |
| FIRST COMWLTH FINL C COM       | 31982910 | 28,469  | 2,456,309 SH  | DEFINED | 1,2,5        |
| FIRST CTZNS BANC SHAR CL A     | 31946M10 | 10,624  | 76,241 SH     | DEFINED | 1,2,5        |
| FIRST DEFIANCE FINL COM        | 32006W10 | 302     | 16,439 SH     | DEFINED | 1,5          |
| FIRST FINANCIAL NORT COM       | 32022K10 | 165     | 17,500 SH     | DEFINED | 1            |
| FIRST FINL BANCORP O COM       | 32020910 | 8,641   | 642,487 SH    | DEFINED | 1,2,5        |
| FIRST FINL BANKSHARE COM       | 32020R10 | 12,509  | 305,250 SH    | DEFINED | 1,2,5        |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER           | TITLE OF CLASS | CUSIP  | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M |
|--------------------------|----------------|--------|---------------|-------------------|---------------|-----------------------|---------|
| FIRST FINL CORP IND COM  | 32021810       | 6,671  | 216,739 SH    | DEFINED           | 1,2           |                       |         |
| FIRST FINL HLDGS INC COM | 32023910       | 4,565  | 194,574 SH    | DEFINED           | 1,2           |                       |         |
| FIRST HORIZON NATL C COM | 32051710       | 60,316 | 4,305,224 SH  | DEFINED           | 1,2,5,6,7,8,  |                       |         |
| FIRST INDUSTRIAL REA COM | 32054K10       | 52,134 | 1,687,742 SH  | DEFINED           | 1,2,3,5       |                       |         |
| FIRST M & F CORP COM     | 32074410       | 147    | 10,123 SH     | DEFINED           | 1             |                       |         |
| FIRST MARBLEHEAD COR COM | 32077110       | 5,541  | 742,770 SH    | DEFINED           | 1,2,5,6,12    |                       |         |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| FIRST MERCHANTS CORP | COM         | 32081710 | 10,943    | 383,421    | SH | DEFINED | 1,2          |
| FIRST MERCURY FINANC | COM         | 32084110 | 3,838     | 220,467    | SH | DEFINED | 1,2          |
| FIRST MIDWEST BANCOR | COM         | 32086710 | 36,102    | 1,300,034  | SH | DEFINED | 1,2,5        |
| FIRST NATL LINCOLN C | COM         | 33571610 | 196       | 12,962     | SH | DEFINED | 1            |
| FIRST NIAGARA FINL G | COM         | 33582V10 | 48,056    | 3,536,159  | SH | DEFINED | 1,2,5        |
| FIRST PL FINL CORP   | COM         | 33610T10 | 5,880     | 452,315    | SH | DEFINED | 1,2          |
| FIRST POTOMAC RLTY T | COM         | 33610F10 | 10,190    | 663,012    | SH | DEFINED | 1,2,3        |
| FIRST REGL BANCORP   | COM         | 33615C10 | 2,220     | 135,351    | SH | DEFINED | 1,2          |
| FIRST SEC GROUP INC  | COM         | 33631210 | 173       | 19,000     | SH | DEFINED | 1            |
| FIRST SOLAR INC      | COM         | 33643310 | 134,506   | 581,925    | SH | DEFINED | 1,2,5,7,8,10 |
| FIRST SOUTH BANCORP  | COM         | 33646W10 | 2,495     | 110,876    | SH | DEFINED | 1            |
| FIRST ST BANCORPORAT | COM         | 33645310 | 4,051     | 302,565    | SH | DEFINED | 1,2          |
| FIRSTCITY FINL CORP  | COM         | 33761X10 | 71        | 10,940     | SH | DEFINED | 1,5          |
| FIRSTENERGY CORP     | COM         | 33793210 | 1,317,350 | 19,197,760 | SH | DEFINED | 1,2,5,6,7,8, |
| FIRSTFED FINL CORP   | COM         | 33790710 | 7,686     | 283,103    | SH | DEFINED | 1,2,5        |
| FIRSTMERIT CORP      | COM         | 33791510 | 61,530    | 2,978,197  | SH | DEFINED | 1,2,5        |
| FISERV INC           | COM         | 33773810 | 242,519   | 5,043,027  | SH | DEFINED | 1,2,5,6,7,8, |
| FISHER COMMUNICATION | COM         | 33775620 | 3,077     | 98,735     | SH | DEFINED | 1,2          |
| FIVE STAR QUALITY CA | COM         | 33832D10 | 280       | 44,105     | SH | DEFINED | 1,5          |
| FLAGSTAR BANCORP INC | COM         | 33793010 | 6,516     | 902,561    | SH | DEFINED | 1,2,5        |
| FLAGSTONE REINSURANC | SHS         | G3529T10 | 5,544     | 458,183    | SH | DEFINED | 1,2          |
| FLANDERS CORP        | COM         | 33849410 | 115       | 18,893     | SH | DEFINED | 1            |
| FLEETWOOD ENTERPRISE | COM         | 33909910 | 4,162     | 904,784    | SH | DEFINED | 1,2,6        |
| FLEXSTEEL INDS INC   | COM         | 33938210 | 274       | 20,361     | SH | DEFINED | 1            |
| FLEXTRONICS INTL LTD | ORD         | Y2573F10 | 56,471    | 6,013,979  | SH | DEFINED | 1,2,5,7,8,10 |
| FLIR SYS INC         | COM         | 30244510 | 74,804    | 2,486,009  | SH | DEFINED | 1,2,5,6,8    |
| FLORIDA PUB UTILS CO | COM         | 34113510 | 290       | 25,900     | SH | DEFINED | 1            |
| FLOTEK INDS INC DEL  | COM         | 34338910 | 4,466     | 306,133    | SH | DEFINED | 1,2,5,6      |
| FLOW INTL CORP       | COM         | 34346810 | 4,454     | 479,449    | SH | DEFINED | 1            |
| FLOWERS FOODS INC    | COM         | 34349810 | 40,079    | 1,619,351  | SH | DEFINED | 1,2,5,6      |
| FLOWERVE CORP        | COM         | 34354P10 | 117,336   | 1,124,124  | SH | DEFINED | 1,2,5        |
| FLUOR CORP NEW       | COM         | 34341210 | 389,283   | 2,757,746  | SH | DEFINED | 1,2,5,6,7,8, |
| FLUSHING FINL CORP   | COM         | 34387310 | 6,790     | 386,255    | SH | DEFINED | 1,2          |
| FMC TECHNOLOGIES INC | COM         | 30249U10 | 183,606   | 3,227,388  | SH | DEFINED | 1,2,5,7,8,10 |
| FNB CORP PA          | COM         | 30252010 | 35,620    | 2,281,893  | SH | DEFINED | 1,2,5        |
| FOCUS ENHANCEMENTS I | COM         | 34415910 | 25        | 45,279     | SH | DEFINED | 1            |
| FOCUS MEDIA HLDG LTD | SPONSORED   | 34415V10 | 1,426     | 40,560     | SH | DEFINED | 1,2          |
| FOMENTO ECONOMICO ME | SPON ADR U  | 34441910 | 2,171     | 51,970     | SH | DEFINED | 1            |
| FOOT LOCKER INC      | COM         | 34484910 | 36,134    | 3,069,967  | SH | DEFINED | 1,2,5,12     |
| FORCE PROTECTION INC | COM NEW     | 34520320 | 1,852     | 921,535    | SH | DEFINED | 1,2,5,6      |
| FORD MTR CO DEL      | COM PAR \$0 | 34537086 | 346,592   | 60,593,087 | SH | DEFINED | 1,2,5,6,7,8, |
| FOREST CITY ENTERPRI | CL A        | 34555010 | 37,225    | 1,011,541  | SH | DEFINED | 1,2,3,5,7,8, |
| FOREST LABS INC      | COM         | 34583810 | 381,023   | 9,523,194  | SH | DEFINED | 1,2,5,6,7,8, |
| FOREST OIL CORP      | COM PAR \$0 | 34609170 | 94,522    | 1,930,600  | SH | DEFINED | 1,2,5,7,8    |
| FORESTAR REAL ESTATE | COM         | 34623310 | 11,701    | 469,731    | SH | DEFINED | 1,2,5,6,7,12 |
| FORGENT NETWORKS INC | COM         | 34629U10 | 12        | 22,395     | SH | DEFINED | 1            |
| FORMFACTOR INC       | COM         | 34637510 | 13,284    | 695,521    | SH | DEFINED | 1,2,6        |
| FORRESTER RESH INC   | COM         | 34656310 | 15,859    | 596,669    | SH | DEFINED | 1,2,6        |
| FORTRESS INVESTMENT  | CL A        | 34958B10 | 595       | 48,483     | SH | DEFINED | 1,2          |
| FORTUNE BRANDS INC   | COM         | 34963110 | 300,215   | 4,319,644  | SH | DEFINED | 1,2,5,6,7,8, |
| FORWARD AIR CORP     | COM         | 34985310 | 19,069    | 538,069    | SH | DEFINED | 1,2,6        |
| FORWARD INDS INC N Y | COM NEW     | 34986230 | 35        | 14,623     | SH | DEFINED | 1            |
| FOSSIL INC           | COM         | 34988210 | 85,834    | 2,810,532  | SH | DEFINED | 1,2,5,6,7,13 |
| FOSTER L B CO        | COM         | 35006010 | 9,948     | 231,037    | SH | DEFINED | 1,2,5        |
| FOSTER WHEELER LTD   | SHS NEW     | G3653513 | 160,960   | 2,842,808  | SH | DEFINED | 1,2,5,7,8,10 |
| FOUNDATION COAL HLDG | COM         | 35039W10 | 44,499    | 884,147    | SH | DEFINED | 1,2,5,6      |
| FOUNDRY NETWORKS INC | COM         | 35063R10 | 39,058    | 3,372,894  | SH | DEFINED | 1,2,5,6      |
| FOUNTAIN POWERBOAT I | COM NEW     | 35075530 | 26        | 13,400     | SH | DEFINED | 1            |
| FPIC INS GROUP INC   | COM         | 30256310 | 11,016    | 233,693    | SH | DEFINED | 1,2,5        |
| FPL GROUP INC        | COM         | 30257110 | 849,091   | 13,533,480 | SH | DEFINED | 1,2,5,6,7,8, |
| FRANCE TELECOM       | SPONSORED   | 35177Q10 | 1,007     | 29,994     | SH | DEFINED | 1,2          |
| FRANKLIN BK CORP DEL | COM         | 35245110 | 1,856     | 612,622    | SH | DEFINED | 1,2          |

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|                       |           |          |           |            |    |         |              |
|-----------------------|-----------|----------|-----------|------------|----|---------|--------------|
| FRANKLIN COVEY CO     | COM       | 35346910 | 171       | 22,821     | SH | DEFINED | 1            |
| FRANKLIN ELEC INC     | COM       | 35351410 | 8,882     | 259,927    | SH | DEFINED | 1,2          |
| FRANKLIN RES INC      | COM       | 35461310 | 497,745   | 5,131,923  | SH | DEFINED | 1,2,5,6,7,8, |
| FRANKLIN STREET PPTY  | COM       | 35471R10 | 13,328    | 930,716    | SH | DEFINED | 1,2,3        |
| FREDS INC             | CL A      | 35610810 | 6,627     | 646,517    | SH | DEFINED | 1,2,5        |
| FREEMPORT-MCMORAN COP | PFD CONV  | 35671D78 | 211       | 1,500      | SH | DEFINED | 1,2          |
| FREEMPORT-MCMORAN COP | COM       | 35671D85 | 1,437,901 | 14,943,888 | SH | DEFINED | 1,2,5,6,7,8, |
| FREIGHTCAR AMER INC   | COM       | 35702310 | 7,582     | 221,064    | SH | DEFINED | 1,2,6        |
| FREMONT GEN CORP      | COM       | 35728810 | 511       | 1,063,649  | SH | DEFINED | 1,2,5        |
| FREQUENCY ELECTRS IN  | COM       | 35801010 | 92        | 11,762     | SH | DEFINED | 1            |
| FRESENIUS MED CARE A  | SPONSORED | 35802910 | 1,255     | 24,943     | SH | DEFINED | 1            |
| FRESH DEL MONTE PROD  | ORD       | G3673810 | 28,456    | 781,748    | SH | DEFINED | 1,2,5        |
| FRIEDMAN BILLINGS RA  | CL A      | 35843410 | 5,817     | 3,422,037  | SH | DEFINED | 1,2          |
| FRIEDMAN INDS INC     | COM       | 35843510 | 95        | 18,540     | SH | DEFINED | 1            |
| FRONTIER AIRLINES HO  | COM       | 35905910 | 126       | 49,785     | SH | DEFINED | 1            |
| FRONTIER FINL CORP W  | COM       | 35907K10 | 24,632    | 1,393,208  | SH | DEFINED | 1,2,5        |
| FRONTIER OIL CORP     | COM       | 35914P10 | 77,899    | 2,857,613  | SH | DEFINED | 1,2,5,7      |
| FRONTLINE LTD         | SHS       | G3682E12 | 42,729    | 928,494    | SH | DEFINED | 1,2,5,7      |
| FROZEN FOOD EXPRESS   | COM       | 35936010 | 113       | 14,221     | SH | DEFINED | 1,5          |
| FSI INTL INC          | COM       | 30263310 | 75        | 56,382     | SH | DEFINED | 1            |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| FTD GROUP INC        | COM            | 30267U10 | 14,042        | 1,046,365         | SH                             | DEFINED 1,2          |
| FTI CONSULTING INC   | COM            | 30294110 | 50,441        | 710,030           | SH                             | DEFINED 1,2,5,6      |
| FUEL SYS SOLUTIONS I | COM            | 35952W10 | 260           | 19,524            | SH                             | DEFINED 1,5          |
| FUEL TECH INC        | COM            | 35952310 | 4,675         | 228,048           | SH                             | DEFINED 1,2,5,6      |
| FUELCELL ENERGY INC  | COM            | 35952H10 | 9,734         | 1,463,723         | SH                             | DEFINED 1,2,5,6      |
| FUJIFILM HLDGS CORP  | ADR 2 ORD      | 35958N10 | 814           | 22,892            | SH                             | DEFINED 1            |
| FULLER H B CO        | COM            | 35969410 | 31,384        | 1,537,677         | SH                             | DEFINED 1,2,5        |
| FULTON FINL CORP PA  | COM            | 36027110 | 45,596        | 3,709,982         | SH                             | DEFINED 1,2,5,12     |
| FURMANITE CORPORATIO | COM            | 36108610 | 429           | 50,378            | SH                             | DEFINED 1,5          |
| FURNITURE BRANDS INT | COM            | 36092110 | 42,858        | 3,663,072         | SH                             | DEFINED 1,2,5        |
| FX ENERGY INC        | COM            | 30269510 | 1,765         | 414,380           | SH                             | DEFINED 1,5          |
| FX REAL ESTATE & ENT | COM            | 30270910 | 666           | 113,290           | SH                             | DEFINED 1,2,5,6      |
| FX REAL ESTATE & ENT | RIGHT 04/1     | 30270911 | 5             | 57,074            | SH                             | DEFINED 1,2,5,6      |
| G & K SVCS INC       | CL A           | 36126810 | 13,613        | 382,288           | SH                             | DEFINED 1,2,5        |
| G B & T BANCSHARES I | COM            | 36146210 | 130           | 15,100            | SH                             | DEFINED 1            |
| GAIAM INC            | CL A           | 36268Q10 | 11,104        | 641,084           | SH                             | DEFINED 1,2,6        |
| GALLAGHER ARTHUR J & | COM            | 36357610 | 37,767        | 1,598,960         | SH                             | DEFINED 1,2,5,12     |
| GAMCO INVESTORS INC  | COM            | 36143810 | 5,672         | 112,637           | SH                             | DEFINED 1,2,6        |
| GAMESTOP CORP NEW    | CL A           | 36467W10 | 281,505       | 5,443,926         | SH                             | DEFINED 1,2,5,6,7,8, |
| GANDER MOUNTAIN CO   | COM            | 36471P10 | 175           | 28,719            | SH                             | DEFINED 1            |
| GANNETT INC          | COM            | 36473010 | 207,324       | 7,136,798         | SH                             | DEFINED 1,2,5,6,7,8, |
| GAP INC DEL          | COM            | 36476010 | 448,527       | 22,791,000        | SH                             | DEFINED 1,2,5,6,7,8, |
| GARDNER DENVER INC   | COM            | 36555810 | 26,726        | 720,386           | SH                             | DEFINED 1,2,5,6,7    |
| GARMIN LTD           | ORD            | G3726010 | 83,733        | 1,550,325         | SH                             | DEFINED 1,2,5,7,8,10 |
| GARTNER INC          | COM            | 36665110 | 33,775        | 1,746,370         | SH                             | DEFINED 1,2,5,6      |
| GASCO ENERGY INC     | COM            | 36722010 | 260           | 106,738           | SH                             | DEFINED 1,2,5        |
| GATEHOUSE MEDIA INC  | COM            | 36734810 | 2,040         | 349,307           | SH                             | DEFINED 1,2          |
| GATEWAY FINL HLDGS I | COM            | 36814010 | 151           | 14,200            | SH                             | DEFINED 1            |
| GATX CORP            | COM            | 36144810 | 33,796        | 865,004           | SH                             | DEFINED 1,2,5        |

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|                               |          |            |             |    |         |                |
|-------------------------------|----------|------------|-------------|----|---------|----------------|
| GAYLORD ENTMT CO NEW COM      | 36790510 | 22,444     | 740,978     | SH | DEFINED | 1,2,6          |
| GEHL CO COM                   | 36848310 | 4,518      | 266,694     | SH | DEFINED | 1              |
| GEMSTAR-TV GUIDE INT COM      | 36866W10 | 24,501     | 5,212,917   | SH | DEFINED | 1,2,5,6,7      |
| GENAERA CORP COM NEW          | 36867G20 | 20         | 11,906      | SH | DEFINED | 1              |
| GENCO SHIPPING & TRA SHS      | Y2685T10 | 17,192     | 304,668     | SH | DEFINED | 1,2            |
| GENCORP INC COM               | 36868210 | 8,211      | 797,938     | SH | DEFINED | 1,2,6          |
| GENELABS TECHNOLOGIE COM NEW  | 36870620 | 19         | 20,800      | SH | DEFINED | 1              |
| GENENTECH INC COM NEW         | 36871040 | 522,085    | 6,431,203   | SH | DEFINED | 1,2,5,7,8,10   |
| GENERAL CABLE CORP D COM      | 36930010 | 32,857     | 556,242     | SH | DEFINED | 1,2,5,6,7      |
| GENERAL COMMUNICATIO CL A     | 36938510 | 7,689      | 1,252,203   | SH | DEFINED | 1,2,6          |
| GENERAL DYNAMICS COR COM      | 36955010 | 1,048,586  | 12,577,493  | SH | DEFINED | 1,2,5,6,7,8,   |
| GENERAL ELECTRIC CO COM       | 36960410 | 12,113,413 | 327,301,074 | SH | DEFINED | 1,2,5,6,7,8,   |
| GENERAL GROWTH PPTYS COM      | 37002110 | 440,229    | 11,533,368  | SH | DEFINED | 1,2,3,5,6,7,14 |
| GENERAL MARITIME COR SHS      | Y2692M10 | 15,839     | 670,877     | SH | DEFINED | 1,2,5          |
| GENERAL MLS INC COM           | 37033410 | 1,113,092  | 18,588,704  | SH | DEFINED | 1,2,5,6,7,8,   |
| GENERAL MOLY INC COM          | 37037310 | 5,139      | 643,187     | SH | DEFINED | 1,2,6          |
| GENERAL MTRS CORP COM         | 37044210 | 1,672,453  | 87,792,828  | SH | DEFINED | 1,2,5,6,7,8,   |
| GENESCO INC COM               | 37153210 | 12,645     | 547,165     | SH | DEFINED | 1,2            |
| GENESEE & WYO INC CL A        | 37155910 | 17,342     | 504,130     | SH | DEFINED | 1,2,6          |
| GENESIS ENERGY L P UNIT LTD P | 37192710 | 627        | 33,281      | SH | DEFINED | 1,2            |
| GENITOPE CORP COM             | 37229P50 | 10         | 39,656      | SH | DEFINED | 1              |
| GENOMIC HEALTH INC COM        | 37244C10 | 5,352      | 283,343     | SH | DEFINED | 1,2,5,6        |
| GENOPTIX INC COM              | 37243V10 | 2,314      | 92,511      | SH | DEFINED | 1,2            |
| GENPACT LIMITED SHS           | G3922B10 | 3,395      | 277,150     | SH | DEFINED | 1,2            |
| GEN-PROBE INC NEW COM         | 36866T10 | 43,564     | 903,819     | SH | DEFINED | 1,2,5,6        |
| GENTA INC COM PAR \$0         | 37245M50 | 9          | 24,165      | SH | DEFINED | 1              |
| GENTEK INC COM NEW            | 37245X20 | 4,167      | 138,530     | SH | DEFINED | 1              |
| GENTEX CORP COM               | 37190110 | 46,901     | 2,734,760   | SH | DEFINED | 1,2,5,6,12     |
| GENTIVA HEALTH SERVI COM      | 37247A10 | 9,954      | 457,442     | SH | DEFINED | 1,2,5,6        |
| GENUINE PARTS CO COM          | 37246010 | 214,713    | 5,338,473   | SH | DEFINED | 1,2,5,6,7,8,   |
| GENVEC INC COM                | 37246C10 | 1,275      | 724,713     | SH | DEFINED | 1,5            |
| GENWORTH FINL INC COM CL A    | 37247D10 | 382,420    | 16,891,341  | SH | DEFINED | 1,2,5,6,7,8,   |
| GENZYME CORP COM              | 37291710 | 623,864    | 8,369,520   | SH | DEFINED | 1,2,5,6,7,8,   |
| GEO GROUP INC COM             | 36159R10 | 19,883     | 699,114     | SH | DEFINED | 1,2,5,6        |
| GEOEYE INC COM                | 37250W10 | 17,779     | 684,080     | SH | DEFINED | 1,2            |
| GEOGLOBAL RESOURCES COM       | 37249T10 | 1,084      | 388,505     | SH | DEFINED | 1,5,6          |
| GEOKINETICS INC COM PAR \$0   | 37291030 | 1,366      | 75,411      | SH | DEFINED | 1              |
| GEOMET INC DEL COM            | 37250U20 | 1,447      | 217,265     | SH | DEFINED | 1,2,5          |
| GEORGIA GULF CORP COM PAR \$0 | 37320020 | 16,411     | 2,368,058   | SH | DEFINED | 1,2,5          |
| GERBER SCIENTIFIC IN COM      | 37373010 | 2,903      | 326,554     | SH | DEFINED | 1              |
| GERDAU AMERISTEEL CO COM      | 37373P10 | 236        | 16,761      | SH | DEFINED | 1              |
| GERDAU S A SPONSORED          | 37373710 | 6,882      | 225,116     | SH | DEFINED | 1,2,7          |
| GERMAN AMERN BANCORP COM      | 37386510 | 170        | 13,371      | SH | DEFINED | 1              |
| GERON CORP COM                | 37416310 | 4,884      | 1,000,921   | SH | DEFINED | 1,2,6          |
| GETTY IMAGES INC COM          | 37427610 | 27,664     | 864,496     | SH | DEFINED | 1,2,5          |
| GETTY RLTY CORP NEW COM       | 37429710 | 4,060      | 254,866     | SH | DEFINED | 1,2,3          |
| GEVITY HR INC COM             | 37439310 | 3,405      | 393,206     | SH | DEFINED | 1,2            |
| GFI GROUP INC COM             | 36165220 | 31,527     | 550,216     | SH | DEFINED | 1,2,6,7        |
| GIBRALTAR INDS INC COM        | 37468910 | 4,561      | 388,858     | SH | DEFINED | 1,2            |
| G-III APPAREL GROUP COM       | 36237H10 | 1,751      | 130,487     | SH | DEFINED | 1              |
| GILDAN ACTIVEWEAR IN COM      | 37591610 | 273        | 7,309       | SH | DEFINED | 1              |
| GILEAD SCIENCES INC COM       | 37555810 | 1,427,763  | 27,707,412  | SH | DEFINED | 1,2,5,6,7,8,   |
| GLACIER BANCORP INC COM       | 37637Q10 | 14,397     | 751,040     | SH | DEFINED | 1,2            |
| GLADSTONE CAPITAL CO COM      | 37653510 | 4,566      | 244,062     | SH | DEFINED | 1,2            |
| GLADSTONE COML CORP COM       | 37653610 | 272        | 17,464      | SH | DEFINED | 1,2,3,5        |
| GLATFELTER COM                | 37731610 | 13,919     | 921,150     | SH | DEFINED | 1,2            |
| GLAXOSMITHKLINE PLC SPONSORED | 37733W10 | 649,367    | 15,304,440  | SH | DEFINED | 1,2            |
| GLG PARTNERS INC COM          | 37929X10 | 46,698     | 3,934,124   | SH | DEFINED | 1,2,7          |
| GLIMCHER RLTY TR SH BEN INT   | 37930210 | 16,754     | 1,400,859   | SH | DEFINED | 1,2,3,5        |

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STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| GLOBAL CASH ACCESS H | COM            | 37896710 | 3,347         | 571,132           | SH                | DEFINED               | 1,2,6        |
| GLOBAL CROSSING LTD  | SHS NEW        | G3921A17 | 6,925         | 456,793           | SH                | DEFINED               | 1,2,6        |
| GLOBAL INDS LTD      | COM            | 37933610 | 93,997        | 5,841,939         | SH                | DEFINED               | 1,2,5,6,7    |
| GLOBAL PMTS INC      | COM            | 37940X10 | 57,304        | 1,385,502         | SH                | DEFINED               | 1,2,5,6      |
| GLOBAL SOURCES LTD   | ORD            | G3930010 | 2,866         | 193,027           | SH                | DEFINED               | 1            |
| GLOBALSTAR INC       | COM            | 37897340 | 1,654         | 226,889           | SH                | DEFINED               | 1,2,6        |
| GLOBECOMM SYSTEMS IN | COM            | 37956X10 | 171           | 19,660            | SH                | DEFINED               | 1            |
| GLU MOBILE INC       | COM            | 37989010 | 327           | 72,767            | SH                | DEFINED               | 1            |
| GMH CMNTYS TR        | COM            | 36188G10 | 9,045         | 1,042,044         | SH                | DEFINED               | 1,2,3        |
| GMX RES INC          | COM            | 38011M10 | 5,667         | 162,233           | SH                | DEFINED               | 1,5,6        |
| GOL LINHAS AEREAS IN | SP ADR REP     | 38045R10 | 185           | 12,400            | SH                | DEFINED               | 1            |
| GOLAR LNG LTD BERMUD | SHS            | G9456A10 | 8,138         | 445,425           | SH                | DEFINED               | 1,2          |
| GOLD FIELDS LTD NEW  | SPONSORED      | 38059T10 | 195           | 14,099            | SH                | DEFINED               | 1            |
| GOLDCORP INC NEW     | COM            | 38095640 | 252           | 6,491             | SH                | DEFINED               | 1            |
| GOLDMAN SACHS GROUP  | COM            | 38141G10 | 2,358,681     | 14,261,328        | SH                | DEFINED               | 1,2,5,6,7,8, |
| GOLF TR AMER INC     | COM            | 38168B10 | 19            | 11,049            | SH                | DEFINED               | 1            |
| GOODRICH CORP        | COM            | 38238810 | 216,382       | 3,762,504         | SH                | DEFINED               | 1,2,5,6,7,8, |
| GOODRICH PETE CORP   | COM NEW        | 38241040 | 7,891         | 262,332           | SH                | DEFINED               | 1,2,6        |
| GOODYEAR TIRE & RUBR | COM            | 38255010 | 277,303       | 10,748,180        | SH                | DEFINED               | 1,2,5,6,7,8, |
| GOOGLE INC           | CL A           | 38259P50 | 3,186,678     | 7,234,723         | SH                | DEFINED               | 1,2,5,6,7,8, |
| GORMAN RUPP CO       | COM            | 38308210 | 6,759         | 205,516           | SH                | DEFINED               | 1,2,6        |
| GOTTSCHALKS INC      | COM            | 38348510 | 38            | 12,643            | SH                | DEFINED               | 1            |
| GP STRATEGIES CORP   | COM            | 36225V10 | 224           | 23,557            | SH                | DEFINED               | 1            |
| GPO AEROPORTUARIO DE | SPON ADR B     | 40050610 | 10,822        | 240,490           | SH                | DEFINED               | 1,2,7        |
| GRACE W R & CO DEL N | COM            | 38388F10 | 30,610        | 1,341,374         | SH                | DEFINED               | 1,2,5,6      |
| GRACO INC            | COM            | 38410910 | 52,889        | 1,458,602         | SH                | DEFINED               | 1,2,5,6      |
| GRAFTECH INTL LTD    | COM            | 38431310 | 54,830        | 3,382,495         | SH                | DEFINED               | 1,2,5,6,7    |
| GRAINGER W W INC     | COM            | 38480210 | 160,694       | 2,103,596         | SH                | DEFINED               | 1,2,5,6,7,8, |
| GRAMERCY CAP CORP    | COM            | 38487110 | 10,019        | 478,672           | SH                | DEFINED               | 1,2          |
| GRANITE CONSTR INC   | COM            | 38732810 | 26,660        | 815,044           | SH                | DEFINED               | 1,2,5        |
| GRANT PRIDECO INC    | COM            | 38821G10 | 179,546       | 3,647,825         | SH                | DEFINED               | 1,2,5,7,8,10 |
| GRAPHIC PACKAGING HL | COM            | 38868910 | 3,134         | 1,073,440         | SH                | DEFINED               | 1,2,6        |
| GRAY TELEVISION INC  | COM            | 38937510 | 3,968         | 697,324           | SH                | DEFINED               | 1,2          |
| GREAT ATLANTIC & PAC | COM            | 39006410 | 10,859        | 414,134           | SH                | DEFINED               | 1,2,5,6      |
| GREAT LAKES DREDGE & | COM            | 39060710 | 709           | 137,166           | SH                | DEFINED               | 1            |
| GREAT NORTHN IRON OR | CTFS BEN I     | 39106410 | 1,273         | 9,588             | SH                | DEFINED               | 1,5          |
| GREAT PLAINS ENERGY  | COM            | 39116410 | 33,808        | 1,371,516         | SH                | DEFINED               | 1,2,5        |
| GREAT SOUTHN BANCORP | COM            | 39090510 | 3,107         | 199,066           | SH                | DEFINED               | 1,2          |
| GREAT WOLF RESORTS I | COM            | 39152310 | 2,835         | 444,327           | SH                | DEFINED               | 1,2          |
| GREATBATCH INC       | COM            | 39153L10 | 7,290         | 395,960           | SH                | DEFINED               | 1,2,5        |
| GREATER COMMUNITY BA | COM            | 39167M10 | 197           | 11,064            | SH                | DEFINED               | 1            |
| GREEN BANKSHARES INC | COM NEW        | 39436120 | 4,249         | 240,176           | SH                | DEFINED               | 1,2          |
| GREEN MTN COFFEE ROA | COM            | 39312210 | 7,488         | 236,599           | SH                | DEFINED               | 1,2,6        |
| GREENBRIER COS INC   | COM            | 39365710 | 5,715         | 215,507           | SH                | DEFINED               | 1,2,6        |
| GREENFIELD ONLINE IN | COM            | 39515010 | 4,393         | 370,378           | SH                | DEFINED               | 1,2,5        |
| GREENHILL & CO INC   | COM            | 39525910 | 41,130        | 591,284           | SH                | DEFINED               | 1,2,6        |
| GREENLIGHT CAPITAL R | CLASS A        | G4095J10 | 2,728         | 146,657           | SH                | DEFINED               | 1,2          |
| GREIF INC            | CL A           | 39762410 | 61,316        | 902,638           | SH                | DEFINED               | 1,2,6,7      |
| GREY WOLF INC        | COM            | 39788810 | 25,222        | 3,720,103         | SH                | DEFINED               | 1,2,5,6      |
| GRIFFON CORP         | COM            | 39843310 | 3,906         | 454,237           | SH                | DEFINED               | 1,2          |
| GROUP 1 AUTOMOTIVE I | COM            | 39890510 | 15,236        | 648,896           | SH                | DEFINED               | 1,2          |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| GRUPE CGI INC        | CL A SUB V  | 39945C10 | 151       | 14,270     | SH | DEFINED | 1            |
| GRUBB & ELLIS CO     | COM PAR \$0 | 40009520 | 3,012     | 438,498    | SH | DEFINED | 1,5          |
| GRUPO AEROPORTUARIO  | SPON ADR S  | 40051E20 | 864       | 15,166     | SH | DEFINED | 1,7          |
| GRUPO FINANCIERO GAL | SP ADR 10   | 39990910 | 373       | 56,382     | SH | DEFINED | 1,2,5        |
| GRUPO TELEVISA SA DE | SP ADR REP  | 40049J20 | 1,349     | 55,632     | SH | DEFINED | 1,2          |
| GSE SYS INC          | COM         | 36227K10 | 108       | 13,382     | SH | DEFINED | 1            |
| GSI COMMERCE INC     | COM         | 36238G10 | 3,675     | 279,458    | SH | DEFINED | 1,2,5,6      |
| GTC BIOTHERAPEUTICS  | COM         | 36238T10 | 31        | 61,311     | SH | DEFINED | 1,5          |
| GTX INC DEL          | COM         | 40052B10 | 4,205     | 261,486    | SH | DEFINED | 1,2,6        |
| GUARANTY FINL GROUP  | COM         | 40108N10 | 3,745     | 352,610    | SH | DEFINED | 1,2,5,6,12,1 |
| GUESS INC            | COM         | 40161710 | 41,484    | 1,025,064  | SH | DEFINED | 1,2,5        |
| GUIDANCE SOFTWARE IN | COM         | 40169210 | 299       | 33,377     | SH | DEFINED | 1            |
| GULF ISLAND FABRICAT | COM         | 40230710 | 4,839     | 168,505    | SH | DEFINED | 1,2,6        |
| GULFMARK OFFSHORE IN | COM         | 40262910 | 32,237    | 589,118    | SH | DEFINED | 1,2,5,6      |
| GULFPORT ENERGY CORP | COM NEW     | 40263530 | 4,032     | 380,401    | SH | DEFINED | 1,2,6        |
| GYMBOREE CORP        | COM         | 40377710 | 27,029    | 677,754    | SH | DEFINED | 1,2,6        |
| H & E EQUIPMENT SERV | COM         | 40403010 | 2,973     | 236,481    | SH | DEFINED | 1,2,6        |
| HACKETT GROUP INC    | COM         | 40460910 | 235       | 60,206     | SH | DEFINED | 1,5          |
| HAEMONETICS CORP     | COM         | 40502410 | 25,228    | 423,427    | SH | DEFINED | 1,2,5,6      |
| HAIN CELESTIAL GROUP | COM         | 40521710 | 17,390    | 589,495    | SH | DEFINED | 1,2,5        |
| HALLIBURTON CO       | COM         | 40621610 | 1,565,180 | 39,796,080 | SH | DEFINED | 1,2,5,6,7,8, |
| HALLMARK FINL SVCS I | COM NEW     | 40624Q20 | 422       | 37,805     | SH | DEFINED | 1            |
| HALOZYME THERAPEUTIC | COM         | 40637H10 | 5,692     | 894,954    | SH | DEFINED | 1,2,5,6      |
| HAMPTON ROADS BANKSH | COM         | 40932110 | 140       | 11,399     | SH | DEFINED | 1            |
| HANA BIOSCIENCES INC | COM         | 40963P10 | 27        | 29,392     | SH | DEFINED | 1            |
| HANCOCK HLDG CO      | COM         | 41012010 | 18,045    | 429,427    | SH | DEFINED | 1,2          |
| HANDLEMAN CO DEL     | COM         | 41025210 | 7         | 28,494     | SH | DEFINED | 1            |
| HANESBRANDS INC      | COM         | 41034510 | 65,468    | 2,242,059  | SH | DEFINED | 1,2,5,6,7,8, |
| HANGER ORTHOPEDIC GR | COM NEW     | 41043F20 | 385       | 35,720     | SH | DEFINED | 1,2,5        |
| HANMI FINL CORP      | COM         | 41049510 | 6,600     | 893,081    | SH | DEFINED | 1,2          |
| HANOVER INS GROUP IN | COM         | 41086710 | 44,354    | 1,078,113  | SH | DEFINED | 1,2,5,7      |
| HANSEN MEDICAL INC   | COM         | 41130710 | 2,138     | 152,030    | SH | DEFINED | 1,6          |
| HANSEN NAT CORP      | COM         | 41131010 | 50,273    | 1,424,165  | SH | DEFINED | 1,2,5,7,8,10 |
| HARDINGE INC         | COM         | 41232430 | 2,172     | 157,826    | SH | DEFINED | 1            |
| HARLEY DAVIDSON INC  | COM         | 41282210 | 272,196   | 7,258,571  | SH | DEFINED | 1,2,5,6,7,8, |
| HARLEYSVILLE GROUP I | COM         | 41282410 | 14,637    | 405,566    | SH | DEFINED | 1,2          |
| HARLEYSVILLE NATL CO | COM         | 41285010 | 6,426     | 445,601    | SH | DEFINED | 1,2          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |              |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| HARMAN INTL INDS INC | COM            | 41308610 | 83,949        | 1,928,080         | SH                                      | DEFINED | 1,2,5,6,7,8, |
| HARMONIC INC         | COM            | 41316010 | 10,968        | 1,443,118         | SH                                      | DEFINED | 1,2,5,6      |
| HARMONY GOLD MNG LTD | SPONSORED      | 41321630 | 39,814        | 3,362,648         | SH                                      | DEFINED | 1,4,5        |
| HARRIS & HARRIS GROU | COM            | 41383310 | 1,522         | 213,448           | SH                                      | DEFINED | 1            |
| HARRIS CORP DEL      | COM            | 41387510 | 179,522       | 3,699,189         | SH                                      | DEFINED | 1,2,5,7,8,10 |
| HARRIS INTERACTIVE I | COM            | 41454910 | 2,961         | 1,084,441         | SH                                      | DEFINED | 1,2,6        |
| HARRIS STRATEX NTWRK | CL A           | 41457P10 | 3,704         | 369,326           | SH                                      | DEFINED | 1,2,5,6      |
| HARSCO CORP          | COM            | 41586410 | 120,984       | 2,184,617         | SH                                      | DEFINED | 1,2,5,7,8,10 |
| HARTE-HANKS INC      | COM            | 41619610 | 15,981        | 1,169,064         | SH                                      | DEFINED | 1,2,5        |
| HARTFORD FINL SVCS G | COM            | 41651510 | 1,444,106     | 19,059,076        | SH                                      | DEFINED | 1,2,5,6,7,8, |
| HARTMARX CORP        | COM            | 41711910 | 86            | 29,450            | SH                                      | DEFINED | 1            |
| HARVARD BIOSCIENCE I | COM            | 41690610 | 112           | 22,345            | SH                                      | DEFINED | 1            |

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|                      |            |          |           |             |    |         |                |
|----------------------|------------|----------|-----------|-------------|----|---------|----------------|
| HARVEST NATURAL RESO | COM        | 41754V10 | 8,415     | 697,745     | SH | DEFINED | 1,2,5          |
| HASBRO INC           | COM        | 41805610 | 213,406   | 7,648,968   | SH | DEFINED | 1,2,5,6,7,8,   |
| HASTINGS ENTMT INC   | COM        | 41836510 | 86        | 10,933      | SH | DEFINED | 1,2            |
| HAVERTY FURNITURE IN | COM        | 41959610 | 4,104     | 385,733     | SH | DEFINED | 1,2            |
| HAWAIIAN ELEC INDUST | COM        | 41987010 | 33,005    | 1,382,688   | SH | DEFINED | 1,2,5          |
| HAWAIIAN HOLDINGS IN | COM        | 41987910 | 191       | 31,829      | SH | DEFINED | 1,2            |
| HAWTHORN BANCSHARES  | COM        | 42047610 | 202       | 7,338       | SH | DEFINED | 1              |
| HAYES LEMMERZ INTL I | COM NEW    | 42078130 | 5,527     | 1,981,070   | SH | DEFINED | 1,2,5          |
| HAYNES INTERNATIONAL | COM NEW    | 42087720 | 10,833    | 197,395     | SH | DEFINED | 1,2,6          |
| HCC INS HLDGS INC    | COM        | 40413210 | 47,854    | 2,109,016   | SH | DEFINED | 1,2,5,7        |
| HCP INC              | COM        | 40414L10 | 332,290   | 9,828,171   | SH | DEFINED | 1,2,3,5,6,7,14 |
| HDFC BANK LTD        | ADR REPS 3 | 40415F10 | 9,253     | 94,189      | SH | DEFINED | 1,2,4,5        |
| HEADWATERS INC       | COM        | 42210P10 | 15,353    | 1,163,989   | SH | DEFINED | 1,2            |
| HEALTH CARE REIT INC | COM        | 42217K10 | 115,410   | 2,557,287   | SH | DEFINED | 1,2,3,5        |
| HEALTH GRADES INC    | COM        | 42218Q10 | 295       | 55,901      | SH | DEFINED | 1,5            |
| HEALTH MGMT ASSOC IN | CL A       | 42193310 | 28,378    | 5,364,550   | SH | DEFINED | 1,2,5,7,8,10   |
| HEALTH NET INC       | COM        | 42222G10 | 91,458    | 2,969,411   | SH | DEFINED | 1,2,5,7,8,10   |
| HEALTHCARE RLTY TR   | COM        | 42194610 | 37,861    | 1,447,828   | SH | DEFINED | 1,2,3,5        |
| HEALTHCARE SVCS GRP  | COM        | 42190610 | 11,783    | 570,879     | SH | DEFINED | 1,2,6          |
| HEALTHEXTRAS INC     | COM        | 42221110 | 17,780    | 715,776     | SH | DEFINED | 1,2,6          |
| HEALTHSOUTH CORP     | COM NEW    | 42192430 | 21,308    | 1,197,769   | SH | DEFINED | 1,2,6          |
| HEALTHSPRING INC     | COM        | 42224N10 | 16,323    | 1,159,276   | SH | DEFINED | 1,2            |
| HEALTHTRONICS INC    | COM        | 42222L10 | 305       | 94,182      | SH | DEFINED | 1,2,5          |
| HEALTHWAYS INC       | COM        | 42224510 | 25,639    | 725,482     | SH | DEFINED | 1,2,5,6        |
| HEARST-ARGYLE TELEVI | COM        | 42231710 | 6,095     | 295,432     | SH | DEFINED | 1,2,5          |
| HEARTLAND EXPRESS IN | COM        | 42234710 | 23,560    | 1,652,198   | SH | DEFINED | 1,2,5,6        |
| HEARTLAND FINL USA I | COM        | 42234Q10 | 3,703     | 174,982     | SH | DEFINED | 1              |
| HEARTLAND PMT SYS IN | COM        | 42235N10 | 5,344     | 232,263     | SH | DEFINED | 1,2,6          |
| HECKMANN CORP        | COM        | 42268010 | 4,080     | 547,688     | SH | DEFINED | 1              |
| HECLA MNG CO         | COM        | 42270410 | 43,040    | 3,856,673   | SH | DEFINED | 1,2,5,6        |
| HEELYS INC           | COM        | 42279M10 | 436       | 101,687     | SH | DEFINED | 1,6            |
| HEICO CORP NEW       | COM        | 42280610 | 20,891    | 428,538     | SH | DEFINED | 1,2,5,6        |
| HEICO CORP NEW       | CL A       | 42280620 | 1,518     | 38,705      | SH | DEFINED | 1,2,6          |
| HEIDRICK & STRUGGLES | COM        | 42281910 | 17,658    | 542,820     | SH | DEFINED | 1,2,5,6        |
| HEINZ H J CO         | COM        | 42307410 | 530,752   | 11,299,807  | SH | DEFINED | 1,2,5,6,7,8,   |
| HELEN OF TROY CORP L | COM        | G4388N10 | 8,031     | 478,886     | SH | DEFINED | 1,2,5          |
| HELIX ENERGY SOLUTIO | COM        | 42330P10 | 59,377    | 1,884,993   | SH | DEFINED | 1,2,5,6,7      |
| HELLENIC TELECOM ORG | SPONSORED  | 42332530 | 1,411     | 100,127     | SH | DEFINED | 1              |
| HELMERICH & PAYNE IN | COM        | 42345210 | 141,557   | 3,020,208   | SH | DEFINED | 1,2,5,6,7      |
| HEMISPHERX BIOPHARMA | COM        | 42366C10 | 51        | 69,523      | SH | DEFINED | 1,5            |
| HENRY JACK & ASSOC I | COM        | 42628110 | 49,780    | 2,017,824   | SH | DEFINED | 1,2,5,6        |
| HERBALIFE LTD        | COM USD SH | G4412G10 | 84,703    | 1,783,225   | SH | DEFINED | 1,2,5,6,7      |
| HERCULES INC         | COM        | 42705610 | 115,080   | 6,291,959   | SH | DEFINED | 1,2,5,6,10,1   |
| HERCULES OFFSHORE IN | COM        | 42709310 | 33,717    | 1,342,247   | SH | DEFINED | 1,2,6,8        |
| HERCULES TECH GROWTH | COM        | 42709650 | 4,513     | 415,591     | SH | DEFINED | 1,2            |
| HERITAGE COMMERCE CO | COM        | 42692710 | 3,327     | 181,509     | SH | DEFINED | 1              |
| HERLEY INDS INC DEL  | COM        | 42739810 | 171       | 16,496      | SH | DEFINED | 1              |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 15,138    | 1,676,457   | SH | DEFINED | 1,2,3,5        |
| HERSHEY CO           | COM        | 42786610 | 201,691   | 5,354,149   | SH | DEFINED | 1,2,5,6,7,8,   |
| HERTZ GLOBAL HOLDING | COM        | 42805T10 | 60,775    | 5,039,365   | SH | DEFINED | 1,2,5,7,8,10   |
| HESKA CORP           | COM        | 42805E10 | 30        | 18,766      | SH | DEFINED | 1              |
| HESS CORP            | COM        | 42809H10 | 911,528   | 10,337,126  | SH | DEFINED | 1,2,5,6,7,8,   |
| HEWITT ASSOCS INC    | COM        | 42822Q10 | 81,175    | 2,041,115   | SH | DEFINED | 1,2,5,7,8,10   |
| HEWLETT PACKARD CO   | COM        | 42823610 | 5,201,038 | 113,907,965 | SH | DEFINED | 1,2,5,6,7,8,   |
| HEXCEL CORP NEW      | COM        | 42829110 | 28,775    | 1,505,779   | SH | DEFINED | 1,2,6          |
| HFF INC              | CL A       | 40418F10 | 1,070     | 213,568     | SH | DEFINED | 1              |
| HHGREGG INC          | COM        | 42833L10 | 2,165     | 192,474     | SH | DEFINED | 1,2            |
| HI / FN INC          | COM        | 42835810 | 124       | 24,412      | SH | DEFINED | 1              |
| HIBBETT SPORTS INC   | COM        | 42856710 | 10,024    | 649,191     | SH | DEFINED | 1,2,6          |
| HICKORY TECH CORP    | COM        | 42906010 | 195       | 23,617      | SH | DEFINED | 1,5            |
| HICKS ACQUISITION CO | COM        | 42908630 | 5,105     | 556,116     | SH | DEFINED | 1              |

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|                      |             |          |        |           |    |         |              |
|----------------------|-------------|----------|--------|-----------|----|---------|--------------|
| HIGHWOODS PPTYS INC  | COM         | 43128410 | 59,450 | 1,913,435 | SH | DEFINED | 1,2,3,5      |
| HILAND PARTNERS L P  | UT LTD PAR  | 43129110 | 425    | 9,343     | SH | DEFINED | 1,2          |
| HILB ROGAL & HOBBS C | COM         | 43129410 | 18,810 | 597,722   | SH | DEFINED | 1,2,5,6      |
| HILL INTERNATIONAL I | COM         | 43146610 | 214    | 17,100    | SH | DEFINED | 1            |
| HILLENBRAND INDS INC | COM         | 43157310 | 18,701 | 391,242   | SH | DEFINED | 1,2,5,7,8,10 |
| HILLTOP HOLDINGS INC | COM         | 43274810 | 8,192  | 787,701   | SH | DEFINED | 1,2,3,5,6    |
| HITACHI LIMITED      | ADR 10 COM  | 43357850 | 1,243  | 20,893    | SH | DEFINED | 1            |
| HITTITE MICROWAVE CO | COM         | 43365Y10 | 7,819  | 208,956   | SH | DEFINED | 1,2,6        |
| HKN INC              | COM         | 40420K10 | 98     | 11,145    | SH | DEFINED | 1,2,5        |
| HLTH CORPORATION     | COM         | 40422Y10 | 19,324 | 2,025,619 | SH | DEFINED | 1,2,5,6,12   |
| HMS HLDGS CORP       | COM         | 40425J10 | 8,133  | 284,864   | SH | DEFINED | 1,2,6        |
| HNI CORP             | COM         | 40425110 | 22,552 | 838,675   | SH | DEFINED | 1,2,5,7      |
| HOLLIS-EDEN PHARMACE | COM         | 43590210 | 47     | 26,807    | SH | DEFINED | 1            |
| HOLLY CORP           | COM PAR \$0 | 43575830 | 35,716 | 822,754   | SH | DEFINED | 1,2,5,6      |
| HOLLY ENERGY PARTNER | COM UT LTD  | 43576310 | 395    | 10,279    | SH | DEFINED | 1,2          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M                |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| HOLLYWOOD MEDIA CORP | COM            | 43623310 | 34            | 14,219            | SH                             | DEFINED 1              |
| HOLOGIC INC          | COM            | 43644010 | 191,655       | 3,447,029         | SH                             | DEFINED 1,2,5,7,8,10   |
| HOME BANCSHARES INC  | COM            | 43689320 | 3,121         | 149,527           | SH                             | DEFINED 1              |
| HOME DEPOT INC       | COM            | 43707610 | 1,674,147     | 59,855,103        | SH                             | DEFINED 1,2,5,6,7,8,   |
| HOME PROPERTIES INC  | COM            | 43730610 | 44,672        | 930,854           | SH                             | DEFINED 1,2,3,5        |
| HONDA MOTOR LTD      | AMERN SHS      | 43812830 | 1,967         | 68,291            | SH                             | DEFINED 1,2            |
| HONEYWELL INTL INC   | COM            | 43851610 | 4,070,048     | 72,138,383        | SH                             | DEFINED 1,2,5,6,7,8,   |
| HOOKER FURNITURE COR | COM            | 43903810 | 4,856         | 217,369           | SH                             | DEFINED 1,2            |
| HOOPER HOLMES INC    | COM            | 43910410 | 56            | 85,756            | SH                             | DEFINED 1              |
| HORACE MANN EDUCATOR | COM            | 44032710 | 16,668        | 953,555           | SH                             | DEFINED 1,2,5          |
| HORIZON FINL CORP WA | COM            | 44041F10 | 2,779         | 201,262           | SH                             | DEFINED 1,2,5          |
| HORIZON LINES INC    | COM            | 44044K10 | 9,338         | 501,784           | SH                             | DEFINED 1,2,5,6        |
| HORMEL FOODS CORP    | COM            | 44045210 | 59,673        | 1,432,378         | SH                             | DEFINED 1,2,5,12       |
| HORNBECK OFFSHORE SV | COM            | 44054310 | 30,703        | 672,281           | SH                             | DEFINED 1,2,5          |
| HORSEHEAD HLDG CORP  | COM            | 44069430 | 496           | 42,834            | SH                             | DEFINED 1,2            |
| HOSPIRA INC          | COM            | 44106010 | 211,445       | 4,943,768         | SH                             | DEFINED 1,2,5,6,7,8,   |
| HOSPITALITY PPTYS TR | COM SH BEN     | 44106M10 | 163,291       | 4,799,847         | SH                             | DEFINED 1,2,3,5,7      |
| HOST HOTELS & RESORT | COM            | 44107P10 | 403,299       | 25,332,871        | SH                             | DEFINED 1,2,3,5,6,7,14 |
| HOT TOPIC INC        | COM            | 44133910 | 3,091         | 717,221           | SH                             | DEFINED 1,2,5,6        |
| HOUSEVALUES INC      | COM            | 44183Y10 | 43            | 18,200            | SH                             | DEFINED 1              |
| HOUSTON WIRE & CABLE | COM            | 44244K10 | 3,540         | 221,001           | SH                             | DEFINED 1,6            |
| HOVNANIAN ENTERPRISE | CL A           | 44248720 | 39,321        | 3,709,526         | SH                             | DEFINED 1,2,5,6        |
| HRPT PPTYS TR        | COM SH BEN     | 40426W10 | 66,393        | 9,865,187         | SH                             | DEFINED 1,2,3,5        |
| HSBC HLDGS PLC       | SPON ADR N     | 40428040 | 14,542        | 176,693           | SH                             | DEFINED 1,2            |
| HSW INTERNATIONAL IN | COM            | 40431N10 | 607           | 120,459           | SH                             | DEFINED 1              |
| HUB GROUP INC        | CL A           | 44332010 | 32,523        | 988,837           | SH                             | DEFINED 1,2,6          |
| HUBBELL INC          | CL B           | 44351020 | 42,284        | 967,811           | SH                             | DEFINED 1,2,5,7        |
| HUDSON CITY BANCORP  | COM            | 44368310 | 302,408       | 17,104,497        | SH                             | DEFINED 1,2,5,6,7,8,   |
| HUDSON HIGHLAND GROU | COM            | 44379210 | 4,396         | 518,993           | SH                             | DEFINED 1,2,5,6        |
| HUGHES COMMUNICATION | COM            | 44439810 | 4,284         | 84,538            | SH                             | DEFINED 1,2,6          |
| HUGOTON RTY TR TEX   | UNIT BEN I     | 44471710 | 1,506         | 54,615            | SH                             | DEFINED 1,2,5          |
| HUMAN GENOME SCIENCE | COM            | 44490310 | 13,685        | 2,323,463         | SH                             | DEFINED 1,2,5,6        |
| HUMANA INC           | COM            | 44485910 | 348,866       | 7,776,772         | SH                             | DEFINED 1,2,5,6,7,8,   |

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|                          |           |          |         |            |    |         |              |
|--------------------------|-----------|----------|---------|------------|----|---------|--------------|
| HUNGARIAN TEL & CABL COM | COM       | 44554210 | 486     | 27,983     | SH | DEFINED | 1            |
| HUNT J B TRANS SVCS      | COM       | 44565810 | 54,508  | 1,734,252  | SH | DEFINED | 1,2,5,12     |
| HUNTINGTON BANCSHARE     | COM       | 44615010 | 173,119 | 16,104,087 | SH | DEFINED | 1,2,5,6,7,8, |
| HUNTSMAN CORP            | COM       | 44701110 | 28,882  | 1,226,415  | SH | DEFINED | 1,2,5,7,8,10 |
| HURCO COMPANIES INC      | COM       | 44732410 | 5,435   | 116,172    | SH | DEFINED | 1,2,5        |
| HURON CONSULTING GRO     | COM       | 44746210 | 11,607  | 279,358    | SH | DEFINED | 1,2,5,6      |
| HUTCHINSON TECHNOLOG     | COM       | 44840710 | 7,175   | 450,968    | SH | DEFINED | 1,2,5        |
| HUTTIG BLDG PRODS IN     | COM       | 44845110 | 58      | 24,805     | SH | DEFINED | 1,5          |
| HYPERCOM CORP            | COM       | 44913M10 | 3,296   | 759,521    | SH | DEFINED | 1,2          |
| HYPERDYNAMICS CORP       | COM       | 44895410 | 14      | 12,200     | SH | DEFINED | 1            |
| HYTHIAM INC              | COM       | 44919F10 | 560     | 462,640    | SH | DEFINED | 1            |
| I D SYSTEMS INC          | COM       | 44948910 | 93      | 12,382     | SH | DEFINED | 1,5          |
| I2 TECHNOLOGIES INC      | COM NEW   | 46575420 | 2,358   | 209,398    | SH | DEFINED | 1,2,5        |
| IAC INTERACTIVECORP      | COM NEW   | 44919P30 | 143,876 | 6,930,465  | SH | DEFINED | 1,2,5,6,7,8, |
| IBASIS INC               | COM NEW   | 45073220 | 1,542   | 376,043    | SH | DEFINED | 1            |
| IBERIABANK CORP          | COM       | 45082810 | 8,235   | 186,102    | SH | DEFINED | 1,2,5        |
| IBIS TECHNOLOGY CORP     | COM       | 45090910 | 3       | 13,430     | SH | DEFINED | 1,2          |
| ICAD INC                 | COM       | 44934S10 | 64      | 25,991     | SH | DEFINED | 1,2          |
| ICAHN ENTERPRISES LP     | DEPOSITRY | 45110010 | 1,946   | 23,584     | SH | DEFINED | 1,2          |
| ICICI BK LTD             | ADR       | 45104G10 | 17,820  | 466,608    | SH | DEFINED | 1,2,5,7      |
| ICO GLOBAL COMM HLDG     | CL A      | 44930K10 | 3,767   | 1,218,951  | SH | DEFINED | 1,2          |
| ICO INC NEW              | COM       | 44929310 | 257     | 36,971     | SH | DEFINED | 1            |
| ICONIX BRAND GROUP I     | COM       | 45105510 | 16,954  | 977,186    | SH | DEFINED | 1,2,5,6      |
| ICT GROUP INC            | COM       | 44929Y10 | 1,170   | 115,912    | SH | DEFINED | 1            |
| ICU MED INC              | COM       | 44930G10 | 7,166   | 249,088    | SH | DEFINED | 1,2,6        |
| ICX TECHNOLOGIES INC     | COM       | 44934T10 | 179     | 39,673     | SH | DEFINED | 1,2          |
| IDACORP INC              | COM       | 45110710 | 53,202  | 1,656,865  | SH | DEFINED | 1,2,5        |
| IDEARC INC               | COM       | 45166310 | 9,623   | 2,643,742  | SH | DEFINED | 1,2,5,7,8,10 |
| IDENIX PHARMACEUTICA     | COM       | 45166R20 | 1,959   | 390,227    | SH | DEFINED | 1            |
| IDERA PHARMACEUTICAL     | COM NEW   | 45168K30 | 171     | 17,064     | SH | DEFINED | 1,2          |
| IDEX CORP                | COM       | 45167R10 | 40,909  | 1,332,984  | SH | DEFINED | 1,2,5        |
| IDEXX LABS INC           | COM       | 45168D10 | 34,353  | 697,375    | SH | DEFINED | 1,2,5,6      |
| IDT CORP                 | CL B      | 44894730 | 3,144   | 812,437    | SH | DEFINED | 1,2          |
| I-FLOW CORP              | COM NEW   | 44952030 | 4,171   | 297,312    | SH | DEFINED | 1,2          |
| IGATE CORP               | COM       | 45169U10 | 2,533   | 355,689    | SH | DEFINED | 1,6          |
| IHOP CORP                | COM       | 44962310 | 16,476  | 343,972    | SH | DEFINED | 1,2          |
| IHS INC                  | CL A      | 45173410 | 40,972  | 637,106    | SH | DEFINED | 1,2,6        |
| II VI INC                | COM       | 90210410 | 13,244  | 348,713    | SH | DEFINED | 1,2,6        |
| IKANOS COMMUNICATION     | COM       | 45173E10 | 72      | 15,700     | SH | DEFINED | 1            |
| IKON OFFICE SOLUTION     | COM       | 45171310 | 93,981  | 12,365,869 | SH | DEFINED | 1,2,5        |
| ILLINOIS TOOL WKS IN     | COM       | 45230810 | 634,285 | 13,151,247 | SH | DEFINED | 1,2,5,6,7,8, |
| ILLUMINA INC             | COM       | 45232710 | 59,612  | 785,399    | SH | DEFINED | 1,2,6        |
| IMAGE ENTMT INC          | COM NEW   | 45243920 | 17      | 10,372     | SH | DEFINED | 1            |
| I-MANY INC               | COM       | 44973Q10 | 70      | 29,352     | SH | DEFINED | 1            |
| IMATION CORP             | COM       | 45245A10 | 18,333  | 806,179    | SH | DEFINED | 1,2,5        |
| IMCLONE SYS INC          | COM       | 45245W10 | 37,933  | 894,233    | SH | DEFINED | 1,2,5,7,12   |
| IMERGENT INC             | COM       | 45247Q10 | 2,667   | 234,191    | SH | DEFINED | 1,2,5        |
| IMMERSION CORP           | COM       | 45252110 | 3,071   | 431,952    | SH | DEFINED | 1,2,5        |
| IMMTECH PHARMACEUTIC     | COM       | 45251910 | 11      | 13,614     | SH | DEFINED | 1            |
| IMMUCOR INC              | COM       | 45252610 | 27,973  | 1,310,804  | SH | DEFINED | 1,2,6        |
| IMMUNOGEN INC            | COM       | 45253H10 | 203     | 56,589     | SH | DEFINED | 1,5          |
| IMMUNOMEDICS INC         | COM       | 45290710 | 1,778   | 632,769    | SH | DEFINED | 1,5          |
| IMPAC MTG HLDGS INC      | COM       | 45254P10 | 1,948   | 1,533,577  | SH | DEFINED | 1,2          |
| IMPERIAL CAP BANCORP     | COM       | 45268010 | 2,109   | 97,544     | SH | DEFINED | 1,2          |
| IMPERIAL OIL LTD         | COM NEW   | 45303840 | 1,973   | 37,761     | SH | DEFINED | 1            |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| IMPERIAL SUGAR CO NE | COM NEW        | 45309620 | 3,631         | 192,918           | SH            | DEFINED               | 1,2          |
| IMPERIAL TOBACCO GRO | SPONSORED      | 45314210 | 1,315         | 14,284            | SH            | DEFINED               | 1            |
| IMS HEALTH INC       | COM            | 44993410 | 158,921       | 7,564,066         | SH            | DEFINED               | 1,2,5,6,7,8, |
| INCYTE CORP          | COM            | 45337C10 | 14,960        | 1,423,435         | SH            | DEFINED               | 1,2,5,6      |
| INDEPENDENCE HLDG CO | COM NEW        | 45344030 | 1,019         | 85,500            | SH            | DEFINED               | 1            |
| INDEPENDENT BANK COR | COM            | 45383610 | 7,026         | 237,750           | SH            | DEFINED               | 1,2,5        |
| INDEPENDENT BANK COR | COM            | 45383810 | 5,720         | 551,084           | SH            | DEFINED               | 1,2          |
| INDEVUS PHARMACEUTIC | COM            | 45407210 | 4,003         | 839,164           | SH            | DEFINED               | 1,2,5,6      |
| INDYMAC BANCORP INC  | COM            | 45660710 | 6,937         | 1,398,647         | SH            | DEFINED               | 1,2,5        |
| INERGY HLDGS L P     | COM            | 45661Q10 | 658           | 16,892            | SH            | DEFINED               | 1,2          |
| INERGY L P           | UNIT LTD P     | 45661510 | 1,503         | 53,865            | SH            | DEFINED               | 1,2          |
| INFINEON TECHNOLOGIE | SPONSORED      | 45662N10 | 128           | 18,185            | SH            | DEFINED               | 1,2          |
| INFINERA CORPORATION | COM            | 45667G10 | 4,487         | 373,880           | SH            | DEFINED               | 1,2,6        |
| INFINITY PPTY & CAS  | COM            | 45665Q10 | 17,422        | 418,798           | SH            | DEFINED               | 1,2,5        |
| INFOCUS CORP         | COM            | 45665B10 | 91            | 48,714            | SH            | DEFINED               | 1,5          |
| INFORMATICA CORP     | COM            | 45666Q10 | 25,087        | 1,470,492         | SH            | DEFINED               | 1,2,5,6      |
| INFORMATION SERVICES | COM            | 45675Y10 | 1,454         | 281,715           | SH            | DEFINED               | 1            |
| INFOSPACE INC        | COM NEW        | 45678T20 | 8,580         | 741,542           | SH            | DEFINED               | 1,2,6        |
| INFOSYS TECHNOLOGIES | SPONSORED      | 45678810 | 23,391        | 653,918           | SH            | DEFINED               | 1,2,5        |
| INFOUSA INC NEW      | COM            | 45681830 | 7,159         | 1,171,646         | SH            | DEFINED               | 1,2          |
| ING GROEP N V        | SPONSORED      | 45683710 | 4,596         | 122,973           | SH            | DEFINED               | 1,2          |
| INGERSOLL-RAND COMPA | CL A           | G4776G10 | 364,292       | 8,171,638         | SH            | DEFINED               | 1,2,5,6,7,8, |
| INGLES MKTS INC      | CL A           | 45703010 | 4,663         | 189,628           | SH            | DEFINED               | 1,2,5        |
| INGRAM MICRO INC     | CL A           | 45715310 | 50,925        | 3,216,993         | SH            | DEFINED               | 1,2,5,7      |
| INLAND REAL ESTATE C | COM NEW        | 45746120 | 29,539        | 1,942,091         | SH            | DEFINED               | 1,2,3        |
| INNERWORKINGS INC    | COM            | 45773Y10 | 4,003         | 285,351           | SH            | DEFINED               | 1,2,6        |
| INNODATA ISOGEN INC  | COM NEW        | 45764220 | 81            | 18,922            | SH            | DEFINED               | 1            |
| INNOPHOS HOLDINGS IN | COM            | 45774N10 | 4,036         | 250,844           | SH            | DEFINED               | 1,2          |
| INNOSPEC INC         | COM            | 45768S10 | 12,120        | 571,718           | SH            | DEFINED               | 1,2,5        |
| INNOTRAC CORP        | COM            | 45767M10 | 46            | 12,628            | SH            | DEFINED               | 1            |
| INNOVATIVE SOLUTIONS | COM            | 45769N10 | 1,839         | 173,982           | SH            | DEFINED               | 1            |
| INNOVEX INC          | COM            | 45764710 | 8             | 27,027            | SH            | DEFINED               | 1            |
| INSIGHT ENTERPRISES  | COM            | 45765U10 | 15,504        | 885,960           | SH            | DEFINED               | 1,2,5        |
| INSITE VISION INC    | COM            | 45766010 | 55            | 84,209            | SH            | DEFINED               | 1,2,5        |
| INSITUFORM TECHNOLOG | CL A           | 45766710 | 6,312         | 456,385           | SH            | DEFINED               | 1,2          |
| INSMED INC           | COM NEW        | 45766920 | 87            | 128,676           | SH            | DEFINED               | 1,5          |
| INSPIRE PHARMACEUTIC | COM            | 45773310 | 262           | 68,033            | SH            | DEFINED               | 1,5          |
| INSTEEL INDUSTRIES I | COM            | 45774W10 | 3,760         | 323,288           | SH            | DEFINED               | 1,5          |
| INSULET CORP         | COM            | 45784P10 | 1,478         | 102,664           | SH            | DEFINED               | 1,2,6        |
| INTEGRA BK CORP      | COM            | 45814P10 | 9,524         | 587,895           | SH            | DEFINED               | 1,2          |
| INTEGRA LIFESCIENCES | COM NEW        | 45798520 | 26,690        | 613,983           | SH            | DEFINED               | 1,2,6        |
| INTEGRAL SYS INC MD  | COM            | 45810H10 | 4,056         | 138,755           | SH            | DEFINED               | 1,2          |
| INTEGRATED DEVICE TE | COM            | 45811810 | 32,591        | 3,649,657         | SH            | DEFINED               | 1,2,5        |
| INTEGRATED ELECTRICA | COM            | 45811E30 | 3,129         | 199,141           | SH            | DEFINED               | 1,5          |
| INTEGRATED SILICON S | COM            | 45812P10 | 267           | 44,154            | SH            | DEFINED               | 1,2,5        |
| INTEGRITY BANCSHARES | COM            | 45818G10 | 10            | 19,189            | SH            | DEFINED               | 1            |
| INTEGRYS ENERGY GROU | COM            | 45822P10 | 114,841       | 2,462,288         | SH            | DEFINED               | 1,2,5,6,10,1 |
| INTEL CORP           | COM            | 45814010 | 4,199,756     | 198,288,754       | SH            | DEFINED               | 1,2,5,6,7,8, |
| INTER PARFUMS INC    | COM            | 45833410 | 4,003         | 181,303           | SH            | DEFINED               | 1            |
| INTERACTIVE BROKERS  | COM            | 45841N10 | 15,650        | 609,661           | SH            | DEFINED               | 1,2,6        |
| INTERACTIVE DATA COR | COM            | 45840J10 | 21,583        | 758,087           | SH            | DEFINED               | 1,2,5        |
| INTERACTIVE INTELLIG | COM            | 45839M10 | 1,952         | 165,835           | SH            | DEFINED               | 1,5          |
| INTERCONTINENTAL HTL | SPONS ADR      | 45857P30 | 484           | 32,043            | SH            | DEFINED               | 1            |
| INTERCONTINENTALEXCH | COM            | 45865V10 | 284,436       | 2,179,588         | SH            | DEFINED               | 1,2,5,6,7,8, |
| INTERDIGITAL INC     | COM            | 45867G10 | 22,310        | 1,126,196         | SH            | DEFINED               | 1,2,5,6      |
| INTERFACE INC        | CL A           | 45866510 | 11,928        | 848,990           | SH            | DEFINED               | 1,2,5,6      |

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|                                  |          |           |            |    |         |              |
|----------------------------------|----------|-----------|------------|----|---------|--------------|
| INTERLEUKIN GENETICS COM         | 45873810 | 26        | 18,242     | SH | DEFINED | 1            |
| INTERLINE BRANDS INC COM         | 45874310 | 9,147     | 493,114    | SH | DEFINED | 1,2          |
| INTERMEC INC COM                 | 45878610 | 19,427    | 875,504    | SH | DEFINED | 1,2,5,6      |
| INTERMUNE INC COM                | 45884X10 | 8,666     | 594,377    | SH | DEFINED | 1,2,5,6      |
| INTERNAP NETWORK SVC COM PAR \$. | 45885A30 | 3,383     | 682,017    | SH | DEFINED | 1,2,5,6      |
| INTERNATIONAL BANC SH COM        | 45904410 | 20,854    | 923,556    | SH | DEFINED | 1,2,5        |
| INTERNATIONAL BUSINE COM         | 45920010 | 7,588,357 | 65,905,484 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL COAL G COM         | 45928H10 | 11,518    | 1,813,876  | SH | DEFINED | 1,2,6        |
| INTERNATIONAL FLAVOR COM         | 45950610 | 121,719   | 2,763,190  | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL GAME T COM         | 45990210 | 370,921   | 9,224,604  | SH | DEFINED | 1,2,5,6,7,8, |
| INTERNATIONAL RECTIF COM         | 46025410 | 35,182    | 1,636,362  | SH | DEFINED | 1,2,5        |
| INTERNATIONAL SPEEDW CL A        | 46033520 | 56,618    | 1,374,226  | SH | DEFINED | 1,2,5        |
| INTERNET BRANDS INC COM CLASS    | 46060810 | 350       | 47,461     | SH | DEFINED | 1            |
| INTERNET CAP GROUP I COM NEW     | 46059C20 | 5,949     | 568,173    | SH | DEFINED | 1,2          |
| INTERPHARM HLDGS INC COM         | 46058810 | 3         | 12,231     | SH | DEFINED | 1            |
| INTERPUBLIC GROUP CO COM         | 46069010 | 108,814   | 12,938,659 | SH | DEFINED | 1,2,5,6,7,8, |
| INTERSIL CORP CL A               | 46069S10 | 75,793    | 2,952,588  | SH | DEFINED | 1,2,5,7,8,10 |
| INTERSTATE HOTELS & COM          | 46088S10 | 805       | 168,479    | SH | DEFINED | 1,2,5        |
| INTERVOICE INC NEW COM           | 46114210 | 4,248     | 533,635    | SH | DEFINED | 1,2,5,6      |
| INTERWOVEN INC COM NEW           | 46114T50 | 13,128    | 1,229,209  | SH | DEFINED | 1,2,5,6      |
| INTEVAC INC COM                  | 46114810 | 8,177     | 631,458    | SH | DEFINED | 1,2,5        |
| INTL PAPER CO COM                | 46014610 | 763,926   | 28,085,528 | SH | DEFINED | 1,2,5,6,7,8, |
| INTRICON CORP COM                | 46121H10 | 103       | 12,750     | SH | DEFINED | 1            |
| INTROGEN THERAPEUTIC COM         | 46119F10 | 57        | 18,313     | SH | DEFINED | 1            |
| INTUIT COM                       | 46120210 | 269,967   | 9,995,072  | SH | DEFINED | 1,2,5,6,7,8, |
| INTUITIVE SURGICAL I COM NEW     | 46120E60 | 299,692   | 923,978    | SH | DEFINED | 1,2,5,7,8,10 |
| INVACARE CORP COM                | 46120310 | 19,507    | 875,519    | SH | DEFINED | 1,2,5        |
| INVENTIV HEALTH INC COM          | 46122E10 | 18,935    | 657,240    | SH | DEFINED | 1,2,6        |
| INVENTURE GROUP INC COM          | 46121410 | 22        | 12,507     | SH | DEFINED | 1            |
| INVERNESS MED INNOVA COM         | 46126P10 | 33,649    | 1,117,916  | SH | DEFINED | 1,2,5,6      |
| INVESCO LTD SHS                  | G491BT10 | 134,033   | 5,502,172  | SH | DEFINED | 1,2,5,7,8,10 |
| INVESTMENT TECHNOLOG COM         | 46145F10 | 23,664    | 512,419    | SH | DEFINED | 1,2,5        |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| INVESTTOOLS INC      | COM            | 46145P10 | 8,817         | 802,275           | SH                                      | DEFINED 1,2,5,6      |
| INVESTORS BANCORP IN | COM            | 46146P10 | 10,265        | 668,712           | SH                                      | DEFINED 1,2,6        |
| INVESTORS REAL ESTAT | SH BEN INT     | 46173010 | 9,131         | 933,676           | SH                                      | DEFINED 1,2,3,5      |
| INVITROGEN CORP      | COM            | 46185R10 | 224,294       | 2,624,247         | SH                                      | DEFINED 1,2,5,7,8,10 |
| IOMEGA CORP          | COM NEW        | 46203030 | 278           | 77,777            | SH                                      | DEFINED 1,5          |
| ION GEOPHYSICAL CORP | COM            | 46204410 | 16,852        | 1,221,146         | SH                                      | DEFINED 1,2,6        |
| IOWA TELECOMM SERVIC | COM            | 46259420 | 8,138         | 458,992           | SH                                      | DEFINED 1,2          |
| IPASS INC            | COM            | 46261V10 | 2,473         | 818,764           | SH                                      | DEFINED 1,2,6        |
| IPC HLDGS LTD        | ORD            | G4933P10 | 35,049        | 1,251,761         | SH                                      | DEFINED 1,2,5        |
| IPCS INC             | COM NEW        | 44980Y30 | 6,191         | 265,143           | SH                                      | DEFINED 1,2,6        |
| IPG PHOTONICS CORP   | COM            | 44980X10 | 2,030         | 129,402           | SH                                      | DEFINED 1,2,6        |
| IRELAND BK           | SPONSORED      | 46267Q10 | 1,170         | 19,370            | SH                                      | DEFINED 1,2          |
| IRIS INTL INC        | COM            | 46270W10 | 281           | 21,154            | SH                                      | DEFINED 1            |
| IROBOT CORP          | COM            | 46272610 | 3,443         | 201,229           | SH                                      | DEFINED 1,2,6        |
| IRON MTN INC         | COM            | 46284610 | 70,505        | 2,666,605         | SH                                      | DEFINED 1,2,5,7,8,10 |
| IRSA INVERSIONES Y R | GLOBL DEP      | 45004720 | 293           | 20,859            | SH                                      | DEFINED 1,2,5        |
| IRVINE SENSORS CORP  | COM NEW        | 46366450 | 5             | 18,055            | SH                                      | DEFINED 1            |

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|                      |             |          |           |             |    |         |              |
|----------------------|-------------|----------|-----------|-------------|----|---------|--------------|
| IRWIN FINL CORP      | COM         | 46411910 | 3,963     | 746,379     | SH | DEFINED | 1,2          |
| ISHARES INC          | MSCI BRAZI  | 46428640 | 5,963     | 77,415      | SH | DEFINED | 7            |
| ISHARES INC          | MSCI TAIWA  | 46428673 | 4,658     | 293,900     | SH | DEFINED | 1            |
| ISHARES INC          | MSCI S KOR  | 46428677 | 1,933     | 34,648      | SH | DEFINED | 1            |
| ISHARES TR           | RUSSEL EAFE | 46428746 | 8,029     | 111,675     | SH | DEFINED | 1,6          |
| ISHARES TR           | RUSSELL 20  | 46428765 | 852       | 12,476      | SH | DEFINED | 1            |
| ISILON SYS INC       | COM         | 46432L10 | 631       | 129,305     | SH | DEFINED | 1,2,6        |
| ISIS PHARMACEUTICALS | COM         | 46433010 | 30,972    | 2,195,057   | SH | DEFINED | 1,2,5,6,7    |
| ISLE OF CAPRI CASINO | COM         | 46459210 | 1,722     | 240,822     | SH | DEFINED | 1,2,5,6      |
| ISOLAGEN INC         | COM         | 46488N10 | 36        | 69,328      | SH | DEFINED | 1,2,5        |
| ISTA PHARMACEUTICALS | COM NEW     | 45031X20 | 51        | 26,532      | SH | DEFINED | 1            |
| ISTAR FINL INC       | COM         | 45031U10 | 37,463    | 2,670,221   | SH | DEFINED | 1,2,5,7,8,10 |
| ITC HLDGS CORP       | COM         | 46568510 | 36,457    | 700,293     | SH | DEFINED | 1,2          |
| I-TRAX INC           | COM NEW     | 45069D20 | 282       | 52,620      | SH | DEFINED | 1,5          |
| ITRON INC            | COM         | 46574110 | 40,266    | 446,260     | SH | DEFINED | 1,2,6        |
| ITT CORP NEW         | COM         | 45091110 | 267,898   | 5,170,779   | SH | DEFINED | 1,2,5,6,7,8, |
| ITT EDUCATIONAL SERV | COM         | 45068B10 | 39,971    | 870,255     | SH | DEFINED | 1,2,5,7,8,10 |
| IXIA                 | COM         | 45071R10 | 5,370     | 691,979     | SH | DEFINED | 1,2,6        |
| IXYS CORP            | COM         | 46600W10 | 2,414     | 353,477     | SH | DEFINED | 1,2,5        |
| J & J SNACK FOODS CO | COM         | 46603210 | 7,005     | 255,021     | SH | DEFINED | 1,2          |
| J CREW GROUP INC     | COM         | 46612H40 | 30,118    | 681,860     | SH | DEFINED | 1,2,6        |
| J2 GLOBAL COMMUNICAT | COM NEW     | 46626E20 | 29,758    | 1,333,225   | SH | DEFINED | 1,2,6        |
| JABIL CIRCUIT INC    | COM         | 46631310 | 59,869    | 6,328,640   | SH | DEFINED | 1,2,5,6,7,8, |
| JACK IN THE BOX INC  | COM         | 46636710 | 33,553    | 1,248,726   | SH | DEFINED | 1,2,5,6      |
| JACKSON HEWITT TAX S | COM         | 46820210 | 5,420     | 472,519     | SH | DEFINED | 1,2          |
| JACO ELECTRS INC     | COM         | 46978310 | 22        | 19,600      | SH | DEFINED | 1            |
| JACOBS ENGR GROUP IN | COM         | 46981410 | 267,517   | 3,635,232   | SH | DEFINED | 1,2,5,6,7,8, |
| JAKKS PAC INC        | COM         | 47012E10 | 21,924    | 795,207     | SH | DEFINED | 1,2          |
| JAMBA INC            | COM         | 47023A10 | 1,768     | 667,143     | SH | DEFINED | 1,6          |
| JAMES HARDIE INDS N  | SPONSORED   | 47030M10 | 278       | 9,640       | SH | DEFINED | 1            |
| JAMES RIVER COAL CO  | COM NEW     | 47035520 | 721       | 41,150      | SH | DEFINED | 1,2          |
| JANUS CAP GROUP INC  | COM         | 47102X10 | 130,995   | 5,629,333   | SH | DEFINED | 1,2,5,6,7,8, |
| JARDEN CORP          | COM         | 47110910 | 16,834    | 774,332     | SH | DEFINED | 1,2,5,6      |
| JAVELIN PHARMACEUTIC | COM         | 47189410 | 1,180     | 419,752     | SH | DEFINED | 1            |
| JAZZ PHARMACEUTICALS | COM         | 47214710 | 610       | 67,677      | SH | DEFINED | 1,2          |
| JDA SOFTWARE GROUP I | COM         | 46612K10 | 14,877    | 815,184     | SH | DEFINED | 1,2          |
| JDS UNIPHASE CORP    | COM PAR \$0 | 46612J50 | 89,132    | 6,656,644   | SH | DEFINED | 1,2,5,6,7,8, |
| JEFFERIES GROUP INC  | COM         | 47231910 | 35,023    | 2,171,282   | SH | DEFINED | 1,2,5        |
| JER INVT TR INC      | COM         | 46614H30 | 3,326     | 392,267     | SH | DEFINED | 1,2          |
| JETBLUE AWYS CORP    | COM         | 47714310 | 22,936    | 3,954,526   | SH | DEFINED | 1,2,5,6      |
| JMP GROUP INC        | COM         | 46629U10 | 190       | 27,200      | SH | DEFINED | 1            |
| JO-ANN STORES INC    | COM         | 47758P30 | 5,934     | 402,858     | SH | DEFINED | 1,2          |
| JOES JEANS INC       | COM         | 47777N10 | 25        | 22,339      | SH | DEFINED | 1            |
| JOHNSON & JOHNSON    | COM         | 47816010 | 8,743,469 | 134,784,474 | SH | DEFINED | 1,2,5,6,7,8, |
| JOHNSON CTLS INC     | COM         | 47836610 | 570,799   | 16,887,555  | SH | DEFINED | 1,2,5,6,7,8, |
| JONES APPAREL GROUP  | COM         | 48007410 | 34,690    | 2,584,937   | SH | DEFINED | 1,2,5,6,10,1 |
| JONES LANG LASALLE I | COM         | 48020Q10 | 49,401    | 638,757     | SH | DEFINED | 1,2,5,6      |
| JONES SODA CO        | COM         | 48023P10 | 1,141     | 326,883     | SH | DEFINED | 1,2,5,6      |
| JOS A BANK CLOTHIERS | COM         | 48083810 | 11,932    | 582,062     | SH | DEFINED | 1,2,5,6      |
| JOURNAL COMMUNICATIO | CL A        | 48113010 | 5,732     | 776,672     | SH | DEFINED | 1,2          |
| JOURNAL REGISTER CO  | COM         | 48113810 | 30        | 55,436      | SH | DEFINED | 1,5          |
| JOY GLOBAL INC       | COM         | 48116510 | 158,283   | 2,429,147   | SH | DEFINED | 1,2,5,7,8,10 |
| JP MORGAN CHASE & CO | COM         | 46625H10 | 5,558,866 | 129,426,445 | SH | DEFINED | 1,2,5,6,7,8, |
| JUNIPER NETWORKS INC | COM         | 48203R10 | 411,931   | 16,477,242  | SH | DEFINED | 1,2,5,6,7,8, |
| JUPITERMEDIA CORP    | COM         | 48207D10 | 70        | 33,422      | SH | DEFINED | 1,6          |
| K FED BANCORP        | COM         | 48246S10 | 546       | 47,818      | SH | DEFINED | 1            |
| K SEA TRANSN PARTNER | COM         | 48268Y10 | 465       | 13,186      | SH | DEFINED | 1,2          |
| K TRON INTL INC      | COM         | 48273010 | 324       | 2,694       | SH | DEFINED | 1,5          |
| K V PHARMACEUTICAL C | CL A        | 48274020 | 12,000    | 480,766     | SH | DEFINED | 1,2,5,6      |
| KADANT INC           | COM         | 48282T10 | 8,519     | 289,966     | SH | DEFINED | 1,2          |
| KAISER ALUMINUM CORP | COM PAR \$0 | 48300770 | 14,110    | 203,610     | SH | DEFINED | 1,2,6        |
| KAMAN CORP           | COM         | 48354810 | 16,980    | 600,216     | SH | DEFINED | 1,2          |

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|                      |         |          |        |           |    |         |               |
|----------------------|---------|----------|--------|-----------|----|---------|---------------|
| KANSAS CITY LIFE INS | COM     | 48483610 | 5,076  | 105,614   | SH | DEFINED | 1,2           |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 55,167 | 1,375,384 | SH | DEFINED | 1,2,5,6,7     |
| KAYDON CORP          | COM     | 48658710 | 18,727 | 426,477   | SH | DEFINED | 1,2,5         |
| KAYNE ANDERSON ENERG | COM     | 48660Q10 | 2,727  | 109,503   | SH | DEFINED | 1             |
| KB HOME              | COM     | 48666K10 | 85,540 | 3,458,950 | SH | DEFINED | 1,2,5,6,10,11 |
| KBR INC              | COM     | 48242W10 | 99,626 | 3,592,730 | SH | DEFINED | 1,2,5,7,8,10  |
| KBW INC              | COM     | 48242310 | 10,458 | 474,286   | SH | DEFINED | 1,2,6         |
| KEARNY FINL CORP     | COM     | 48716910 | 3,728  | 340,449   | SH | DEFINED | 1,2           |
| KEITHLEY INSTRS INC  | COM     | 48758410 | 185    | 19,104    | SH | DEFINED | 1             |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M                |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|------------------------|
| KELLOGG CO           | COM            | 48783610 | 451,964       | 8,599,018         | SH                             | DEFINED 1,2,5,6,7,8,   |
| KELLY SVCS INC       | CL A           | 48815220 | 10,762        | 523,443           | SH                             | DEFINED 1,2,5          |
| KEMET CORP           | COM            | 48836010 | 7,686         | 1,902,545         | SH                             | DEFINED 1,2,5          |
| KENDLE INTERNATIONAL | COM            | 48880L10 | 13,388        | 298,040           | SH                             | DEFINED 1,2,6          |
| KENEXA CORP          | COM            | 48887910 | 6,024         | 325,972           | SH                             | DEFINED 1,2,5,6        |
| KENNAMETAL INC       | COM            | 48917010 | 38,535        | 1,309,385         | SH                             | DEFINED 1,2,5          |
| KENSEY NASH CORP     | COM            | 49005710 | 6,931         | 239,407           | SH                             | DEFINED 1,2            |
| KERYX BIOPHARMACEUTI | COM            | 49251510 | 357           | 594,886           | SH                             | DEFINED 1,2,6          |
| KEY ENERGY SVCS INC  | COM            | 49291410 | 2,812         | 209,542           | SH                             | DEFINED 1,2            |
| KEYCORP NEW          | COM            | 49326710 | 305,517       | 13,918,792        | SH                             | DEFINED 1,2,5,6,7,8,   |
| KEYNOTE SYS INC      | COM            | 49330810 | 2,291         | 194,299           | SH                             | DEFINED 1              |
| KFORCE INC           | COM            | 49373210 | 6,400         | 724,024           | SH                             | DEFINED 1,2,5,6        |
| KILROY RLTY CORP     | COM            | 49427F10 | 41,711        | 849,329           | SH                             | DEFINED 1,2,3,5        |
| KIMBALL INTL INC     | CL B           | 49427410 | 5,242         | 489,032           | SH                             | DEFINED 1,2,5          |
| KIMBERLY CLARK CORP  | COM            | 49436810 | 936,759       | 14,512,145        | SH                             | DEFINED 1,2,5,6,7,8,   |
| KIMCO REALTY CORP    | COM            | 49446R10 | 417,922       | 10,669,451        | SH                             | DEFINED 1,2,3,5,6,7,14 |
| KINDER MORGAN ENERGY | UT LTD PAR     | 49455010 | 14,461        | 264,420           | SH                             | DEFINED 1,2            |
| KINDER MORGAN MANAGE | SHS            | 49455U10 | 6,127         | 120,202           | SH                             | DEFINED 1,2,5          |
| KINDRED HEALTHCARE I | COM            | 49458010 | 18,780        | 858,721           | SH                             | DEFINED 1,2,5          |
| KINETIC CONCEPTS INC | COM NEW        | 49460W20 | 136,922       | 2,961,749         | SH                             | DEFINED 1,2,5,12       |
| KING PHARMACEUTICALS | COM            | 49558210 | 60,678        | 6,974,496         | SH                             | DEFINED 1,2,5,6,10,11  |
| KINROSS GOLD CORP    | COM NO PAR     | 49690240 | 862           | 38,974            | SH                             | DEFINED 1,13           |
| KIRBY CORP           | COM            | 49726610 | 33,229        | 582,970           | SH                             | DEFINED 1,2,5,6        |
| KIRKLANDS INC        | COM            | 49749810 | 32            | 25,449            | SH                             | DEFINED 1              |
| KITE RLTY GROUP TR   | COM            | 49803T10 | 10,846        | 774,700           | SH                             | DEFINED 1,2,3,5        |
| KKR FINANCIAL HLDGS  | COM            | 48248A30 | 2,668         | 210,708           | SH                             | DEFINED 1,2            |
| KLA-TENCOR CORP      | COM            | 48248010 | 205,627       | 5,542,495         | SH                             | DEFINED 1,2,5,6,7,8,   |
| KNIGHT CAPITAL GROUP | CL A           | 49900510 | 49,623        | 3,055,607         | SH                             | DEFINED 1,2,5,13       |
| KNIGHT TRANSN INC    | COM            | 49906410 | 16,718        | 1,015,699         | SH                             | DEFINED 1,2,5,6        |
| KNIGHTSBRIDGE TANKER | ORD            | G5299G10 | 5,841         | 218,918           | SH                             | DEFINED 1,5            |
| KNOLL INC            | COM NEW        | 49890420 | 9,013         | 781,038           | SH                             | DEFINED 1,2,6          |
| KNOLOGY INC          | COM            | 49918380 | 6,291         | 485,830           | SH                             | DEFINED 1,2,5,6        |
| KNOT INC             | COM            | 49918410 | 4,119         | 350,535           | SH                             | DEFINED 1,2,5,6        |
| KODIAK OIL & GAS COR | COM            | 50015Q10 | 21            | 12,400            | SH                             | DEFINED 1              |
| KOHLBERG CAPITAL COR | COM            | 50023310 | 1,901         | 183,142           | SH                             | DEFINED 1,2            |
| KOHL'S CORP          | COM            | 50025510 | 415,887       | 9,696,606         | SH                             | DEFINED 1,2,5,6,7,8,   |
| KONAMI CORP          | SPONSORED      | 50046R10 | 209           | 5,454             | SH                             | DEFINED 1              |
| KONINKLIJKE PHILIPS  | NY REG SH      | 50047230 | 2,916         | 76,066            | SH                             | DEFINED 1,2            |
| KOOKMIN BK NEW       | SPONSORED      | 50049M10 | 73,376        | 1,309,117         | SH                             | DEFINED 1,2,4,5        |

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|                      |             |          |           |            |    |         |              |  |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|--|
| KOPIN CORP           | COM         | 50060010 | 310       | 116,614    | SH | DEFINED | 1,5          |  |
| KOPPERS HOLDINGS INC | COM         | 50060P10 | 11,702    | 264,098    | SH | DEFINED | 1,2          |  |
| KOREA ELECTRIC PWR   | SPONSORED   | 50063110 | 3,233     | 214,954    | SH | DEFINED | 1,2          |  |
| KORN FERRY INTL      | COM NEW     | 50064320 | 20,950    | 1,239,630  | SH | DEFINED | 1,2,5,6      |  |
| KOSAN BIOSCIENCES IN | COM         | 50064W10 | 662       | 421,947    | SH | DEFINED | 1,2,5        |  |
| KRAFT FOODS INC      | CL A        | 50075N10 | 1,933,345 | 62,345,870 | SH | DEFINED | 1,2,5,6,7,8, |  |
| KRATOS DEFENSE & SEC | COM         | 50077B10 | 117       | 64,092     | SH | DEFINED | 1            |  |
| KRISPY KREME DOUGHNU | COM         | 50101410 | 2,644     | 866,949    | SH | DEFINED | 1,2,5,6      |  |
| KROGER CO            | COM         | 50104410 | 674,893   | 26,570,584 | SH | DEFINED | 1,2,5,6,7,8, |  |
| KRONOS WORLDWIDE INC | COM         | 50105F10 | 1,247     | 51,630     | SH | DEFINED | 1,2          |  |
| K-SWISS INC          | CL A        | 48268610 | 17,383    | 1,098,785  | SH | DEFINED | 1,2,6        |  |
| KT CORP              | SPONSORED   | 48268K10 | 898       | 37,830     | SH | DEFINED | 1,2,5        |  |
| KUBOTA CORP          | ADR         | 50117320 | 938       | 30,128     | SH | DEFINED | 1            |  |
| KULICKE & SOFFA INDS | COM         | 50124210 | 5,777     | 1,208,532  | SH | DEFINED | 1,2,5,6      |  |
| KVH INDS INC         | COM         | 48273810 | 140       | 17,705     | SH | DEFINED | 1            |  |
| KYOCERA CORP         | ADR         | 50155620 | 1,183     | 14,077     | SH | DEFINED | 1,2          |  |
| L-1 IDENTITY SOLUTIO | COM         | 50212A10 | 13,304    | 1,000,333  | SH | DEFINED | 1,2,6        |  |
| L-3 COMMUNICATIONS H | COM         | 50242410 | 465,198   | 4,254,604  | SH | DEFINED | 1,2,5,6,7,8, |  |
| LA JOLLA PHARMACEUTI | COM NEW     | 50345930 | 22        | 11,401     | SH | DEFINED | 1            |  |
| LA Z BOY INC         | COM         | 50533610 | 7,787     | 933,646    | SH | DEFINED | 1,2,5        |  |
| LABORATORY CORP AMER | COM NEW     | 50540R40 | 279,814   | 3,797,694  | SH | DEFINED | 1,2,5,6,7,8, |  |
| LABRANCHE & CO INC   | COM         | 50544710 | 6,134     | 1,410,188  | SH | DEFINED | 1,2,5,6      |  |
| LACLEDE GROUP INC    | COM         | 50559710 | 15,729    | 441,446    | SH | DEFINED | 1,2,5        |  |
| LADENBURG THALMAN FI | COM         | 50575Q10 | 1,986     | 1,061,832  | SH | DEFINED | 1            |  |
| LADISH INC           | COM NEW     | 50575420 | 7,542     | 209,497    | SH | DEFINED | 1,2,6        |  |
| LAKELAND BANCORP INC | COM         | 51163710 | 5,499     | 425,322    | SH | DEFINED | 1,2          |  |
| LAKELAND FINL CORP   | COM         | 51165610 | 4,005     | 176,813    | SH | DEFINED | 1,2          |  |
| LAKELAND INDS INC    | COM         | 51179510 | 122       | 10,433     | SH | DEFINED | 1            |  |
| LAKES ENTMNT INC     | COM         | 51206P10 | 1,401     | 316,954    | SH | DEFINED | 1,5          |  |
| LAM RESEARCH CORP    | COM         | 51280710 | 174,570   | 4,567,505  | SH | DEFINED | 1,2,5,7,8,10 |  |
| LAMAR ADVERTISING CO | CL A        | 51281510 | 61,423    | 1,709,529  | SH | DEFINED | 1,2,5,7,8,10 |  |
| LAN AIRLINES S A     | SPONSORED   | 50172310 | 6,221     | 440,548    | SH | DEFINED | 1,2,5        |  |
| LANCASTER COLONY COR | COM         | 51384710 | 22,069    | 552,270    | SH | DEFINED | 1,2,5        |  |
| LANCE INC            | COM         | 51460610 | 9,247     | 471,803    | SH | DEFINED | 1,2          |  |
| LANDAMERICA FINL GRO | COM         | 51493610 | 10,044    | 254,482    | SH | DEFINED | 1,2,5        |  |
| LANDAUER INC         | COM         | 51476K10 | 8,816     | 175,124    | SH | DEFINED | 1,2          |  |
| LANDEC CORP          | COM         | 51476610 | 2,510     | 297,726    | SH | DEFINED | 1            |  |
| LANDRYS RESTAURANTS  | COM         | 51508L10 | 3,615     | 222,076    | SH | DEFINED | 1,2          |  |
| LANDSTAR SYS INC     | COM         | 51509810 | 44,779    | 858,494    | SH | DEFINED | 1,2,5,6      |  |
| LAS VEGAS SANDS CORP | COM         | 51783410 | 106,393   | 1,444,778  | SH | DEFINED | 1,2,5,7,8,10 |  |
| LASALLE HOTEL PPTYS  | COM SH BEN  | 51794210 | 38,424    | 1,337,407  | SH | DEFINED | 1,2,3,5      |  |
| LASERCARD CORP       | COM         | 51807U10 | 152       | 17,921     | SH | DEFINED | 1,5          |  |
| LATTICE SEMICONDUCTO | COM         | 51841510 | 5,195     | 1,829,150  | SH | DEFINED | 1,2,5        |  |
| LAUDER ESTEE COS INC | CL A        | 51843910 | 169,634   | 3,699,762  | SH | DEFINED | 1,2,5,6,7,8, |  |
| LAWSON PRODS INC     | COM         | 52077610 | 2,593     | 94,103     | SH | DEFINED | 1,2          |  |
| LAWSON SOFTWARE INC  | COM         | 52078P10 | 13,816    | 1,834,800  | SH | DEFINED | 1,2,6        |  |
| LAYNE CHRISTENSEN CO | COM         | 52105010 | 8,166     | 233,180    | SH | DEFINED | 1,2,6        |  |
| LAZARD LTD           | SHS A       | G5405010 | 17,732    | 464,182    | SH | DEFINED | 1,2,5        |  |
| LCA-VISION INC       | COM PAR \$. | 50180330 | 8,468     | 677,423    | SH | DEFINED | 1,2,6        |  |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------|----------------|-------|---------------|-------------------|---|---------|
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|                                 |          |           |            |    |         |              |
|---------------------------------|----------|-----------|------------|----|---------|--------------|
| LCC INTERNATIONAL IN CL A       | 50181010 | 22        | 14,158     | SH | DEFINED | 1            |
| LEAP WIRELESS INTL I COM NEW    | 52186330 | 31,139    | 668,219    | SH | DEFINED | 1,2,5        |
| LEAPFROG ENTERPRISES CL A       | 52186N10 | 3,551     | 503,651    | SH | DEFINED | 1,2,5,6      |
| LEAR CORP                       | 52186510 | 90,914    | 3,508,828  | SH | DEFINED | 1,2,5,7,8,10 |
| LEARNING TREE INTL I COM        | 52201510 | 190       | 13,582     | SH | DEFINED | 1,2          |
| LECG CORP                       | 52323410 | 3,290     | 351,483    | SH | DEFINED | 1,2,6        |
| LECROY CORP                     | 52324W10 | 190       | 21,918     | SH | DEFINED | 1            |
| LEE ENTERPRISES INC             | 52376810 | 10,289    | 1,027,872  | SH | DEFINED | 1,2          |
| LEGACY RESERVES LP UNIT LP IN   | 52470730 | 731       | 36,621     | SH | DEFINED | 1,2          |
| LEGG MASON INC                  | 52490110 | 235,993   | 4,215,675  | SH | DEFINED | 1,2,5,6,7,8, |
| LEGGETT & PLATT INC             | 52466010 | 118,797   | 7,789,981  | SH | DEFINED | 1,2,5,6,7,8, |
| LEHMAN BROS HLDGS IN COM        | 52490810 | 717,518   | 19,062,645 | SH | DEFINED | 1,2,5,6,7,8, |
| LENNAR CORP                     | 52605710 | 114,693   | 6,097,446  | SH | DEFINED | 1,2,5,6,7,8, |
| LENNOX INTL INC                 | 52610710 | 36,286    | 1,008,783  | SH | DEFINED | 1,2,5,7      |
| LENOX GROUP INC                 | 52626210 | 38        | 21,332     | SH | DEFINED | 1,5          |
| LEUCADIA NATL CORP              | 52728810 | 230,814   | 5,104,252  | SH | DEFINED | 1,2,5,6,7,8, |
| LEVEL 3 COMMUNICATIO COM        | 52729N10 | 43,903    | 20,709,146 | SH | DEFINED | 1,2,5,7,8,10 |
| LEVITT CORP                     | 52742P10 | 132       | 66,526     | SH | DEFINED | 1,5          |
| LEXICON PHARMACEUTIC COM        | 52887210 | 230       | 113,653    | SH | DEFINED | 1,2,5,6      |
| LEXINGTON REALTY TRU COM        | 52904310 | 22,387    | 1,553,591  | SH | DEFINED | 1,2,3,5      |
| LEXMARK INTL NEW                | 52977110 | 115,332   | 3,754,308  | SH | DEFINED | 1,2,5,6,7,8, |
| LG DISPLAY CO LTD SPONS ADR     | 50186V10 | 1,106     | 49,534     | SH | DEFINED | 1,2          |
| LHC GROUP INC                   | 50187A10 | 8,056     | 479,531    | SH | DEFINED | 1            |
| LIBBEY INC                      | 52989810 | 3,006     | 178,490    | SH | DEFINED | 1            |
| LIBERTY GLOBAL INC COM SER A    | 53055510 | 133,328   | 3,912,209  | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY GLOBAL INC COM SER C    | 53055530 | 30,870    | 950,418    | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY MEDIA CORP N INT COM SE | 53071M10 | 156,179   | 9,676,535  | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY MEDIA CORP N CAP COM SE | 53071M30 | 21,421    | 1,360,901  | SH | DEFINED | 1,2,5,6,7,10 |
| LIBERTY MEDIA CORP N ENT COM SE | 53071M50 | 145,911   | 6,444,841  | SH | DEFINED | 1,2,5,7,8,10 |
| LIBERTY PPTY TR SH BEN INT      | 53117210 | 93,299    | 2,999,003  | SH | DEFINED | 1,2,3,5,7,8, |
| LIFE PARTNERS HOLDIN COM        | 53215T10 | 561       | 30,404     | SH | DEFINED | 1,2          |
| LIFE TIME FITNESS IN COM        | 53217R20 | 21,413    | 686,091    | SH | DEFINED | 1,2,6        |
| LIFECCELL CORP                  | 53192710 | 39,951    | 950,527    | SH | DEFINED | 1,2,6        |
| LIFEPOINT HOSPITALS COM         | 53219L10 | 32,495    | 1,182,913  | SH | DEFINED | 1,2,5,7      |
| LIFETIME BRANDS INC COM         | 53222Q10 | 1,296     | 144,921    | SH | DEFINED | 1            |
| LIFEWAY FOODS INC COM           | 53191410 | 127       | 11,900     | SH | DEFINED | 1            |
| LIGAND PHARMACEUTICA CL B       | 53220K20 | 4,817     | 1,204,250  | SH | DEFINED | 1,2          |
| LILLY ELI & CO                  | 53245710 | 1,680,215 | 32,568,620 | SH | DEFINED | 1,2,5,6,7,8, |
| LIME ENERGY CO COM NEW          | 53261U20 | 342       | 34,181     | SH | DEFINED | 1,2          |
| LIMELIGHT NETWORKS I COM        | 53261M10 | 748       | 230,938    | SH | DEFINED | 1,2,6        |
| LIMITED BRANDS INC COM          | 53271610 | 169,886   | 9,934,870  | SH | DEFINED | 1,2,5,6,7,8, |
| LIN TV CORP                     | 53277410 | 6,562     | 682,819    | SH | DEFINED | 1,2,6        |
| LINCARE HLDGS INC COM           | 53279110 | 75,224    | 2,676,055  | SH | DEFINED | 1,2,5,7,8,10 |
| LINCOLN EDL SVCS COR COM        | 53353510 | 476       | 39,645     | SH | DEFINED | 1,2          |
| LINCOLN ELEC HLDGS I COM        | 53390010 | 45,670    | 708,170    | SH | DEFINED | 1,2,5        |
| LINCOLN NATL CORP IN COM        | 53418710 | 500,415   | 9,623,373  | SH | DEFINED | 1,2,5,6,7,8, |
| LINDSAY CORP                    | 53555510 | 16,488    | 160,903    | SH | DEFINED | 1,2,5,6      |
| LINEAR TECHNOLOGY CO COM        | 53567810 | 214,467   | 6,988,188  | SH | DEFINED | 1,2,5,6,7,8, |
| LINN ENERGY LLC UNIT LTD L      | 53602010 | 3,702     | 194,863    | SH | DEFINED | 1,2          |
| LIONBRIDGE TECHNOLOG COM        | 53625210 | 2,590     | 773,120    | SH | DEFINED | 1,2,6        |
| LIONS GATE ENTMNT CO COM NEW    | 53591920 | 285       | 29,201     | SH | DEFINED | 1,2,6        |
| LIPID SCIENCES INC A COM        | 53630P10 | 12        | 11,399     | SH | DEFINED | 1            |
| LIQUIDITY SERVICES I COM        | 53635B10 | 1,061     | 132,626    | SH | DEFINED | 1,6          |
| LITHIA MTRS INC                 | 53679710 | 3,497     | 344,176    | SH | DEFINED | 1,2,5        |
| LITTELFUSE INC                  | 53700810 | 21,665    | 619,527    | SH | DEFINED | 1,2,6        |
| LIVE NATION INC                 | 53803410 | 13,011    | 1,072,608  | SH | DEFINED | 1,2,5,6      |
| LIVEPERSON INC                  | 53814610 | 1,514     | 488,342    | SH | DEFINED | 1            |
| LIZ CLAIBORNE INC               | 53932010 | 69,945    | 3,853,741  | SH | DEFINED | 1,2,5,6,7,8, |
| LKQ CORP                        | 50188920 | 38,880    | 1,730,295  | SH | DEFINED | 1,2,6        |
| LLOYDS TSB GROUP PLC SPONSORED  | 53943910 | 2,729     | 76,008     | SH | DEFINED | 1,2          |
| LMI AEROSPACE INC               | 50207910 | 224       | 11,550     | SH | DEFINED | 1,5          |
| LOCKHEED MARTIN CORP COM        | 53983010 | 7,551,049 | 76,042,793 | SH | DEFINED | 1,2,5,6,7,8, |

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|                      |             |          |           |             |    |         |              |
|----------------------|-------------|----------|-----------|-------------|----|---------|--------------|
| LODGENET INTERACTIVE | COM         | 54021110 | 2,478     | 406,953     | SH | DEFINED | 1,2,6        |
| LODGIAN INC          | COM PAR \$. | 54021P40 | 3,333     | 298,936     | SH | DEFINED | 1            |
| LOEWS CORP           | COM         | 54042410 | 539,348   | 13,409,954  | SH | DEFINED | 1,2,5,6,7,8, |
| LOEWS CORP           | CAROLNA GP  | 54042420 | 190,309   | 2,623,140   | SH | DEFINED | 1,2,5,7,8,10 |
| LOGILITY INC         | COM         | 54140Y10 | 386       | 47,593      | SH | DEFINED | 1,2          |
| LOGITECH INTL S A    | SHS         | H5043023 | 872       | 34,289      | SH | DEFINED | 1            |
| LO-JACK CORP         | COM         | 53945110 | 6,249     | 494,360     | SH | DEFINED | 1,2          |
| LONGS DRUG STORES CO | COM         | 54316210 | 27,230    | 641,312     | SH | DEFINED | 1,2,5        |
| LOOKSMART LTD        | COM NEW     | 54344250 | 36        | 11,033      | SH | DEFINED | 1            |
| LOOPNET INC          | COM         | 54352430 | 4,899     | 385,772     | SH | DEFINED | 1,2,6        |
| LORAL SPACE & COMMUN | COM         | 54388110 | 4,027     | 168,901     | SH | DEFINED | 1,2          |
| LOUISIANA PAC CORP   | COM         | 54634710 | 21,581    | 2,350,889   | SH | DEFINED | 1,2,5        |
| LOWES COS INC        | COM         | 54866110 | 2,500,779 | 109,013,904 | SH | DEFINED | 1,2,5,6,7,8, |
| LSB INDS INC         | COM         | 50216010 | 2,849     | 193,283     | SH | DEFINED | 1,2          |
| LSI CORPORATION      | COM         | 50216110 | 107,123   | 21,641,094  | SH | DEFINED | 1,2,5,6,7,8, |
| LSI INDS INC         | COM         | 50216C10 | 5,399     | 408,686     | SH | DEFINED | 1,2          |
| LTC PPTYS INC        | COM         | 50217510 | 11,142    | 433,380     | SH | DEFINED | 1,2,3,5      |
| LTX CORP             | COM         | 50239210 | 2,599     | 827,738     | SH | DEFINED | 1,2,5        |
| LUBRIZOL CORP        | COM         | 54927110 | 169,944   | 3,061,508   | SH | DEFINED | 1,2,5,7      |
| LUBYS INC            | COM         | 54928210 | 301       | 42,461      | SH | DEFINED | 1,2          |
| LUFKIN INDS INC      | COM         | 54976410 | 14,662    | 229,739     | SH | DEFINED | 1,2,6        |
| LULULEMON ATHLETICA  | COM         | 55002110 | 5,247     | 184,563     | SH | DEFINED | 1,2          |
| LUMINENT MTG CAP INC | COM         | 55027830 | 524       | 859,244     | SH | DEFINED | 1,2          |
| LUMINEX CORP DEL     | COM         | 55027E10 | 9,290     | 472,756     | SH | DEFINED | 1,2,5,6      |
| LUXOTTICA GROUP S P  | SPONSORED   | 55068R20 | 1,363     | 54,176      | SH | DEFINED | 1            |
| LYDALL INC DEL       | COM         | 55081910 | 419       | 36,633      | SH | DEFINED | 1            |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| M & F WORLDWIDE CORP | COM            | 55254110 | 7,551         | 201,947           | SH                             | DEFINED 1,2,5,6      |
| M & T BK CORP        | COM            | 55261F10 | 209,848       | 2,607,454         | SH                             | DEFINED 1,2,5,6,7,8, |
| M D C HLDGS INC      | COM            | 55267610 | 67,772        | 1,547,665         | SH                             | DEFINED 1,2,5        |
| M/I HOMES INC        | COM            | 55305B10 | 3,253         | 191,578           | SH                             | DEFINED 1,2          |
| MACATAWA BK CORP     | COM            | 55422510 | 2,518         | 241,877           | SH                             | DEFINED 1,2          |
| MACERICH CO          | COM            | 55438210 | 166,406       | 2,368,100         | SH                             | DEFINED 1,2,3,5,7,8, |
| MAC-GRAY CORP        | COM            | 55415310 | 121           | 10,500            | SH                             | DEFINED 1            |
| MACK CALI RLTY CORP  | COM            | 55448910 | 67,672        | 1,895,048         | SH                             | DEFINED 1,2,3,5      |
| MACQUARIE INFRASTR C | MEMBERSHIP     | 55608B10 | 2,135         | 73,295            | SH                             | DEFINED 1,2          |
| MACROVISION CORP     | COM            | 55590410 | 18,816        | 1,393,781         | SH                             | DEFINED 1,2,5,6,8    |
| MACYS INC            | COM            | 55616P10 | 337,813       | 14,649,313        | SH                             | DEFINED 1,2,5,6,7,8, |
| MADDEN STEVEN LTD    | COM            | 55626910 | 5,777         | 337,266           | SH                             | DEFINED 1,2,5        |
| MADECO SA            | SPONS ADR      | 55630420 | 342           | 30,076            | SH                             | DEFINED 1,5          |
| MAGELLAN HEALTH SVCS | COM NEW        | 55907920 | 24,986        | 629,534           | SH                             | DEFINED 1,2,6        |
| MAGELLAN MIDSTREAM H | COM LP INT     | 55907R10 | 1,096         | 47,852            | SH                             | DEFINED 1,2          |
| MAGELLAN MIDSTREAM P | COM UNIT R     | 55908010 | 4,756         | 117,435           | SH                             | DEFINED 1,2          |
| MAGMA DESIGN AUTOMAT | COM            | 55918110 | 6,492         | 678,360           | SH                             | DEFINED 1,2,6        |
| MAGNA ENTMT CORP     | CL A           | 55921110 | 190           | 559,729           | SH                             | DEFINED 1,5          |
| MAGNA INTL INC       | CL A           | 55922240 | 201           | 2,785             | SH                             | DEFINED 1            |
| MAGNETEK INC         | COM            | 55942410 | 197           | 57,176            | SH                             | DEFINED 1,5          |
| MAGUIRE PPTYS INC    | COM            | 55977510 | 15,280        | 1,067,810         | SH                             | DEFINED 1,2,3,5      |
| MAGYAR TELEKOM TELEC | SPONSORED      | 55977610 | 250           | 10,187            | SH                             | DEFINED 1            |
| MAIDENFORM BRANDS IN | COM            | 56030510 | 8,338         | 512,451           | SH                             | DEFINED 1,2          |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| MAINSOURCE FINANCIAL | COM        | 56062Y10 | 5,422     | 349,787    | SH | DEFINED | 1,2          |
| MAIR HOLDINGS INC    | COM        | 56063510 | 104       | 27,349     | SH | DEFINED | 1            |
| MAJESCO ENTERTAINMEN | COM NEW    | 56069020 | 23        | 19,650     | SH | DEFINED | 1            |
| MAKITA CORP          | ADR NEW    | 56087730 | 211       | 6,735      | SH | DEFINED | 1            |
| MANAGEMENT NETWORK G | COM        | 56169310 | 37        | 19,555     | SH | DEFINED | 1            |
| MANHATTAN ASSOCS INC | COM        | 56275010 | 16,143    | 704,001    | SH | DEFINED | 1,2,5,6      |
| MANITOWOC INC        | COM        | 56357110 | 218,059   | 5,344,578  | SH | DEFINED | 1,2,5,6,7,8, |
| MANNATECH INC        | COM        | 56377110 | 10,083    | 1,414,219  | SH | DEFINED | 1,6          |
| MANNKIND CORP        | COM        | 56400P20 | 4,454     | 746,062    | SH | DEFINED | 1,2,6        |
| MANPOWER INC         | COM        | 56418H10 | 96,673    | 1,718,318  | SH | DEFINED | 1,2,5,7,8,10 |
| MANTECH INTL CORP    | CL A       | 56456310 | 19,211    | 423,517    | SH | DEFINED | 1,2,6        |
| MANULIFE FINL CORP   | COM        | 56501R10 | 8,360     | 220,119    | SH | DEFINED | 1,13         |
| MAP PHARMACEUTICALS  | COM        | 56509R10 | 560       | 40,107     | SH | DEFINED | 1            |
| MARATHON ACQUISITION | COM        | 56575610 | 3,001     | 388,759    | SH | DEFINED | 1            |
| MARATHON OIL CORP    | COM        | 56584910 | 1,192,936 | 26,160,883 | SH | DEFINED | 1,2,5,6,7,8, |
| MARCHEX INC          | CL B       | 56624R10 | 3,598     | 360,556    | SH | DEFINED | 1,2,6        |
| MARCUS CORP          | COM        | 56633010 | 7,094     | 369,493    | SH | DEFINED | 1,2          |
| MARINE PRODS CORP    | COM        | 56842710 | 1,303     | 161,324    | SH | DEFINED | 1,2          |
| MARINEMAX INC        | COM        | 56790810 | 3,151     | 252,921    | SH | DEFINED | 1,2          |
| MARINER ENERGY INC   | COM        | 56845T30 | 59,064    | 2,186,748  | SH | DEFINED | 1,2,5        |
| MARKEL CORP          | COM        | 57053510 | 54,012    | 122,763    | SH | DEFINED | 1,2,5,12     |
| MARKETAXESS HLDGS IN | COM        | 57060D10 | 4,067     | 409,128    | SH | DEFINED | 1,2,6        |
| MARKWEST ENERGY PART | UNIT LTD P | 57075910 | 1,624     | 52,653     | SH | DEFINED | 1,2          |
| MARRIOTT INTL INC NE | CL A       | 57190320 | 378,686   | 11,021,134 | SH | DEFINED | 1,2,5,6,7,8, |
| MARSH & MCLENNAN COS | COM        | 57174810 | 394,736   | 16,210,930 | SH | DEFINED | 1,2,5,6,7,8, |
| MARSHALL & ILSLEY CO | COM        | 57183710 | 191,615   | 8,259,280  | SH | DEFINED | 1,2,5,6,7,8, |
| MARTEK BIOSCIENCES C | COM        | 57290110 | 44,923    | 1,469,505  | SH | DEFINED | 1,2,5,6      |
| MARTEN TRANS LTD     | COM        | 57307510 | 3,343     | 215,409    | SH | DEFINED | 1            |
| MARTHA STEWART LIVIN | CL A       | 57308310 | 2,661     | 358,146    | SH | DEFINED | 1,2,6        |
| MARTIN MARIETTA MATL | COM        | 57328410 | 128,478   | 1,210,118  | SH | DEFINED | 1,2,5,7,8,10 |
| MARTIN MIDSTREAM PRT | UNIT L P I | 57333110 | 342       | 11,226     | SH | DEFINED | 1,2          |
| MARVEL ENTERTAINMENT | COM        | 57383T10 | 25,085    | 936,358    | SH | DEFINED | 1,2,5,6      |
| MARVELL TECHNOLOGY G | ORD        | G5876H10 | 73,837    | 6,786,460  | SH | DEFINED | 1,2,5,7,8,10 |
| MASCO CORP           | COM        | 57459910 | 216,443   | 10,914,945 | SH | DEFINED | 1,2,5,6,7,8, |
| MASIMO CORP          | COM        | 57479510 | 5,683     | 218,564    | SH | DEFINED | 1,2          |
| MASSBANK CORP READ M | COM        | 57615210 | 215       | 5,536      | SH | DEFINED | 1            |
| MASSEY ENERGY CORP   | COM        | 57620610 | 83,687    | 2,292,790  | SH | DEFINED | 1,2,5,6,7,8, |
| MASTEC INC           | COM        | 57632310 | 5,525     | 672,995    | SH | DEFINED | 1,2,5        |
| MASTERCARD INC       | CL A       | 57636Q10 | 300,227   | 1,346,369  | SH | DEFINED | 1,2,5,7,8,10 |
| MATERIAL SCIENCES CO | COM        | 57667410 | 135       | 17,438     | SH | DEFINED | 1            |
| MATRIA HEALTHCARE IN | COM NEW    | 57681720 | 6,924     | 310,506    | SH | DEFINED | 1,2,5        |
| MATRIX SVC CO        | COM        | 57685310 | 7,223     | 420,417    | SH | DEFINED | 1,2,5,6      |
| MATRIX INITIATIVES   | COM        | 57685L10 | 212       | 14,492     | SH | DEFINED | 1            |
| MATSUSHITA ELEC INDL | ADR        | 57687920 | 6,069     | 279,550    | SH | DEFINED | 1,2          |
| MATTEL INC           | COM        | 57708110 | 207,633   | 10,433,837 | SH | DEFINED | 1,2,5,6,7,8, |
| MATTHEWS INTL CORP   | CL A       | 57712810 | 38,327    | 794,352    | SH | DEFINED | 1,2,5,6      |
| MATTSON TECHNOLOGY I | COM        | 57722310 | 5,493     | 901,981    | SH | DEFINED | 1,2,6        |
| MAUI LD & PINEAPPLE  | COM        | 57734510 | 1,751     | 54,909     | SH | DEFINED | 1            |
| MAX CAPITAL GROUP LT | SHS        | G6052F10 | 28,971    | 1,106,168  | SH | DEFINED | 1,2,5        |
| MAXIMUS INC          | COM        | 57793310 | 14,556    | 396,519    | SH | DEFINED | 1,2,5        |
| MAXWELL TECHNOLOGIES | COM        | 57776710 | 158       | 15,522     | SH | DEFINED | 1            |
| MXYGEN INC           | COM        | 57777610 | 2,660     | 411,740    | SH | DEFINED | 1,2          |
| MB FINANCIAL INC NEW | COM        | 55264U10 | 17,296    | 561,929    | SH | DEFINED | 1,2          |
| MBIA INC             | COM        | 55262C10 | 69,763    | 5,708,944  | SH | DEFINED | 1,2,5,6,10,1 |
| MBT FINL CORP        | COM        | 57887710 | 176       | 20,467     | SH | DEFINED | 1            |
| MCALEE INC           | COM        | 57906410 | 127,272   | 3,846,232  | SH | DEFINED | 1,2,5,7,8,10 |
| MCCLATCHY CO         | CL A       | 57948910 | 9,931     | 928,173    | SH | DEFINED | 1,2,5,7,8,10 |
| MCCORMICK & CO INC   | COM NON VT | 57978020 | 145,545   | 3,936,837  | SH | DEFINED | 1,2,5,6,7,8, |
| MCCORMICK & SCHMICKS | COM        | 57979310 | 2,087     | 179,131    | SH | DEFINED | 1            |
| MCDERMOTT INTL INC   | COM        | 58003710 | 323,073   | 5,893,335  | SH | DEFINED | 1,2,5,7,8,10 |
| MCDONALDS CORP       | COM        | 58013510 | 2,507,330 | 44,958,403 | SH | DEFINED | 1,2,5,6,7,8, |
| MCG CAPITAL CORP     | COM        | 58047P10 | 11,048    | 1,215,404  | SH | DEFINED | 1,2          |

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|                     |     |          |         |            |    |         |              |
|---------------------|-----|----------|---------|------------|----|---------|--------------|
| MCGRATH RENTCORP    | COM | 58058910 | 7,998   | 331,729    | SH | DEFINED | 1,2          |
| MCGRAW HILL COS INC | COM | 58064510 | 443,398 | 11,999,945 | SH | DEFINED | 1,2,5,6,7,8, |
| MCKESSON CORP       | COM | 58155Q10 | 563,467 | 10,759,345 | SH | DEFINED | 1,2,5,6,7,8, |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ PRN CALL | INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|-------------------|-----------------------|--------------|
| MCMORAN EXPLORATION  | COM            | 58241110 | 14,554        | 841,732           | SH                | DEFINED               | 1,2,6        |
| MDU RES GROUP INC    | COM            | 55269010 | 107,143       | 4,364,269         | SH                | DEFINED               | 1,2,5,12     |
| MEADE INSTRUMENTS CO | COM            | 58306210 | 16            | 12,229            | SH                | DEFINED               | 1            |
| MEADOWBROOK INS GROU | COM            | 58319P10 | 3,402         | 435,657           | SH                | DEFINED               | 1            |
| MEADWESTVACO CORP    | COM            | 58333410 | 169,824       | 6,238,955         | SH                | DEFINED               | 1,2,5,6,7,8, |
| MEASUREMENT SPECIALT | COM            | 58342110 | 4,452         | 254,862           | SH                | DEFINED               | 1,2          |
| MECHANICAL TECHNOLOG | COM            | 58353810 | 24            | 44,346            | SH                | DEFINED               | 1,2          |
| MECHEL OAO           | SPONSORED      | 58384010 | 102,868       | 904,019           | SH                | DEFINED               | 1,2,4,5,7    |
| MEDALLION FINL CORP  | COM            | 58392810 | 208           | 23,014            | SH                | DEFINED               | 1            |
| MEDAREX INC          | COM            | 58391610 | 28,650        | 3,237,344         | SH                | DEFINED               | 1,2,5,6,8    |
| MEDASSETS INC        | COM            | 58404510 | 403           | 27,172            | SH                | DEFINED               | 1,2          |
| MEDCATH CORP         | COM            | 58404W10 | 8,079         | 443,892           | SH                | DEFINED               | 1,2,6        |
| MEDCO HEALTH SOLUTIO | COM            | 58405U10 | 725,729       | 16,572,943        | SH                | DEFINED               | 1,2,5,6,7,8, |
| MEDIA GEN INC        | CL A           | 58440410 | 7,131         | 508,655           | SH                | DEFINED               | 1,2          |
| MEDIACOM COMMUNICATI | CL A           | 58446K10 | 3,838         | 886,393           | SH                | DEFINED               | 1,2,5,6      |
| MEDICAL ACTION INDS  | COM            | 58449L10 | 2,879         | 175,205           | SH                | DEFINED               | 1            |
| MEDICAL PPTYS TRUST  | COM            | 58463J30 | 11,490        | 1,015,015         | SH                | DEFINED               | 1,2,3        |
| MEDICAL STAFFING NET | COM            | 58463F10 | 191           | 40,578            | SH                | DEFINED               | 1,2          |
| MEDICINES CO         | COM            | 58468810 | 17,190        | 850,988           | SH                | DEFINED               | 1,2,5,6      |
| MEDICIS PHARMACEUTIC | CL A NEW       | 58469030 | 27,991        | 1,421,563         | SH                | DEFINED               | 1,2,5,6      |
| MEDIFAST INC         | COM            | 58470H10 | 102           | 24,052            | SH                | DEFINED               | 1,5          |
| MEDIS TECHNOLOGIES L | COM            | 58500P10 | 2,764         | 304,712           | SH                | DEFINED               | 1,2,5,6      |
| MEDIVATION INC       | COM            | 58501N10 | 3,742         | 262,961           | SH                | DEFINED               | 1,2,6        |
| MEDIWARE INFORMATION | COM            | 58494610 | 61            | 10,603            | SH                | DEFINED               | 1            |
| MEDTRONIC INC        | COM            | 58505510 | 1,838,680     | 38,012,820        | SH                | DEFINED               | 1,2,5,6,7,8, |
| MEMC ELECTR MATLS IN | COM            | 55271510 | 553,125       | 7,801,486         | SH                | DEFINED               | 1,2,5,6,7,8, |
| MEMORY PHARMACEUTICA | COM            | 58606R40 | 52            | 104,131           | SH                | DEFINED               | 1            |
| MENS WEARHOUSE INC   | COM            | 58711810 | 28,404        | 1,220,636         | SH                | DEFINED               | 1,2,5        |
| MENTOR CORP MINN     | COM            | 58718810 | 17,038        | 662,449           | SH                | DEFINED               | 1,2,5,6      |
| MENTOR GRAPHICS CORP | COM            | 58720010 | 19,957        | 2,260,129         | SH                | DEFINED               | 1,2,5,6      |
| MERCADOLIBRE INC     | COM            | 58733R10 | 12,505        | 314,516           | SH                | DEFINED               | 1,2          |
| MERCANTILE BANK CORP | COM            | 58737610 | 127           | 12,273            | SH                | DEFINED               | 1,5          |
| MERCER INTL INC      | COM            | 58805610 | 2,820         | 404,527           | SH                | DEFINED               | 1            |
| MERCK & CO INC       | COM            | 58933110 | 2,923,119     | 77,025,523        | SH                | DEFINED               | 1,2,5,6,7,8, |
| MERCURY COMPUTER SYS | COM            | 58937810 | 2,024         | 360,122           | SH                | DEFINED               | 1,2,5        |
| MERCURY GENL CORP NE | COM            | 58940010 | 40,841        | 921,709           | SH                | DEFINED               | 1,2,5,12     |
| MEREDITH CORP        | COM            | 58943310 | 41,828        | 1,093,553         | SH                | DEFINED               | 1,2,5,6,10,1 |
| MERIDIAN BIOSCIENCE  | COM            | 58958410 | 19,051        | 569,881           | SH                | DEFINED               | 1,2,6        |
| MERIDIAN RESOURCE CO | COM            | 58977Q10 | 1,905         | 1,287,033         | SH                | DEFINED               | 1,2,5        |
| MERIT MED SYS INC    | COM            | 58988910 | 8,760         | 553,407           | SH                | DEFINED               | 1,2,6        |
| MERITAGE HOMES CORP  | COM            | 59001A10 | 49,029        | 2,537,757         | SH                | DEFINED               | 1,2,5        |
| MERIX CORP           | COM            | 59004910 | 88            | 43,179            | SH                | DEFINED               | 1,5          |
| MERRILL LYNCH & CO I | COM            | 59018810 | 3,274,588     | 80,377,716        | SH                | DEFINED               | 1,2,5,6,7,8, |
| MERUELO MADDUX PROPE | COM            | 59047310 | 1,560         | 613,981           | SH                | DEFINED               | 1,2          |
| MESA AIR GROUP INC   | COM            | 59047910 | 87            | 37,068            | SH                | DEFINED               | 1            |
| MET PRO CORP         | COM            | 59087630 | 206           | 18,320            | SH                | DEFINED               | 1            |

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|                       |          |          |           |             |    |         |              |  |
|-----------------------|----------|----------|-----------|-------------|----|---------|--------------|--|
| METABASIS THERAPEUTI  | COM      | 59101M10 | 32        | 15,550      | SH | DEFINED | 1            |  |
| METABOLIX INC         | COM      | 59101880 | 2,016     | 184,137     | SH | DEFINED | 1            |  |
| METALICO INC          | COM      | 59117610 | 290       | 29,622      | SH | DEFINED | 1            |  |
| METALLINE MINING INC  | COM      | 59125710 | 50        | 25,867      | SH | DEFINED | 1,2          |  |
| METAVANTE TECHNOLOGI  | COM      | 59140710 | 32,599    | 1,630,753   | SH | DEFINED | 1,2,5,6,7,12 |  |
| METHANEX CORP         | COM      | 59151K10 | 1,158     | 44,231      | SH | DEFINED | 1            |  |
| METHODE ELECTRS INC   | COM      | 59152020 | 23,363    | 1,998,525   | SH | DEFINED | 1,2          |  |
| METLIFE INC           | COM      | 59156R10 | 1,484,806 | 24,639,987  | SH | DEFINED | 1,2,5,6,7,8, |  |
| METROCORP BANCSHARES  | COM      | 59165010 | 159       | 12,404      | SH | DEFINED | 1            |  |
| METROPICS COMMUNICATI | COM      | 59170810 | 26,931    | 1,584,187   | SH | DEFINED | 1,2,5,7,8,10 |  |
| METROPOLITAN HEALTH   | COM      | 59214210 | 57        | 25,154      | SH | DEFINED | 1,5          |  |
| METTLER TOLEDO INTER  | COM      | 59268810 | 37,549    | 386,622     | SH | DEFINED | 1,2,5,6      |  |
| MF GLOBAL LTD         | SHS      | G6064210 | 8,820     | 890,002     | SH | DEFINED | 1,2,5,7      |  |
| MFA MTG INVTS INC     | COM      | 55272X10 | 23,075    | 3,662,620   | SH | DEFINED | 1,2,7,8      |  |
| MGE ENERGY INC        | COM      | 55277P10 | 11,880    | 348,797     | SH | DEFINED | 1,2          |  |
| MGC INVT CORP WIS     | COM      | 55284810 | 30,018    | 2,850,678   | SH | DEFINED | 1,2,5,6,10,1 |  |
| MGM MIRAGE            | COM      | 55295310 | 87,267    | 1,484,886   | SH | DEFINED | 1,2,5,7,8,10 |  |
| MGP INGREDIENTS INC   | COM      | 55302G10 | 942       | 134,706     | SH | DEFINED | 1            |  |
| MICREL INC            | COM      | 59479310 | 14,853    | 1,602,316   | SH | DEFINED | 1,2,5,6      |  |
| MICROCHIP TECHNOLOGY  | COM      | 59501710 | 194,525   | 5,943,325   | SH | DEFINED | 1,2,5,6,7,8, |  |
| MICROFINANCIAL INC    | COM      | 59507210 | 54        | 10,365      | SH | DEFINED | 1            |  |
| MICRON TECHNOLOGY IN  | COM      | 59511210 | 144,064   | 24,131,274  | SH | DEFINED | 1,2,5,6,7,8, |  |
| MICRONETICS INC DEL   | COM      | 59512510 | 71        | 10,033      | SH | DEFINED | 1            |  |
| MICROS SYS INC        | COM      | 59490110 | 60,270    | 1,790,549   | SH | DEFINED | 1,2,6,7      |  |
| MICROSEMI CORP        | COM      | 59513710 | 30,763    | 1,349,240   | SH | DEFINED | 1,2,5,6      |  |
| MICROSOFT CORP        | COM      | 59491810 | 7,802,032 | 274,913,041 | SH | DEFINED | 1,2,5,6,7,8, |  |
| MICROSTRATEGY INC     | CL A NEW | 59497240 | 11,885    | 160,631     | SH | DEFINED | 1,2,5,6      |  |
| MICROTUNE INC DEL     | COM      | 59514P10 | 2,571     | 702,500     | SH | DEFINED | 1,2,5        |  |
| MICROVISION INC DEL   | COM      | 59496010 | 153       | 63,057      | SH | DEFINED | 1            |  |
| MICRUS ENDOVASCULAR   | COM      | 59518V10 | 2,112     | 170,899     | SH | DEFINED | 1,5          |  |
| MID-AMER APT CMNTYS   | COM      | 59522J10 | 35,607    | 714,431     | SH | DEFINED | 1,2,3        |  |
| MIDAS GROUP INC       | COM      | 59562610 | 5,595     | 325,471     | SH | DEFINED | 1,2          |  |
| MIDDLEBROOK PHARMACE  | COM      | 59608710 | 123       | 30,790      | SH | DEFINED | 1,2          |  |
| MIDDLEBY CORP         | COM      | 59627810 | 21,749    | 348,604     | SH | DEFINED | 1,2,6        |  |
| MIDDLESEX WATER CO    | COM      | 59668010 | 509       | 28,015      | SH | DEFINED | 1,2,5        |  |
| MIDLAND CO            | COM      | 59748610 | 9,912     | 152,660     | SH | DEFINED | 1,2          |  |
| MIDWAY GAMES INC      | COM      | 59814810 | 923       | 341,787     | SH | DEFINED | 1,2          |  |
| MIDWEST BANC HOLDING  | COM      | 59825110 | 4,072     | 318,605     | SH | DEFINED | 1,2          |  |
| MILLENNIUM CELL INC   | COM      | 60038B10 | 3         | 23,129      | SH | DEFINED | 1            |  |
| MILLENNIUM PHARMACEU  | COM      | 59990210 | 132,077   | 8,543,175   | SH | DEFINED | 1,2,5,7,8,10 |  |
| MILLER HERMAN INC     | COM      | 60054410 | 31,159    | 1,268,164   | SH | DEFINED | 1,2,5,6,8    |  |
| MILLER INDS INC TENN  | COM NEW  | 60055120 | 1,206     | 125,211     | SH | DEFINED | 1            |  |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |              |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| MILLICOM INTL CELLUL | SHS NEW        | L6388F11 | 10,623        | 112,349           | SH                                      | DEFINED | 1,5,12       |
| MILLIPORE CORP       | COM            | 60107310 | 115,780       | 1,717,551         | SH                                      | DEFINED | 1,2,5,6,7,8, |
| MINDSPEED TECHNOLOGI | COM            | 60268210 | 67            | 140,214           | SH                                      | DEFINED | 1,5          |
| MINE SAFETY APPLIANC | COM            | 60272010 | 31,100        | 755,036           | SH                                      | DEFINED | 1,2,5,6      |
| MINERALS TECHNOLOGIE | COM            | 60315810 | 31,957        | 508,866           | SH                                      | DEFINED | 1,2,5        |
| MINRAD INTL INC      | COM            | 60443P10 | 1,085         | 461,839           | SH                                      | DEFINED | 1            |
| MIPS TECHNOLOGIES IN | COM            | 60456710 | 2,433         | 614,367           | SH                                      | DEFINED | 1            |

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|                      |           |          |           |             |    |         |                        |
|----------------------|-----------|----------|-----------|-------------|----|---------|------------------------|
| MIRANT CORP NEW      | COM       | 60467R10 | 145,881   | 4,008,811   | SH | DEFINED | 1,2,5,7,8,10           |
| MISSION WEST PPTYS I | COM       | 60520310 | 2,124     | 224,795     | SH | DEFINED | 1,3,5                  |
| MITCHAM INDS INC     | COM       | 60650110 | 237       | 13,300      | SH | DEFINED | 1                      |
| MITSUBISHI UFJ FINL  | SPONSORED | 60682210 | 4,474     | 514,271     | SH | DEFINED | 1,2                    |
| MITSUI & CO LTD      | ADR       | 60682720 | 2,254     | 5,456       | SH | DEFINED | 1,2                    |
| MIVA INC             | COM       | 55311R10 | 144       | 86,305      | SH | DEFINED | 1,5                    |
| MIZUHO FINL GROUP IN | SPONSORED | 60687Y10 | 477       | 64,861      | SH | DEFINED | 1                      |
| MKS INSTRUMENT INC   | COM       | 55306N10 | 33,682    | 1,573,902   | SH | DEFINED | 1,2,5                  |
| MOBILE MINI INC      | COM       | 60740F10 | 11,111    | 584,815     | SH | DEFINED | 1,2,5,6                |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 118,040   | 1,556,228   | SH | DEFINED | 1,2,4,5,7              |
| MOBILITY ELECTRONICS | COM       | 60741U10 | 63        | 49,537      | SH | DEFINED | 1,5                    |
| MOCON INC            | COM       | 60749410 | 119       | 10,524      | SH | DEFINED | 1                      |
| MODINE MFG CO        | COM       | 60782810 | 10,637    | 734,110     | SH | DEFINED | 1,2,5                  |
| MODTECH HLDGS INC    | COM       | 60783C10 | 5         | 17,760      | SH | DEFINED | 1                      |
| MOHAWK INDS INC      | COM       | 60819010 | 104,671   | 1,461,677   | SH | DEFINED | 1,2,5,7,8,10           |
| MOLDFLOW CORP        | COM       | 60850710 | 258       | 14,821      | SH | DEFINED | 1                      |
| MOLECULAR INSIGHT PH | COM       | 60852M10 | 359       | 53,166      | SH | DEFINED | 1                      |
| MOLEX INC            | COM       | 60855410 | 83,884    | 3,621,949   | SH | DEFINED | 1,2,5,6,10,11          |
| MOLEX INC            | CL A      | 60855420 | 2,752     | 125,909     | SH | DEFINED | 1,2,5,12               |
| MOLINA HEALTHCARE IN | COM       | 60855R10 | 11,845    | 485,037     | SH | DEFINED | 1,2                    |
| MOLSON COORS BREWING | CL B      | 60871R20 | 243,543   | 4,632,741   | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12 |
| MOMENTA PHARMACEUTIC | COM       | 60877T10 | 3,922     | 358,804     | SH | DEFINED | 1,2,5,6                |
| MONACO COACH CORP    | COM       | 60886R10 | 4,478     | 472,403     | SH | DEFINED | 1,2                    |
| MONARCH CASINO & RES | COM       | 60902710 | 7,353     | 415,162     | SH | DEFINED | 1,2,6                  |
| MONEYGRAM INTL INC   | COM       | 60935Y10 | 1,759     | 945,840     | SH | DEFINED | 1,2,5                  |
| MONMOUTH REAL ESTATE | CL A      | 60972010 | 320       | 39,847      | SH | DEFINED | 1,3                    |
| MONOGRAM BIOSCIENCES | COM       | 60975U10 | 203       | 191,979     | SH | DEFINED | 1                      |
| MONOLITHIC PWR SYS I | COM       | 60983910 | 6,273     | 355,842     | SH | DEFINED | 1,2,6                  |
| MONOTYPE IMAGING HOL | COM       | 61022P10 | 1,805     | 119,457     | SH | DEFINED | 1,2                    |
| MONRO MUFFLER BRAKE  | COM       | 61023610 | 4,556     | 269,614     | SH | DEFINED | 1,2,5                  |
| MONSANTO CO NEW      | COM       | 61166W10 | 1,959,852 | 17,577,146  | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12 |
| MONSTER WORLDWIDE IN | COM       | 61174210 | 92,503    | 3,820,844   | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12 |
| MONTEREY GOURMET FOO | COM       | 61257010 | 47        | 15,271      | SH | DEFINED | 1                      |
| MONTPELIER RE HOLDIN | SHS       | G6218510 | 30,078    | 1,874,012   | SH | DEFINED | 1,2,5                  |
| MOODYS CORP          | COM       | 61536910 | 234,060   | 6,720,066   | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12 |
| MOOG INC             | CL A      | 61539420 | 23,968    | 567,818     | SH | DEFINED | 1,2                    |
| MORGAN STANLEY       | COM NEW   | 61744644 | 8,261,845 | 180,784,357 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12 |
| MORGANS HOTEL GROUP  | COM       | 61748W10 | 4,436     | 299,329     | SH | DEFINED | 1,2,6                  |
| MORNINGSTAR INC      | COM       | 61770010 | 10,621    | 173,122     | SH | DEFINED | 1,2,6                  |
| MORTONS RESTAURANT G | COM       | 61943010 | 1,093     | 137,883     | SH | DEFINED | 1                      |
| MOSAIC CO            | COM       | 61945A10 | 229,621   | 2,238,022   | SH | DEFINED | 1,2,5,7,8,10,11,12     |
| MOSYS INC            | COM       | 61971810 | 174       | 40,022      | SH | DEFINED | 1                      |
| MOTHERS WK INC       | COM       | 61990310 | 175       | 10,450      | SH | DEFINED | 1,5                    |
| MOTOROLA INC         | COM       | 62007610 | 653,309   | 70,248,237  | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12 |
| MOVADO GROUP INC     | COM       | 62458010 | 6,155     | 315,809     | SH | DEFINED | 1,2                    |
| MOVE INC COM         | COM       | 62458M10 | 6,522     | 2,117,500   | SH | DEFINED | 1,2,5,6                |
| MPS GROUP INC        | COM       | 55340910 | 32,415    | 2,742,345   | SH | DEFINED | 1,2,5                  |
| MRV COMMUNICATIONS I | COM       | 55347710 | 2,849     | 2,079,694   | SH | DEFINED | 1,2,5,6                |
| MSC INDL DIRECT INC  | CL A      | 55353010 | 32,902    | 778,743     | SH | DEFINED | 1,2,5,6                |
| MSC SOFTWARE CORP    | COM       | 55353110 | 8,179     | 629,650     | SH | DEFINED | 1,2,6                  |
| MSCI INC             | CL A      | 55354G10 | 3,670     | 123,349     | SH | DEFINED | 1,2                    |
| MTC TECHNOLOGIES INC | COM       | 55377A10 | 3,517     | 147,913     | SH | DEFINED | 1,2,6                  |
| MTR GAMING GROUP INC | COM       | 55376910 | 2,101     | 300,173     | SH | DEFINED | 1,5,6                  |
| MTS SYS CORP         | COM       | 55377710 | 10,759    | 333,515     | SH | DEFINED | 1,2,6                  |
| MUELLER INDS INC     | COM       | 62475610 | 18,303    | 634,407     | SH | DEFINED | 1,2,5                  |
| MUELLER WTR PRODS IN | COM SER A | 62475810 | 12,197    | 1,491,036   | SH | DEFINED | 1,2                    |
| MUELLER WTR PRODS IN | COM SER B | 62475820 | 1,263     | 160,244     | SH | DEFINED | 1,2                    |
| MULTI COLOR CORP     | COM       | 62538310 | 2,188     | 97,867      | SH | DEFINED | 1,2                    |
| MULTI FINELINE ELECT | COM       | 62541B10 | 2,331     | 124,194     | SH | DEFINED | 1,2,6                  |
| MULTIMEDIA GAMES INC | COM       | 62545310 | 2,626     | 491,712     | SH | DEFINED | 1,2,5                  |
| MURPHY OIL CORP      | COM       | 62671710 | 484,315   | 5,896,214   | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12 |
| MVC CAPITAL INC      | COM       | 55382910 | 4,535     | 297,580     | SH | DEFINED | 1                      |

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|                      |             |          |         |           |    |         |              |
|----------------------|-------------|----------|---------|-----------|----|---------|--------------|
| MWI VETERINARY SUPPL | COM         | 55402X10 | 3,903   | 110,697   | SH | DEFINED | 1            |
| MYERS INDS INC       | COM         | 62846410 | 5,260   | 400,638   | SH | DEFINED | 1,2,6        |
| MYLAN INC            | COM         | 62853010 | 112,125 | 9,665,919 | SH | DEFINED | 1,2,5,6,10,1 |
| MYRIAD GENETICS INC  | COM         | 62855J10 | 37,161  | 922,339   | SH | DEFINED | 1,2,5,6      |
| NABI BIOPHARMACEUTIC | COM         | 62951910 | 3,820   | 950,343   | SH | DEFINED | 1,2,5,6      |
| NABORS INDUSTRIES LT | SHS         | G6359F10 | 323,474 | 9,578,728 | SH | DEFINED | 1,2,5,6,7,8, |
| NACCO INDS INC       | CL A        | 62957910 | 7,154   | 88,387    | SH | DEFINED | 1,2          |
| NALCO HOLDING COMPAN | COM         | 62985Q10 | 33,804  | 1,598,310 | SH | DEFINED | 1,2,5,6      |
| NANOGEN INC          | COM         | 63007510 | 36      | 81,903    | SH | DEFINED | 1,5          |
| NANOPHASE TCHNOLOGIE | COM         | 63007910 | 66      | 20,358    | SH | DEFINED | 1            |
| NANOSPHERE INC       | COM         | 63009F10 | 515     | 59,423    | SH | DEFINED | 1            |
| NAPCO SEC SYS INC    | COM         | 63040210 | 313     | 63,534    | SH | DEFINED | 1,2          |
| NAPSTER INC          | COM         | 63079710 | 91      | 61,202    | SH | DEFINED | 1,2,5        |
| NARA BANCORP INC     | COM         | 63080P10 | 7,672   | 590,640   | SH | DEFINED | 1,2,5        |
| NASB FINL INC        | COM         | 62896810 | 1,587   | 60,564    | SH | DEFINED | 1,2          |
| NASDAQ OMX GROUP INC | COM         | 63110310 | 93,458  | 2,417,439 | SH | DEFINED | 1,2,5,7,8,10 |
| NASH FINCH CO        | COM         | 63115810 | 34,736  | 1,022,260 | SH | DEFINED | 1,2,7,8      |
| NASTECH PHARMACEUTIC | COM PAR \$0 | 63172840 | 962     | 409,250   | SH | DEFINED | 1,2          |
| NATCO GROUP INC      | CL A        | 63227W20 | 20,284  | 433,876   | SH | DEFINED | 1,2,5,6      |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| NATIONAL BEVERAGE CO | COM            | 63501710 | 1,057         | 137,856           | SH                             | DEFINED 1            |
| NATIONAL BK GREECE S | SPONSORED      | 63364340 | 4,254         | 402,807           | SH                             | DEFINED 1,2          |
| NATIONAL CINEMEDIA I | COM            | 63530910 | 14,572        | 648,242           | SH                             | DEFINED 1,2,6        |
| NATIONAL CITY CORP   | COM            | 63540510 | 205,144       | 20,617,463        | SH                             | DEFINED 1,2,5,6,7,8, |
| NATIONAL FINL PARTNE | COM            | 63607P20 | 12,947        | 576,191           | SH                             | DEFINED 1,2,6        |
| NATIONAL FUEL GAS CO | COM            | 63618010 | 71,860        | 1,522,127         | SH                             | DEFINED 1,2,5        |
| NATIONAL GRID PLC    | SPON ADR N     | 63627430 | 1,327         | 18,972            | SH                             | DEFINED 1            |
| NATIONAL HEALTH INVS | COM            | 63633D10 | 12,475        | 399,214           | SH                             | DEFINED 1,2,3        |
| NATIONAL HEALTHCARE  | COM            | 63590610 | 5,348         | 109,819           | SH                             | DEFINED 1,2,3,5      |
| NATIONAL INSTRS CORP | COM            | 63651810 | 33,854        | 1,295,116         | SH                             | DEFINED 1,2,5,6      |
| NATIONAL INTERSTATE  | COM            | 63654U10 | 3,247         | 139,044           | SH                             | DEFINED 1,2          |
| NATIONAL OILWELL VAR | COM            | 63707110 | 769,932       | 13,188,291        | SH                             | DEFINED 1,2,5,6,7,8, |
| NATIONAL PENN BANCSH | COM            | 63713810 | 34,433        | 1,892,990         | SH                             | DEFINED 1,2,5        |
| NATIONAL PRESTO INDS | COM            | 63721510 | 4,599         | 87,771            | SH                             | DEFINED 1,2,5        |
| NATIONAL RETAIL PROP | COM            | 63741710 | 30,171        | 1,368,305         | SH                             | DEFINED 1,2,3,5      |
| NATIONAL SEMICONDUCT | COM            | 63764010 | 148,997       | 8,132,998         | SH                             | DEFINED 1,2,5,6,7,8, |
| NATIONAL WESTN LIFE  | CL A           | 63852210 | 7,899         | 36,437            | SH                             | DEFINED 1,2          |
| NATIONWIDE FINL SVCS | CL A           | 63861210 | 27,149        | 574,222           | SH                             | DEFINED 1,2,5,7,8,10 |
| NATIONWIDE HEALTH PP | COM            | 63862010 | 126,536       | 3,749,209         | SH                             | DEFINED 1,2,3,5      |
| NATURAL GAS SERVICES | COM            | 63886Q10 | 221           | 10,139            | SH                             | DEFINED 1            |
| NATURAL RESOURCE PAR | COM UNIT L     | 63900P10 | 1,025         | 36,138            | SH                             | DEFINED 1,2          |
| NATUS MEDICAL INC DE | COM            | 63905010 | 4,881         | 268,905           | SH                             | DEFINED 1            |
| NATUZZI S P A        | ADR            | 63905A10 | 44            | 11,801            | SH                             | DEFINED 1,5          |
| NAUTILUS INC         | COM            | 63910B10 | 1,695         | 515,057           | SH                             | DEFINED 1,2,5        |
| NAVARRE CORP         | COM            | 63920810 | 83            | 47,317            | SH                             | DEFINED 1,5          |
| NAVIGANT CONSULTING  | COM            | 63935N10 | 21,561        | 1,135,990         | SH                             | DEFINED 1,2,6        |
| NAVIGATORS GROUP INC | COM            | 63890410 | 20,017        | 367,959           | SH                             | DEFINED 1,2          |
| NAVIOS MARITIME PART | UNIT LPI       | Y6226710 | 222           | 15,400            | SH                             | DEFINED 1            |
| NAVISITE INC         | COM NEW        | 63935M20 | 24            | 11,070            | SH                             | DEFINED 1,2          |
| NAVTEQ CORP          | COM            | 63936L10 | 86,179        | 1,267,334         | SH                             | DEFINED 1,2,5,7,8,10 |

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|                      |             |          |           |            |    |         |                |
|----------------------|-------------|----------|-----------|------------|----|---------|----------------|
| NBT BANCORP INC      | COM         | 62877810 | 11,695    | 526,789    | SH | DEFINED | 1,2,5          |
| NBTY INC             | COM         | 62878210 | 33,269    | 1,110,810  | SH | DEFINED | 1,2,5,6        |
| NCI BUILDING SYS INC | COM         | 62885210 | 7,548     | 311,890    | SH | DEFINED | 1,2            |
| NCR CORP NEW         | COM         | 62886E10 | 92,821    | 4,065,746  | SH | DEFINED | 1,2,5,6,7,12   |
| NEENAH PAPER INC     | COM         | 64007910 | 5,249     | 203,605    | SH | DEFINED | 1,2,5          |
| NEKTAR THERAPEUTICS  | COM         | 64026810 | 9,995     | 1,440,211  | SH | DEFINED | 1,2,5,6        |
| NELNET INC           | CL A        | 64031N10 | 3,738     | 318,128    | SH | DEFINED | 1,2            |
| NEOGEN CORP          | COM         | 64049110 | 413       | 16,458     | SH | DEFINED | 1              |
| NEOPHARM INC         | COM         | 64091910 | 16        | 28,647     | SH | DEFINED | 1              |
| NEOSE TECHNOLOGIES I | COM         | 64052210 | 13        | 46,489     | SH | DEFINED | 1,5            |
| NESS TECHNOLOGIES IN | COM         | 64104X10 | 4,045     | 426,287    | SH | DEFINED | 1              |
| NET 1 UEPS TECHNOLOG | COM NEW     | 64107N20 | 20,947    | 928,929    | SH | DEFINED | 1,2,6,7,13     |
| NET SERVICOS DE COMU | SPONSD ADR  | 64109T20 | 430       | 40,650     | SH | DEFINED | 1              |
| NETEASE COM INC      | SPONSORED   | 64110W10 | 398       | 20,700     | SH | DEFINED | 1,2            |
| NETEZZA CORP         | COM         | 64111N10 | 1,003     | 108,510    | SH | DEFINED | 1              |
| NETFLIX INC          | COM         | 64110L10 | 55,894    | 1,613,103  | SH | DEFINED | 1,2,5,6        |
| NETGEAR INC          | COM         | 64111Q10 | 18,821    | 943,432    | SH | DEFINED | 1,2,6          |
| NETLOGIC MICROSYSTEM | COM         | 64118B10 | 6,674     | 276,458    | SH | DEFINED | 1,2,5,6        |
| NETSCOUT SYS INC     | COM         | 64115T10 | 225       | 24,185     | SH | DEFINED | 1              |
| NETSUITE INC         | COM         | 64118Q10 | 344       | 15,960     | SH | DEFINED | 1,2            |
| NETWORK ENGINES INC  | COM         | 64121A10 | 43        | 26,857     | SH | DEFINED | 1              |
| NETWORK EQUIP TECHNO | COM         | 64120810 | 2,344     | 356,829    | SH | DEFINED | 1,2,5          |
| NEUROCRINE BIOSCIENC | COM         | 64125C10 | 3,491     | 646,507    | SH | DEFINED | 1,2,5,6        |
| NEUROGEN CORP        | COM         | 64124E10 | 629       | 338,416    | SH | DEFINED | 1              |
| NEUROMETRIX INC      | COM         | 64125510 | 21        | 11,800     | SH | DEFINED | 1,5            |
| NEUSTAR INC          | CL A        | 64126X20 | 31,447    | 1,187,589  | SH | DEFINED | 1,2,5,6        |
| NEUTRAL TANDEM INC   | COM         | 64128B10 | 1,341     | 74,440     | SH | DEFINED | 1,2            |
| NEVADA GOLD & CASINO | COM NEW     | 64126Q20 | 43        | 34,000     | SH | DEFINED | 1              |
| NEW FRONTIER MEDIA I | COM         | 64439810 | 131       | 29,324     | SH | DEFINED | 1              |
| NEW JERSEY RES       | COM         | 64602510 | 22,744    | 732,509    | SH | DEFINED | 1,2,5          |
| NEW MOTION INC       | COM         | 64754V10 | 61        | 13,764     | SH | DEFINED | 1              |
| NEW ORIENTAL ED & TE | SPON ADR    | 64758110 | 8,205     | 126,500    | SH | DEFINED | 1,2,7          |
| NEW YORK & CO INC    | COM         | 64929510 | 1,811     | 315,444    | SH | DEFINED | 1,2,6          |
| NEW YORK CMNTY BANCO | COM         | 64944510 | 115,676   | 6,348,829  | SH | DEFINED | 1,2,5,7,8,10   |
| NEW YORK TIMES CO    | CL A        | 65011110 | 68,669    | 3,637,118  | SH | DEFINED | 1,2,5,6,10,11  |
| NEWALLIANCE BANCSHAR | COM         | 65020310 | 21,237    | 1,732,223  | SH | DEFINED | 1,2,5,6        |
| NEWBRIDGE BANCORP    | COM         | 65080T10 | 207       | 23,695     | SH | DEFINED | 1              |
| NEWCASTLE INVT CORP  | COM         | 65105M10 | 6,534     | 791,093    | SH | DEFINED | 1,2            |
| NEWELL RUBBERMAID IN | COM         | 65122910 | 223,131   | 9,756,511  | SH | DEFINED | 1,2,5,6,7,8,10 |
| NEWFIELD EXPL CO     | COM         | 65129010 | 157,107   | 2,972,692  | SH | DEFINED | 1,2,5,7,8,10   |
| NEWMARKET CORP       | COM         | 65158710 | 22,142    | 293,460    | SH | DEFINED | 1,2,5,6        |
| NEWMONT MINING CORP  | COM         | 65163910 | 651,973   | 14,392,340 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NEWPARK RES INC      | COM PAR \$. | 65171850 | 6,206     | 1,216,913  | SH | DEFINED | 1,2,6          |
| NEWPORT CORP         | COM         | 65182410 | 7,068     | 632,755    | SH | DEFINED | 1,2,5,6        |
| NEWS CORP            | CL A        | 65248E10 | 1,222,017 | 65,174,231 | SH | DEFINED | 1,2,5,6,7,8,10 |
| NEWS CORP            | CL B        | 65248E20 | 40,772    | 2,141,363  | SH | DEFINED | 1,2,5,7,8,10   |
| NEWSTAR FINANCIAL IN | COM         | 65251F10 | 1,698     | 327,837    | SH | DEFINED | 1,2,6          |
| NEWTEK BUSINESS SVCS | COM         | 65252610 | 11        | 11,062     | SH | DEFINED | 1              |
| NEXCEN BRANDS INC    | COM         | 65335110 | 1,855     | 540,722    | SH | DEFINED | 1,6            |
| NEXSTAR BROADCASTING | CL A        | 65336K10 | 1,184     | 200,711    | SH | DEFINED | 1,2            |
| NEXTWAVE WIRELESS IN | COM         | 65337Y10 | 1,935     | 383,144    | SH | DEFINED | 1,2            |
| NGAS RESOURCES INC   | COM         | 62912T10 | 310       | 55,060     | SH | DEFINED | 1,5            |
| NGP CAP RES CO       | COM         | 62912R10 | 5,795     | 352,909    | SH | DEFINED | 1,2            |
| NIC INC              | COM         | 62914B10 | 5,009     | 704,442    | SH | DEFINED | 1,2            |
| NICOR INC            | COM         | 65408610 | 60,543    | 1,806,707  | SH | DEFINED | 1,2,5,6,7,10   |
| NIGHTHAWK RADIOLOGY  | COM         | 65411N10 | 2,662     | 284,392    | SH | DEFINED | 1,2,6          |
| NII HLDGS INC        | CL B NEW    | 62913F20 | 73,099    | 2,300,151  | SH | DEFINED | 1,2,5,7,8,10   |
| NIKE INC             | CL B        | 65410610 | 892,081   | 13,118,845 | SH | DEFINED | 1,2,5,6,7,8,10 |

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STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER M      |
|----------------------|----------------|----------|------------------|----------------------|---------------------|--------------------------|--------------|
| NIPPON TELEG & TEL C | SPONSORED      | 65462410 | 794              | 36,637               | SH                  | DEFINED                  | 1            |
| NISOURCE INC         | COM            | 65473P10 | 180,024          | 10,442,211           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| NISSAN MOTORS        | SPONSORED      | 65474440 | 1,172            | 70,254               | SH                  | DEFINED                  | 1            |
| NITROMED INC         | COM            | 65479850 | 22               | 21,019               | SH                  | DEFINED                  | 1            |
| NL INDS INC          | COM NEW        | 62915640 | 1,288            | 117,994              | SH                  | DEFINED                  | 1,2          |
| NMS COMMUNICATIONS C | COM            | 62924810 | 92               | 61,317               | SH                  | DEFINED                  | 1            |
| NMT MED INC          | COM            | 62929410 | 75               | 19,242               | SH                  | DEFINED                  | 1            |
| NN INC               | COM            | 62933710 | 135              | 13,878               | SH                  | DEFINED                  | 1            |
| NOBEL LEARNING CMNTY | COM            | 65488910 | 177              | 13,244               | SH                  | DEFINED                  | 1            |
| NOBLE CORPORATION    | SHS            | G6542210 | 439,868          | 8,855,817            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| NOBLE ENERGY INC     | COM            | 65504410 | 461,929          | 6,345,183            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| NOBLE INTL LTD       | COM            | 65505310 | 1,041            | 166,589              | SH                  | DEFINED                  | 1            |
| NOKIA CORP           | SPONSORED      | 65490220 | 17,360           | 545,383              | SH                  | DEFINED                  | 1,2          |
| NOMURA HLDGS INC     | SPONSORED      | 65535H20 | 2,010            | 133,704              | SH                  | DEFINED                  | 1,2          |
| NORDIC AMERICAN TANK | COM            | G6577310 | 10,163           | 362,952              | SH                  | DEFINED                  | 1,2,5        |
| NORDSON CORP         | COM            | 65566310 | 52,671           | 978,108              | SH                  | DEFINED                  | 1,2,5        |
| NORDSTROM INC        | COM            | 65566410 | 184,614          | 5,663,010            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| NORFOLK SOUTHERN COR | COM            | 65584410 | 704,909          | 12,976,979           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| NORTEL NETWORKS CORP | COM NEW        | 65656850 | 161              | 24,012               | SH                  | DEFINED                  | 1,2          |
| NORTH AMERN SCIENTIF | COM            | 65715D10 | 5                | 14,868               | SH                  | DEFINED                  | 1            |
| NORTHEAST UTILS      | COM            | 66439710 | 64,911           | 2,645,125            | SH                  | DEFINED                  | 1,2,5,12     |
| NORTHERN TR CORP     | COM            | 66585910 | 475,735          | 7,157,143            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| NORTHFIELD BANCORP I | COM            | 66611L10 | 1,930            | 188,315              | SH                  | DEFINED                  | 1,2          |
| NORTHFIELD LABS INC  | COM            | 66613510 | 35               | 34,970               | SH                  | DEFINED                  | 1            |
| NORTHROP GRUMMAN COR | COM            | 66680710 | 2,562,032        | 32,926,768           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| NORTHSTAR NEUROSCIEN | COM            | 66704V10 | 472              | 298,506              | SH                  | DEFINED                  | 1            |
| NORTHSTAR RLTY FIN C | COM            | 66704R10 | 8,517            | 1,042,517            | SH                  | DEFINED                  | 1,2          |
| NORTHWEST AIRLS CORP | COM            | 66728040 | 74,034           | 8,235,127            | SH                  | DEFINED                  | 1,2,5,7      |
| NORTHWEST BANCORP IN | COM            | 66732810 | 7,146            | 261,464              | SH                  | DEFINED                  | 1,2          |
| NORTHWEST NAT GAS CO | COM            | 66765510 | 34,097           | 784,920              | SH                  | DEFINED                  | 1,2,5        |
| NORTHWEST PIPE CO    | COM            | 66774610 | 5,313            | 125,048              | SH                  | DEFINED                  | 1,5          |
| NORTHWESTERN CORP    | COM NEW        | 66807430 | 14,720           | 604,012              | SH                  | DEFINED                  | 1,2          |
| NOVA BIOSOURCE FUELS | COM            | 65488W10 | 502              | 332,752              | SH                  | DEFINED                  | 1            |
| NOVACEA INC          | COM            | 66987B10 | 329              | 121,966              | SH                  | DEFINED                  | 1,2          |
| NOVAMED INC DEL      | COM            | 66986W10 | 83               | 21,903               | SH                  | DEFINED                  | 1            |
| NOVARTIS A G         | SPONSORED      | 66987V10 | 5,447            | 106,325              | SH                  | DEFINED                  | 1,2          |
| NOVATEL WIRELESS INC | COM NEW        | 66987M60 | 11,831           | 1,222,208            | SH                  | DEFINED                  | 1,2,5,6      |
| NOVAVAX INC          | COM            | 67000210 | 237              | 88,942               | SH                  | DEFINED                  | 1,2,5        |
| NOVELL INC           | COM            | 67000610 | 62,369           | 9,915,589            | SH                  | DEFINED                  | 1,2,5,6,10,1 |
| NOVELLUS SYS INC     | COM            | 67000810 | 105,156          | 4,995,547            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| NOVEN PHARMACEUTICAL | COM            | 67000910 | 3,637            | 405,013              | SH                  | DEFINED                  | 1,2,6        |
| NOVO-NORDISK A S     | ADR            | 67010020 | 1,882            | 27,179               | SH                  | DEFINED                  | 1            |
| NPS PHARMACEUTICALS  | COM            | 62936P10 | 524              | 134,480              | SH                  | DEFINED                  | 1,2,5        |
| NRDC ACQUISITION COR | COM            | 62941R10 | 3,825            | 416,212              | SH                  | DEFINED                  | 1            |
| NRG ENERGY INC       | COM NEW        | 62937750 | 203,228          | 5,212,323            | SH                  | DEFINED                  | 1,2,5,7,8,10 |
| NSTAR                | COM            | 67019E10 | 51,878           | 1,704,816            | SH                  | DEFINED                  | 1,2,5,12     |
| NTELOS HLDGS CORP    | COM            | 67020Q10 | 17,480           | 722,300              | SH                  | DEFINED                  | 1,2,6        |
| NTN BUZZTIME INC     | COM NEW        | 62941030 | 16               | 26,705               | SH                  | DEFINED                  | 1            |
| NTR ACQUISITION CO   | COM            | 62941510 | 2,822            | 294,918              | SH                  | DEFINED                  | 1            |
| NTT DOCOMO INC       | SPONS ADR      | 62942M20 | 2,128            | 139,530              | SH                  | DEFINED                  | 1,2          |
| NU HORIZONS ELECTRS  | COM            | 66990810 | 204              | 32,518               | SH                  | DEFINED                  | 1,5          |
| NU SKIN ENTERPRISES  | CL A           | 67018T10 | 14,487           | 803,967              | SH                  | DEFINED                  | 1,2          |
| NUANCE COMMUNICATION | COM            | 67020Y10 | 37,911           | 2,177,564            | SH                  | DEFINED                  | 1,2,5,6      |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| NUCO2 INC            | COM        | 62942810 | 5,788     | 208,415    | SH | DEFINED | 1,6          |
| NUCOR CORP           | COM        | 67034610 | 729,983   | 10,776,247 | SH | DEFINED | 1,2,5,6,7,8, |
| NUSTAR ENERGY LP     | UNIT COM   | 67058H10 | 2,721     | 56,174     | SH | DEFINED | 1,2          |
| NUSTAR GP HOLDINGS L | UNIT RESTG | 67059L10 | 1,098     | 43,377     | SH | DEFINED | 1,2          |
| NUTRACEUTICAL INTL C | COM        | 67060Y10 | 205       | 15,735     | SH | DEFINED | 1            |
| NUTRI SYS INC NEW    | COM        | 67069D10 | 5,130     | 340,420    | SH | DEFINED | 1,2,5,6      |
| NUVASIVE INC         | COM        | 67070410 | 16,723    | 484,586    | SH | DEFINED | 1,2,6        |
| NUVELO INC           | COM NEW    | 67072M30 | 49        | 68,392     | SH | DEFINED | 1,2,5        |
| NVIDIA CORP          | COM        | 67066G10 | 357,183   | 18,048,653 | SH | DEFINED | 1,2,5,6,7,8, |
| NVR INC              | COM        | 62944T10 | 161,943   | 271,034    | SH | DEFINED | 1,2,5,7,12   |
| NXSTAGE MEDICAL INC  | COM        | 67072V10 | 1,231     | 284,938    | SH | DEFINED | 1,2          |
| NYMAGIC INC          | COM        | 62948410 | 2,090     | 92,008     | SH | DEFINED | 1            |
| NYMEX HOLDINGS INC   | COM        | 62948N10 | 106,469   | 1,174,765  | SH | DEFINED | 1,2,5,7,8,10 |
| NYSE EURONEXT        | COM        | 62949110 | 477,744   | 7,741,758  | SH | DEFINED | 1,2,5,6,7,8, |
| O CHARLEYS INC       | COM        | 67082310 | 4,640     | 402,782    | SH | DEFINED | 1,2          |
| O REILLY AUTOMOTIVE  | COM        | 68609110 | 55,847    | 1,958,159  | SH | DEFINED | 1,2,5        |
| OBAGI MEDICAL PRODUC | COM        | 67423R10 | 1,007     | 116,048    | SH | DEFINED | 1,2          |
| OCCAM NETWORKS INC   | COM NEW    | 67457P30 | 111       | 20,328     | SH | DEFINED | 1,2          |
| OCCIDENTAL PETE CORP | COM        | 67459910 | 2,192,830 | 29,968,980 | SH | DEFINED | 1,2,5,6,7,8, |
| OCEAN SHORE HLDG CO  | COM        | 67501P10 | 120       | 12,500     | SH | DEFINED | 1            |
| OCEANEERING INTL INC | COM        | 67523210 | 51,774    | 821,816    | SH | DEFINED | 1,2,5,6      |
| OCEANFIRST FINL CORP | COM        | 67523410 | 231       | 13,210     | SH | DEFINED | 1,2          |
| OCEANFREIGHT INC     | SHS        | Y6420210 | 309       | 14,151     | SH | DEFINED | 1            |
| OCH ZIFF CAP MGMT GR | CL A       | 67551U10 | 875       | 41,678     | SH | DEFINED | 1,2          |
| OCWEN FINL CORP      | COM NEW    | 67574630 | 2,519     | 567,418    | SH | DEFINED | 1,2          |
| ODYSSEY HEALTHCARE I | COM        | 67611V10 | 6,505     | 722,741    | SH | DEFINED | 1,2,5,6      |
| ODYSSEY MARINE EXPLO | COM        | 67611810 | 2,391     | 443,678    | SH | DEFINED | 1,5          |
| ODYSSEY RE HLDGS COR | COM        | 67612W10 | 25,297    | 688,350    | SH | DEFINED | 1,2          |
| OFFICE DEPOT INC     | COM        | 67622010 | 91,290    | 8,261,550  | SH | DEFINED | 1,2,5,6,7,8, |
| OFFICEMAX INC DEL    | COM        | 67622P10 | 47,062    | 2,458,817  | SH | DEFINED | 1,2,5,6,10,1 |
| OGE ENERGY CORP      | COM        | 67083710 | 55,196    | 1,770,802  | SH | DEFINED | 1,2,5        |
| OIL STS INTL INC     | COM        | 67802610 | 38,125    | 850,808    | SH | DEFINED | 1,2,6        |
| OILSANDS QUEST INC   | COM        | 67804610 | 9,250     | 2,347,835  | SH | DEFINED | 1,2          |
| OLD DOMINION FGHT LI | COM        | 67958010 | 20,134    | 632,553    | SH | DEFINED | 1,2,6        |
| OLD NATL BANCORP IND | COM        | 68003310 | 44,153    | 2,452,933  | SH | DEFINED | 1,2,5        |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|
| OLD REP INTL CORP    | COM            | 68022310 | 62,072        | 4,808,048         | SH                  | DEFINED 1,2,5,7,8,10 |
| OLD SECOND BANCORP I | COM            | 68027710 | 5,360         | 201,807           | SH                  | DEFINED 1,2          |
| OLIN CORP            | COM PAR \$1    | 68066520 | 121,566       | 6,152,130         | SH                  | DEFINED 1,2,5        |
| OLYMPIC STEEL INC    | COM            | 68162K10 | 9,425         | 208,970           | SH                  | DEFINED 1,5          |
| OM GROUP INC         | COM            | 67087210 | 90,353        | 1,656,645         | SH                  | DEFINED 1,2,5        |
| OMEGA FINL CORP      | COM            | 68209210 | 6,194         | 198,514           | SH                  | DEFINED 1,2,5        |
| OMEGA HEALTHCARE INV | COM            | 68193610 | 17,600        | 1,013,823         | SH                  | DEFINED 1,2,3        |
| OMEGA PROTEIN CORP   | COM            | 68210P10 | 168           | 12,297            | SH                  | DEFINED 1,5          |
| OMNI ENERGY SERVICES | COM NEW        | 68210T20 | 151           | 40,780            | SH                  | DEFINED 1,2,5        |
| OMNICARE INC         | COM            | 68190410 | 45,558        | 2,508,703         | SH                  | DEFINED 1,2,5,7,8,10 |
| OMNICELL INC         | COM            | 68213N10 | 9,829         | 489,014           | SH                  | DEFINED 1,2,6        |
| OMNICOM GROUP INC    | COM            | 68191910 | 551,358       | 12,479,802        | SH                  | DEFINED 1,2,5,6,7,8, |
| OMNITURE INC         | COM            | 68212S10 | 13,704        | 590,426           | SH                  | DEFINED 1,2,6        |
| OMNIVISION TECHNOLOG | COM            | 68212810 | 16,261        | 966,746           | SH                  | DEFINED 1,2,5,6,8    |

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|                      |            |          |           |             |    |         |              |
|----------------------|------------|----------|-----------|-------------|----|---------|--------------|
| OMNOVA SOLUTIONS INC | COM        | 68212910 | 247       | 61,932      | SH | DEFINED | 1            |
| OMRIX BIOPHARMACEUTI | COM        | 68198910 | 2,473     | 176,663     | SH | DEFINED | 1,6          |
| ON ASSIGNMENT INC    | COM        | 68215910 | 3,223     | 507,520     | SH | DEFINED | 1            |
| ON SEMICONDUCTOR COR | COM        | 68218910 | 39,808    | 7,008,530   | SH | DEFINED | 1,2,5,6      |
| ON2 TECHNOLOGIES INC | COM        | 68338A10 | 1,716     | 1,682,755   | SH | DEFINED | 1            |
| ONE LIBERTY PPTYS IN | COM        | 68240610 | 400       | 24,819      | SH | DEFINED | 1,3,5        |
| ONEBEACON INSURANCE  | CL A       | G6774210 | 5,060     | 266,020     | SH | DEFINED | 1,2          |
| ONEOK INC NEW        | COM        | 68268010 | 82,000    | 1,837,340   | SH | DEFINED | 1,2,5        |
| ONEOK PARTNERS LP    | UNIT LTD P | 68268N10 | 4,050     | 70,441      | SH | DEFINED | 1,2          |
| ONLINE RES CORP      | COM        | 68273G10 | 3,265     | 339,357     | SH | DEFINED | 1            |
| ONYX PHARMACEUTICALS | COM        | 68339910 | 33,868    | 1,166,657   | SH | DEFINED | 1,2,5,6      |
| OPEN JT STK CO-VIMPE | SPONSORED  | 68370R10 | 54,028    | 1,807,562   | SH | DEFINED | 1,2,5,7      |
| OPEN TEXT CORP       | COM        | 68371510 | 284       | 9,064       | SH | DEFINED | 1            |
| OPENTV CORP          | CL A       | G6754310 | 1,162     | 985,057     | SH | DEFINED | 1            |
| OPENWAVE SYS INC     | COM NEW    | 68371830 | 3,263     | 1,331,669   | SH | DEFINED | 1,2,5,6      |
| OPKO HEALTH INC      | COM        | 68375N10 | 166       | 80,597      | SH | DEFINED | 1,2          |
| OPLINK COMMUNICATION | COM NEW    | 68375Q40 | 3,004     | 338,704     | SH | DEFINED | 1            |
| OPNET TECHNOLOGIES I | COM        | 68375710 | 267       | 32,846      | SH | DEFINED | 1,2,5        |
| OPNEXT INC           | COM        | 68375V10 | 1,242     | 227,946     | SH | DEFINED | 1,2,6        |
| OPTIMER PHARMACEUTIC | COM        | 68401H10 | 98        | 15,900      | SH | DEFINED | 1            |
| OPTIONSXPRESS HLDGS  | COM        | 68401010 | 25,836    | 1,247,497   | SH | DEFINED | 1,2,6        |
| OPTIUM CORP          | COM        | 68402T10 | 1,168     | 166,145     | SH | DEFINED | 1,6          |
| ORACLE CORP          | COM        | 68389X10 | 2,515,450 | 128,601,763 | SH | DEFINED | 1,2,5,6,7,8, |
| ORASURE TECHNOLOGIES | COM        | 68554V10 | 7,412     | 1,013,916   | SH | DEFINED | 1,2,5,6      |
| ORBCOMM INC          | COM        | 68555P10 | 1,424     | 287,075     | SH | DEFINED | 1,6          |
| ORBITAL SCIENCES COR | COM        | 68556410 | 30,791    | 1,277,620   | SH | DEFINED | 1,2,6        |
| ORBITZ WORLDWIDE INC | COM        | 68557K10 | 2,907     | 421,928     | SH | DEFINED | 1,2          |
| ORBOTECH LTD         | ORD        | M7525310 | 1,355     | 73,875      | SH | DEFINED | 1,2,7        |
| ORCHID CELLMARK INC  | COM        | 68573C10 | 64        | 22,356      | SH | DEFINED | 1            |
| ORE PHARMACEUTICALS  | COM        | 68577610 | 21        | 39,101      | SH | DEFINED | 1            |
| OREXIGEN THERAPEUTIC | COM        | 68616410 | 1,137     | 110,347     | SH | DEFINED | 1,6          |
| ORIENTAL FINL GROUP  | COM        | 68618W10 | 18,500    | 938,627     | SH | DEFINED | 1,2          |
| ORIENT-EXPRESS HOTEL | CL A       | G6774310 | 19,673    | 455,820     | SH | DEFINED | 1,2,3,5,6    |
| ORIGEN FINL INC      | COM        | 68619E20 | 30        | 25,000      | SH | DEFINED | 1            |
| ORION MARINE GROUP I | COM        | 68628V30 | 240       | 20,100      | SH | DEFINED | 1            |
| ORITANI FINL CORP    | COM        | 68632310 | 2,535     | 167,100     | SH | DEFINED | 1,2,6        |
| ORIX CORP            | SPONSORED  | 68633010 | 1,382     | 20,222      | SH | DEFINED | 1,2          |
| ORMAT TECHNOLOGIES I | COM        | 68668810 | 7,905     | 183,796     | SH | DEFINED | 1,2,6        |
| ORTHOFIX INTL N V    | COM        | N6748L10 | 9,694     | 243,752     | SH | DEFINED | 1,2,6        |
| ORTHOLOGIC CORP      | COM        | 68750J10 | 44        | 51,264      | SH | DEFINED | 1            |
| ORTHOVITA INC        | COM        | 68750U10 | 245       | 95,090      | SH | DEFINED | 1            |
| OSCIENT PHARMACEUTIC | COM NEW    | 68812R30 | 24        | 14,005      | SH | DEFINED | 1,5          |
| OSHKOSH CORP         | COM        | 68823920 | 51,330    | 1,414,825   | SH | DEFINED | 1,2,5,7,8,10 |
| OSI PHARMACEUTICALS  | COM        | 67104010 | 60,408    | 1,615,632   | SH | DEFINED | 1,2,5,6,13   |
| OSI SYSTEMS INC      | COM        | 67104410 | 4,781     | 207,678     | SH | DEFINED | 1            |
| OSIRIS THERAPEUTICS  | COM        | 68827R10 | 4,166     | 331,193     | SH | DEFINED | 1,2,6        |
| OSTEOTECH INC        | COM        | 68858210 | 172       | 36,230      | SH | DEFINED | 1            |
| OTTER TAIL CORP      | COM        | 68964810 | 14,991    | 423,604     | SH | DEFINED | 1,2,5        |
| OUTDOOR CHANNEL HLDG | COM NEW    | 69002720 | 105       | 14,266      | SH | DEFINED | 1            |
| OVERLAND STORAGE INC | COM        | 69031010 | 23        | 20,550      | SH | DEFINED | 1            |
| OVERSEAS SHIPHOLDING | COM        | 69036810 | 37,115    | 529,913     | SH | DEFINED | 1,2,5        |
| OVERSTOCK COM INC DE | COM        | 69037010 | 4,303     | 361,335     | SH | DEFINED | 1,2,5,6      |
| OWENS & MINOR INC NE | COM        | 69073210 | 30,344    | 771,322     | SH | DEFINED | 1,2,5        |
| OWENS CORNING NEW    | COM        | 69074210 | 18,925    | 1,043,861   | SH | DEFINED | 1,2,5        |
| OWENS ILL INC        | COM NEW    | 69076840 | 166,928   | 2,958,143   | SH | DEFINED | 1,2,5,7,8,10 |
| OXFORD INDS INC      | COM        | 69149730 | 5,313     | 235,809     | SH | DEFINED | 1,2          |
| OXIGENE INC          | COM        | 69182810 | 77        | 42,449      | SH | DEFINED | 1,5          |
| OYO GEOSPACE CORP    | COM        | 67107410 | 3,650     | 80,361      | SH | DEFINED | 1,6          |
| P C CONNECTION       | COM        | 69318J10 | 897       | 113,286     | SH | DEFINED | 1,2          |
| P F CHANGS CHINA BIS | COM        | 69333Y10 | 14,737    | 518,181     | SH | DEFINED | 1,2,6        |
| P T TELEKOMUNIKASI I | SPONSORED  | 71568410 | 1,193     | 28,451      | SH | DEFINED | 1,2          |
| PAB BANKSHARES INC   | COM        | 69313P10 | 210       | 15,258      | SH | DEFINED | 1,2          |

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|                      |     |          |         |            |    |         |              |
|----------------------|-----|----------|---------|------------|----|---------|--------------|
| PACCAR INC           | COM | 69371810 | 499,997 | 11,111,041 | SH | DEFINED | 1,2,5,6,7,8, |
| PACER INTL INC TENN  | COM | 69373H10 | 10,786  | 656,501    | SH | DEFINED | 1,2          |
| PACIFIC CAP BANCORP  | COM | 69404P10 | 31,125  | 1,447,653  | SH | DEFINED | 1,2,5        |
| PACIFIC CONTINENTAL  | COM | 69412V10 | 192     | 13,868     | SH | DEFINED | 1            |
| PACIFIC ETHANOL INC  | COM | 69423U10 | 2,056   | 467,320    | SH | DEFINED | 1,2,5,6      |
| PACIFIC MERCANTILE B | COM | 69455210 | 160     | 16,818     | SH | DEFINED | 1            |
| PACIFIC PREMIER BANC | COM | 69478X10 | 79      | 10,300     | SH | DEFINED | 1            |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 25,669  | 2,035,569  | SH | DEFINED | 1,2,5,6      |
| PACKAGING CORP AMER  | COM | 69515610 | 50,778  | 2,273,987  | SH | DEFINED | 1,2,5,7      |
| PACKETEER INC        | COM | 69521010 | 2,423   | 476,002    | SH | DEFINED | 1,2,5,6      |
| PACTIV CORP          | COM | 69525710 | 146,487 | 5,588,990  | SH | DEFINED | 1,2,5,6,7,8, |
| PAETEC HOLDING CORP  | COM | 69545910 | 6,945   | 1,042,865  | SH | DEFINED | 1,2,6        |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| PAIN THERAPEUTICS IN | COM            | 69562K10 | 8,089         | 957,266           | SH                                      | DEFINED 1,2          |
| PAINCARE HLDGS INC   | COM            | 69562E10 | 1             | 20,100            | SH                                      | DEFINED 1            |
| PALATIN TECHNOLOGIES | COM NEW        | 69607730 | 22            | 80,406            | SH                                      | DEFINED 1,5          |
| PALL CORP            | COM            | 69642930 | 126,011       | 3,593,135         | SH                                      | DEFINED 1,2,5,6,7,8, |
| PALM HARBOR HOMES    | COM            | 69663910 | 738           | 140,264           | SH                                      | DEFINED 1            |
| PALM INC NEW         | COM            | 69664310 | 15,367        | 3,073,438         | SH                                      | DEFINED 1,2,5,6      |
| PALOMAR MED TECHNOLO | COM NEW        | 69752930 | 10,304        | 682,376           | SH                                      | DEFINED 1,2,6        |
| PAN AMERICAN SILVER  | COM            | 69790010 | 275           | 7,163             | SH                                      | DEFINED 1            |
| PANACOS PHARMACEUTIC | COM            | 69811Q10 | 48            | 69,060            | SH                                      | DEFINED 1,5          |
| PANERA BREAD CO      | CL A           | 69840W10 | 17,950        | 428,513           | SH                                      | DEFINED 1,2,5,6      |
| PANTRY INC           | COM            | 69865710 | 8,975         | 425,755           | SH                                      | DEFINED 1,2,6        |
| PAPA JOHNS INTL INC  | COM            | 69881310 | 14,736        | 608,688           | SH                                      | DEFINED 1,2,6        |
| PAR PHARMACEUTICAL C | COM            | 69888P10 | 14,900        | 856,802           | SH                                      | DEFINED 1,2,5        |
| PARALLEL PETE CORP D | COM            | 69915710 | 12,210        | 623,933           | SH                                      | DEFINED 1,2,6        |
| PARAMETRIC TECHNOLOG | COM NEW        | 69917320 | 40,875        | 2,557,892         | SH                                      | DEFINED 1,2,5,6      |
| PAREXEL INTL CORP    | COM            | 69946210 | 23,068        | 883,814           | SH                                      | DEFINED 1,2,6        |
| PARK ELECTROCHEMICAL | COM            | 70041620 | 10,257        | 396,780           | SH                                      | DEFINED 1,2          |
| PARK NATL CORP       | COM            | 70065810 | 15,182        | 214,288           | SH                                      | DEFINED 1,2,5        |
| PARK OHIO HLDGS CORP | COM            | 70066610 | 1,699         | 108,124           | SH                                      | DEFINED 1,5          |
| PARKER DRILLING CO   | COM            | 70108110 | 12,117        | 1,875,656         | SH                                      | DEFINED 1,2,5,6      |
| PARKER HANNIFIN CORP | COM            | 70109410 | 455,547       | 6,576,403         | SH                                      | DEFINED 1,2,5,6,7,8, |
| PARKERVISION INC     | COM            | 70135410 | 279           | 36,032            | SH                                      | DEFINED 1,5          |
| PARKVALE FINL CORP   | COM            | 70149210 | 249           | 9,264             | SH                                      | DEFINED 1            |
| PARKWAY PPTYS INC    | COM            | 70159Q10 | 17,955        | 485,783           | SH                                      | DEFINED 1,2,3        |
| PARLUX FRAGRANCES IN | COM            | 70164510 | 55            | 18,631            | SH                                      | DEFINED 1            |
| PARTNERRE LTD        | COM            | G6852T10 | 102,659       | 1,345,466         | SH                                      | DEFINED 1,2,5,7,8,10 |
| PATRICK INDS INC     | COM            | 70334310 | 76            | 10,800            | SH                                      | DEFINED 1            |
| PATRIOT CAPITAL FUND | COM            | 70335Y10 | 2,404         | 229,605           | SH                                      | DEFINED 1            |
| PATRIOT COAL CORP    | COM            | 70336T10 | 15,066        | 320,765           | SH                                      | DEFINED 1,2,5,6,12,1 |
| PATRIOT TRANSN HLDG  | COM            | 70337B10 | 1,805         | 23,015            | SH                                      | DEFINED 1            |
| PATTERSON COMPANIES  | COM            | 70339510 | 161,440       | 4,447,392         | SH                                      | DEFINED 1,2,5,6,7,8, |
| PATTERSON UTI ENERGY | COM            | 70348110 | 109,713       | 4,190,727         | SH                                      | DEFINED 1,2,5,7,8,10 |
| PAYCHEX INC          | COM            | 70432610 | 356,659       | 10,410,361        | SH                                      | DEFINED 1,2,5,6,7,8, |
| PC MALL INC          | COM            | 69323K10 | 186           | 17,525            | SH                                      | DEFINED 1,2          |
| PC-TEL INC           | COM            | 69325Q10 | 249           | 36,634            | SH                                      | DEFINED 1            |
| PDF SOLUTIONS INC    | COM            | 69328210 | 1,726         | 313,234           | SH                                      | DEFINED 1,2,5,6      |
| PDL BIOPHARMA INC    | COM            | 69329Y10 | 31,113        | 2,937,985         | SH                                      | DEFINED 1,2,5,6,7,8, |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| PEABODY ENERGY CORP  | COM        | 70454910 | 441,697   | 8,660,720  | SH | DEFINED | 1,2,5,6,7,8, |
| PEAPACK-GLADSTONE FI | COM        | 70469910 | 264       | 9,751      | SH | DEFINED | 1            |
| PEARSON PLC          | SPONSORED  | 70501510 | 874       | 64,369     | SH | DEFINED | 1            |
| PEDIATRIX MED GROUP  | COM        | 70532410 | 50,735    | 752,742    | SH | DEFINED | 1,2,5,6      |
| PEERLESS MFG CO      | COM        | 70551410 | 254       | 7,800      | SH | DEFINED | 1            |
| PEERLESS SYS CORP    | COM        | 70553610 | 20        | 10,500     | SH | DEFINED | 1            |
| PEETS COFFEE & TEA I | COM        | 70556010 | 4,454     | 189,462    | SH | DEFINED | 1,2,6        |
| PEGASYSTEMS INC      | COM        | 70557310 | 5,301     | 550,479    | SH | DEFINED | 1,2          |
| PENFORD CORP         | COM        | 70705110 | 241       | 11,100     | SH | DEFINED | 1            |
| PENN NATL GAMING INC | COM        | 70756910 | 30,142    | 689,275    | SH | DEFINED | 1,2,5        |
| PENN TREATY AMERN CO | COM NEW    | 70787440 | 96        | 14,920     | SH | DEFINED | 1            |
| PENN VA CORP         | COM        | 70788210 | 35,881    | 813,818    | SH | DEFINED | 1,2,6        |
| PENN VA GP HLDGS L P | COM UNIT R | 70788P10 | 649       | 23,967     | SH | DEFINED | 1,2          |
| PENN VA RESOURCES PA | COM        | 70788410 | 1,094     | 43,856     | SH | DEFINED | 1,2          |
| PENNPARK INVNT COR   | COM        | 70806210 | 2,030     | 238,567    | SH | DEFINED | 1,2          |
| PENNEY J C INC       | COM        | 70816010 | 905,033   | 23,999,821 | SH | DEFINED | 1,2,5,6,7,8, |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 36,528    | 1,497,647  | SH | DEFINED | 1,2,3,5      |
| PENSKE AUTOMOTIVE GR | COM        | 70959W10 | 17,503    | 899,445    | SH | DEFINED | 1,2          |
| PENSON WORLDWIDE INC | COM        | 70960010 | 1,616     | 175,089    | SH | DEFINED | 1,2,6        |
| PENTAIR INC          | COM        | 70963110 | 63,875    | 2,002,366  | SH | DEFINED | 1,2,5,7,8,10 |
| PENWEST PHARMACEUTIC | COM        | 70975410 | 812       | 312,486    | SH | DEFINED | 1,2          |
| PEOPLES BANCORP INC  | COM        | 70978910 | 5,304     | 219,994    | SH | DEFINED | 1,2          |
| PEOPLES UNITED FINAN | COM        | 71270410 | 83,022    | 4,796,184  | SH | DEFINED | 1,2,5,7,8,10 |
| PEOPLESUPPORT INC    | COM        | 71271430 | 2,915     | 319,607    | SH | DEFINED | 1,2          |
| PEP BOYS MANNY MOE & | COM        | 71327810 | 6,939     | 696,683    | SH | DEFINED | 1,2,5,6      |
| PEPCO HOLDINGS INC   | COM        | 71329110 | 186,878   | 7,559,780  | SH | DEFINED | 1,2,5,6,7,8, |
| PEPSI BOTTLING GROUP | COM        | 71340910 | 274,473   | 8,094,167  | SH | DEFINED | 1,2,5,6,7,8, |
| PEPSIAMERICAS INC    | COM        | 71343P20 | 33,347    | 1,306,194  | SH | DEFINED | 1,2,5,12     |
| PEPSICO INC          | COM        | 71344810 | 3,593,362 | 49,769,557 | SH | DEFINED | 1,2,5,6,7,8, |
| PEREGRINE PHARMACEUT | COM        | 71366110 | 164       | 349,315    | SH | DEFINED | 1,5          |
| PERFICIENT INC       | COM        | 71375U10 | 3,015     | 379,709    | SH | DEFINED | 1,2,5,6      |
| PERFORMANCE FOOD GRO | COM        | 71375510 | 19,917    | 609,465    | SH | DEFINED | 1,2,5        |
| PERFORMANCE TECHNOLO | COM        | 71376K10 | 96        | 20,879     | SH | DEFINED | 1,2          |
| PERICOM SEMICONDUCTO | COM        | 71383110 | 10,827    | 737,521    | SH | DEFINED | 1,2          |
| PERINI CORP          | COM        | 71383910 | 61,311    | 1,692,264  | SH | DEFINED | 1,2,5,6,13   |
| PERKINELMER INC      | COM        | 71404610 | 76,507    | 3,154,947  | SH | DEFINED | 1,2,5,6,10,1 |
| PERMA-FIX ENVIRONMEN | COM        | 71415710 | 63        | 39,049     | SH | DEFINED | 1            |
| PEROT SYS CORP       | CL A       | 71426510 | 22,058    | 1,466,624  | SH | DEFINED | 1,2,5,6      |
| PERRIGO CO           | COM        | 71429010 | 88,618    | 2,348,749  | SH | DEFINED | 1,2,5,7,8    |
| PERVASIVE SOFTWARE I | COM        | 71571010 | 74        | 19,100     | SH | DEFINED | 1            |
| PETMED EXPRESS INC   | COM        | 71638210 | 10,895    | 982,429    | SH | DEFINED | 1,5          |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 5,275     | 464,788    | SH | DEFINED | 1,2,5,7      |
| PETRO-CDA            | COM        | 71644E10 | 1,151     | 26,526     | SH | DEFINED | 1            |
| PETROCHINA CO LTD    | SPONSORED  | 71646E10 | 329       | 2,622      | SH | DEFINED | 1            |
| PETROHAWK ENERGY COR | COM        | 71649510 | 71,426    | 3,541,214  | SH | DEFINED | 1,2,5,6      |
| PETROLEO BRASILEIRO  | SP ADR NON | 71654V10 | 180,348   | 2,129,506  | SH | DEFINED | 1,2,7        |
| PETROLEO BRASILEIRO  | SPONSORED  | 71654V40 | 229,702   | 2,249,559  | SH | DEFINED | 1,2,4,5,7    |
| PETROLEUM DEV CORP   | COM        | 71657810 | 22,450    | 324,091    | SH | DEFINED | 1,2,5,6      |
| PETROQUEST ENERGY IN | COM        | 71674810 | 11,737    | 676,866    | SH | DEFINED | 1,2,6        |
| PETSMART INC         | COM        | 71676810 | 61,510    | 3,009,308  | SH | DEFINED | 1,2,5,7,8,10 |
| PFF BANCORP INC      | COM        | 69331W10 | 2,862     | 343,931    | SH | DEFINED | 1,2          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |
|----------------|----------------|-------|---------------|-------------------|---|---------|
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|                      |             |          |           |             |    |         |              |
|----------------------|-------------|----------|-----------|-------------|----|---------|--------------|
| PFIZER INC           | COM         | 71708110 | 5,045,500 | 241,065,470 | SH | DEFINED | 1,2,5,6,7,8, |
| PFSWEB INC           | COM         | 71709810 | 25        | 27,760      | SH | DEFINED | 1            |
| PG&E CORP            | COM         | 69331C10 | 463,521   | 12,588,826  | SH | DEFINED | 1,2,5,6,7,8, |
| PGT INC              | COM         | 69336V10 | 312       | 113,777     | SH | DEFINED | 1,5          |
| PHARMACEUTICAL PROD  | COM         | 71712410 | 91,247    | 2,177,744   | SH | DEFINED | 1,2,5,7,8,10 |
| PHARMACOEPIA INC     | COM         | 7171EP10 | 38        | 10,493      | SH | DEFINED | 1            |
| PHARMACYCLICS INC    | COM         | 71693310 | 18        | 24,570      | SH | DEFINED | 1            |
| PHARMANET DEV GROUP  | COM         | 71714810 | 13,015    | 515,851     | SH | DEFINED | 1,2,6        |
| PHARMASSET INC       | COM         | 71715N10 | 312       | 17,300      | SH | DEFINED | 1,2          |
| PHARMERICA CORP      | COM         | 71714F10 | 9,537     | 575,546     | SH | DEFINED | 1,2,5,6      |
| PHARMOS CORP         | COM PAR \$. | 71713930 | 10        | 19,441      | SH | DEFINED | 1            |
| PHASE FORWARD INC    | COM         | 71721R40 | 10,477    | 613,397     | SH | DEFINED | 1,2,6        |
| PHH CORP             | COM NEW     | 69332020 | 15,251    | 875,011     | SH | DEFINED | 1,2,5        |
| PHI INC              | COM NON VT  | 69336T20 | 5,955     | 188,799     | SH | DEFINED | 1,6          |
| PHILADELPHIA CONS HL | COM         | 71752810 | 31,123    | 966,541     | SH | DEFINED | 1,2,5,6      |
| PHILIPPINE LONG DIST | SPONSORED   | 71825260 | 25,274    | 380,294     | SH | DEFINED | 1,2,4,7      |
| PHILLIPS VAN HEUSEN  | COM         | 71859210 | 35,800    | 944,081     | SH | DEFINED | 1,2,5        |
| PHOENIX COS INC NEW  | COM         | 71902E10 | 33,759    | 2,764,851   | SH | DEFINED | 1,2,5        |
| PHOENIX TECHNOLOGY L | COM         | 71915310 | 729       | 46,528      | SH | DEFINED | 1            |
| PHOTOMEDEX INC       | COM         | 71935810 | 18        | 19,600      | SH | DEFINED | 1            |
| PHOTON DYNAMICS INC  | COM         | 71936410 | 2,193     | 206,886     | SH | DEFINED | 1            |
| PHOTRONICS INC       | COM         | 71940510 | 7,045     | 737,714     | SH | DEFINED | 1,2,5        |
| PICO HLDGS INC       | COM NEW     | 69336620 | 7,488     | 247,714     | SH | DEFINED | 1,2,6        |
| PIEDMONT NAT GAS INC | COM         | 72018610 | 40,429    | 1,539,556   | SH | DEFINED | 1,2,5        |
| PIER 1 IMPORTS INC   | COM         | 72027910 | 9,192     | 1,463,683   | SH | DEFINED | 1,2,5,6      |
| PIKE ELEC CORP       | COM         | 72128310 | 6,754     | 484,882     | SH | DEFINED | 1,2,6        |
| PILGRIMS PRIDE CORP  | COM         | 72146710 | 12,067    | 596,514     | SH | DEFINED | 1,2          |
| PINNACLE AIRL CORP   | COM         | 72344310 | 2,271     | 260,147     | SH | DEFINED | 1,2          |
| PINNACLE ENTMT INC   | COM         | 72345610 | 11,753    | 918,175     | SH | DEFINED | 1,2,5,6      |
| PINNACLE FINL PARTNE | COM         | 72346Q10 | 7,023     | 274,352     | SH | DEFINED | 1,2,6        |
| PINNACLE WEST CAP CO | COM         | 72348410 | 222,354   | 6,338,477   | SH | DEFINED | 1,2,5,6,7,8, |
| PIONEER DRILLING CO  | COM         | 72365510 | 11,279    | 708,048     | SH | DEFINED | 1,2,5        |
| PIONEER NAT RES CO   | COM         | 72378710 | 123,617   | 2,516,634   | SH | DEFINED | 1,2,5,7,8,10 |
| PIPER JAFFRAY COS    | COM         | 72407810 | 13,889    | 408,975     | SH | DEFINED | 1,2,5        |
| PITNEY BOWES INC     | COM         | 72447910 | 310,287   | 8,860,286   | SH | DEFINED | 1,2,5,6,7,8, |
| PITTSBURGH & W VA RR | SH BEN INT  | 72481910 | 163       | 17,702      | SH | DEFINED | 1            |
| PIXELWORKS INC       | COM         | 72581M10 | 54        | 69,840      | SH | DEFINED | 1            |
| PLAINS ALL AMERN PIP | UNIT LTD P  | 72650310 | 7,060     | 148,506     | SH | DEFINED | 1,2          |
| PLAINS EXPL& PRODTN  | COM         | 72650510 | 140,158   | 2,637,518   | SH | DEFINED | 1,2,5,7,8,10 |
| PLANAR SYS INC       | COM         | 72690010 | 140       | 34,845      | SH | DEFINED | 1,5          |
| PLANTRONICS INC NEW  | COM         | 72749310 | 47,339    | 2,451,539   | SH | DEFINED | 1,2,5,7      |
| PLATINUM UNDERWRITER | COM         | G7127P10 | 37,495    | 1,155,109   | SH | DEFINED | 1,2,5        |
| PLATO LEARNING INC   | COM         | 72764Y10 | 99        | 33,761      | SH | DEFINED | 1,2          |
| PLAYBOY ENTERPRISES  | CL B        | 72811730 | 2,695     | 323,488     | SH | DEFINED | 1,2,6        |
| PLEXUS CORP          | COM         | 72913210 | 24,259    | 864,834     | SH | DEFINED | 1,2,5,6      |
| PLUG POWER INC       | COM         | 72919P10 | 354       | 113,948     | SH | DEFINED | 1,2,5,6      |
| PLUM CREEK TIMBER CO | COM         | 72925110 | 220,458   | 5,416,660   | SH | DEFINED | 1,2,5,6,7,8, |
| PLX TECHNOLOGY INC   | COM         | 69341710 | 2,407     | 360,842     | SH | DEFINED | 1,5          |
| PMA CAP CORP         | CL A        | 69341920 | 7,585     | 888,122     | SH | DEFINED | 1,2,5        |
| PMC COML TR          | SH BEN INT  | 69343410 | 102       | 14,593      | SH | DEFINED | 1            |
| PMC-SIERRA INC       | COM         | 69344F10 | 22,254    | 3,904,188   | SH | DEFINED | 1,2,5,6,8    |
| PMI GROUP INC        | COM         | 69344M10 | 10,194    | 1,751,608   | SH | DEFINED | 1,2,5,12     |
| PNC FINL SVCS GROUP  | COM         | 69347510 | 760,335   | 11,595,783  | SH | DEFINED | 1,2,5,6,7,8, |
| PNM RES INC          | COM         | 69349H10 | 23,664    | 1,897,641   | SH | DEFINED | 1,2,5        |
| POLARIS INDS INC     | COM         | 73106810 | 46,415    | 1,131,807   | SH | DEFINED | 1,2,5,6      |
| POLO RALPH LAUREN CO | CL A        | 73157210 | 100,231   | 1,719,517   | SH | DEFINED | 1,2,5,6,7,8, |
| POLYCOM INC          | COM         | 73172K10 | 44,968    | 1,995,025   | SH | DEFINED | 1,2,5,6      |
| POLYONE CORP         | COM         | 73179P10 | 9,731     | 1,527,617   | SH | DEFINED | 1,2,5        |
| POLYPORE INTL INC    | COM         | 73179V10 | 4,788     | 231,405     | SH | DEFINED | 1,2          |
| POMEROY IT SOLUTIONS | COM         | 73182210 | 98        | 17,687      | SH | DEFINED | 1            |

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|                      |           |          |         |            |    |         |              |
|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| PONIARD PHARMACEUTIC | COM NEW   | 73244930 | 737     | 220,122    | SH | DEFINED | 1            |
| POOL CORPORATION     | COM       | 73278L10 | 14,351  | 759,705    | SH | DEFINED | 1,2,5,6      |
| POPE RES DEL LTD PAR | DEPOSITRY | 73285710 | 216     | 6,262      | SH | DEFINED | 1            |
| POPULAR INC          | COM       | 73317410 | 40,693  | 3,489,926  | SH | DEFINED | 1,2,5,7,12   |
| PORTFOLIO RECOVERY A | COM       | 73640Q10 | 17,367  | 404,923    | SH | DEFINED | 1,2,6        |
| PORTLAND GEN ELEC CO | COM NEW   | 73650884 | 18,060  | 800,885    | SH | DEFINED | 1,2          |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 719     | 62,178     | SH | DEFINED | 1            |
| POSCO                | SPONSORED | 69348310 | 11,503  | 96,681     | SH | DEFINED | 1,2          |
| POSSIS MEDICAL INC   | COM       | 73740710 | 299     | 15,347     | SH | DEFINED | 1            |
| POST PPTYS INC       | COM       | 73746410 | 53,798  | 1,393,003  | SH | DEFINED | 1,2,3,5      |
| POTASH CORP SASK INC | COM       | 73755L10 | 518     | 3,336      | SH | DEFINED | 1            |
| POTLATCH CORP NEW    | COM       | 73763010 | 35,062  | 849,586    | SH | DEFINED | 1,2,5        |
| POWELL INDS INC      | COM       | 73912810 | 4,115   | 104,529    | SH | DEFINED | 1            |
| POWER INTEGRATIONS I | COM       | 73927610 | 1,275   | 43,564     | SH | DEFINED | 1,2          |
| POWER-ONE INC        | COM       | 73930810 | 3,315   | 1,032,858  | SH | DEFINED | 1,2,5,6      |
| POWERSECURE INTL INC | COM       | 73936N10 | 378     | 32,137     | SH | DEFINED | 1,2,5        |
| POWERWAVE TECHNOLOGI | COM       | 73936310 | 8,172   | 3,204,844  | SH | DEFINED | 1,2,5,6,8    |
| POZEN INC            | COM       | 73941U10 | 6,584   | 635,552    | SH | DEFINED | 1,2,5        |
| PPG INDS INC         | COM       | 69350610 | 456,330 | 7,541,401  | SH | DEFINED | 1,2,5,6,7,8, |
| PPL CORP             | COM       | 69351T10 | 567,994 | 12,369,206 | SH | DEFINED | 1,2,5,6,7,8, |
| PRAXAIR INC          | COM       | 74005P10 | 800,869 | 9,508,125  | SH | DEFINED | 1,2,5,6,7,8, |
| PRE PAID LEGAL SVCS  | COM       | 74006510 | 19,368  | 456,679    | SH | DEFINED | 1,2,6        |
| PRECISION CASTPARTS  | COM       | 74018910 | 389,976 | 3,820,300  | SH | DEFINED | 1,2,5,6,7,8, |
| PREFERRED BK LOS ANG | COM       | 74036710 | 1,929   | 115,596    | SH | DEFINED | 1            |
| PREFORMED LINE PRODS | COM       | 74044410 | 1,201   | 24,672     | SH | DEFINED | 1            |
| PREMIER EXIBITIONS I | COM       | 74051E10 | 2,721   | 450,522    | SH | DEFINED | 1,2,5        |
| PREMIERE GLOBAL SVCS | COM       | 74058510 | 28,008  | 1,953,136  | SH | DEFINED | 1,2          |
| PREMIERWEST BANCORP  | COM       | 74092110 | 175     | 17,423     | SH | DEFINED | 1            |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| PRESIDENTIAL LIFE CO | COM            | 74088410 | 6,172         | 353,887           | SH                                      | DEFINED 1,2          |
| PRESSTEK INC         | COM            | 74111310 | 211           | 48,093            | SH                                      | DEFINED 1,5          |
| PRESTIGE BRANDS HLDG | COM            | 74112D10 | 6,149         | 751,745           | SH                                      | DEFINED 1,2          |
| PRG-SCHULTZ INTERNAT | COM NEW        | 69357C50 | 358           | 40,935            | SH                                      | DEFINED 1,2          |
| PRICE T ROWE GROUP I | COM            | 74144T10 | 413,650       | 8,272,998         | SH                                      | DEFINED 1,2,5,6,7,8, |
| PRICELINE COM INC    | COM NEW        | 74150340 | 78,557        | 649,987           | SH                                      | DEFINED 1,2,5,6      |
| PRICESMART INC       | COM            | 74151110 | 5,830         | 210,399           | SH                                      | DEFINED 1,2          |
| PRIDE INTL INC DEL   | COM            | 74153Q10 | 125,340       | 3,586,277         | SH                                      | DEFINED 1,2,5,7,8,10 |
| PRIMEDIA INC         | COM NEW        | 74157K84 | 4,124         | 561,147           | SH                                      | DEFINED 1,2,5,6      |
| PRIMUS GUARANTY LTD  | SHS            | G7245710 | 2,192         | 612,151           | SH                                      | DEFINED 1,6          |
| PRINCETON REVIEW INC | COM            | 74235210 | 293           | 37,192            | SH                                      | DEFINED 1,5          |
| PRINCIPAL FINANCIAL  | COM            | 74251V10 | 446,433       | 8,012,074         | SH                                      | DEFINED 1,2,5,6,7,8, |
| PRIVATEBANCORP INC   | COM            | 74296210 | 11,648        | 370,137           | SH                                      | DEFINED 1,2,5,6      |
| PROASSURANCE CORP    | COM            | 74267C10 | 28,613        | 531,551           | SH                                      | DEFINED 1,2,5        |
| PROCENTURY CORP      | COM            | 74268T10 | 232           | 12,908            | SH                                      | DEFINED 1            |
| PROCERA NETWORKS INC | COM            | 74269U10 | 32            | 20,500            | SH                                      | DEFINED 1            |
| PROCTER & GAMBLE CO  | COM            | 74271810 | 7,534,354     | 107,526,098       | SH                                      | DEFINED 1,2,5,6,7,8, |
| PROGENICS PHARMACEUT | COM            | 74318710 | 2,188         | 335,090           | SH                                      | DEFINED 1,2,6        |
| PROGRESS ENERGY INC  | COM            | 74326310 | 892,717       | 21,408,086        | SH                                      | DEFINED 1,2,5,6,7,8, |
| PROGRESS SOFTWARE CO | COM            | 74331210 | 30,275        | 1,011,879         | SH                                      | DEFINED 1,2,5,6      |
| PROGRESSIVE CORP OHI | COM            | 74331510 | 352,870       | 21,958,336        | SH                                      | DEFINED 1,2,5,6,7,8, |

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|                      |            |          |           |            |    |         |                |
|----------------------|------------|----------|-----------|------------|----|---------|----------------|
| PROGRESSIVE GAMING I | COM        | 74332S10 | 102       | 48,042     | SH | DEFINED | 1              |
| PROLIANCE INTL INC   | COM        | 74340R10 | 50        | 27,688     | SH | DEFINED | 1,2,5          |
| PROLOGIS             | SH BEN INT | 74341010 | 690,269   | 11,727,307 | SH | DEFINED | 1,2,3,5,6,7,14 |
| PROS HOLDINGS INC    | COM        | 74346Y10 | 1,357     | 108,106    | SH | DEFINED | 1              |
| PROSPECT CAPITAL COR | COM        | 74348T10 | 4,374     | 287,399    | SH | DEFINED | 1              |
| PROSPERITY BANCSHARE | COM        | 74360610 | 29,570    | 1,031,767  | SH | DEFINED | 1,2            |
| PROTALIX BIOTHERAPEU | COM        | 74365A10 | 343       | 130,591    | SH | DEFINED | 1,2            |
| PROTECTION ONE INC   | COM NEW    | 74366340 | 566       | 59,009     | SH | DEFINED | 1,5            |
| PROTECTIVE LIFE CORP | COM        | 74367410 | 50,974    | 1,256,746  | SH | DEFINED | 1,2,5,7,12     |
| PROVIDENCE SVC CORP  | COM        | 74381510 | 4,975     | 165,824    | SH | DEFINED | 1              |
| PROVIDENT BANKSHARES | COM        | 74385910 | 11,972    | 1,114,747  | SH | DEFINED | 1,2,5          |
| PROVIDENT FINL HLDGS | COM        | 74386810 | 216       | 13,554     | SH | DEFINED | 1              |
| PROVIDENT FINL SVCS  | COM        | 74386T10 | 34,020    | 2,405,937  | SH | DEFINED | 1,2,5          |
| PROVIDENT NEW YORK B | COM        | 74402810 | 8,051     | 596,389    | SH | DEFINED | 1,2            |
| PROXIM WIRELESS CORP | COM        | 74428510 | 8         | 10,534     | SH | DEFINED | 1,2            |
| PROXYMED INC         | COM NEW    | 74429030 | 13        | 11,081     | SH | DEFINED | 1              |
| PRUDENTIAL FINL INC  | COM        | 74432010 | 1,124,656 | 14,372,600 | SH | DEFINED | 1,2,5,6,7,8,   |
| PRUDENTIAL PLC       | ADR        | 74435K20 | 1,148     | 43,037     | SH | DEFINED | 1              |
| PS BUSINESS PKS INC  | COM        | 69360J10 | 24,118    | 464,709    | SH | DEFINED | 1,2,3,5,6      |
| PSS WORLD MED INC    | COM        | 69366A10 | 19,152    | 1,149,584  | SH | DEFINED | 1,2,5,6        |
| PSYCHIATRIC SOLUTION | COM        | 74439H10 | 54,863    | 1,617,421  | SH | DEFINED | 1,2,6          |
| PUBLIC STORAGE       | COM        | 74460D10 | 508,401   | 5,736,864  | SH | DEFINED | 1,2,3,5,6,7,14 |
| PUBLIC SVC ENTERPRIS | COM        | 74457310 | 759,708   | 18,902,913 | SH | DEFINED | 1,2,5,6,7,8,   |
| PUGET ENERGY INC NEW | COM        | 74531010 | 53,516    | 2,068,650  | SH | DEFINED | 1,2,5,12       |
| PULTE HOMES INC      | COM        | 74586710 | 128,373   | 8,822,900  | SH | DEFINED | 1,2,5,6,7,8,   |
| PURECYCLE CORP       | COM NEW    | 74622830 | 78        | 13,990     | SH | DEFINED | 1              |
| PVF CAPITAL CORP     | COM        | 69365410 | 130       | 11,927     | SH | DEFINED | 1              |
| PZENA INVESTMENT MGM | CLASS A    | 74731Q10 | 1,704     | 150,543    | SH | DEFINED | 1,2            |
| Q MED                | COM        | 74791410 | 2         | 17,996     | SH | DEFINED | 1              |
| QAD INC              | COM        | 74727D10 | 1,849     | 219,877    | SH | DEFINED | 1              |
| QC HLDGS INC         | COM        | 74729T10 | 774       | 85,509     | SH | DEFINED | 1,2            |
| QIAGEN N V           | ORD        | N7248210 | 305       | 14,656     | SH | DEFINED | 1              |
| QLOGIC CORP          | COM        | 74727710 | 88,666    | 5,776,293  | SH | DEFINED | 1,2,5,6,7,8,   |
| QUADRAMED CORP       | COM        | 74730W10 | 27        | 14,100     | SH | DEFINED | 1              |
| QUAKER CHEM CORP     | COM        | 74731610 | 569       | 18,187     | SH | DEFINED | 1,5            |
| QUALCOMM INC         | COM        | 74752510 | 1,998,543 | 48,744,947 | SH | DEFINED | 1,2,5,6,7,8,   |
| QUALITY DISTR INC FL | COM        | 74756M10 | 48        | 15,074     | SH | DEFINED | 1,5            |
| QUALITY SYS INC      | COM        | 74758210 | 13,616    | 455,829    | SH | DEFINED | 1,2,6,8        |
| QUALSTAR CORP        | COM        | 74758R10 | 33        | 10,439     | SH | DEFINED | 1              |
| QUANEX CORP          | COM        | 74762010 | 69,818    | 1,349,393  | SH | DEFINED | 1,2,7          |
| QUANTA SVCS INC      | COM        | 74762E10 | 68,420    | 2,952,976  | SH | DEFINED | 1,2,5          |
| QUANTUM CORP         | COM DSSG   | 74790620 | 8,022     | 3,748,691  | SH | DEFINED | 1,2,5          |
| QUANTUM FUEL SYS TEC | COM        | 74765E10 | 132       | 139,240    | SH | DEFINED | 1,5            |
| QUEST CAP CORP NEW   | COM        | 74835U10 | 63        | 31,600     | SH | DEFINED | 1              |
| QUEST DIAGNOSTICS IN | COM        | 74834L10 | 212,630   | 4,696,925  | SH | DEFINED | 1,2,5,6,7,8,   |
| QUEST ENERGY PARTNER | COM UNIT L | 74836B20 | 176       | 12,600     | SH | DEFINED | 1              |
| QUEST RESOURCE CORP  | COM NEW    | 74834930 | 465       | 71,279     | SH | DEFINED | 1,2,5          |
| QUEST SOFTWARE INC   | COM        | 74834T10 | 17,672    | 1,352,141  | SH | DEFINED | 1,2,5,6        |
| QUESTAR CORP         | COM        | 74835610 | 336,915   | 5,956,764  | SH | DEFINED | 1,2,5,6,7,8,   |
| QUESTCOR PHARMACEUTI | COM        | 74835Y10 | 277       | 67,200     | SH | DEFINED | 1              |
| QUICKLOGIC CORP      | COM        | 74837P10 | 64        | 21,373     | SH | DEFINED | 1              |
| QUICKSILVER RESOURCE | COM        | 74837R10 | 66,765    | 1,827,663  | SH | DEFINED | 1,2,5,6        |
| QUIDEL CORP          | COM        | 74838J10 | 11,954    | 744,353    | SH | DEFINED | 1,2,5,6        |
| QUIKSILVER INC       | COM        | 74838C10 | 27,169    | 2,769,556  | SH | DEFINED | 1,2,5          |
| QUINTANA MARITIME LT | SHS        | Y7169G10 | 358       | 15,112     | SH | DEFINED | 1,2,5          |
| QUIXOTE CORP         | COM        | 74905610 | 87        | 10,506     | SH | DEFINED | 1              |
| QWEST COMMUNICATIONS | COM        | 74912110 | 435,605   | 96,159,939 | SH | DEFINED | 1,2,5,6,7,8,   |
| R H DONNELLEY CORP   | COM NEW    | 74955W30 | 5,190     | 1,025,764  | SH | DEFINED | 1,2,5,8,12     |
| RACKABLE SYS INC     | COM        | 75007710 | 4,867     | 533,665    | SH | DEFINED | 1,2,5,6        |
| RADIAN GROUP INC     | COM        | 75023610 | 13,289    | 2,022,658  | SH | DEFINED | 1,2,5,7        |

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|                     |            |          |        |           |    |         |              |
|---------------------|------------|----------|--------|-----------|----|---------|--------------|
| RADIANT SYSTEMS INC | COM        | 75025N10 | 5,645  | 404,114   | SH | DEFINED | 1,2,6        |
| RADIO ONE INC       | CL A       | 75040P10 | 20     | 13,476    | SH | DEFINED | 1            |
| RADIO ONE INC       | CL D NON V | 75040P40 | 1,710  | 1,125,324 | SH | DEFINED | 1,2,5        |
| RADIO SHACK CORP    | COM        | 75043810 | 86,711 | 5,336,080 | SH | DEFINED | 1,2,5,6,7,8, |
| RADISYS CORP        | COM        | 75045910 | 3,538  | 350,597   | SH | DEFINED | 1,2,5        |
| RADNET INC          | COM        | 75049110 | 195    | 27,750    | SH | DEFINED | 1            |
| RADYNE CORP         | COM NEW    | 75061140 | 109    | 12,851    | SH | DEFINED | 1            |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER        | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M              |
|-----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| RAE SYS INC           | COM            | 75061P10 | 85            | 44,639            | SH                                      | DEFINED 1,2,5        |
| RAINMAKER SYSTEMS     | COM NEW        | 75087530 | 37            | 11,299            | SH                                      | DEFINED 1            |
| RAIT FINANCIAL TRUST  | COM            | 74922710 | 7,361         | 1,060,631         | SH                                      | DEFINED 1,2          |
| RALCORP HLDGS INC NE  | COM            | 75102810 | 34,869        | 599,633           | SH                                      | DEFINED 1,2,5,6      |
| RAM ENERGY RESOURCES  | COM            | 75130P10 | 113           | 23,000            | SH                                      | DEFINED 1            |
| RAM HOLDINGS LTD      | SHS            | G7368R10 | 738           | 325,293           | SH                                      | DEFINED 1            |
| RAMBUS INC DEL        | COM            | 75091710 | 34,625        | 1,485,398         | SH                                      | DEFINED 1,2,5,6      |
| RAMCO-GERSHENSON PPT  | COM SH BEN     | 75145220 | 11,003        | 521,232           | SH                                      | DEFINED 1,2,3        |
| RANGE RES CORP        | COM            | 75281A10 | 285,498       | 4,499,577         | SH                                      | DEFINED 1,2,5,6,7,8, |
| RASER TECHNOLOGIES I  | COM            | 75405510 | 2,963         | 349,036           | SH                                      | DEFINED 1,2,6        |
| RAVEN INDS INC        | COM            | 75421210 | 6,667         | 220,048           | SH                                      | DEFINED 1,2,6        |
| RAYMOND JAMES FINANC  | COM            | 75473010 | 45,544        | 1,981,877         | SH                                      | DEFINED 1,2,5,7      |
| RAYONIER INC          | COM            | 75490710 | 51,814        | 1,192,765         | SH                                      | DEFINED 1,2,5        |
| RAYTHEON CO           | COM NEW        | 75511150 | 792,486       | 12,265,682        | SH                                      | DEFINED 1,2,5,6,7,8, |
| RBC BEARINGS INC      | COM            | 75524B10 | 10,972        | 295,496           | SH                                      | DEFINED 1,2,6        |
| RC2 CORP              | COM            | 74938810 | 8,764         | 417,913           | SH                                      | DEFINED 1,2          |
| RCN CORP              | COM NEW        | 74936120 | 7,718         | 690,370           | SH                                      | DEFINED 1,2          |
| READING INTERNATIONAL | CL A           | 75540810 | 218           | 23,000            | SH                                      | DEFINED 1            |
| REALNETWORKS INC      | COM            | 75605L10 | 9,382         | 1,637,341         | SH                                      | DEFINED 1,2,5,6      |
| REALTY INCOME CORP    | COM            | 75610910 | 64,232        | 2,507,113         | SH                                      | DEFINED 1,2,3,5      |
| RED HAT INC           | COM            | 75657710 | 41,062        | 2,232,831         | SH                                      | DEFINED 1,2,5        |
| RED LION HOTELS CORP  | COM            | 75676410 | 198           | 23,156            | SH                                      | DEFINED 1            |
| RED ROBIN GOURMET BU  | COM            | 75689M10 | 8,969         | 238,726           | SH                                      | DEFINED 1,2,6        |
| REDDY ICE HLDGS INC   | COM            | 75734R10 | 3,723         | 285,692           | SH                                      | DEFINED 1,2          |
| REDWOOD TR INC        | COM            | 75807540 | 15,455        | 425,164           | SH                                      | DEFINED 1,2          |
| REED ELSEVIER N V     | SPONS ADR      | 75820420 | 1,409         | 36,893            | SH                                      | DEFINED 1            |
| REED ELSEVIER P L C   | SPONS ADR      | 75820520 | 934           | 18,312            | SH                                      | DEFINED 1            |
| REGAL BELOIT CORP     | COM            | 75875010 | 21,965        | 599,647           | SH                                      | DEFINED 1,2,5        |
| REGAL ENTMT GROUP     | CL A           | 75876610 | 35,336        | 1,831,819         | SH                                      | DEFINED 1,2,5        |
| REGENCY CTRS CORP     | COM            | 75884910 | 142,281       | 2,197,057         | SH                                      | DEFINED 1,2,3,5,7,8, |
| REGENCY ENERGY PARTN  | COM UNITS      | 75885Y10 | 941           | 35,203            | SH                                      | DEFINED 1,2          |
| REGENERON PHARMACEUT  | COM            | 75886F10 | 33,386        | 1,739,775         | SH                                      | DEFINED 1,2,5,6      |
| REGENT COMMUNICATION  | COM            | 75886510 | 67            | 53,485            | SH                                      | DEFINED 1            |
| REGIONS FINANCIAL CO  | COM            | 7591EP10 | 560,249       | 28,367,015        | SH                                      | DEFINED 1,2,5,6,7,8, |
| REGIS CORP MINN       | COM            | 75893210 | 27,431        | 997,869           | SH                                      | DEFINED 1,2,5        |
| REHABCARE GROUP INC   | COM            | 75914810 | 7,447         | 496,468           | SH                                      | DEFINED 1,2,5        |
| REINSURANCE GROUP AM  | COM            | 75935110 | 39,628        | 727,916           | SH                                      | DEFINED 1,2,5,7      |
| REIS INC              | COM            | 75936P10 | 117           | 21,955            | SH                                      | DEFINED 1,2          |
| RELIANCE STEEL & ALU  | COM            | 75950910 | 91,053        | 1,521,102         | SH                                      | DEFINED 1,2,5        |
| RELIANT ENERGY INC    | COM            | 75952B10 | 169,468       | 7,165,650         | SH                                      | DEFINED 1,2,5,7,8,10 |
| RENAISSANCE LEARNING  | COM            | 75968L10 | 1,682         | 120,224           | SH                                      | DEFINED 1,6          |
| RENAISSANCERE HOLDIN  | COM            | G7496G10 | 69,170        | 1,332,502         | SH                                      | DEFINED 1,2,5,7,8,10 |

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|                      |           |          |         |           |    |         |              |
|----------------------|-----------|----------|---------|-----------|----|---------|--------------|
| RENASANT CORP        | COM       | 75970E10 | 6,346   | 282,041   | SH | DEFINED | 1,2          |
| RENOVIS INC          | COM       | 75988510 | 114     | 48,280    | SH | DEFINED | 1,5          |
| RENT A CTR INC NEW   | COM       | 76009N10 | 30,247  | 1,648,316 | SH | DEFINED | 1,2,5        |
| RENTECH INC          | COM       | 76011210 | 1,910   | 2,146,289 | SH | DEFINED | 1,2,5,6      |
| RENTAK CORP          | COM       | 76017410 | 256     | 21,177    | SH | DEFINED | 1,5          |
| REPLIGEN CORP        | COM       | 75991610 | 213     | 44,107    | SH | DEFINED | 1,5          |
| REPSOL YPF S A       | SPONSORED | 76026T20 | 2,377   | 69,075    | SH | DEFINED | 1            |
| REPUBLIC AWYS HLDGS  | COM       | 76027610 | 17,762  | 820,041   | SH | DEFINED | 1,2          |
| REPUBLIC BANCORP KY  | CL A      | 76028120 | 3,870   | 204,975   | SH | DEFINED | 1,2          |
| REPUBLIC FIRST BANCO | COM       | 76041610 | 87      | 17,734    | SH | DEFINED | 1            |
| REPUBLIC SVCS INC    | COM       | 76075910 | 119,087 | 4,072,740 | SH | DEFINED | 1,2,5,7,8,10 |
| RES-CARE INC         | COM       | 76094310 | 11,779  | 686,821   | SH | DEFINED | 1,2          |
| RESEARCH FRONTIERS I | COM       | 76091110 | 128     | 18,943    | SH | DEFINED | 1            |
| RESEARCH IN MOTION L | COM       | 76097510 | 17,878  | 159,299   | SH | DEFINED | 1,2,5        |
| RESMED INC           | COM       | 76115210 | 55,516  | 1,316,163 | SH | DEFINED | 1,2,5,6      |
| RESOURCE AMERICA INC | CL A      | 76119520 | 2,106   | 222,848   | SH | DEFINED | 1,2,5        |
| RESOURCE CAP CORP    | COM       | 76120W30 | 2,166   | 286,080   | SH | DEFINED | 1,2          |
| RESOURCES CONNECTION | COM       | 76122Q10 | 11,597  | 648,975   | SH | DEFINED | 1,2,6        |
| RESTORATION HARDWARE | COM       | 76098110 | 232     | 53,308    | SH | DEFINED | 1,5          |
| RETAIL VENTURES INC  | COM       | 76128Y10 | 1,801   | 371,398   | SH | DEFINED | 1,2,6        |
| RETRACTABLE TECHNOLO | COM       | 76129W10 | 39      | 24,639    | SH | DEFINED | 1            |
| REUTERS GROUP PLC    | SPONSORED | 76132M10 | 1,044   | 15,071    | SH | DEFINED | 1,2          |
| REVLON INC           | CL A      | 76152550 | 2,926   | 2,985,446 | SH | DEFINED | 1,2,6        |
| REWARDS NETWORK INC  | COM       | 76155710 | 2,837   | 633,149   | SH | DEFINED | 1,2          |
| REX ENERGY CORPORATI | COM       | 76156510 | 1,998   | 120,102   | SH | DEFINED | 1            |
| REX STORES CORP      | COM       | 76162410 | 648     | 32,955    | SH | DEFINED | 1,2          |
| REYNOLDS AMERICAN IN | COM       | 76171310 | 314,446 | 5,326,893 | SH | DEFINED | 1,2,5,6,7,8, |
| RF MICRODEVICES INC  | COM       | 74994110 | 18,750  | 7,048,902 | SH | DEFINED | 1,2,5,6      |
| RICHARDSON ELECTRS L | COM       | 76316510 | 56      | 13,244    | SH | DEFINED | 1            |
| RIGEL PHARMACEUTICAL | COM NEW   | 76655960 | 9,805   | 525,439   | SH | DEFINED | 1,2,5        |
| RIGHTNOW TECHNOLOGIE | COM       | 76657R10 | 2,658   | 223,357   | SH | DEFINED | 1,6          |
| RIMAGE CORP          | COM       | 76672110 | 2,772   | 126,590   | SH | DEFINED | 1,2          |
| RIO TINTO PLC        | SPONSORED | 76720410 | 1,507   | 3,658     | SH | DEFINED | 1            |
| RISKMETRICS GROUP IN | COM       | 76773510 | 730     | 37,718    | SH | DEFINED | 1,2          |
| RITCHIE BROS AUCTION | COM       | 76774410 | 626     | 7,618     | SH | DEFINED | 1,5          |
| RITE AID CORP        | COM       | 76775410 | 17,788  | 6,050,465 | SH | DEFINED | 1,2,5,6      |
| RIVERBED TECHNOLOGY  | COM       | 76857310 | 13,877  | 933,825   | SH | DEFINED | 1,2,6        |
| RIVERVIEW BANCORP IN | COM       | 76939710 | 160     | 15,992    | SH | DEFINED | 1            |
| RIVIERA HLDGS CORP   | COM       | 76962710 | 2,961   | 143,662   | SH | DEFINED | 1,5          |
| RLI CORP             | COM       | 74960710 | 95,977  | 1,936,183 | SH | DEFINED | 1,2          |
| ROBBINS & MYERS INC  | COM       | 77019610 | 15,338  | 469,770   | SH | DEFINED | 1,2          |
| ROBERT HALF INTL INC | COM       | 77032310 | 143,188 | 5,562,853 | SH | DEFINED | 1,2,5,6,7,8, |
| ROCHESTER MED CORP   | COM       | 77149710 | 141     | 13,797    | SH | DEFINED | 1            |
| ROCK OF AGES CORP    | CL A      | 77263210 | 46      | 11,698    | SH | DEFINED | 1            |
| ROCK-TENN CO         | CL A      | 77273920 | 25,069  | 836,482   | SH | DEFINED | 1,2          |
| ROCKVILLE FINL INC   | COM       | 77418610 | 1,661   | 121,212   | SH | DEFINED | 1            |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| ROCKWELL AUTOMATION  | COM            | 77390310 | 257,762       | 4,489,058         | SH                             | DEFINED 1,2,5,6,7,8, |
| ROCKWELL COLLINS INC | COM            | 77434110 | 315,495       | 5,520,478         | SH                             | DEFINED 1,2,5,6,7,8, |
| ROCKWOOD HLDGS INC   | COM            | 77441510 | 23,482        | 716,570           | SH                             | DEFINED 1,2          |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| ROFIN SINAR TECHNOLO | COM        | 77504310 | 32,659  | 727,373    | SH | DEFINED | 1,2,5,6      |
| ROGERS COMMUNICATION | CL B       | 77510920 | 1,299   | 36,151     | SH | DEFINED | 1            |
| ROGERS CORP          | COM        | 77513310 | 9,658   | 289,070    | SH | DEFINED | 1,2,6        |
| ROHM & HAAS CO       | COM        | 77537110 | 238,338 | 4,407,138  | SH | DEFINED | 1,2,5,6,7,8, |
| ROLLINS INC          | COM        | 77571110 | 22,166  | 1,253,007  | SH | DEFINED | 1,2,6        |
| ROMA FINANCIAL CORP  | COM        | 77581P10 | 1,907   | 127,883    | SH | DEFINED | 1,2          |
| ROPER INDS INC NEW   | COM        | 77669610 | 103,799 | 1,746,279  | SH | DEFINED | 1,2,5,7,8,10 |
| ROSETTA RESOURCES IN | COM        | 77777930 | 18,473  | 939,130    | SH | DEFINED | 1,2,6        |
| ROSS STORES INC      | COM        | 77829610 | 100,268 | 3,346,740  | SH | DEFINED | 1,2,5,7,8,10 |
| ROSTELECOM OPEN JT S | SPONSORED  | 77852910 | 1,355   | 18,826     | SH | DEFINED | 1,2,5        |
| ROTECH HEALTHCARE IN | COM        | 77866910 | 4       | 12,100     | SH | DEFINED | 1            |
| ROWAN COS INC        | COM        | 77938210 | 265,054 | 6,436,466  | SH | DEFINED | 1,2,5,6,7,8, |
| ROYAL BANCSHARES PA  | CL A       | 78008110 | 1,011   | 69,850     | SH | DEFINED | 1            |
| ROYAL BK CDA MONTREA | COM        | 78008710 | 2,158   | 46,398     | SH | DEFINED | 1,2          |
| ROYAL CARIBBEAN CRUI | COM        | V7780T10 | 56,524  | 1,718,049  | SH | DEFINED | 1,2,5,7,8,10 |
| ROYAL DUTCH SHELL PL | SPON ADR B | 78025910 | 4,539   | 67,367     | SH | DEFINED | 1            |
| ROYAL DUTCH SHELL PL | SPONS ADR  | 78025920 | 6,641   | 96,270     | SH | DEFINED | 1,2          |
| ROYAL GOLD INC       | COM        | 78028710 | 12,397  | 410,918    | SH | DEFINED | 1,2,5,6      |
| ROYAL KPN NV         | SPONSORED  | 78064120 | 549     | 32,451     | SH | DEFINED | 1            |
| RPC INC              | COM        | 74966010 | 7,027   | 462,614    | SH | DEFINED | 1,2,5,6      |
| RPM INTL INC         | COM        | 74968510 | 55,071  | 2,629,964  | SH | DEFINED | 1,2,5        |
| RSC HOLDINGS INC     | COM        | 74972L10 | 3,563   | 326,843    | SH | DEFINED | 1,2          |
| RTI BIOLOGICS INC    | COM        | 74975N10 | 4,657   | 492,755    | SH | DEFINED | 1            |
| RTI INTL METALS INC  | COM        | 74973W10 | 20,811  | 460,312    | SH | DEFINED | 1,2,5,6      |
| RUBICON TECHNOLOGY I | COM        | 78112T10 | 2,095   | 72,286     | SH | DEFINED | 1,2          |
| RUBY TUESDAY INC     | COM        | 78118210 | 9,385   | 1,251,359  | SH | DEFINED | 1,2,5        |
| RUDDICK CORP         | COM        | 78125810 | 36,133  | 980,283    | SH | DEFINED | 1,2,5        |
| RUDOLPH TECHNOLOGIES | COM        | 78127010 | 4,216   | 431,516    | SH | DEFINED | 1,2,5        |
| RURAL / METRO CORP   | COM        | 78174810 | 78      | 33,639     | SH | DEFINED | 1            |
| RURAL CELLULAR CORP  | CL A       | 78190410 | 8,086   | 182,817    | SH | DEFINED | 1,2,6        |
| RUSH ENTERPRISES INC | CL A       | 78184620 | 8,747   | 552,182    | SH | DEFINED | 1,2          |
| RUSS BERRIE & CO     | COM        | 78223310 | 3,174   | 225,772    | SH | DEFINED | 1,2          |
| RUTHS CHRIS STEAK HS | COM        | 78333210 | 2,060   | 298,074    | SH | DEFINED | 1,2,6        |
| RXI PHARMACEUTICALS  | COM        | 74978T10 | 205     | 21,565     | SH | DEFINED | 1            |
| RYANAIR HLDGS PLC    | SPONSORED  | 78351310 | 3,271   | 115,656    | SH | DEFINED | 1,2,5        |
| RYDER SYS INC        | COM        | 78354910 | 194,835 | 3,198,739  | SH | DEFINED | 1,2,5,6,7,10 |
| RYLAND GROUP INC     | COM        | 78376410 | 56,275  | 1,711,018  | SH | DEFINED | 1,2,5        |
| S & T BANCORP INC    | COM        | 78385910 | 12,406  | 385,652    | SH | DEFINED | 1,2,5        |
| S L INDS INC         | COM        | 78441310 | 204     | 10,265     | SH | DEFINED | 1            |
| S Y BANCORP INC      | COM        | 78506010 | 4,084   | 175,735    | SH | DEFINED | 1,2          |
| S1 CORPORATION       | COM        | 78463B10 | 6,691   | 941,008    | SH | DEFINED | 1,2,5,6      |
| SABA SOFTWARE INC    | COM NEW    | 78493260 | 167     | 44,493     | SH | DEFINED | 1            |
| SAFECO CORP          | COM        | 78642910 | 129,677 | 2,955,264  | SH | DEFINED | 1,2,5,6,7,8, |
| SAFEGUARD SCIENTIFIC | COM        | 78644910 | 2,540   | 1,704,599  | SH | DEFINED | 1,5          |
| SAFETY INS GROUP INC | COM        | 78648T10 | 9,958   | 291,778    | SH | DEFINED | 1,2          |
| SAFEWAY INC          | COM NEW    | 78651420 | 432,716 | 14,743,318 | SH | DEFINED | 1,2,5,6,7,8, |
| SAGA COMMUNICATIONS  | CL A       | 78659810 | 151     | 27,010     | SH | DEFINED | 1            |
| SAIA INC             | COM        | 78709Y10 | 3,784   | 238,557    | SH | DEFINED | 1,2,5        |
| SAIC INC             | COM        | 78390X10 | 52,009  | 2,797,701  | SH | DEFINED | 1,2          |
| SAKS INC             | COM        | 79377W10 | 32,817  | 2,631,682  | SH | DEFINED | 1,2,5,6      |
| SALARY COM INC       | COM        | 79400610 | 100     | 15,171     | SH | DEFINED | 1            |
| SALEM COMMUNICATIONS | CL A       | 79409310 | 788     | 196,474    | SH | DEFINED | 1,2          |
| SALESFORCE COM INC   | COM        | 79466L30 | 74,739  | 1,291,501  | SH | DEFINED | 1,2,5,7,8,10 |
| SALIX PHARMACEUTICAL | COM        | 79543510 | 5,500   | 875,832    | SH | DEFINED | 1,2,5,6      |
| SALLY BEAUTY HLDGS I | COM        | 79546E10 | 14,669  | 2,125,884  | SH | DEFINED | 1,2,5,6      |
| SANDERS MORRIS HARRI | COM        | 80000Q10 | 2,173   | 266,267    | SH | DEFINED | 1            |
| SANDERSON FARMS INC  | COM        | 80001310 | 8,973   | 236,062    | SH | DEFINED | 1,2          |
| SANDISK CORP         | COM        | 80004C10 | 153,231 | 6,789,148  | SH | DEFINED | 1,2,5,6,7,8, |
| SANDRIDGE ENERGY INC | COM        | 80007P30 | 10,279  | 262,545    | SH | DEFINED | 1,2          |
| SANDY SPRING BANCORP | COM        | 80036310 | 6,332   | 230,080    | SH | DEFINED | 1,2          |
| SANFILIPPO JOHN B &  | COM        | 80042210 | 119     | 13,361     | SH | DEFINED | 1            |
| SANGAMO BIOSCIENCES  | COM        | 80067710 | 734     | 72,246     | SH | DEFINED | 1,2,5,6      |

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|                      |           |          |           |            |    |         |              |
|----------------------|-----------|----------|-----------|------------|----|---------|--------------|
| SANMINA SCI CORP     | COM       | 80090710 | 38,564    | 23,805,094 | SH | DEFINED | 1,2,5,7,8,10 |
| SANOFI AVENTIS       | SPONSORED | 80105N10 | 1,445     | 38,490     | SH | DEFINED | 1,2          |
| SANTANDER BANCORP    | COM       | 80280910 | 1,039     | 102,781    | SH | DEFINED | 1,2          |
| SANTARUS INC         | COM       | 80281730 | 1,748     | 680,151    | SH | DEFINED | 1,2          |
| SANTOS LIMITED       | SPONSORED | 80302160 | 1,021     | 19,312     | SH | DEFINED | 1            |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 8,472     | 170,903    | SH | DEFINED | 1,2          |
| SAPIENT CORP         | COM       | 80306210 | 8,291     | 1,191,266  | SH | DEFINED | 1,2,5,6      |
| SARA LEE CORP        | COM       | 80311110 | 314,671   | 22,508,632 | SH | DEFINED | 1,2,5,6,7,8, |
| SASOL LTD            | SPONSORED | 80386630 | 1,612     | 33,310     | SH | DEFINED | 1            |
| SATYAM COMPUTER SERV | ADR       | 80409810 | 4,992     | 220,986    | SH | DEFINED | 1,2,5        |
| SAUER-DANFOSS INC    | COM       | 80413710 | 4,339     | 195,974    | SH | DEFINED | 1,2          |
| SAUL CTRS INC        | COM       | 80439510 | 31,587    | 628,727    | SH | DEFINED | 1,2,3,5,6    |
| SAVIENT PHARMACEUTIC | COM       | 80517Q10 | 51,624    | 2,581,224  | SH | DEFINED | 1,2,5,6,7,8  |
| SAVVIS INC           | COM NEW   | 80542330 | 9,375     | 576,209    | SH | DEFINED | 1,2,6        |
| SBA COMMUNICATIONS C | COM       | 78388J10 | 31,140    | 1,043,931  | SH | DEFINED | 1,2,5,6      |
| SCANA CORP NEW       | COM       | 80589M10 | 133,534   | 3,650,462  | SH | DEFINED | 1,2,5,7,8,10 |
| SCANSOURCE INC       | COM       | 80603710 | 19,364    | 535,078    | SH | DEFINED | 1,2,6        |
| SCBT FINANCIAL CORP  | COM       | 78401V10 | 4,659     | 137,843    | SH | DEFINED | 1,2,5        |
| SCHAWK INC           | CL A      | 80637310 | 3,127     | 195,567    | SH | DEFINED | 1,2,6        |
| SCHEIN HENRY INC     | COM       | 80640710 | 116,085   | 2,022,393  | SH | DEFINED | 1,2,5,7,8,10 |
| SCHERING PLOUGH CORP | COM       | 80660510 | 682,226   | 47,343,903 | SH | DEFINED | 1,2,5,6,7,8, |
| SCHIFF NUTRITION INT | COM       | 80669310 | 90        | 15,057     | SH | DEFINED | 1            |
| SCHLUMBERGER LTD     | COM       | 80685710 | 3,207,268 | 36,865,146 | SH | DEFINED | 1,2,5,6,7,8, |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---------------|-----------------------|--------------|
| SCHNITZER STL INDS   | CL A           | 80688210 | 35,571        | 500,852           | SH            | DEFINED               | 1,2,5        |
| SCHOLASTIC CORP      | COM            | 80706610 | 49,611        | 1,638,961         | SH            | DEFINED               | 1,2,5,7,8    |
| SCHOOL SPECIALTY INC | COM            | 80786310 | 13,888        | 440,329           | SH            | DEFINED               | 1,2,5        |
| SCHULMAN A INC       | COM            | 80819410 | 9,917         | 483,057           | SH            | DEFINED               | 1,2          |
| SCHWAB CHARLES CORP  | COM            | 80851310 | 564,332       | 29,969,845        | SH            | DEFINED               | 1,2,5,6,7,8, |
| SCHWEITZER-MAUDUIT I | COM            | 80854110 | 6,268         | 270,867           | SH            | DEFINED               | 1,2          |
| SCICLONE PHARMACEUTI | COM            | 80862K10 | 124           | 65,821            | SH            | DEFINED               | 1,5          |
| SCIELE PHARMA INC    | COM            | 80862710 | 19,743        | 1,012,473         | SH            | DEFINED               | 1,2,6        |
| SCIENTIFIC GAMES COR | CL A           | 80874P10 | 32,986        | 1,562,556         | SH            | DEFINED               | 1,2,5,6      |
| SCM MICROSYSTEMS INC | COM            | 78401810 | 52            | 20,021            | SH            | DEFINED               | 1            |
| SCOLR PHARMA INC     | COM            | 78402X10 | 37            | 29,040            | SH            | DEFINED               | 1,5          |
| SCOTTS MIRACLE GRO C | CL A           | 81018610 | 25,335        | 781,467           | SH            | DEFINED               | 1,2,5,6      |
| SCPIE HLDGS INC      | COM            | 78402P10 | 540           | 19,603            | SH            | DEFINED               | 1,5          |
| SCRIPPS E W CO OHIO  | CL A           | 81105420 | 110,926       | 2,640,470         | SH            | DEFINED               | 1,2,5,6,7,8, |
| SEABOARD CORP        | COM            | 81154310 | 17,254        | 11,025            | SH            | DEFINED               | 1,2,6        |
| SEABRIGHT INSURANCE  | COM            | 81165610 | 8,126         | 551,674           | SH            | DEFINED               | 1,2          |
| SEACHANGE INTL INC   | COM            | 81169910 | 2,259         | 321,382           | SH            | DEFINED               | 1,5          |
| SEACOAST BKG CORP FL | COM            | 81170730 | 2,441         | 222,968           | SH            | DEFINED               | 1,2          |
| SEACOR HOLDINGS INC  | COM            | 81190410 | 22,112        | 259,044           | SH            | DEFINED               | 1,2,5,6      |
| SEAGATE TECHNOLOGY   | SHS            | G7945J10 | 273,465       | 13,059,464        | SH            | DEFINED               | 1,2,5,7,8,10 |
| SEALED AIR CORP NEW  | COM            | 81211K10 | 139,158       | 5,511,226         | SH            | DEFINED               | 1,2,5,6,7,8, |
| SEALY CORP           | COM            | 81213930 | 4,527         | 595,608           | SH            | DEFINED               | 1,2,6        |
| SEARS HLDGS CORP     | COM            | 81235010 | 484,022       | 4,741,134         | SH            | DEFINED               | 1,2,5,6,7,8, |
| SEATTLE GENETICS INC | COM            | 81257810 | 8,612         | 946,345           | SH            | DEFINED               | 1,2,6        |
| SECURE COMPUTING COR | COM            | 81370510 | 11,087        | 1,718,863         | SH            | DEFINED               | 1,2,5,8      |
| SECURITY BANK CORP   | COM            | 81404710 | 3,163         | 397,832           | SH            | DEFINED               | 1            |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| SECURITY CAPITAL ASS | COM         | G8018D10 | 222       | 427,075    | SH | DEFINED | 1,2          |
| SEI INVESTMENTS CO   | COM         | 78411710 | 72,113    | 2,920,718  | SH | DEFINED | 1,2,5,7,8,10 |
| SELECT COMFORT CORP  | COM         | 81616X10 | 4,815     | 1,337,614  | SH | DEFINED | 1,2,5,6      |
| SELECT SECTOR SPDR T | SBI HEALTH  | 81369Y20 | 6,379     | 204,664    | SH | DEFINED | 5            |
| SELECT SECTOR SPDR T | SBI CONS S  | 81369Y30 | 2,784     | 99,914     | SH | DEFINED | 5            |
| SELECT SECTOR SPDR T | SBI CONS D  | 81369Y40 | 1,170     | 38,101     | SH | DEFINED | 5            |
| SELECT SECTOR SPDR T | SBI INT-EN  | 81369Y50 | 7,707     | 104,066    | SH | DEFINED | 1,5          |
| SELECT SECTOR SPDR T | SBI INT-FI  | 81369Y60 | 52,697    | 2,118,914  | SH | DEFINED | 1,5          |
| SELECT SECTOR SPDR T | SBI INT-IN  | 81369Y70 | 7,551     | 201,890    | SH | DEFINED | 1,5          |
| SELECT SECTOR SPDR T | SBI INT-UT  | 81369Y88 | 701       | 18,486     | SH | DEFINED | 5            |
| SELECTICA INC        | COM         | 81628810 | 104       | 76,120     | SH | DEFINED | 1            |
| SELECTIVE INS GROUP  | COM         | 81630010 | 23,464    | 982,592    | SH | DEFINED | 1,2,5        |
| SEMGROUP ENERGY PART | COM UNIT L  | 81662W10 | 530       | 20,973     | SH | DEFINED | 1,2          |
| SEMITOOL INC         | COM         | 81690910 | 3,291     | 395,572    | SH | DEFINED | 1,5          |
| SEMPRA ENERGY        | COM         | 81685110 | 519,230   | 9,745,308  | SH | DEFINED | 1,2,5,6,7,8, |
| SEMTECH CORP         | COM         | 81685010 | 29,685    | 2,071,528  | SH | DEFINED | 1,2,5,6      |
| SENIOR HSG PPTYS TR  | SH BEN INT  | 81721M10 | 72,409    | 3,055,243  | SH | DEFINED | 1,2,3        |
| SENOXYX INC          | COM         | 81724Q10 | 2,578     | 437,004    | SH | DEFINED | 1,2,6        |
| SENSIENT TECHNOLOGIE | COM         | 81725T10 | 37,085    | 1,257,560  | SH | DEFINED | 1,2,5        |
| SEPRACOR INC         | COM         | 81731510 | 44,581    | 2,283,842  | SH | DEFINED | 1,2,5,12     |
| SEQUENOM INC         | COM NEW     | 81733740 | 502       | 77,170     | SH | DEFINED | 1,2          |
| SERVICE CORP INTL    | COM         | 81756510 | 47,139    | 4,648,813  | SH | DEFINED | 1,2,5        |
| SEVERN BANCORP ANNA  | COM         | 81811M10 | 144       | 16,299     | SH | DEFINED | 1            |
| SHAW COMMUNICATIONS  | CL B CONV   | 82028K20 | 755       | 41,511     | SH | DEFINED | 1            |
| SHAW GROUP INC       | COM         | 82028010 | 60,994    | 1,293,888  | SH | DEFINED | 1,2,5,7,13   |
| SHENANDOAH TELECOMMU | COM         | 82312B10 | 5,469     | 368,535    | SH | DEFINED | 1,2,6        |
| SHENGDA TECH INC     | COM         | 82321310 | 2,578     | 303,325    | SH | DEFINED | 1            |
| SHERWIN WILLIAMS CO  | COM         | 82434810 | 211,414   | 4,142,131  | SH | DEFINED | 1,2,5,6,7,8, |
| SHINHAN FINANCIAL GR | SPN ADR RE  | 82459610 | 4,328     | 41,000     | SH | DEFINED | 1            |
| SHIP FINANCE INTERNA | SHS         | G8107510 | 11,070    | 421,233    | SH | DEFINED | 1,2,5,7      |
| SHIRE PLC            | SPONSORED   | 82481R10 | 505       | 8,715      | SH | DEFINED | 1            |
| SHOE CARNIVAL INC    | COM         | 82488910 | 1,675     | 123,826    | SH | DEFINED | 1,5          |
| SHORE BANCSHARES INC | COM         | 82510710 | 386       | 18,017     | SH | DEFINED | 1,5          |
| SHORETEL INC         | COM         | 82521110 | 403       | 78,703     | SH | DEFINED | 1,2          |
| SHUFFLE MASTER INC   | COM         | 82554910 | 5,779     | 1,080,138  | SH | DEFINED | 1,2,6        |
| SHUTTERFLY INC       | COM         | 82568P30 | 2,576     | 173,221    | SH | DEFINED | 1,2,6        |
| SI INTL INC          | COM         | 78427V10 | 3,528     | 183,851    | SH | DEFINED | 1,2          |
| SIEMENS A G          | SPONSORED   | 82619750 | 4,689     | 43,040     | SH | DEFINED | 1,2          |
| SIERRA BANCORP       | COM         | 82620P10 | 1,926     | 89,138     | SH | DEFINED | 1            |
| SIERRA PAC RES NEW   | COM         | 82642810 | 72,560    | 5,745,016  | SH | DEFINED | 1,2,5,7      |
| SIGA TECHNOLOGIES IN | COM         | 82691710 | 45        | 19,436     | SH | DEFINED | 1,2          |
| SIGMA ALDRICH CORP   | COM         | 82655210 | 249,673   | 4,185,631  | SH | DEFINED | 1,2,5,6,7,8, |
| SIGMA DESIGNS INC    | COM         | 82656510 | 14,101    | 622,000    | SH | DEFINED | 1,2,5,6,7,8  |
| SIGMATEL INC         | COM         | 82661W10 | 159       | 55,047     | SH | DEFINED | 1            |
| SIGMATRON INTL INC   | COM         | 82661L10 | 80        | 12,713     | SH | DEFINED | 1            |
| SIGNATURE BK NEW YOR | COM         | 82669G10 | 23,448    | 919,534    | SH | DEFINED | 1,2,6        |
| SIGNET GROUP PLC     | SP ADR REP  | 82668L87 | 198       | 16,045     | SH | DEFINED | 1            |
| SILGAN HOLDINGS INC  | COM         | 82704810 | 27,014    | 544,309    | SH | DEFINED | 1,2,6        |
| SILICON GRAPHICS INC | COM NEW     | 82705630 | 949       | 80,030     | SH | DEFINED | 1            |
| SILICON IMAGE INC    | COM         | 82705T10 | 6,560     | 1,309,410  | SH | DEFINED | 1,2,5,6      |
| SILICON LABORATORIES | COM         | 82691910 | 37,316    | 1,183,143  | SH | DEFINED | 1,2,5,6      |
| SILICON STORAGE TECH | COM         | 82705710 | 7,413     | 2,829,268  | SH | DEFINED | 1,2,5        |
| SILICONWARE PRECISIO | SPONSD ADR  | 82708486 | 746       | 88,866     | SH | DEFINED | 1            |
| SILVER STATE BANCORP | COM         | 82825110 | 107       | 12,300     | SH | DEFINED | 1            |
| SILVERLEAF RESORTS I | COM         | 82839510 | 66        | 29,100     | SH | DEFINED | 1,2          |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 10,021    | 337,063    | SH | DEFINED | 1,2          |
| SIMON PPTY GROUP INC | COM         | 82880610 | 1,049,671 | 11,297,718 | SH | DEFINED | 1,2,3,5,6,7, |
|                      |             |          |           |            |    |         | 14           |
| SIMPSON MANUFACTURIN | COM         | 82907310 | 22,502    | 827,896    | SH | DEFINED | 1,2,5,6      |
| SINA CORP            | ORD         | G8147710 | 900       | 25,541     | SH | DEFINED | 1,2,6        |
| SINCLAIR BROADCAST G | CL A        | 82922610 | 17,043    | 1,912,752  | SH | DEFINED | 1,2,7        |
| SIRF TECHNOLOGY HLDG | COM         | 82967H10 | 4,377     | 859,969    | SH | DEFINED | 1,2,6        |

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SIRIUS SATELLITE RAD COM 82966U10 66,678 23,313,902 SH DEFINED 1,2,5,7,8,10

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M      |
|----------------------|----------------|----------|---------------|-------------------|---|--------------|
| SIRONA DENTAL SYSTEM | COM            | 82966C10 | 6,280         | 232,851 SH        | DEFINED                                 | 1,2,6        |
| SIRTRIS PHARMACEUTIC | COM            | 82968A10 | 829           | 63,845 SH         | DEFINED                                 | 1,6          |
| SIX FLAGS INC        | COM            | 83001P10 | 1,773         | 1,081,067 SH      | DEFINED                                 | 1,2,5,6      |
| SJW CORP             | COM            | 78430510 | 6,109         | 213,686 SH        | DEFINED                                 | 1,2,6        |
| SK TELECOM LTD       | SPONSORED      | 78440P10 | 4,895         | 226,496 SH        | DEFINED                                 | 1,2,12       |
| SKECHERS U S A INC   | CL A           | 83056610 | 6,198         | 306,699 SH        | DEFINED                                 | 1,2,6        |
| SKILLED HEALTHCARE G | CL A           | 83066R10 | 3,038         | 276,696 SH        | DEFINED                                 | 1,2          |
| SKILLSOFT PLC        | SPONSORED      | 83092810 | 233           | 22,276 SH         | DEFINED                                 | 1,5          |
| SKYLINE CORP         | COM            | 83083010 | 3,057         | 109,886 SH        | DEFINED                                 | 1,2          |
| SKYWEST INC          | COM            | 83087910 | 26,431        | 1,251,486 SH      | DEFINED                                 | 1,2,5        |
| SKYWORKS SOLUTIONS I | COM            | 83088M10 | 28,766        | 3,951,364 SH      | DEFINED                                 | 1,2,5,7,8    |
| SL GREEN RLTG CORP   | COM            | 78440X10 | 136,473       | 1,675,130 SH      | DEFINED                                 | 1,2,3,5,7,8, |
| SLM CORP             | COM            | 78442P10 | 234,734       | 15,292,095 SH     | DEFINED                                 | 1,2,5,6,7,8, |
| SM&A                 | COM            | 78465D10 | 126           | 29,183 SH         | DEFINED                                 | 1            |
| SMART BALANCE INC    | COM            | 83169Y10 | 409           | 51,800 SH         | DEFINED                                 | 1            |
| SMART MODULAR TECHNO | ORD SHS        | G8224510 | 4,127         | 664,618 SH        | DEFINED                                 | 1,2,6        |
| SMITH & NEPHEW PLC   | SPDN ADR N     | 83175M20 | 737           | 11,166 SH         | DEFINED                                 | 1            |
| SMITH & WESSON HLDG  | COM            | 83175610 | 1,933         | 385,124 SH        | DEFINED                                 | 1,2,5,6      |
| SMITH A O            | COM            | 83186520 | 13,318        | 405,186 SH        | DEFINED                                 | 1,2          |
| SMITH INTL INC       | COM            | 83211010 | 408,073       | 6,353,312 SH      | DEFINED                                 | 1,2,5,6,7,8, |
| SMITH MICRO SOFTWARE | COM            | 83215410 | 5,778         | 944,126 SH        | DEFINED                                 | 1,2,5        |
| SMITHFIELD FOODS INC | COM            | 83224810 | 53,648        | 2,082,628 SH      | DEFINED                                 | 1,2,5,12     |
| SMUCKER J M CO       | COM NEW        | 83269640 | 53,359        | 1,054,323 SH      | DEFINED                                 | 1,2,5,7      |
| SMURFIT-STONE CONTAI | COM            | 83272710 | 29,023        | 3,769,208 SH      | DEFINED                                 | 1,2,5,7,8,10 |
| SNAP ON INC          | COM            | 83303410 | 86,600        | 1,703,049 SH      | DEFINED                                 | 1,2,5,6,10,1 |
| SOCIEDAD QUIMICA MIN | SPON ADR S     | 83363510 | 5,818         | 248,845 SH        | DEFINED                                 | 1,2,5        |
| SOCKET COMMUNICATION | COM            | 83367210 | 17            | 27,199 SH         | DEFINED                                 | 1            |
| SOHU COM INC         | COM            | 83408W10 | 22,028        | 488,101 SH        | DEFINED                                 | 1,2,6,7,8    |
| SOLERA HOLDINGS INC  | COM            | 83421A10 | 12,822        | 526,368 SH        | DEFINED                                 | 1,2,6        |
| SOMANETICS CORP      | COM NEW        | 83444540 | 362           | 23,242 SH         | DEFINED                                 | 1,5          |
| SOMAXON PHARMACEUTIC | COM            | 83445310 | 506           | 106,482 SH        | DEFINED                                 | 1,2          |
| SONIC AUTOMOTIVE INC | CL A           | 83545G10 | 12,277        | 597,404 SH        | DEFINED                                 | 1,2,5        |
| SONIC CORP           | COM            | 83545110 | 28,312        | 1,284,581 SH      | DEFINED                                 | 1,2,5,6      |
| SONIC INNOVATIONS IN | COM            | 83545M10 | 1,304         | 270,074 SH        | DEFINED                                 | 1,5          |
| SONIC SOLUTIONS      | COM            | 83546010 | 7,748         | 802,903 SH        | DEFINED                                 | 1,2,5,6      |
| SONICWALL INC        | COM            | 83547010 | 17,135        | 2,097,261 SH      | DEFINED                                 | 1,2,5,6      |
| SONOCO PRODS CO      | COM            | 83549510 | 121,194       | 4,233,120 SH      | DEFINED                                 | 1,2,5,7      |
| SONOSITE INC         | COM            | 83568G10 | 6,819         | 239,840 SH        | DEFINED                                 | 1,2,6        |
| SONUS NETWORKS INC   | COM            | 83591610 | 13,360        | 3,883,624 SH      | DEFINED                                 | 1,2,5,6      |
| SONUS PHARMACEUTICAL | COM            | 83569210 | 16            | 44,307 SH         | DEFINED                                 | 1            |
| SONY CORP            | ADR NEW        | 83569930 | 2,100         | 52,419 SH         | DEFINED                                 | 1            |
| SOTHEBYS             | COM            | 83589810 | 55,052        | 1,904,260 SH      | DEFINED                                 | 1,2,5,6      |
| SOURCE INTERLINK COS | COM NEW        | 83615120 | 1,045         | 550,170 SH        | DEFINED                                 | 1,2,5        |
| SOURCEFIRE INC       | COM            | 83616T10 | 289           | 48,553 SH         | DEFINED                                 | 1            |
| SOURCEFORGE INC      | COM            | 83616W10 | 1,763         | 886,147 SH        | DEFINED                                 | 1,5          |
| SOUTH FINL GROUP INC | COM            | 83784110 | 29,189        | 1,964,290 SH      | DEFINED                                 | 1,2,5        |
| SOUTH JERSEY INDS IN | COM            | 83851810 | 18,204        | 518,490 SH        | DEFINED                                 | 1,2          |
| SOUTHERN CMNTY FINL  | COM            | 84263210 | 284           | 39,700 SH         | DEFINED                                 | 1            |

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|                      |            |          |         |            |    |         |              |
|----------------------|------------|----------|---------|------------|----|---------|--------------|
| SOUTHERN CO          | COM        | 84258710 | 944,157 | 26,513,829 | SH | DEFINED | 1,2,5,6,7,8, |
| SOUTHERN COPPER CORP | COM        | 84265V10 | 167,976 | 1,617,801  | SH | DEFINED | 1,2,5,7,12   |
| SOUTHERN UN CO NEW   | COM        | 84403010 | 27,081  | 1,163,776  | SH | DEFINED | 1,2,5,7      |
| SOUTHSIDE BANCSHARES | COM        | 84470P10 | 4,082   | 169,607    | SH | DEFINED | 1            |
| SOUTHWEST AIRLS CO   | COM        | 84474110 | 253,302 | 20,427,618 | SH | DEFINED | 1,2,5,6,7,8, |
| SOUTHWEST BANCORP IN | COM        | 84476710 | 4,346   | 248,210    | SH | DEFINED | 1,2          |
| SOUTHWEST GAS CORP   | COM        | 84489510 | 28,895  | 1,033,436  | SH | DEFINED | 1,2,5,7      |
| SOUTHWEST WTR CO     | COM        | 84533110 | 3,771   | 340,645    | SH | DEFINED | 1            |
| SOUTHWESTERN ENERGY  | COM        | 84546710 | 224,253 | 6,656,356  | SH | DEFINED | 1,2,5,7,8,10 |
| SOVEREIGN BANCORP IN | COM        | 84590510 | 127,493 | 13,679,547 | SH | DEFINED | 1,2,5,6,7,8, |
| SOVRAN SELF STORAGE  | COM        | 84610H10 | 28,302  | 662,656    | SH | DEFINED | 1,2,3,5      |
| SPANISH BROADCASTING | CL A       | 84642588 | 1,157   | 653,737    | SH | DEFINED | 1,2          |
| SPANSION INC         | COM CL A   | 84649R10 | 6,769   | 2,461,534  | SH | DEFINED | 1,2,6        |
| SPARTAN MTRS INC     | COM        | 84681910 | 3,652   | 431,719    | SH | DEFINED | 1,5,6        |
| SPARTAN STORES INC   | COM        | 84682210 | 9,489   | 455,122    | SH | DEFINED | 1,2          |
| SPARTECH CORP        | COM NEW    | 84722020 | 4,479   | 530,083    | SH | DEFINED | 1,2          |
| SPDR SERIES TRUST    | DJWS LGCAP | 78464A50 | 1,876   | 25,158     | SH | DEFINED | 1            |
| SPDR SERIES TRUST    | DJWS REIT  | 78464A60 | 1,786   | 25,504     | SH | DEFINED | 8            |
| SPDR SERIES TRUST    | LEH AGGR B | 78464A64 | 26,074  | 479,386    | SH | DEFINED | 2            |
| SPDR TR              | UNIT SER 1 | 78462F10 | 80,177  | 607,538    | SH | DEFINED | 1,5,6,13     |
| SPECTRA ENERGY CORP  | COM        | 84756010 | 864,544 | 38,001,940 | SH | DEFINED | 1,2,5,6,7,8, |
| SPECTRA ENERGY PARTN | COM        | 84756N10 | 354     | 14,587     | SH | DEFINED | 1,2          |
| SPECTRANETICS CORP   | COM        | 84760C10 | 3,365   | 402,497    | SH | DEFINED | 1            |
| SPECTRUM BRANDS INC  | COM        | 84762L10 | 2,778   | 607,980    | SH | DEFINED | 1,2          |
| SPECTRUM CTL INC     | COM        | 84761510 | 158     | 18,699     | SH | DEFINED | 1            |
| SPECTRUM PHARMACEUTI | COM        | 84763A10 | 110     | 43,571     | SH | DEFINED | 1,2          |
| SPEEDWAY MOTORSPORTS | COM        | 84778810 | 10,454  | 416,991    | SH | DEFINED | 1,2          |
| SPHERION CORP        | COM        | 84842010 | 15,241  | 2,490,412  | SH | DEFINED | 1,2,5        |
| SPHERIX INC          | COM        | 84842R10 | 24      | 19,267     | SH | DEFINED | 1            |
| SPIRIT AEROSYSTEMS H | COM CL A   | 84857410 | 16,705  | 753,161    | SH | DEFINED | 1,2,5        |
| SPORT CHALET INC     | CL A       | 84916320 | 69      | 13,343     | SH | DEFINED | 1            |
| SPORT SUPPLY GROUP I | COM        | 84916A10 | 417     | 34,900     | SH | DEFINED | 1,2          |
| SPRINT NEXTEL CORP   | COM SER 1  | 85206110 | 610,233 | 91,215,740 | SH | DEFINED | 1,2,5,6,7,8, |
| SPSS INC             | COM        | 78462K10 | 37,621  | 970,120    | SH | DEFINED | 1,2,5,6      |
| SPX CORP             | COM        | 78463510 | 124,822 | 1,189,914  | SH | DEFINED | 1,2,5,7,8,10 |
| SRA INTL INC         | CL A       | 78464R10 | 24,687  | 1,015,520  | SH | DEFINED | 1,2,6        |
| SRS LABS INC         | COM        | 78464M10 | 100     | 18,861     | SH | DEFINED | 1            |
| ST JOE CO            | COM        | 79014810 | 38,937  | 906,989    | SH | DEFINED | 1,2,5,8,12   |
| ST JUDE MED INC      | COM        | 79084910 | 447,116 | 10,352,314 | SH | DEFINED | 1,2,5,6,7,8, |
| ST MARY LD & EXPL CO | COM        | 79222810 | 36,475  | 947,412    | SH | DEFINED | 1,2,5,6      |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT | PUT/ CALL DISCRETION | OTHER M |
|----------------------|----------------|----------|---------------|-------------------|---------------------|----------------------|---------|
| STAAR SURGICAL CO    | COM PAR \$0    | 85231230 | 75            | 29,155            | SH                  | DEFINED              | 1       |
| STAGE STORES INC     | COM NEW        | 85254C30 | 17,589        | 1,085,767         | SH                  | DEFINED              | 1,2,5   |
| STAMPS COM INC       | COM NEW        | 85285720 | 5,693         | 554,867           | SH                  | DEFINED              | 1,2,6   |
| STANCORP FINL GROUP  | COM            | 85289110 | 46,042        | 965,033           | SH                  | DEFINED              | 1,2,5   |
| STANDARD MICROSYSTEM | COM            | 85362610 | 10,414        | 356,885           | SH                  | DEFINED              | 1,2     |
| STANDARD MTR PRODS I | COM            | 85366610 | 1,412         | 230,766           | SH                  | DEFINED              | 1,5     |
| STANDARD PAC CORP NE | COM            | 85375C10 | 44,357        | 9,126,852         | SH                  | DEFINED              | 1,2,5   |
| STANDARD PARKING COR | COM            | 85379010 | 7,156         | 341,424           | SH                  | DEFINED              | 1,2     |
| STANDARD REGISTER CO | COM            | 85388710 | 2,026         | 260,067           | SH                  | DEFINED              | 1       |

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|                      |            |          |           |            |    |         |                |
|----------------------|------------|----------|-----------|------------|----|---------|----------------|
| STANDEX INTL CORP    | COM        | 85423110 | 4,177     | 186,993    | SH | DEFINED | 1,2,5          |
| STANLEY FURNITURE IN | COM NEW    | 85430520 | 170       | 13,674     | SH | DEFINED | 1,5            |
| STANLEY INC          | COM        | 85453210 | 2,836     | 96,268     | SH | DEFINED | 1,2,6          |
| STANLEY WKS          | COM        | 85461610 | 155,769   | 3,271,088  | SH | DEFINED | 1,2,5,6,7,8,   |
| STANTEC INC          | COM        | 85472N10 | 268       | 9,161      | SH | DEFINED | 1              |
| STAPLES INC          | COM        | 85503010 | 502,526   | 22,728,460 | SH | DEFINED | 1,2,5,6,7,8,   |
| STAR GAS PARTNERS L  | UNIT LTD P | 85512C10 | 263       | 87,690     | SH | DEFINED | 1,2            |
| STAR SCIENTIFIC INC  | COM        | 85517P10 | 101       | 66,636     | SH | DEFINED | 1              |
| STARBUCKS CORP       | COM        | 85524410 | 366,641   | 20,950,887 | SH | DEFINED | 1,2,5,6,7,8,   |
| STARENT NETWORKS COR | COM        | 85528P10 | 2,903     | 215,011    | SH | DEFINED | 1,2,6          |
| STARTEK INC          | COM        | 85569C10 | 174       | 18,938     | SH | DEFINED | 1              |
| STARWOOD HOTELS&RESO | COM        | 85590A40 | 365,167   | 7,056,365  | SH | DEFINED | 1,2,3,5,6,7,14 |
| STATE AUTO FINL CORP | COM        | 85570710 | 7,661     | 263,005    | SH | DEFINED | 1,2            |
| STATE BANCORP INC N. | COM        | 85571610 | 312       | 26,437     | SH | DEFINED | 1              |
| STATE STR CORP       | COM        | 85747710 | 1,353,726 | 17,135,777 | SH | DEFINED | 1,2,5,6,7,8,   |
| STATOILHYDRO ASA     | SPONSORED  | 85771P10 | 1,230     | 41,191     | SH | DEFINED | 1              |
| STEAK N SHAKE CO     | COM        | 85787310 | 3,411     | 433,424    | SH | DEFINED | 1,2            |
| STEC INC             | COM        | 78477410 | 2,514     | 406,148    | SH | DEFINED | 1              |
| STEEL DYNAMICS INC   | COM        | 85811910 | 155,832   | 4,716,478  | SH | DEFINED | 1,2,5          |
| STEELCASE INC        | CL A       | 85815520 | 12,219    | 1,104,765  | SH | DEFINED | 1,2,5,6,7      |
| STEIN MART INC       | COM        | 85837510 | 3,897     | 693,341    | SH | DEFINED | 1,2,5          |
| STEINER LEISURE LTD  | ORD        | P8744Y10 | 7,366     | 223,197    | SH | DEFINED | 1,2,5,6        |
| STEINWAY MUSICAL INS | COM        | 85849510 | 4,215     | 147,791    | SH | DEFINED | 1              |
| STELLARONE CORP      | COM        | 85856G10 | 1,514     | 89,536     | SH | DEFINED | 1,2            |
| STEMCELLS INC        | COM        | 85857R10 | 162       | 103,002    | SH | DEFINED | 1,2,5          |
| STEPAN CO            | COM        | 85858610 | 4,970     | 130,003    | SH | DEFINED | 1,5            |
| STEPHAN CO           | COM        | 85860310 | 27        | 10,099     | SH | DEFINED | 1              |
| STEREOTAXIS INC      | COM        | 85916J10 | 2,199     | 371,391    | SH | DEFINED | 1,6            |
| STERICYCLE INC       | COM        | 85891210 | 82,470    | 1,601,351  | SH | DEFINED | 1,2,5          |
| STERIS CORP          | COM        | 85915210 | 52,173    | 1,944,586  | SH | DEFINED | 1,2,5          |
| STERLING BANCORP     | COM        | 85915810 | 4,883     | 314,449    | SH | DEFINED | 1,2            |
| STERLING BANCSHARES  | COM        | 85890710 | 24,592    | 2,474,036  | SH | DEFINED | 1,2            |
| STERLING CONSTRUCTIO | COM        | 85924110 | 235       | 12,918     | SH | DEFINED | 1,5            |
| STERLING FINL CORP   | COM        | 85931710 | 7,330     | 420,043    | SH | DEFINED | 1,2            |
| STERLING FINL CORP W | COM        | 85931910 | 21,710    | 1,390,797  | SH | DEFINED | 1,2            |
| STERLITE INDS INDIA  | ADS        | 85973720 | 2,580     | 144,800    | SH | DEFINED | 4              |
| STEWART ENTERPRISES  | CL A       | 86037010 | 17,888    | 2,786,217  | SH | DEFINED | 1,2,5          |
| STEWART INFORMATION  | COM        | 86037210 | 7,448     | 266,090    | SH | DEFINED | 1,2            |
| STEWART W P & CO LTD | COM        | G8492210 | 513       | 264,348    | SH | DEFINED | 1,2,5          |
| STIFEL FINL CORP     | COM        | 86063010 | 9,353     | 208,307    | SH | DEFINED | 1,2            |
| STILLWATER MNG CO    | COM        | 86074Q10 | 30,707    | 1,984,966  | SH | DEFINED | 1,2,5,6        |
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 327       | 30,630     | SH | DEFINED | 1              |
| STONE ENERGY CORP    | COM        | 86164210 | 44,976    | 859,792    | SH | DEFINED | 1,2,5,7        |
| STONERIDGE INC       | COM        | 86183P10 | 2,487     | 184,938    | SH | DEFINED | 1,2            |
| STRATASYS INC        | COM        | 86268510 | 7,128     | 400,427    | SH | DEFINED | 1,2,5,6        |
| STRATEGIC DIAGNOSTIC | COM        | 86270010 | 47        | 12,537     | SH | DEFINED | 1              |
| STRATEGIC HOTELS & R | COM        | 86272T10 | 34,982    | 2,664,291  | SH | DEFINED | 1,2,3          |
| STRATTEC SEC CORP    | COM        | 86311110 | 517       | 12,227     | SH | DEFINED | 1,2,5          |
| STRATUS PPTYS INC    | COM NEW    | 86316720 | 1,676     | 56,874     | SH | DEFINED | 1              |
| STRAYER ED INC       | COM        | 86323610 | 52,647    | 345,226    | SH | DEFINED | 1,2,6          |
| STRYKER CORP         | COM        | 86366710 | 499,035   | 7,671,561  | SH | DEFINED | 1,2,5,6,7,8,   |
| STUDENT LN CORP      | COM        | 86390210 | 8,685     | 87,812     | SH | DEFINED | 1,2,5,7,12     |
| STURM RUGER & CO INC | COM        | 86415910 | 2,478     | 300,683    | SH | DEFINED | 1              |
| SUBURBAN PROPANE PAR | UNIT LTD P | 86448210 | 2,663     | 68,573     | SH | DEFINED | 1,2            |
| SUCAMPO PHARMACEUTIC | CL A       | 86490910 | 223       | 27,814     | SH | DEFINED | 1,2            |
| SUCCESSFACTORS INC   | COM        | 86459610 | 984       | 100,783    | SH | DEFINED | 1,2            |
| SUFFOLK BANCORP      | COM        | 86473910 | 6,093     | 192,319    | SH | DEFINED | 1,2            |
| SULPHCO INC          | COM        | 86537810 | 2,228     | 534,403    | SH | DEFINED | 1,6            |
| SUMTOTAL SYS INC     | COM        | 86661510 | 107       | 25,718     | SH | DEFINED | 1,5            |
| SUN BANCORP INC      | COM        | 86663B10 | 3,512     | 266,646    | SH | DEFINED | 1,2            |
| SUN COMMUNITIES INC  | COM        | 86667410 | 18,581    | 906,386    | SH | DEFINED | 1,2,3,5        |

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|                      |           |          |         |            |    |         |              |
|----------------------|-----------|----------|---------|------------|----|---------|--------------|
| SUN HEALTHCARE GROUP | COM NEW   | 86693340 | 7,579   | 576,796    | SH | DEFINED | 1,2,5,6      |
| SUN HYDRAULICS CORP  | COM       | 86694210 | 4,049   | 138,331    | SH | DEFINED | 1,6          |
| SUN LIFE FINL INC    | COM       | 86679610 | 10,876  | 233,383    | SH | DEFINED | 1,2          |
| SUN MICROSYSTEMS INC | COM NEW   | 86681020 | 368,719 | 23,742,367 | SH | DEFINED | 1,2,5,6,7,8, |
| SUNAIR SERVICES CORP | COM       | 86701710 | 28      | 11,100     | SH | DEFINED | 1            |
| SUNCOR ENERGY INC    | COM       | 86722910 | 2,273   | 23,588     | SH | DEFINED | 1            |
| SUNLINK HEALTH SYSTE | COM       | 86737U10 | 84      | 13,400     | SH | DEFINED | 1            |
| SUNOCO INC           | COM       | 86764P10 | 378,138 | 7,206,754  | SH | DEFINED | 1,2,5,6,7,8, |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 899     | 18,431     | SH | DEFINED | 1,2          |
| SUNPOWER CORP        | COM CL A  | 86765210 | 25,366  | 340,440    | SH | DEFINED | 1,2,5,7,8,10 |
| SUNRISE SENIOR LIVIN | COM       | 86768K10 | 20,399  | 915,589    | SH | DEFINED | 1,2,6        |
| SUNSTONE HOTEL INVS  | COM       | 86789210 | 41,554  | 2,595,502  | SH | DEFINED | 1,2,3        |
| SUNTECH PWR HLDGS CO | ADR       | 86800C10 | 1,510   | 37,229     | SH | DEFINED | 1,2          |
| SUN-TIMES MEDIA GROU | COM       | 86688Q10 | 701     | 973,299    | SH | DEFINED | 1,2,5        |
| SUNTRUST BKS INC     | COM       | 86791410 | 622,185 | 11,283,730 | SH | DEFINED | 1,2,5,6,7,8, |
| SUPER MICRO COMPUTER | COM       | 86800U10 | 801     | 95,921     | SH | DEFINED | 1            |
| SUPERGEN INC         | COM       | 86805910 | 2,270   | 904,312    | SH | DEFINED | 1,2,5        |
| SUPERIOR BANCORP     | COM       | 86806M10 | 2,449   | 492,744    | SH | DEFINED | 1,5          |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |              |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| SUPERIOR ENERGY SVCS | COM            | 86815710 | 93,261        | 2,353,875         | SH                                      | DEFINED | 1,2,5,6,7    |
| SUPERIOR ESSEX INC   | COM            | 86815V10 | 9,315         | 331,247           | SH                                      | DEFINED | 1,2          |
| SUPERIOR INDS INTL I | COM            | 86816810 | 8,011         | 386,055           | SH                                      | DEFINED | 1,2,5        |
| SUPERIOR OFFSHORE IN | COM            | 86825Q10 | 313           | 94,627            | SH                                      | DEFINED | 1            |
| SUPERIOR UNIFORM GP  | COM            | 86835810 | 252           | 25,202            | SH                                      | DEFINED | 1            |
| SUPERIOR WELL SVCS I | COM            | 86837X10 | 7,743         | 354,035           | SH                                      | DEFINED | 1,2,6        |
| SUPERTEL HOSPITALITY | COM            | 86852610 | 167           | 31,677            | SH                                      | DEFINED | 1,3          |
| SUPERTEX INC         | COM            | 86853210 | 3,032         | 148,547           | SH                                      | DEFINED | 1,2,6        |
| SUPERVALU INC        | COM            | 86853610 | 308,794       | 10,299,987        | SH                                      | DEFINED | 1,2,5,6,7,8, |
| SUPPORTSOFT INC      | COM            | 86858710 | 301           | 91,143            | SH                                      | DEFINED | 1,5          |
| SUPREME INDS INC     | CL A           | 86860710 | 111           | 19,692            | SH                                      | DEFINED | 1            |
| SUREWEST COMMUNICATI | COM            | 86873310 | 3,394         | 219,519           | SH                                      | DEFINED | 1,2,5        |
| SURMODICS INC        | COM            | 86887310 | 13,099        | 312,784           | SH                                      | DEFINED | 1,2,6        |
| SUSQUEHANNA BANCSHAR | COM            | 86909910 | 49,465        | 2,428,328         | SH                                      | DEFINED | 1,2,5        |
| SUSSER HLDGS CORP    | COM            | 86923310 | 199           | 10,612            | SH                                      | DEFINED | 1            |
| SVB FINL GROUP       | COM            | 78486Q10 | 52,115        | 1,194,203         | SH                                      | DEFINED | 1,2,5        |
| SWIFT ENERGY CO      | COM            | 87073810 | 26,781        | 595,275           | SH                                      | DEFINED | 1,2,5        |
| SWITCH & DATA FACILI | COM            | 87104310 | 2,217         | 217,144           | SH                                      | DEFINED | 1,2,6        |
| SWS GROUP INC        | COM            | 78503N10 | 5,932         | 485,037           | SH                                      | DEFINED | 1,2          |
| SYBASE INC           | COM            | 87113010 | 69,889        | 2,657,381         | SH                                      | DEFINED | 1,2,5,6      |
| SYCAMORE NETWORKS IN | COM            | 87120610 | 15,031        | 4,106,817         | SH                                      | DEFINED | 1,2,5        |
| SYKES ENTERPRISES IN | COM            | 87123710 | 12,478        | 709,375           | SH                                      | DEFINED | 1,2,6        |
| SYMANTEC CORP        | COM            | 87150310 | 468,413       | 28,183,723        | SH                                      | DEFINED | 1,2,5,6,7,8, |
| SYMMETRICOM INC      | COM            | 87154310 | 3,343         | 957,847           | SH                                      | DEFINED | 1,2,5        |
| SYMMETRY MED INC     | COM            | 87154620 | 9,505         | 572,584           | SH                                      | DEFINED | 1,2,6        |
| SYMYX TECHNOLOGIES   | COM            | 87155810 | 3,564         | 475,164           | SH                                      | DEFINED | 1,2,5,6      |
| SYNAPTICS INC        | COM            | 87157D10 | 9,644         | 403,873           | SH                                      | DEFINED | 1,2,5,6      |
| SYNCHRONOSS TECHNOLO | COM            | 87157B10 | 4,939         | 246,602           | SH                                      | DEFINED | 1,2,6        |
| SYNERON MEDICAL LTD  | ORD SHS        | M8724510 | 328           | 22,527            | SH                                      | DEFINED | 1,2          |
| SYNGENTA AG          | SPONSORED      | 87160A10 | 3,414         | 58,342            | SH                                      | DEFINED | 1            |
| SYNIVERSE HLDGS INC  | COM            | 87163F10 | 17,554        | 1,053,648         | SH                                      | DEFINED | 1,2          |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| SYNNEX CORP          | COM        | 87162W10 | 4,868     | 229,387    | SH | DEFINED | 1,2          |
| SYNOPSIS INC         | COM        | 87160710 | 115,495   | 5,085,628  | SH | DEFINED | 1,2,5,7,8,10 |
| SYNOVIS LIFE TECHNOL | COM        | 87162G10 | 280       | 17,876     | SH | DEFINED | 1            |
| SYNOVUS FINL CORP    | COM        | 87161C10 | 74,660    | 6,750,451  | SH | DEFINED | 1,2,5,6,7,12 |
| SYNPLICITY INC       | COM        | 87160Y10 | 203       | 25,891     | SH | DEFINED | 1            |
| SYNTA PHARMACEUTICAL | COM        | 87162T20 | 538       | 66,502     | SH | DEFINED | 1            |
| SYNTAX BRILLIAN CORP | COM        | 87163L10 | 745       | 760,546    | SH | DEFINED | 1            |
| SYNTEL INC           | COM        | 87162H10 | 4,620     | 173,365    | SH | DEFINED | 1,2,6        |
| SYNTROLEUM CORP      | COM        | 87163010 | 61        | 95,914     | SH | DEFINED | 1,5          |
| SYNUTRA INTL INC     | COM        | 87164C10 | 1,284     | 41,091     | SH | DEFINED | 1            |
| SYSCO CORP           | COM        | 87182910 | 561,926   | 19,363,397 | SH | DEFINED | 1,2,5,6,7,8, |
| SYSTEMAX INC         | COM        | 87185110 | 4,857     | 402,742    | SH | DEFINED | 1,2,6        |
| T-3 ENERGY SRVCS INC | COM        | 87306E10 | 3,326     | 78,148     | SH | DEFINED | 1,2,6        |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 207       | 30,000     | SH | DEFINED | 7            |
| TAIWAN SEMICONDUCTOR | SPONSORED  | 87403910 | 165,244   | 16,089,968 | SH | DEFINED | 1,4,5,7,8    |
| TAKE-TWO INTERACTIVE | COM        | 87405410 | 28,175    | 1,104,031  | SH | DEFINED | 1,2,5,6      |
| TAL INTL GROUP INC   | COM        | 87408310 | 5,570     | 236,315    | SH | DEFINED | 1,2          |
| TALBOTS INC          | COM        | 87416110 | 3,687     | 342,000    | SH | DEFINED | 1,2,5        |
| TALEO CORP           | CL A       | 87424N10 | 4,409     | 227,274    | SH | DEFINED | 1,2,6        |
| TAM SA               | SP ADR REP | 87484D10 | 675       | 35,181     | SH | DEFINED | 1            |
| TANGER FACTORY OUTLE | COM        | 87546510 | 33,954    | 882,606    | SH | DEFINED | 1,2,3,5,6    |
| TARGA RESOURCES PART | COM UNIT   | 87611X10 | 989       | 42,543     | SH | DEFINED | 1,2          |
| TARGET CORP          | COM        | 87612E10 | 3,388,238 | 66,855,528 | SH | DEFINED | 1,2,5,6,7,8, |
| TARRAGON CORP        | COM        | 87628710 | 648       | 301,478    | SH | DEFINED | 1            |
| TASER INTL INC       | COM        | 87651B10 | 8,579     | 912,706    | SH | DEFINED | 1,2,5,6      |
| TATA MTRS LTD        | SPONSORED  | 87656850 | 743       | 47,573     | SH | DEFINED | 1,2,5        |
| TAUBMAN CTRS INC     | COM        | 87666410 | 117,887   | 2,262,700  | SH | DEFINED | 1,2,3,5,6    |
| TAYLOR CAP GROUP INC | COM        | 87685110 | 4,643     | 282,777    | SH | DEFINED | 1,2          |
| TBS INTERNATIONAL LI | COM CL A   | G8697515 | 2,278     | 75,445     | SH | DEFINED | 1,2          |
| TC PIPELINES LP      | UT COM LTD | 87233Q10 | 753       | 21,849     | SH | DEFINED | 1,2          |
| TCF FINL CORP        | COM        | 87227510 | 55,374    | 3,090,070  | SH | DEFINED | 1,2,5,7,8,10 |
| TD AMERITRADE HLDG C | COM        | 87236Y10 | 186,957   | 11,323,867 | SH | DEFINED | 1,2,5,7,8,10 |
| TDK CORP             | AMERN DEP  | 87235140 | 569       | 9,666      | SH | DEFINED | 1            |
| TEAM INC             | COM        | 87815510 | 5,974     | 218,818    | SH | DEFINED | 1,2,6        |
| TEAMSTAFF INC        | COM NEW    | 87815U20 | 7         | 10,822     | SH | DEFINED | 1            |
| TECH DATA CORP       | COM        | 87823710 | 36,949    | 1,126,497  | SH | DEFINED | 1,2,5        |
| TECH OPS SEVCON INC  | COM        | 87829310 | 87        | 12,400     | SH | DEFINED | 1            |
| TECHNE CORP          | COM        | 87837710 | 56,989    | 846,036    | SH | DEFINED | 1,2,5,6      |
| TECHNITROL INC       | COM        | 87855510 | 22,315    | 964,771    | SH | DEFINED | 1,2,5,6      |
| TECHNOLOGY RESH CORP | COM NEW    | 87872730 | 38        | 13,237     | SH | DEFINED | 1            |
| TECHTARGET INC       | COM        | 87874R10 | 1,053     | 74,343     | SH | DEFINED | 1,2          |
| TECHTEAM GLOBAL INC  | COM        | 87831110 | 112       | 12,370     | SH | DEFINED | 1            |
| TECHWELL INC         | COM        | 87874D10 | 3,450     | 318,239    | SH | DEFINED | 1,2          |
| TECK COMINCO LTD     | CL B       | 87874220 | 1,913     | 46,715     | SH | DEFINED | 1,7          |
| TECO ENERGY INC      | COM        | 87237510 | 102,411   | 6,420,772  | SH | DEFINED | 1,2,5,6,10,1 |
| TECUMSEH PRODS CO    | CL A       | 87889520 | 9,304     | 303,245    | SH | DEFINED | 1,2,5        |
| TEEKAY CORPORATION   | COM        | Y8564W10 | 23,604    | 555,785    | SH | DEFINED | 1,2,5,12     |
| TEEKAY LNG PARTNERS  | PRTNRSP UN | Y8564M10 | 487       | 16,957     | SH | DEFINED | 1,2          |
| TEEKAY OFFSHORE PART | PARTNERSHI | Y8565J10 | 221       | 9,552      | SH | DEFINED | 1,2          |
| TEJON RANCH CO DEL   | COM        | 87908010 | 6,126     | 164,154    | SH | DEFINED | 1,2,6        |
| TEKELEC              | COM        | 87910110 | 11,704    | 940,075    | SH | DEFINED | 1,2,5        |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 20,590    | 775,818    | SH | DEFINED | 1,2,7        |
| TELECOM ARGENTINA S  | SPON ADR R | 87927320 | 4,755     | 224,491    | SH | DEFINED | 1,2,5,7      |
| TELECOM CORP NEW ZEA | SPONSORED  | 87927820 | 241       | 16,220     | SH | DEFINED | 1            |
| TELECOMMUNICATION SY | CL A       | 87929J10 | 93        | 29,432     | SH | DEFINED | 1            |
| TELEDYNE TECHNOLOGIE | COM        | 87936010 | 29,218    | 621,658    | SH | DEFINED | 1,2,5,6      |
| TELEFLEX INC         | COM        | 87936910 | 40,490    | 848,665    | SH | DEFINED | 1,2,5        |

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FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER M      |
|----------------------|----------------|----------|------------------|----------------------|---------------------|--------------------------|--------------|
| TELEFONICA S A       | SPONSORED      | 87938220 | 13,965           | 161,432              | SH                  | DEFINED                  | 1,2          |
| TELEFONOS DE MEXICO  | SPON ADR O     | 87940378 | 10,429           | 277,370              | SH                  | DEFINED                  | 1,2          |
| TELEMIG CELULAR PART | SPON ADR P     | 87944E10 | 600              | 10,581               | SH                  | DEFINED                  | 1            |
| TELEPHONE & DATA SYS | COM            | 87943310 | 98,140           | 2,499,113            | SH                  | DEFINED                  | 1,2,5,7,8,10 |
| TELEPHONE & DATA SYS | SPL COM        | 87943386 | 7,367            | 197,507              | SH                  | DEFINED                  | 1,2,5,7,8,10 |
| TELETECH HOLDINGS IN | COM            | 87993910 | 14,007           | 623,640              | SH                  | DEFINED                  | 1,2,6        |
| TELIK INC            | COM            | 87959M10 | 1,896            | 776,896              | SH                  | DEFINED                  | 1,2          |
| TELKONET INC         | COM            | 87960410 | 57               | 64,459               | SH                  | DEFINED                  | 1,5          |
| TELLABS INC          | COM            | 87966410 | 70,518           | 12,939,140           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| TELULAR CORP         | COM NEW        | 87970T20 | 89               | 26,773               | SH                  | DEFINED                  | 1            |
| TEMECULA VY BANCORP  | COM            | 87972L10 | 106              | 11,200               | SH                  | DEFINED                  | 1            |
| TEMPLE INLAND INC    | COM            | 87986810 | 26,400           | 2,075,482            | SH                  | DEFINED                  | 1,2,5,6,8,12 |
| TEMPUR PEDIC INTL IN | COM            | 88023U10 | 50,157           | 4,559,746            | SH                  | DEFINED                  | 1,2,6        |
| TENARIS S A          | SPONSORED      | 88031M10 | 161,549          | 3,240,696            | SH                  | DEFINED                  | 1,2,4,5,7    |
| TENET HEALTHCARE COR | COM            | 88033G10 | 74,759           | 13,208,262           | SH                  | DEFINED                  | 1,2,5,6,10,1 |
| TENNANT CO           | COM            | 88034510 | 11,387           | 286,035              | SH                  | DEFINED                  | 1,2          |
| TENNECO INC          | COM            | 88034910 | 23,104           | 826,919              | SH                  | DEFINED                  | 1,2,5,6      |
| TEPPCO PARTNERS L P  | UT LTD PAR     | 87238410 | 4,330            | 125,530              | SH                  | DEFINED                  | 1,2          |
| TERADATA CORP DEL    | COM            | 88076W10 | 117,288          | 5,316,773            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| TERADYNE INC         | COM            | 88077010 | 66,987           | 5,393,514            | SH                  | DEFINED                  | 1,2,5,6,10,1 |
| TERCICA INC          | COM            | 88078L10 | 3,252            | 567,459              | SH                  | DEFINED                  | 1,2          |
| TEREX CORP NEW       | COM            | 88077910 | 199,749          | 3,195,984            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| TERRA INDS INC       | COM            | 88091510 | 173,356          | 4,879,141            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| TERRA NITROGEN CO L  | COM UNIT       | 88100520 | 913              | 8,183                | SH                  | DEFINED                  | 1,2          |
| TERREMARK WORLDWIDE  | COM NEW        | 88144820 | 3,722            | 679,140              | SH                  | DEFINED                  | 1,2,5        |
| TERRESTAR CORP       | COM            | 88145110 | 476              | 97,455               | SH                  | DEFINED                  | 1,2          |
| TESORO CORP          | COM            | 88160910 | 152,169          | 5,072,297            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| TESSCO TECHNOLOGIES  | COM            | 87238610 | 264              | 17,590               | SH                  | DEFINED                  | 1,2          |
| TESSERA TECHNOLOGIES | COM            | 88164L10 | 20,225           | 972,371              | SH                  | DEFINED                  | 1,2,6        |
| TETRA TECH INC NEW   | COM            | 88162G10 | 28,716           | 1,471,881            | SH                  | DEFINED                  | 1,2,5,6      |
| TETRA TECHNOLOGIES I | COM            | 88162F10 | 23,057           | 1,455,588            | SH                  | DEFINED                  | 1,2,5,6      |
| TEVA PHARMACEUTICAL  | ADR            | 88162420 | 63,257           | 1,369,495            | SH                  | DEFINED                  | 1,2,5,7      |
| TEXAS CAPITAL BANCSH | COM            | 88224Q10 | 6,106            | 361,731              | SH                  | DEFINED                  | 1,2          |
| TEXAS INDS INC       | COM            | 88249110 | 30,280           | 503,741              | SH                  | DEFINED                  | 1,2,5,6      |
| TEXAS INSTRS INC     | COM            | 88250810 | 1,223,628        | 43,283,638           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| TEXAS ROADHOUSE INC  | CL A           | 88268110 | 7,008            | 715,076              | SH                  | DEFINED                  | 1,2,6        |
| TEXTAINER GROUP HOLD | SHS            | G8766E10 | 975              | 64,645               | SH                  | DEFINED                  | 1,2          |
| TEXTRON INC          | COM            | 88320310 | 411,254          | 7,420,683            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| TFS FINL CORP        | COM            | 87240R10 | 11,222           | 932,873              | SH                  | DEFINED                  | 1,2          |
| TGC INDS INC         | COM NEW        | 87241730 | 275              | 32,570               | SH                  | DEFINED                  | 1,2,5        |
| THERAGENICS CORP     | COM            | 88337510 | 416              | 105,520              | SH                  | DEFINED                  | 1            |
| THERAVANCE INC       | COM            | 88338T10 | 1,590            | 150,997              | SH                  | DEFINED                  | 1,2,6        |
| THERMO FISHER SCIENT | COM            | 88355610 | 761,042          | 13,389,193           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| THERMOGENESIS CORP   | COM NEW        | 88362320 | 134              | 82,098               | SH                  | DEFINED                  | 1,5          |
| THESTREET COM        | COM            | 88368Q10 | 2,218            | 274,447              | SH                  | DEFINED                  | 1,2          |
| THINK PARTNERSHIP IN | COM            | 88409N10 | 101              | 103,200              | SH                  | DEFINED                  | 1,5          |
| THIRD WAVE TECHNOLOG | COM            | 88428W10 | 382              | 41,445               | SH                  | DEFINED                  | 1            |
| THOMAS & BETTS CORP  | COM            | 88431510 | 53,367           | 1,467,329            | SH                  | DEFINED                  | 1,2,5,6,7    |
| THOMAS PPTYS GROUP I | COM            | 88445310 | 2,472            | 281,524              | SH                  | DEFINED                  | 1            |
| THOMAS WEISEL PARTNE | COM            | 88448110 | 1,819            | 274,716              | SH                  | DEFINED                  | 1,2,6        |
| THOMPSON CREEK METAL | COM            | 88476810 | 4,461            | 244,300              | SH                  | DEFINED                  | 1,8          |
| THOMSON              | SPONSORED      | 88511810 | 386              | 55,415               | SH                  | DEFINED                  | 1            |
| THOR INDS INC        | COM            | 88516010 | 25,231           | 847,531              | SH                  | DEFINED                  | 1,2,5,6      |
| THORATEC CORP        | COM NEW        | 88517530 | 10,418           | 729,009              | SH                  | DEFINED                  | 1,2,5,6      |

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|                      |           |          |           |             |    |         |              |
|----------------------|-----------|----------|-----------|-------------|----|---------|--------------|
| THORNBURG MTG INC    | COM       | 88521810 | 1,335     | 1,102,954   | SH | DEFINED | 1,2,5        |
| THQ INC              | COM NEW   | 87244340 | 20,995    | 963,077     | SH | DEFINED | 1,2,5,6      |
| THRESHOLD PHARMACEUT | COM       | 88580710 | 8         | 20,333      | SH | DEFINED | 1,2          |
| TIBCO SOFTWARE INC   | COM       | 88632Q10 | 23,761    | 3,327,864   | SH | DEFINED | 1,2,5,6      |
| TICC CAPITAL CORP    | COM       | 87244T10 | 2,030     | 269,970     | SH | DEFINED | 1            |
| TIDEWATER INC        | COM       | 88642310 | 65,336    | 1,185,552   | SH | DEFINED | 1,2,5        |
| TIENS BIOTECH GROUP  | COM       | 88650T10 | 66        | 30,921      | SH | DEFINED | 1            |
| TIER TECHNOLOGIES IN | CL B      | 88650Q10 | 211       | 26,400      | SH | DEFINED | 1            |
| TIERONE CORP         | COM       | 88650R10 | 2,992     | 265,272     | SH | DEFINED | 1,2          |
| TIFFANY & CO NEW     | COM       | 88654710 | 168,854   | 4,035,715   | SH | DEFINED | 1,2,5,6,7,8, |
| TIM HORTONS INC      | COM       | 88706M10 | 65,042    | 1,910,201   | SH | DEFINED | 1,2,5,7,8,10 |
| TIM PARTICIPACOES S  | SPONS ADR | 88706P10 | 75,584    | 2,340,797   | SH | DEFINED | 1,4,5        |
| TIMBERLAND BANCORP I | COM       | 88709810 | 138       | 11,883      | SH | DEFINED | 1            |
| TIMBERLAND CO        | CL A      | 88710010 | 19,500    | 1,420,270   | SH | DEFINED | 1,2,5        |
| TIME WARNER CABLE IN | CL A      | 88732J10 | 54,173    | 2,168,652   | SH | DEFINED | 1,2,5,7,8,10 |
| TIME WARNER INC      | COM       | 88731710 | 1,703,490 | 121,504,272 | SH | DEFINED | 1,2,5,6,7,8, |
| TIME WARNER TELECOM  | CL A      | 88731910 | 35,482    | 2,290,655   | SH | DEFINED | 1,2,5,6      |
| TIMKEN CO            | COM       | 88738910 | 44,135    | 1,485,021   | SH | DEFINED | 1,2,5,7      |
| TITAN INTL INC ILL   | COM       | 88830M10 | 9,801     | 320,190     | SH | DEFINED | 1,2,6        |
| TITAN PHARMACEUTICAL | COM       | 88831410 | 57        | 37,203      | SH | DEFINED | 1            |
| TITANIUM METALS CORP | COM NEW   | 88833920 | 66,145    | 4,395,026   | SH | DEFINED | 1,2,5,6,10,1 |
| TIVO INC             | COM       | 88870610 | 11,569    | 1,320,627   | SH | DEFINED | 1,2,6        |
| TJX COS INC NEW      | COM       | 87254010 | 609,057   | 18,417,192  | SH | DEFINED | 1,2,5,6,7,8, |
| TNS INC              | COM       | 87296010 | 7,180     | 347,880     | SH | DEFINED | 1,2,6        |
| TOLL BROTHERS INC    | COM       | 88947810 | 108,745   | 4,631,389   | SH | DEFINED | 1,2,5,7,8,10 |
| TOLLGRADE COMMUNICAT | COM       | 88954210 | 222       | 42,340      | SH | DEFINED | 1            |
| TOMKINS PLC          | SPONSORED | 89003020 | 796       | 55,945      | SH | DEFINED | 1            |
| TOMOTHERAPY INC      | COM       | 89008810 | 2,297     | 160,091     | SH | DEFINED | 1,2,6        |
| TOMPKINS FINANCIAL C | COM       | 89011010 | 5,590     | 113,618     | SH | DEFINED | 1,2,5        |
| TOOTSIE ROLL INDS IN | COM       | 89051610 | 17,701    | 702,412     | SH | DEFINED | 1,2,5,6      |
| TORCHMARK CORP       | COM       | 89102710 | 186,818   | 3,107,933   | SH | DEFINED | 1,2,5,6,7,8, |
| TOREADOR RES CORP    | COM       | 89105010 | 1,725     | 221,709     | SH | DEFINED | 1,2          |
| TORO CO              | COM       | 89109210 | 34,199    | 826,251     | SH | DEFINED | 1,2,5,6      |
| TORONTO DOMINION BK  | COM NEW   | 89116050 | 34,677    | 565,240     | SH | DEFINED | 1,2,5,6,7,8, |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M |              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|---------|--------------|
| TORREYPINES THERAPEU | COM            | 89235K10 | 15            | 10,469            | SH                             | DEFINED | 1            |
| TOTAL S A            | SPONSORED      | 89151E10 | 8,723         | 117,862           | SH                             | DEFINED | 1,2          |
| TOTAL SYS SVCS INC   | COM            | 89190610 | 141,232       | 5,969,211         | SH                             | DEFINED | 1,2,5,6,7,8, |
| TOWER GROUP INC      | COM            | 89177710 | 7,001         | 278,138           | SH                             | DEFINED | 1,2,6        |
| TOWERSTREAM CORP     | COM            | 89200010 | 170           | 140,154           | SH                             | DEFINED | 1            |
| TOWN SPORTS INTL HLD | COM            | 89214A10 | 1,383         | 215,684           | SH                             | DEFINED | 1,6          |
| TOWNEBANK PORTSMOUTH | COM            | 89214P10 | 263           | 17,911            | SH                             | DEFINED | 1,2          |
| TOYOTA MOTOR CORP    | SP ADR REP     | 89233130 | 8,132         | 80,606            | SH                             | DEFINED | 1,2          |
| TRACTOR SUPPLY CO    | COM            | 89235610 | 22,375        | 566,162           | SH                             | DEFINED | 1,2,5,6      |
| TRADESTATION GROUP I | COM            | 89267P10 | 8,068         | 946,929           | SH                             | DEFINED | 1,2,5,6      |
| TRANE INC            | COM            | 89289310 | 240,608       | 5,241,995         | SH                             | DEFINED | 1,2,5,6,7,8, |
| TRANS WORLD ENTMT CO | COM            | 89336Q10 | 63            | 16,840            | SH                             | DEFINED | 1            |
| TRANS1 INC           | COM            | 89385X10 | 761           | 65,352            | SH                             | DEFINED | 1,2          |
| TRANSACT TECHNOLOGIE | COM            | 89291810 | 73            | 14,919            | SH                             | DEFINED | 1            |
| TRANSALTA CORP       | COM            | 89346D10 | 507           | 16,310            | SH                             | DEFINED | 1            |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| TRANSATLANTIC HLDGS  | COM        | 89352110 | 30,038    | 452,721    | SH | DEFINED | 1,2,5,7,12   |
| TRANSCANADA CORP     | COM        | 89353D10 | 410       | 10,640     | SH | DEFINED | 1            |
| TRANSDIGM GROUP INC  | COM        | 89364110 | 7,733     | 208,712    | SH | DEFINED | 1,2,6        |
| TRANSMERIDIAN EXPL I | COM        | 89376N10 | 84        | 94,762     | SH | DEFINED | 1,2,5        |
| TRANSMETA CORP DEL   | COM        | 89376R20 | 193       | 14,923     | SH | DEFINED | 1,5          |
| TRANSMONTAIGNE PARTN | COM UNIT L | 89376V10 | 442       | 15,600     | SH | DEFINED | 1            |
| TRANSOCEAN INC NEW   | SHS        | G9007310 | 1,339,354 | 9,906,461  | SH | DEFINED | 1,2,5,6,7,8, |
| TRANSPORTADORA DE GA | SPON ADR B | 89387020 | 200       | 45,373     | SH | DEFINED | 1,2,5        |
| TRANSWITCH CORP      | COM        | 89406510 | 110       | 146,576    | SH | DEFINED | 1,5          |
| TRAVELCENTERS OF AME | COM        | 89417410 | 145       | 23,827     | SH | DEFINED | 1,2,5        |
| TRAVELERS COMPANIES  | COM        | 89417E10 | 1,099,967 | 22,987,808 | SH | DEFINED | 1,2,5,6,7,8, |
| TRAVELZOO INC        | COM        | 89421Q10 | 1,239     | 112,209    | SH | DEFINED | 1,5          |
| TRC COS INC          | COM        | 87262510 | 79        | 18,026     | SH | DEFINED | 1            |
| TREDEGAR CORP        | COM        | 89465010 | 9,329     | 512,313    | SH | DEFINED | 1,2          |
| TREEHOUSE FOODS INC  | COM        | 89469A10 | 12,949    | 566,458    | SH | DEFINED | 1,2,5        |
| TREX INC             | COM        | 89531P10 | 1,383     | 175,504    | SH | DEFINED | 1            |
| TRI CONTL CORP       | COM        | 89543610 | 3,133     | 179,823    | SH | DEFINED | 5,12         |
| TRI VY CORP          | COM        | 89573510 | 233       | 38,912     | SH | DEFINED | 1,5          |
| TRIAD GTY INC        | COM        | 89592510 | 1,031     | 206,268    | SH | DEFINED | 1,2          |
| TRIARC COS INC       | CL B SER 1 | 89592730 | 9,277     | 1,342,558  | SH | DEFINED | 1,2,6        |
| TRICO BANCSHARES     | COM        | 89609510 | 3,412     | 197,103    | SH | DEFINED | 1,2          |
| TRICO MARINE SERVICE | COM NEW    | 89610620 | 22,352    | 573,574    | SH | DEFINED | 1,2          |
| TRIDENT MICROSYSTEMS | COM        | 89591910 | 4,714     | 915,352    | SH | DEFINED | 1,2,5,6      |
| TRIMAS CORP          | COM NEW    | 89621520 | 837       | 158,875    | SH | DEFINED | 1            |
| TRIMBLE NAVIGATION L | COM        | 89623910 | 39,144    | 1,369,162  | SH | DEFINED | 1,2,5        |
| TRIMERIS INC         | COM        | 89626310 | 182       | 27,894     | SH | DEFINED | 1,5          |
| TRINITY INDS INC     | COM        | 89652210 | 36,927    | 1,385,611  | SH | DEFINED | 1,2,5        |
| TRIPLECROWN ACQUISIT | COM        | 89677G10 | 4,622     | 506,799    | SH | DEFINED | 1            |
| TRIPLE-S MGMT CORP   | CL B       | 89674910 | 510       | 28,870     | SH | DEFINED | 1,2          |
| TRIQUINT SEMICONDUCT | COM        | 89674K10 | 15,982    | 3,158,445  | SH | DEFINED | 1,2,5        |
| TRIUMPH GROUP INC NE | COM        | 89681810 | 13,803    | 242,448    | SH | DEFINED | 1,2          |
| TRIZETTO GROUP INC   | COM        | 89688210 | 10,504    | 629,340    | SH | DEFINED | 1,2,6        |
| TRM CORP             | COM        | 87263610 | 4         | 15,500     | SH | DEFINED | 1            |
| TRONOX INC           | CL A       | 89705110 | 188       | 47,225     | SH | DEFINED | 1,2          |
| TRONOX INC           | COM CL B   | 89705120 | 2,179     | 558,733    | SH | DEFINED | 1,2,5        |
| TRUBION PHARMACEUTIC | COM        | 89778N10 | 855       | 90,563     | SH | DEFINED | 1            |
| TRUE RELIGION APPARE | COM        | 89784N10 | 3,388     | 182,629    | SH | DEFINED | 1,2,5,6      |
| TRUEBLUE INC         | COM        | 89785X10 | 17,515    | 1,303,209  | SH | DEFINED | 1,2,5,6      |
| TRUMP ENTMT RESORTS  | COM        | 89816T10 | 1,630     | 452,895    | SH | DEFINED | 1,2,6        |
| TRUSTCO BK CORP N Y  | COM        | 89834910 | 11,747    | 1,321,407  | SH | DEFINED | 1,2,5        |
| TRUSTMARK CORP       | COM        | 89840210 | 31,133    | 1,397,364  | SH | DEFINED | 1,2,5        |
| TRW AUTOMOTIVE HLDGS | COM        | 87264S10 | 19,673    | 841,808    | SH | DEFINED | 1,2,5,7      |
| TTM TECHNOLOGIES IN  | COM        | 87305R10 | 17,826    | 1,574,714  | SH | DEFINED | 1,2,6,8      |
| TUESDAY MORNING CORP | COM NEW    | 89903550 | 2,415     | 466,248    | SH | DEFINED | 1,2,5        |
| TUMBLEWEED COMMUNICA | COM        | 89969010 | 65        | 53,357     | SH | DEFINED | 1,5          |
| TUPPERWARE BRANDS CO | COM        | 89989610 | 100,377   | 2,595,057  | SH | DEFINED | 1,2,5,7,8,13 |
| TURBOCHEF TECHNOLOGI | COM NEW    | 90000620 | 1,692     | 259,561    | SH | DEFINED | 1,5,6        |
| TWEEN BRANDS INC     | COM        | 90116610 | 13,672    | 552,626    | SH | DEFINED | 1,2,5        |
| TWIN DISC INC        | COM        | 90147610 | 2,218     | 140,195    | SH | DEFINED | 1,2          |
| TXCO RES INC         | COM        | 87311M10 | 5,126     | 414,061    | SH | DEFINED | 1,5          |
| TYCO ELECTRONICS LTD | COM NEW    | G9144P10 | 516,503   | 15,049,619 | SH | DEFINED | 1,2,5,6,7,8, |
| TYCO INTL LTD BERMUD | SHS        | G9143X20 | 804,788   | 18,269,875 | SH | DEFINED | 1,2,5,6,7,8, |
| TYLER TECHNOLOGIES I | COM        | 90225210 | 12,397    | 886,801    | SH | DEFINED | 1,2,5,6      |
| TYSON FOODS INC      | CL A       | 90249410 | 132,299   | 8,294,637  | SH | DEFINED | 1,2,5,6,7,8, |
| U M H PROPERTIES INC | COM        | 90300210 | 235       | 23,780     | SH | DEFINED | 1,3          |
| U S AIRWAYS GROUP IN | COM        | 90341W10 | 10,397    | 1,166,868  | SH | DEFINED | 1,2,5        |
| U S CONCRETE INC     | COM        | 90333L10 | 1,812     | 476,913    | SH | DEFINED | 1,5          |
| U S G CORP           | COM NEW    | 90329340 | 24,899    | 676,242    | SH | DEFINED | 1,2,5        |
| U S GLOBAL INVS INC  | CL A       | 90295210 | 1,846     | 136,303    | SH | DEFINED | 1            |
| U S PHYSICAL THERAPY | COM        | 90337L10 | 271       | 18,794     | SH | DEFINED | 1,5          |
| U S SHIPPING PARTNER | COM UNIT   | 90341710 | 290       | 24,297     | SH | DEFINED | 1,2          |
| U STORE IT TR        | COM        | 91274F10 | 16,020    | 1,413,923  | SH | DEFINED | 1,2,3        |

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|                      |         |          |         |           |    |         |              |
|----------------------|---------|----------|---------|-----------|----|---------|--------------|
| UAL CORP             | COM NEW | 90254980 | 39,366  | 1,828,407 | SH | DEFINED | 1,2,5        |
| UAP HLDG CORP        | COM     | 90344110 | 23,936  | 624,307   | SH | DEFINED | 1,2          |
| UBS AG               | SHS NEW | H8923133 | 62,206  | 2,159,944 | SH | DEFINED | 1,2          |
| UCBH HOLDINGS INC    | COM     | 90262T30 | 21,202  | 2,732,233 | SH | DEFINED | 1,2,5,6      |
| UDR INC              | COM     | 90265310 | 110,654 | 4,512,787 | SH | DEFINED | 1,2,3,5,7,8, |
| UGI CORP NEW         | COM     | 90268110 | 30,215  | 1,212,468 | SH | DEFINED | 1,2,5        |
| UIL HLDG CORP        | COM     | 90274810 | 12,771  | 423,862   | SH | DEFINED | 1,2,5        |
| ULTA SALON COSMETCS  | COM     | 90384S30 | 1,355   | 96,518    | SH | DEFINED | 1,2          |
| ULTIMATE SOFTWARE GR | COM     | 90385D10 | 9,999   | 332,632   | SH | DEFINED | 1,2,6        |
| ULTRA CLEAN HLDGS IN | COM     | 90385V10 | 2,266   | 231,242   | SH | DEFINED | 1,5          |
| ULTRA PETROLEUM CORP | COM     | 90391410 | 77,347  | 998,029   | SH | DEFINED | 1,2,5,7,8,10 |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER M              |
|----------------------|----------------|----------|---------------|-------------------|--------------------------------|----------------------|
| ULTRALIFE BATTERIES  | COM            | 90389910 | 245           | 20,774            | SH                             | DEFINED 1            |
| ULTRAPETROL BAHAMAS  | COM            | P9439810 | 2,492         | 243,367           | SH                             | DEFINED 1,4          |
| ULTRATECH INC        | COM            | 90403410 | 4,818         | 501,392           | SH                             | DEFINED 1,2,6        |
| ULURU INC            | COM            | 90403T10 | 94            | 41,985            | SH                             | DEFINED 1            |
| UMB FINL CORP        | COM            | 90278810 | 33,485        | 812,734           | SH                             | DEFINED 1,2,5        |
| UMPQUA HLDGS CORP    | COM            | 90421410 | 29,982        | 1,933,058         | SH                             | DEFINED 1,2,5        |
| UNDER ARMOUR INC     | CL A           | 90431110 | 13,555        | 370,344           | SH                             | DEFINED 1,2,6        |
| UNIBANCO-UNIAO DE BA | GDR REP PF     | 90458E10 | 80,269        | 688,180           | SH                             | DEFINED 1,2,4,5,7    |
| UNICA CORP           | COM            | 90458310 | 660           | 97,104            | SH                             | DEFINED 1            |
| UNIFI INC            | COM            | 90467710 | 212           | 73,240            | SH                             | DEFINED 1,5          |
| UNIFIRST CORP MASS   | COM            | 90470810 | 10,692        | 288,260           | SH                             | DEFINED 1,2,5        |
| UNILEVER N V         | N Y SHS NE     | 90478470 | 1,716         | 50,861            | SH                             | DEFINED 1            |
| UNILEVER PLC         | SPON ADR N     | 90476770 | 2,074         | 61,512            | SH                             | DEFINED 1            |
| UNION BANKSHARES COR | COM            | 90539910 | 3,799         | 196,109           | SH                             | DEFINED 1,2          |
| UNION DRILLING INC   | COM            | 90653P10 | 4,529         | 258,929           | SH                             | DEFINED 1,2          |
| UNION PAC CORP       | COM            | 90781810 | 938,938       | 7,488,735         | SH                             | DEFINED 1,2,5,6,7,8, |
| UNIONBANCAL CORP     | COM            | 90890610 | 124,163       | 2,529,801         | SH                             | DEFINED 1,2,5,7,8,10 |
| UNISOURCE ENERGY COR | COM            | 90920510 | 14,025        | 630,069           | SH                             | DEFINED 1,2,5        |
| UNISYS CORP          | COM            | 90921410 | 48,003        | 10,835,915        | SH                             | DEFINED 1,2,5,6,10,1 |
| UNIT CORP            | COM            | 90921810 | 30,947        | 546,285           | SH                             | DEFINED 1,2,5,6      |
| UNITED AMER INDEMNIT | CL A           | 90933T10 | 6,596         | 342,494           | SH                             | DEFINED 1,2          |
| UNITED BANKSHARES IN | COM            | 90990710 | 36,319        | 1,362,815         | SH                             | DEFINED 1,2,5        |
| UNITED CMNTY BKS BLA | CAP STK        | 90984P10 | 11,710        | 689,620           | SH                             | DEFINED 1,2          |
| UNITED CMNTY FINL CO | COM            | 90983910 | 5,163         | 832,748           | SH                             | DEFINED 1,2,5        |
| UNITED FIRE & CAS CO | COM            | 91033110 | 13,853        | 370,413           | SH                             | DEFINED 1,2          |
| UNITED GUARDIAN INC  | COM            | 91057110 | 106           | 10,500            | SH                             | DEFINED 1            |
| UNITED MICROELECTRON | SPON ADR N     | 91087340 | 2,376         | 703,052           | SH                             | DEFINED 1            |
| UNITED NAT FOODS INC | COM            | 91116310 | 15,809        | 844,939           | SH                             | DEFINED 1,2,6        |
| UNITED ONLINE INC    | COM            | 91126810 | 26,844        | 2,542,037         | SH                             | DEFINED 1,2,5        |
| UNITED PANAM FINANCI | COM            | 91130110 | 52            | 14,375            | SH                             | DEFINED 1            |
| UNITED PARCEL SERVIC | CL B           | 91131210 | 2,030,322     | 27,805,009        | SH                             | DEFINED 1,2,5,6,7,8, |
| UNITED RENTALS INC   | COM            | 91136310 | 26,407        | 1,401,628         | SH                             | DEFINED 1,2,5        |
| UNITED SECURITY BANC | COM            | 91146010 | 1,241         | 73,856            | SH                             | DEFINED 1            |
| UNITED STATES CELLUL | COM            | 91168410 | 12,573        | 228,606           | SH                             | DEFINED 1,2,5,7      |
| UNITED STATES STL CO | COM            | 91290910 | 577,720       | 4,553,639         | SH                             | DEFINED 1,2,5,6,7,8, |
| UNITED STATIONERS IN | COM            | 91300410 | 29,895        | 626,729           | SH                             | DEFINED 1,2,5,7      |
| UNITED TECHNOLOGIES  | COM            | 91301710 | 7,145,753     | 103,832,508       | SH                             | DEFINED 1,2,5,6,7,8, |
| UNITED THERAPEUTICS  | COM            | 91307C10 | 60,434        | 697,045           | SH                             | DEFINED 1,2,6,7,13   |

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|                      |             |          |           |            |    |         |              |
|----------------------|-------------|----------|-----------|------------|----|---------|--------------|
| UNITEDHEALTH GROUP I | COM         | 91324P10 | 1,419,144 | 41,302,226 | SH | DEFINED | 1,2,5,6,7,8, |
| UNITRIN INC          | COM         | 91327510 | 30,445    | 861,501    | SH | DEFINED | 1,2,5,12     |
| UNIVERSAL AMERICAN C | COM         | 91337710 | 9,145     | 862,744    | SH | DEFINED | 1,2,6        |
| UNIVERSAL CORP VA    | COM         | 91345610 | 67,045    | 1,023,120  | SH | DEFINED | 1,2,5,7      |
| UNIVERSAL DISPLAY CO | COM         | 91347P10 | 5,568     | 388,817    | SH | DEFINED | 1,2,6        |
| UNIVERSAL ELECTRS IN | COM         | 91348310 | 5,023     | 207,477    | SH | DEFINED | 1,2,5,6      |
| UNIVERSAL FST PRODS  | COM         | 91354310 | 8,997     | 279,416    | SH | DEFINED | 1,2          |
| UNIVERSAL HEALTH RLT | SH BEN INT  | 91359E10 | 10,837    | 325,427    | SH | DEFINED | 1,2,3        |
| UNIVERSAL HLTH SVCS  | CL B        | 91390310 | 43,951    | 818,613    | SH | DEFINED | 1,2,5,12     |
| UNIVERSAL STAINLESS  | COM         | 91383710 | 2,332     | 78,495     | SH | DEFINED | 1,5          |
| UNIVERSAL TECHNICAL  | COM         | 91391510 | 5,367     | 457,503    | SH | DEFINED | 1,2,6        |
| UNIVERSAL TRUCKLOAD  | COM         | 91388P10 | 1,720     | 82,435     | SH | DEFINED | 1            |
| UNIVEST CORP PA      | COM         | 91527110 | 4,818     | 183,959    | SH | DEFINED | 1,2          |
| UNUM GROUP           | COM         | 91529Y10 | 272,378   | 12,375,173 | SH | DEFINED | 1,2,5,6,7,8, |
| UQM TECHNOLOGIES INC | COM         | 90321310 | 38        | 22,519     | SH | DEFINED | 1            |
| URANERZ ENERGY CORPO | COM         | 91688T10 | 89        | 39,900     | SH | DEFINED | 1            |
| URANIUM ENERGY CORP  | COM         | 91689610 | 40        | 14,200     | SH | DEFINED | 1            |
| URANIUM RES INC      | COM PAR \$0 | 91690150 | 4,306     | 718,795    | SH | DEFINED | 1,2,6        |
| URBAN OUTFITTERS INC | COM         | 91704710 | 76,363    | 2,435,825  | SH | DEFINED | 1,2,5,12     |
| UROLOGIX INC         | COM         | 91727310 | 16        | 19,851     | SH | DEFINED | 1            |
| URS CORP NEW         | COM         | 90323610 | 47,618    | 1,456,650  | SH | DEFINED | 1,2,5        |
| URSTADT BIDDLE PPTYS | CL A        | 91728620 | 7,312     | 464,867    | SH | DEFINED | 1,2,3        |
| US BANCORP DEL       | COM NEW     | 90297330 | 1,870,564 | 57,804,827 | SH | DEFINED | 1,2,5,6,7,8, |
| US BIOENERGY CORP    | COM         | 90342V10 | 1,305     | 221,265    | SH | DEFINED | 1,2,6        |
| US GOLD CORPORATION  | COM PAR \$0 | 91202320 | 1,597     | 628,579    | SH | DEFINED | 1            |
| USA MOBILITY INC     | COM         | 90341G10 | 3,298     | 461,924    | SH | DEFINED | 1,2,5        |
| USA TRUCK INC        | COM         | 90292510 | 131       | 10,147     | SH | DEFINED | 1            |
| USANA HEALTH SCIENCE | COM         | 90328M10 | 10,811    | 490,748    | SH | DEFINED | 1,2,6        |
| USEC INC             | COM         | 90333E10 | 6,181     | 1,670,665  | SH | DEFINED | 1,2,5,6      |
| UST INC              | COM         | 90291110 | 251,148   | 4,606,534  | SH | DEFINED | 1,2,5,6,7,8, |
| UTI WORLDWIDE INC    | ORD         | G8721010 | 21,166    | 1,054,099  | SH | DEFINED | 1,2,5,6,7    |
| UTSTARCOM INC        | COM         | 91807610 | 4,898     | 1,724,553  | SH | DEFINED | 1,2,5,6      |
| V F CORP             | COM         | 91820410 | 215,465   | 2,779,835  | SH | DEFINED | 1,2,5,6,7,8, |
| VAALCO ENERGY INC    | COM NEW     | 91851C20 | 5,945     | 1,196,097  | SH | DEFINED | 1,2          |
| VAIL RESORTS INC     | COM         | 91879Q10 | 26,086    | 540,204    | SH | DEFINED | 1,2,6        |
| VALASSIS COMMUNICATI | COM         | 91886610 | 13,428    | 1,237,608  | SH | DEFINED | 1,2,5        |
| VALEANT PHARMACEUTIC | COM         | 91911X10 | 29,400    | 2,291,495  | SH | DEFINED | 1,2,5,6      |
| VALENCE TECHNOLOGY I | COM         | 91891410 | 427       | 96,793     | SH | DEFINED | 1            |
| VALERO ENERGY CORP N | COM         | 91913Y10 | 949,801   | 19,340,282 | SH | DEFINED | 1,2,5,6,7,8, |
| VALHI INC NEW        | COM         | 91890510 | 3,104     | 132,688    | SH | DEFINED | 1,2          |
| VALIDUS HOLDINGS LTD | COM SHS     | G9319H10 | 4,750     | 202,724    | SH | DEFINED | 1,2          |
| VALLEY NATL BANCORP  | COM         | 91979410 | 36,828    | 1,917,125  | SH | DEFINED | 1,2,5,12     |
| VALMONT INDS INC     | COM         | 92025310 | 27,076    | 308,070    | SH | DEFINED | 1,2,6        |
| VALSPAR CORP         | COM         | 92035510 | 42,049    | 2,119,426  | SH | DEFINED | 1,2,5        |
| VALUE LINE INC       | COM         | 92043710 | 735       | 16,023     | SH | DEFINED | 1            |
| VALUECLICK INC       | COM         | 92046N10 | 42,617    | 2,470,569  | SH | DEFINED | 1,2,5,6      |
| VALUEVISION MEDIA IN | CL A        | 92047K10 | 2,550     | 460,227    | SH | DEFINED | 1,2,6        |
| VANDA PHARMACEUTICAL | COM         | 92165910 | 1,289     | 333,182    | SH | DEFINED | 1,2          |
| VARIAN INC           | COM         | 92220610 | 62,049    | 1,071,288  | SH | DEFINED | 1,2,5,6,7,8  |
| VARIAN MED SYS INC   | COM         | 92220P10 | 184,770   | 3,944,710  | SH | DEFINED | 1,2,5,6,7,8, |

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|----------------|----------------|-------|---------------|-------------------|---|---------|
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|                      |            |          |           |            |    |         |                |
|----------------------|------------|----------|-----------|------------|----|---------|----------------|
| VARIAN SEMICONDUCTOR | COM        | 92220710 | 30,139    | 1,070,668  | SH | DEFINED | 1,2,5,6        |
| VASCO DATA SEC INTL  | COM        | 92230Y10 | 7,124     | 520,788    | SH | DEFINED | 1,2,5,6        |
| VCA ANTECH INC       | COM        | 91819410 | 40,443    | 1,478,704  | SH | DEFINED | 1,2,5,6        |
| VCG HLDG CORP        | COM        | 91821K10 | 89        | 14,600     | SH | DEFINED | 1              |
| VECTOR GROUP LTD     | COM        | 92240M10 | 7,583     | 431,069    | SH | DEFINED | 1,2,5          |
| VECTREN CORP         | COM        | 92240G10 | 43,210    | 1,610,517  | SH | DEFINED | 1,2,5          |
| VEECO INSTRS INC DEL | COM        | 92241710 | 8,245     | 495,814    | SH | DEFINED | 1,2,5,6        |
| VENOCO INC           | COM        | 92275P30 | 2,423     | 208,491    | SH | DEFINED | 1,2,6          |
| VENTAS INC           | COM        | 92276F10 | 167,088   | 3,720,514  | SH | DEFINED | 1,2,3,5,7,8,   |
| VEOLIA ENVIRONNEMENT | SPONSORED  | 92334N10 | 801       | 11,451     | SH | DEFINED | 1              |
| VERASUN ENERGY CORP  | COM        | 92336G10 | 3,756     | 511,005    | SH | DEFINED | 1,2,6          |
| VERAZ NETWORKS INC   | COM        | 92335910 | 147       | 59,739     | SH | DEFINED | 1              |
| VERENIUM CORPORATION | COM        | 92340P10 | 1,848     | 524,964    | SH | DEFINED | 1,6            |
| VERIFONE HLDGS INC   | COM        | 92342Y10 | 9,992     | 629,626    | SH | DEFINED | 1,2,5,6        |
| VERIGY LTD           | SHS        | Y9369110 | 2,273     | 120,630    | SH | DEFINED | 1,2,5,6        |
| VERISIGN INC         | COM        | 92343E10 | 268,374   | 8,073,826  | SH | DEFINED | 1,2,5,6,7,8,   |
| VERIZON COMMUNICATIO | COM        | 92343V10 | 3,620,288 | 99,322,030 | SH | DEFINED | 1,2,5,6,7,8,   |
| VERMONT PURE HLDGS L | COM        | 92423710 | 16        | 10,270     | SH | DEFINED | 1              |
| VERSO TECHNOLOGIES I | COM NEW    | 92531720 | 3         | 20,341     | SH | DEFINED | 1              |
| VERTEX PHARMACEUTICA | COM        | 92532F10 | 82,638    | 3,459,113  | SH | DEFINED | 1,2,5,7,8,10   |
| VESTIN RLTY MTG II I | COM NEW    | 92549X20 | 93        | 10,464     | SH | DEFINED | 1              |
| VIACOM INC NEW       | CL A       | 92553P10 | 888       | 22,423     | SH | DEFINED | 1,2,5          |
| VIACOM INC NEW       | CL B       | 92553P20 | 792,721   | 20,008,111 | SH | DEFINED | 1,2,5,6,7,8,   |
| VIAD CORP            | COM NEW    | 92552R40 | 21,222    | 589,323    | SH | DEFINED | 1,2,5          |
| VIASAT INC           | COM        | 92552V10 | 11,463    | 527,754    | SH | DEFINED | 1,2,5,6        |
| VICAL INC            | COM        | 92560210 | 86        | 24,410     | SH | DEFINED | 1              |
| VICOR CORP           | COM        | 92581510 | 4,146     | 347,221    | SH | DEFINED | 1,2            |
| VIEWPOINT FINL GROUP | COM        | 92672710 | 2,363     | 143,132    | SH | DEFINED | 1,6            |
| VIGNETTE CORP        | COM NEW    | 92673440 | 12,225    | 925,403    | SH | DEFINED | 1,2,5,6        |
| VILLAGE SUPER MKT IN | CL A NEW   | 92710740 | 2,914     | 56,587     | SH | DEFINED | 1,2            |
| VINA CONCHA Y TORO S | SPONSORED  | 92719110 | 678       | 18,448     | SH | DEFINED | 1,2,5          |
| VINEYARD NATL BANCOR | COM        | 92742610 | 173       | 21,315     | SH | DEFINED | 1,2            |
| VIRAGE LOGIC CORP    | COM        | 92763R10 | 87        | 15,099     | SH | DEFINED | 1              |
| VIRCO MFG CO         | COM        | 92765110 | 84        | 16,030     | SH | DEFINED | 1              |
| VIRGIN MEDIA INC     | COM        | 92769L10 | 112,160   | 7,971,554  | SH | DEFINED | 1,2,5,7,8,10   |
| VIRGIN MOBILE USA IN | CL A       | 92769R10 | 560       | 275,825    | SH | DEFINED | 1,2            |
| VIRGINIA COMM BANCOR | COM        | 92778Q10 | 2,675     | 232,997    | SH | DEFINED | 1,2,6          |
| VIOPHARMA INC        | COM        | 92824110 | 13,000    | 1,454,179  | SH | DEFINED | 1,2,5,6        |
| VIRTUAL RADIOLOGIC C | COM        | 92826B10 | 560       | 36,675     | SH | DEFINED | 1,2            |
| VIRTUSA CORP         | COM        | 92827P10 | 379       | 38,883     | SH | DEFINED | 1              |
| VISHAY INTERTECHNOLO | COM        | 92829810 | 70,504    | 7,781,856  | SH | DEFINED | 1,2,5,7        |
| VISTA GOLD CORP      | COM NEW    | 92792630 | 100       | 22,700     | SH | DEFINED | 1              |
| VISTAPRINT LIMITED   | SHS        | G9376220 | 21,425    | 613,022    | SH | DEFINED | 1,2,6          |
| VISTEON CORP         | COM        | 92839U10 | 8,011     | 2,130,604  | SH | DEFINED | 1,2,5,6        |
| VITAL IMAGES INC     | COM        | 92846N10 | 3,403     | 229,632    | SH | DEFINED | 1,2,5,6        |
| VITAL SIGNS INC      | COM        | 92846910 | 13,070    | 258,041    | SH | DEFINED | 1,2,6          |
| VIVO PARTICIPACOES S | SPON ADR P | 92855S10 | 191       | 31,964     | SH | DEFINED | 1,2            |
| VIVUS INC            | COM        | 92855110 | 4,257     | 705,902    | SH | DEFINED | 1,5            |
| VMWARE INC           | CL A COM   | 92856340 | 13,572    | 316,963    | SH | DEFINED | 1,2,5          |
| VNUS MED TECHNOLOGIE | COM        | 92856610 | 258       | 14,179     | SH | DEFINED | 1              |
| VOCUS INC            | COM        | 92858J10 | 4,349     | 164,730    | SH | DEFINED | 1,2,6          |
| VODAFONE GROUP PLC N | SPONS ADR  | 92857W20 | 11,809    | 400,159    | SH | DEFINED | 1,2            |
| VOLCANO CORPORATION  | COM        | 92864510 | 4,787     | 382,953    | SH | DEFINED | 1,2,6          |
| VOLCOM INC           | COM        | 92864N10 | 9,680     | 478,967    | SH | DEFINED | 1,2,6          |
| VOLT INFORMATION SCI | COM        | 92870310 | 6,788     | 400,239    | SH | DEFINED | 1,2,5          |
| VOLTERRA SEMICONDUCT | COM        | 92870810 | 2,986     | 263,572    | SH | DEFINED | 1              |
| VONAGE HLDGS CORP    | COM        | 92886T20 | 1,597     | 863,388    | SH | DEFINED | 1,2,6          |
| VORNADO RLTY TR      | SH BEN INT | 92904210 | 522,229   | 6,057,642  | SH | DEFINED | 1,2,3,5,6,7,14 |
| VOTORANTIM CELULOSE  | SPONSORED  | 92906P10 | 918       | 32,205     | SH | DEFINED | 1,2,7          |
| VULCAN MATLS CO      | COM        | 92916010 | 227,225   | 3,422,060  | SH | DEFINED | 1,2,5,6,7,8,   |

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|                      |            |          |           |            |    |         |              |
|----------------------|------------|----------|-----------|------------|----|---------|--------------|
| VYYO INC             | COM NEW    | 91845820 | 5         | 13,193     | SH | DEFINED | 1            |
| W & T OFFSHORE INC   | COM        | 92922P10 | 41,629    | 1,220,442  | SH | DEFINED | 1,2,7,13     |
| W HLDG CO INC        | COM        | 92925110 | 2,732     | 2,295,997  | SH | DEFINED | 1,2,5        |
| W P CAREY & CO LLC   | COM        | 92930Y10 | 1,100     | 36,717     | SH | DEFINED | 1,2          |
| WABASH NATL CORP     | COM        | 92956610 | 5,857     | 651,462    | SH | DEFINED | 1,2          |
| WABCO HLDGS INC      | COM        | 92927K10 | 35,273    | 773,181    | SH | DEFINED | 1,2,5,6,12   |
| WABTEC CORP          | COM        | 92974010 | 48,322    | 1,283,121  | SH | DEFINED | 1,2,6        |
| WACHOVIA CORP NEW    | COM        | 92990310 | 1,924,064 | 71,261,622 | SH | DEFINED | 1,2,5,6,7,8, |
| WADDELL & REED FINL  | CL A       | 93005910 | 82,270    | 2,560,541  | SH | DEFINED | 1,2,5        |
| WAL MART STORES INC  | COM        | 93114210 | 4,529,502 | 85,981,441 | SH | DEFINED | 1,2,5,6,7,8, |
| WALGREEN CO          | COM        | 93142210 | 1,166,661 | 30,629,067 | SH | DEFINED | 1,2,5,6,7,8, |
| WALTER INDS INC      | COM        | 93317Q10 | 76,108    | 1,215,197  | SH | DEFINED | 1,2,7,8,10   |
| WARNACO GROUP INC    | COM NEW    | 93439040 | 75,859    | 1,923,392  | SH | DEFINED | 1,2,5,6      |
| WARNER CHILCOTT LIM  | COM CL A   | G9435N10 | 21,897    | 1,216,487  | SH | DEFINED | 1,2,5,7,13   |
| WARNER MUSIC GROUP C | COM        | 93455010 | 7,863     | 1,578,936  | SH | DEFINED | 1,2          |
| WARREN RES INC       | COM        | 93564A10 | 9,159     | 771,605    | SH | DEFINED | 1,2,6        |
| WASHINGTON FED INC   | COM        | 93882410 | 42,370    | 1,855,088  | SH | DEFINED | 1,2,5        |
| WASHINGTON MUT INC   | COM        | 93932210 | 303,022   | 29,419,650 | SH | DEFINED | 1,2,5,6,7,8, |
| WASHINGTON POST CO   | CL B       | 93964010 | 104,750   | 158,352    | SH | DEFINED | 1,2,5,6,7,8, |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 44,478    | 1,330,873  | SH | DEFINED | 1,2,3,5      |
| WASHINGTON TR BANCOR | COM        | 94061010 | 4,524     | 182,283    | SH | DEFINED | 1,2          |
| WASTE CONNECTIONS IN | COM        | 94105310 | 45,449    | 1,478,503  | SH | DEFINED | 1,2,5,6      |
| WASTE INDUSTRIES USA | COM        | 94105710 | 2,493     | 68,961     | SH | DEFINED | 1,2          |
| WASTE MGMT INC DEL   | COM        | 94106L10 | 732,935   | 21,839,542 | SH | DEFINED | 1,2,5,6,7,8, |
| WASTE SERVICES INC D | COM NEW    | 94107520 | 2,403     | 295,947    | SH | DEFINED | 1            |
| WATERS CORP          | COM        | 94184810 | 197,284   | 3,541,902  | SH | DEFINED | 1,2,5,6,7,8, |
| WATSCO INC           | COM        | 94262220 | 14,303    | 345,324    | SH | DEFINED | 1,2          |
| WATSON PHARMACEUTICA | COM        | 94268310 | 109,043   | 3,719,080  | SH | DEFINED | 1,2,5,6,7,10 |

STATE STREET CORPORATION (STT)  
FORM 13F INFORMATION TABLE AS OF MARCH 31, 2008

| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ INVESTMENT PRN CALL DISCRETION | OTHER M |              |
|----------------------|----------------|----------|---------------|-------------------|---|---------|--------------|
| WATSON WYATT WORLDWI | CL A           | 94271210 | 44,795        | 789,342           | SH                                      | DEFINED | 1,2,5,6      |
| WATTS WATER TECHNOLO | CL A           | 94274910 | 12,474        | 445,024           | SH                                      | DEFINED | 1,2          |
| WAUSAU PAPER CORP    | COM            | 94331510 | 6,223         | 753,427           | SH                                      | DEFINED | 1,2          |
| WAUWATOSA HLDGS INC  | COM            | 94348P10 | 1,418         | 119,124           | SH                                      | DEFINED | 1,2,6        |
| WAVE SYSTEMS CORP    | COM NEW        | 94352630 | 18            | 18,571            | SH                                      | DEFINED | 1            |
| WCA WASTE CORP       | COM            | 92926K10 | 92            | 15,200            | SH                                      | DEFINED | 1            |
| WCI CMNTYS INC       | COM            | 92923C10 | 1,781         | 531,526           | SH                                      | DEFINED | 1,2,6        |
| WD-40 CO             | COM            | 92923610 | 10,394        | 312,602           | SH                                      | DEFINED | 1,2          |
| WEATHERFORD INTERNAT | COM            | G9508910 | 775,440       | 10,700,148        | SH                                      | DEFINED | 1,2,5,6,7,8, |
| WEBMD HEALTH CORP    | CL A           | 94770V10 | 1,745         | 74,053            | SH                                      | DEFINED | 1,2,6        |
| WEBSense INC         | COM            | 94768410 | 19,720        | 1,051,742         | SH                                      | DEFINED | 1,2,5,6      |
| WEBSITE PROS INC     | COM            | 94769V10 | 296           | 30,119            | SH                                      | DEFINED | 1            |
| WEBSTER FINL CORP CO | COM            | 94789010 | 38,773        | 1,391,192         | SH                                      | DEFINED | 1,2,5        |
| WEIGHT WATCHERS INTL | COM            | 94862610 | 26,179        | 565,063           | SH                                      | DEFINED | 1,2,5,7,12   |
| WEINGARTEN RLTY INVS | SH BEN INT     | 94874110 | 79,373        | 2,304,674         | SH                                      | DEFINED | 1,2,3,5      |
| WEIS MKTS INC        | COM            | 94884910 | 6,073         | 176,177           | SH                                      | DEFINED | 1,2,5        |

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| NAME OF ISSUER       | TITLE OF CLASS | CUSIP    | VALUE<br>(x1000) | SHARES OR<br>PRN AMT | SH/<br>PUT/<br>CALL | INVESTMENT<br>DISCRETION | OTHER M      |
|----------------------|----------------|----------|------------------|----------------------|---------------------|--------------------------|--------------|
| WELLCARE HEALTH PLAN | COM            | 94946T10 | 27,376           | 702,858              | SH                  | DEFINED                  | 1,2,5        |
| WELLPOINT INC        | COM            | 94973V10 | 861,673          | 19,525,786           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WELLS FARGO & CO NEW | COM            | 94974610 | 3,335,044        | 114,606,332          | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WENDYS INTL INC      | COM            | 95059010 | 60,630           | 2,629,217            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WERNER ENTERPRISES I | COM            | 95075510 | 24,864           | 1,339,642            | SH                  | DEFINED                  | 1,2,5        |
| WESBANCO INC         | COM            | 95081010 | 14,983           | 606,360              | SH                  | DEFINED                  | 1,2          |
| WESCO FINL CORP      | COM            | 95081710 | 7,740            | 19,158               | SH                  | DEFINED                  | 1,2,5,12     |
| WESCO INTL INC       | COM            | 95082P10 | 20,271           | 555,535              | SH                  | DEFINED                  | 1,2,5,6      |
| WEST BANCORPORATION  | CAP STK        | 95123P10 | 257              | 19,629               | SH                  | DEFINED                  | 1            |
| WEST COAST BANCORP O | COM            | 95214510 | 4,440            | 304,327              | SH                  | DEFINED                  | 1,2          |
| WEST MARINE INC      | COM            | 95423510 | 1,530            | 219,524              | SH                  | DEFINED                  | 1,2          |
| WEST PHARMACEUTICAL  | COM            | 95530610 | 21,496           | 486,002              | SH                  | DEFINED                  | 1,2          |
| WESTAMERICA BANCORPO | COM            | 95709010 | 49,656           | 944,021              | SH                  | DEFINED                  | 1,2,5        |
| WESTAR ENERGY INC    | COM            | 95709T10 | 59,059           | 2,593,740            | SH                  | DEFINED                  | 1,2,5        |
| WESTELL TECHNOLOGIES | CL A           | 95754110 | 96               | 63,712               | SH                  | DEFINED                  | 1,5          |
| WESTERN ALLIANCE BAN | COM            | 95763810 | 3,152            | 245,074              | SH                  | DEFINED                  | 1,2,6        |
| WESTERN DIGITAL CORP | COM            | 95810210 | 289,366          | 10,701,410           | SH                  | DEFINED                  | 1,2,5,7,8,10 |
| WESTERN REFNG INC    | COM            | 95931910 | 3,563            | 264,505              | SH                  | DEFINED                  | 1,2,5        |
| WESTERN UN CO        | COM            | 95980210 | 623,116          | 29,295,516           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WESTFIELD FINANCIAL  | COM            | 96008P10 | 1,538            | 157,411              | SH                  | DEFINED                  | 1            |
| WESTLAKE CHEM CORP   | COM            | 96041310 | 4,310            | 330,292              | SH                  | DEFINED                  | 1,2          |
| WESTMORELAND COAL CO | COM            | 96087810 | 162              | 11,890               | SH                  | DEFINED                  | 1,5          |
| WESTPAC BKG CORP     | SPONSORED      | 96121430 | 3,548            | 32,602               | SH                  | DEFINED                  | 1            |
| WESTWOOD ONE INC     | COM            | 96181510 | 2,509            | 1,194,653            | SH                  | DEFINED                  | 1,2,5        |
| WET SEAL INC         | CL A           | 96184010 | 3,860            | 1,138,647            | SH                  | DEFINED                  | 1            |
| WEYCO GROUP INC      | COM            | 96214910 | 3,219            | 108,481              | SH                  | DEFINED                  | 1,2          |
| WEYERHAEUSER CO      | COM            | 96216610 | 439,300          | 6,754,298            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WGL HLDGS INC        | COM            | 92924F10 | 78,397           | 2,445,316            | SH                  | DEFINED                  | 1,2,5        |
| W-H ENERGY SVCS INC  | COM            | 92925E10 | 37,152           | 539,601              | SH                  | DEFINED                  | 1,2,5,6      |
| WHIRLPOOL CORP       | COM            | 96332010 | 227,559          | 2,622,255            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WHITE ELECTR DESIGNS | COM            | 96380110 | 152              | 34,560               | SH                  | DEFINED                  | 1,5          |
| WHITE MTNS INS GROUP | COM            | G9618E10 | 42,120           | 87,750               | SH                  | DEFINED                  | 1,2,5,12     |
| WHITING PETE CORP NE | COM            | 96638710 | 48,447           | 749,366              | SH                  | DEFINED                  | 1,2          |
| WHITNEY HLDG CORP    | COM            | 96661210 | 32,130           | 1,296,070            | SH                  | DEFINED                  | 1,2,5        |
| WHOLE FOODS MKT INC  | COM            | 96683710 | 143,060          | 4,339,104            | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WILEY JOHN & SONS IN | CL A           | 96822320 | 37,252           | 938,339              | SH                  | DEFINED                  | 1,2,5,6      |
| WILLBROS GROUP INC   | COM            | 96919910 | 16,822           | 549,747              | SH                  | DEFINED                  | 1,2,5,6      |
| WILLIAMS CLAYTON ENE | COM            | 96949010 | 9,022            | 171,882              | SH                  | DEFINED                  | 1,2          |
| WILLIAMS COS INC DEL | COM            | 96945710 | 652,634          | 19,788,766           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WILLIAMS PARTNERS L  | COM UNIT L     | 96950F10 | 1,978            | 62,792               | SH                  | DEFINED                  | 1,2          |
| WILLIAMS SONOMA INC  | COM            | 96990410 | 48,565           | 2,003,519            | SH                  | DEFINED                  | 1,2,5,7,8,10 |
| WILLIS GROUP HOLDING | SHS            | G9665510 | 25,519           | 759,267              | SH                  | DEFINED                  | 1,2,5,7,8,10 |
| WILLIS LEASE FINANCE | COM            | 97064610 | 129              | 10,246               | SH                  | DEFINED                  | 1            |
| WILLOW FINANCIAL BAN | COM            | 97111W10 | 819              | 110,828              | SH                  | DEFINED                  | 1            |
| WILMINGTON TRUST COR | COM            | 97180710 | 54,055           | 1,738,087            | SH                  | DEFINED                  | 1,2,5        |
| WILSHIRE BANCORP INC | COM            | 97186T10 | 6,939            | 908,268              | SH                  | DEFINED                  | 1,2          |
| WILSHIRE ENTERPRISES | COM            | 97188910 | 52               | 17,686               | SH                  | DEFINED                  | 1            |
| WILSONS THE LEATHER  | COM            | 97246310 | 10               | 45,901               | SH                  | DEFINED                  | 1            |
| WIMM BILL DANN FOODS | SPONSORED      | 97263M10 | 1,481            | 14,451               | SH                  | DEFINED                  | 1,2,5,7      |
| WIND RIVER SYSTEMS I | COM            | 97314910 | 12,668           | 1,636,735            | SH                  | DEFINED                  | 1,2,5,6      |
| WINDSTREAM CORP      | COM            | 97381W10 | 166,291          | 13,915,554           | SH                  | DEFINED                  | 1,2,5,6,7,8, |
| WINN DIXIE STORES IN | COM NEW        | 97428030 | 9,349            | 520,554              | SH                  | DEFINED                  | 1,2,6        |
| WINNEBAGO INDS INC   | COM            | 97463710 | 13,280           | 785,816              | SH                  | DEFINED                  | 1,2,6        |
| WINTHROP RLTY TR     | SH BEN INT     | 97639110 | 2,640            | 640,795              | SH                  | DEFINED                  | 1,3,5        |

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|                          |            |          |         |           |    |         |              |
|--------------------------|------------|----------|---------|-----------|----|---------|--------------|
| WINTRUST FINANCIAL C COM |            | 97650W10 | 25,806  | 738,369   | SH | DEFINED | 1,2          |
| WIPRO LTD                | SPON ADR 1 | 97651M10 | 1,647   | 142,802   | SH | DEFINED | 1,2,5        |
| WIRELESS TELECOM GRO COM |            | 97652410 | 28      | 18,700    | SH | DEFINED | 1            |
| WISCONSIN ENERGY COR COM |            | 97665710 | 103,970 | 2,363,498 | SH | DEFINED | 1,2,5,7,8,10 |
| WJ COMMUNICATIONS IN COM |            | 92928410 | 30      | 31,496    | SH | DEFINED | 1            |
| WMS INDS INC             | COM        | 92929710 | 23,444  | 651,757   | SH | DEFINED | 1,2,6        |
| WOLVERINE WORLD WIDE COM |            | 97809710 | 31,493  | 1,085,581 | SH | DEFINED | 1,2,5        |
| WOODWARD GOVERNOR CO COM |            | 98074510 | 28,611  | 1,070,768 | SH | DEFINED | 1,2,5        |

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|----------------------|----------------|----------|---------------|-------------------|---|----------------------|
| WORLD ACCEP CORP DEL | COM            | 98141910 | 12,325        | 386,967           | SH                                      | DEFINED 1,2,6        |
| WORLD FUEL SVCS CORP | COM            | 98147510 | 13,961        | 497,377           | SH                                      | DEFINED 1,2,6        |
| WORLD WRESTLING ENTM | CL A           | 98156Q10 | 5,897         | 316,869           | SH                                      | DEFINED 1,2          |
| WORTHINGTON INDS INC | COM            | 98181110 | 53,288        | 3,158,739         | SH                                      | DEFINED 1,2,5,7      |
| WPP GROUP PLC        | SPON ADR 0     | 92930940 | 1,085         | 18,195            | SH                                      | DEFINED 1            |
| WRIGHT EXPRESS CORP  | COM            | 98233Q10 | 23,904        | 777,871           | SH                                      | DEFINED 1,2,6        |
| WRIGHT MED GROUP INC | COM            | 98235T10 | 12,441        | 515,367           | SH                                      | DEFINED 1,2,6        |
| WRIGLEY WM JR CO     | COM            | 98252610 | 414,323       | 6,593,293         | SH                                      | DEFINED 1,2,5,6,7,8, |
| WSFS FINL CORP       | COM            | 92932810 | 6,486         | 131,622           | SH                                      | DEFINED 1,2,5        |
| WYETH                | COM            | 98302410 | 1,817,494     | 43,522,368        | SH                                      | DEFINED 1,2,5,6,7,8, |
| WYNDHAM WORLDWIDE CO | COM            | 98310W10 | 122,533       | 5,925,202         | SH                                      | DEFINED 1,2,5,6,7,8, |
| WYNN RESORTS LTD     | COM            | 98313410 | 73,910        | 734,404           | SH                                      | DEFINED 1,2,5,7,8,10 |
| XCEL ENERGY INC      | COM            | 98389B10 | 350,141       | 17,550,929        | SH                                      | DEFINED 1,2,5,6,7,8, |
| XENOPORT INC         | COM            | 98411C10 | 13,848        | 342,189           | SH                                      | DEFINED 1,2,5,6      |
| XERIUM TECHNOLOGIES  | COM            | 98416J10 | 343           | 266,100           | SH                                      | DEFINED 1,2          |
| XEROX CORP           | COM            | 98412110 | 973,390       | 65,022,715        | SH                                      | DEFINED 1,2,5,6,7,8, |
| XILINX INC           | COM            | 98391910 | 209,858       | 8,836,138         | SH                                      | DEFINED 1,2,5,6,7,8, |
| XL CAP LTD           | CL A           | G9825510 | 169,614       | 5,739,907         | SH                                      | DEFINED 1,2,5,6,7,8, |
| XM SATELLITE RADIO H | CL A           | 98375910 | 47,740        | 4,108,411         | SH                                      | DEFINED 1,2,5,7,8,10 |
| XOMA LTD             | ORD            | G9825R10 | 4,120         | 1,590,851         | SH                                      | DEFINED 1,5,6        |
| X-RITE INC           | COM            | 98385710 | 2,299         | 385,155           | SH                                      | DEFINED 1            |
| XTO ENERGY INC       | COM            | 98385X10 | 1,054,779     | 17,051,070        | SH                                      | DEFINED 1,2,5,6,7,8, |
| YADKIN VALLEY FINANC | COM            | 98431410 | 176           | 13,888            | SH                                      | DEFINED 1            |
| YAHOO INC            | COM            | 98433210 | 1,155,062     | 39,926,112        | SH                                      | DEFINED 1,2,5,6,7,8, |
| YAMANA GOLD INC      | COM            | 98462Y10 | 209           | 14,277            | SH                                      | DEFINED 1            |
| YINGLI GREEN ENERGY  | ADR            | 98584B10 | 15,607        | 912,700           | SH                                      | DEFINED 1,2,7        |
| YORK WTR CO          | COM            | 98718410 | 307           | 20,484            | SH                                      | DEFINED 1,5          |
| YOUBET COM INC       | COM            | 98741310 | 28            | 34,810            | SH                                      | DEFINED 1            |
| YOUNG BROADCASTING I | CL A           | 98743410 | 17            | 21,895            | SH                                      | DEFINED 1            |
| YOUNG INNOVATIONS IN | COM            | 98752010 | 183           | 10,547            | SH                                      | DEFINED 1            |
| YRC WORLDWIDE INC    | COM            | 98424910 | 13,927        | 1,061,519         | SH                                      | DEFINED 1,2,5        |
| YUM BRANDS INC       | COM            | 98849810 | 828,520       | 22,266,069        | SH                                      | DEFINED 1,2,5,6,7,8, |
| ZALE CORP NEW        | COM            | 98885810 | 21,651        | 1,095,714         | SH                                      | DEFINED 1,2,5        |
| ZAPATA CORP          | COM PAR \$     | 98907060 | 148           | 21,278            | SH                                      | DEFINED 1            |
| ZAREBA SYSTEMS INC   | COM            | 98913110 | 64            | 16,900            | SH                                      | DEFINED 1            |
| ZEBRA TECHNOLOGIES C | CL A           | 98920710 | 57,002        | 1,710,746         | SH                                      | DEFINED 1,2,5,6,7,8, |
| ZENITH NATL INS CORP | COM            | 98939010 | 28,915        | 806,336           | SH                                      | DEFINED 1,2          |
| ZEP INC              | COM            | 98944B10 | 6,119         | 377,262           | SH                                      | DEFINED 1,2,5        |
| ZHONE TECHNOLOGIES I | COM            | 98950P10 | 203           | 207,106           | SH                                      | DEFINED 1,5          |
| ZILA INC             | COM PAR \$0    | 98951320 | 10            | 59,886            | SH                                      | DEFINED 1,5          |
| ZIMMER HLDGS INC     | COM            | 98956P10 | 551,372       | 7,081,583         | SH                                      | DEFINED 1,2,5,6,7,8, |

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|                      |     |          |         |           |    |         |              |
|----------------------|-----|----------|---------|-----------|----|---------|--------------|
| ZIONS BANCORPORATION | COM | 98970110 | 210,624 | 4,624,022 | SH | DEFINED | 1,2,5,6,7,8, |
| ZIPREALTY INC        | COM | 98974V10 | 1,410   | 268,999   | SH | DEFINED | 1            |
| ZIX CORP             | COM | 98974P10 | 568     | 146,863   | SH | DEFINED | 1            |
| ZOLL MED CORP        | COM | 98992210 | 8,508   | 319,975   | SH | DEFINED | 1,2,6        |
| ZOLTEK COS INC       | COM | 98975W10 | 8,902   | 335,686   | SH | DEFINED | 1,2,5,6      |
| ZORAN CORP           | COM | 98975F10 | 34,229  | 2,505,776 | SH | DEFINED | 1,2,5,7,8    |
| ZUMIEZ INC           | COM | 98981710 | 6,882   | 438,638   | SH | DEFINED | 1,2,6        |
| ZYGO CORP            | COM | 98985510 | 2,881   | 231,613   | SH | DEFINED | 1            |
| ZYMOGENETICS INC     | COM | 98985T10 | 5,586   | 569,974   | SH | DEFINED | 1,2,6        |

TOTAL MARKET VALUE 504,449,081