

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

STATE STREET Corp
Form 13F-HR
February 16, 2010

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

Form 13F

Form 13F Cover Page

Report for Calendar Year or Quarter Ended: December 31, 2009

Check here if amendment Amendment Number _____

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

Institutional Investment Manager filing this report:

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

Form 13F File Number: 28-00399

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

Person signing this report on behalf of the reporting manager:

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

Signature, Place, and Date of Signing:

/s/ James J. Malerba Boston, Massachusetts February 16, 2010

[Signature] [City, State] [Date]

Report Type (Check only one):

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

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

Form 13F SUMMARY PAGE

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

28-10104 Altrinsic Global Advisors, LLC
 28-06213 Eagle Global Advisors LLC
 28-06254 Martin Currie Investment Management, LTD
 28-06518 First State Investments International Limited
 28-06580 LSV Asset Management
 28-05015 Systematic Financial Management, L.P.
 28-01185 Frontier Capital Management Co. LLC
 28-02494 TCW Investment Management Company
 28-10234 OFI Institutional Asset Management, Inc
 28-05416 Denver Investment Advisors LLC
 28-05655 Riverbridge Partners
 28-02443 Oppenheimer Capital LLC
 28-00074 Jennison Associates LLC
 28-01203 C.S. McKee, L.P.

Report Summary:

Number of Other Included Managers: 11
 Form 13F Information Table Entry Total: 3,857
 Form 13F Information Table Value Total: 479,393,121 (thousands)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1	28-00733	State Street Bank and Trust Company
2	28-11338	SSgA Funds Management, Inc.
3	28-11339	Tuckerman Group, LLC
4	28-11328	Rexiter Capital Management LTD
5	28-11326	State Street Global Advisors LTD
6	28-11327	State Street Global Advisors Ltd.
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
18	28-13812	State Street Global Advisors France, S.A.

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
1 800 FLOWERS COM	CL A	68243Q10	1,312	495,158 SH	DEFINED	1,2,6
1ST SOURCE CORP	COM	33690110	6,353	394,849 SH	DEFINED	1,2,5,8
3COM CORP	COM	88553510	118,817	15,842,287 SH	DEFINED	1,2,5,6,18,8

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

3-D SYS CORP DEL	COM NEW	88554D20	3,562	315,180	SH	DEFINED	1,2,6
3M CO	COM	88579Y10	4,406,967	53,307,941	SH	DEFINED	1,2,5,6,18,8
3PAR INC	COM	88580F10	6,276	529,615	SH	DEFINED	1,2,6,8
4 KIDS ENTMT INC	COM	35086510	28	17,836	SH	DEFINED	1
8X8 INC NEW	COM	28291410	103	68,963	SH	DEFINED	1
99 CENTS ONLY STORES	COM	65440K10	19,701	1,507,378	SH	DEFINED	1,2,5,6,8
A C MOORE ARTS & CRA	COM	00086T10	57	19,251	SH	DEFINED	1
A D C TELECOMMUNICAT	COM NEW	00088630	23,936	3,854,473	SH	DEFINED	1,2,5,6,8
A H BELO CORP	COM CL A	00128210	407	70,631	SH	DEFINED	1
A123 SYS INC	COM	03739T10	4,265	190,065	SH	DEFINED	1,2,6,10
AAON INC	COM PAR \$0	00036020	5,819	298,574	SH	DEFINED	1,2,5,6,8
AAR CORP	COM	00036110	23,349	1,016,039	SH	DEFINED	1,2,5,6,8
AARONS INC	COM	00253520	55,423	1,998,656	SH	DEFINED	1,2,5,6,8,10
AASTROM BIOSCIENCES	COM	00253U10	42	137,207	SH	DEFINED	1
ABAXIS INC	COM	00256710	12,496	489,078	SH	DEFINED	1,2,6,8
ABB LTD	SPONSORED	00037520	1,552	81,239	SH	DEFINED	1
ABBOTT LABS	COM	00282410	2,973,924	55,082,859	SH	DEFINED	1,2,5,6,18,8
ABERCROMBIE & FITCH	CL A	00289620	116,706	3,348,816	SH	DEFINED	1,2,5,6,18,8
ABINGTON BANCORP INC	COM	00350L10	3,095	449,241	SH	DEFINED	1,2
ABIOMED INC	COM	00365410	5,684	651,119	SH	DEFINED	1,2,5,6,8
ABM INDS INC	COM	00095710	41,514	2,009,409	SH	DEFINED	1,2,5,8
ABOVENET INC	COM	00374N10	16,900	259,845	SH	DEFINED	1,2,5,8
ABRAXAS PETE CORP	COM	00383010	106	55,220	SH	DEFINED	1,2,5
ABRAXIS BIOSCIENCE I	COM	00383Y10	3,072	75,758	SH	DEFINED	1,2,5,6,8,10
ACACIA RESH CORP	ACACIA TCH	00388130	5,428	595,835	SH	DEFINED	1,2,5
ACADIA PHARMACEUTICA	COM	00422510	50	37,560	SH	DEFINED	1
ACADIA RLTY TR	COM SH BEN	00423910	24,975	1,480,422	SH	DEFINED	1,2,3,5,8
ACCELRYIS INC	COM	00430U10	2,875	501,805	SH	DEFINED	1,2
ACCENTURE PLC IRELAN	SHS CLASS	G1151C10	196,902	4,744,624	SH	DEFINED	1,2,5,6,18,8
ACCO BRANDS CORP	COM	00081T10	9,298	1,277,254	SH	DEFINED	1,2,5,6,8
ACCURAY INC	COM	00439710	4,441	791,694	SH	DEFINED	1,2,5,6,8
ACE LTD	SHS	H0023R10	121,947	2,419,575	SH	DEFINED	1,2,5,6,18,8
ACETO CORP	COM	00444610	2,482	482,023	SH	DEFINED	1,2,8
ACI WORLDWIDE INC	COM	00449810	20,274	1,182,164	SH	DEFINED	1,2,5,6,8
ACME PACKET INC	COM	00476410	9,131	830,119	SH	DEFINED	1,2,5,6,8
ACORDA THERAPEUTICS	COM	00484M10	35,795	1,420,419	SH	DEFINED	1,2,5,6,8
ACTEL CORP	COM	00493410	7,818	658,067	SH	DEFINED	1,2,5,6,8
ACTIONS SEMICONDUCTO	ADR	00507E10	321	133,071	SH	DEFINED	2
ACTIVE POWER INC	COM	00504W10	59	55,230	SH	DEFINED	1
ACTIVIDENTITY CORP	COM	00506P10	1,842	783,788	SH	DEFINED	1,2
ACTIVISION BLIZZARD	COM	00507V10	104,721	9,425,801	SH	DEFINED	1,2,5,6,18,8
ACTUANT CORP	CL A NEW	00508X20	27,836	1,502,197	SH	DEFINED	1,2,5,6,8
ACTUATE CORP	COM	00508B10	4,069	950,585	SH	DEFINED	1,2,5
ACUITY BRANDS INC	COM	00508Y10	35,854	1,006,012	SH	DEFINED	1,2,5,6,8
ACURA PHARMACEUTICAL	COM NEW	00509L70	694	130,219	SH	DEFINED	1,2
ACXIOM CORP	COM	00512510	36,592	2,724,632	SH	DEFINED	1,2,5,6,8
ADAPTEC INC	COM	00651F10	9,070	2,707,419	SH	DEFINED	1,2,5,8
ADMINISTAFF INC	COM	00709410	13,919	590,020	SH	DEFINED	1,2,5,6,8
ADOBE SYS INC	COM	00724F10	696,485	18,936,510	SH	DEFINED	1,2,5,6,18,8
ADOLOR CORP	COM	00724X10	1,521	1,041,514	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

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

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

ADTRAN INC	COM	00738A10	39,821	1,765,904	SH	DEFINED	1,2,5,6,8
ADVANCE AMER CASH AD	COM	00739W10	7,578	1,362,949	SH	DEFINED	1,2,5
ADVANCE AUTO PARTS I	COM	00751Y10	118,991	2,939,501	SH	DEFINED	1,2,5,6,18,8
ADVANCED ANALOGIC TE	COM	00752J10	3,344	848,633	SH	DEFINED	1,2,6
ADVANCED BATTERY TEC	COM	00752H10	3,896	973,916	SH	DEFINED	1,2
ADVANCED ENERGY INDS	COM	00797310	11,188	741,884	SH	DEFINED	1,2,5,6,8
ADVANCED MICRO DEVIC	NOTE 6.00	007903AL	3,825	4,250,000	SH	DEFINED	1,2
ADVANCED MICRO DEVIC	COM	00790310	204,830	21,160,103	SH	DEFINED	1,2,5,6,18,8
ADVANCED SEMICONDUCT	SPONSORED	00756M40	2,219	500,857	SH	DEFINED	1,6,8
ADVENT SOFTWARE INC	COM	00797410	22,936	563,124	SH	DEFINED	1,2,5,6,8
ADVENTRX PHARMACEUTI	COM	00764X10	22	63,059	SH	DEFINED	1
ADVISORY BRD CO	COM	00762W10	10,059	328,189	SH	DEFINED	1,2,5,6,8
AECOM TECHNOLOGY COR	COM	00766T10	56,481	2,053,864	SH	DEFINED	1,2,5,6,8,10
AEGEAN MARINE PETROL	SHS	Y0017S10	646	23,512	SH	DEFINED	1
AEGON N V	NY REGISTR	00792410	333	51,976	SH	DEFINED	1,2
AEP INDS INC	COM	00103110	4,646	121,375	SH	DEFINED	1,2
AERCAP HOLDINGS NV	SHS	N0098510	743	82,041	SH	DEFINED	1,5
AEROPOSTALE	COM	00786510	62,034	1,821,849	SH	DEFINED	1,2,5,6,8,10
AEROVIRONMENT INC	COM	00807310	8,870	305,009	SH	DEFINED	1,2,5,6,8
AES CORP	COM	00130H10	425,813	31,991,983	SH	DEFINED	1,2,5,6,18,8
AES TR III	PFD CV 6.7	00808N20	879	19,000	SH	DEFINED	2
AETNA INC NEW	COM	00817Y10	811,551	25,600,965	SH	DEFINED	1,2,5,6,18,8
AFC ENTERPRISES INC	COM	00104Q10	4,206	515,389	SH	DEFINED	1,2,6
AFFILIATED COMPUTER	CL A	00819010	204,859	3,432,044	SH	DEFINED	1,2,5,6,18,8
AFFILIATED MANAGERS	COM	00825210	65,624	974,367	SH	DEFINED	1,2,5,6,18,8
AFFYMAX INC	COM	00826A10	7,664	309,774	SH	DEFINED	1,2,6,8
AFFYMETRIX INC	COM	00826T10	16,384	2,805,426	SH	DEFINED	1,2,5,6,18,8
AFLAC INC	COM	00105510	859,505	18,583,890	SH	DEFINED	1,2,5,6,18,8
AGA MED HLDGS INC	COM	00836810	3,044	206,065	SH	DEFINED	1,2
AGCO CORP	COM	00108410	77,256	2,388,867	SH	DEFINED	1,2,5,6,18,8
AGFEED INDUSTRIES IN	COM	00846L10	2,283	456,683	SH	DEFINED	1,2
AGILENT TECHNOLOGIES	COM	00846U10	371,116	11,944,514	SH	DEFINED	1,2,5,6,18,8
AGILYSYS INC	COM	00847J10	4,829	530,119	SH	DEFINED	1,2
AGL RES INC	COM	00120410	61,216	1,678,520	SH	DEFINED	1,2,5,6,8,10
AGREE REALTY CORP	COM	00849210	4,801	206,157	SH	DEFINED	1,2,3,8
AGRIUM INC	COM	00891610	1,509	24,530	SH	DEFINED	1
AIR METHODS CORP	COM PAR \$.	00912830	9,820	292,088	SH	DEFINED	1,2,6,8
AIR PRODS & CHEMS IN	COM	00915810	647,953	7,993,494	SH	DEFINED	1,2,5,6,18,8
AIR TRANSPORT SERVIC	COM	00922R10	2,963	1,122,535	SH	DEFINED	1,2
AIRCASTLE LTD	COM	G0129K10	11,206	1,137,688	SH	DEFINED	1,2,5,8
AIRGAS INC	COM	00936310	147,205	3,092,532	SH	DEFINED	1,2,5,6,18,8
AIRTRAN HLDGS INC	COM	00949P10	20,570	3,940,676	SH	DEFINED	1,2,5,6
AIRVANA INC	COM	00950V10	3,541	465,888	SH	DEFINED	1,2,6
AK STL HLDG CORP	COM	00154710	119,562	5,600,095	SH	DEFINED	1,2,5,6,8,10
AKAMAI TECHNOLOGIES	COM	00971T10	153,315	6,050,301	SH	DEFINED	1,2,5,6,18,8
AKEENA SOLAR INC DE	COM	00972010	17	13,600	SH	DEFINED	1
AKORN INC	COM	00972810	2,015	1,125,447	SH	DEFINED	1,2,6
ALAMO GROUP INC	COM	01131110	2,401	140,013	SH	DEFINED	1,2
ALASKA AIR GROUP INC	COM	01165910	41,849	1,210,909	SH	DEFINED	1,2,5,6,8
ALASKA COMMUNICATION	COM	01167P10	7,166	898,035	SH	DEFINED	1,2,5,6,8
ALBANY INTL CORP	CL A	01234810	14,552	647,916	SH	DEFINED	1,2,5,8
ALBANY MOLECULAR RES	COM	01242310	6,422	707,225	SH	DEFINED	1,2,5,6
ALBEMARLE CORP	COM	01265310	65,511	1,801,250	SH	DEFINED	1,2,5,6,8,10
ALBERTO CULVER CO NE	COM	01307810	52,496	1,792,279	SH	DEFINED	1,2,5,6,8,10
ALCATEL-LUCENT	SPONSORED	01390430	963	290,187	SH	DEFINED	1,5,8,12
ALCOA INC	NOTE 5.25	013817AT	3,113	1,200,000	SH	DEFINED	1,2
ALCOA INC	COM	01381710	728,554	45,195,648	SH	DEFINED	1,2,5,6,18,8
ALCON INC	COM SHS	H0130110	39,967	243,184	SH	DEFINED	1,2,5,6,8,12
ALEXANDER & BALDWIN	COM	01448210	31,608	923,407	SH	DEFINED	1,2,5,6,8,10
ALEXANDERS INC	COM	01475210	21,936	72,057	SH	DEFINED	1,2,3,5,6,8

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
ALEXANDRIA REAL ESTA	COM	01527110	93,605	1,455,983 SH	DEFINED	1,2,3,5,6,8,
ALEXION PHARMACEUTIC	COM	01535110	61,101	1,251,547 SH	DEFINED	1,2,5,6,8,10
ALEXZA PHARMACEUTICA	COM	01538410	32	13,400 SH	DEFINED	1
ALICO INC	COM	01623010	2,045	71,864 SH	DEFINED	1,2,5
ALIGN TECHNOLOGY INC	COM	01625510	23,446	1,315,709 SH	DEFINED	1,2,5,6,8
ALKERMES INC	COM	01642T10	34,856	3,704,100 SH	DEFINED	1,2,5,6,8
ALLEGHANY CORP DEL	COM	01717510	16,615	60,200 SH	DEFINED	1,2,5,8,10
ALLEGHENY ENERGY INC	COM	01736110	174,361	7,425,958 SH	DEFINED	1,2,5,6,18,8
ALLEGHENY TECHNOLOGI	COM	01741R10	208,384	4,654,551 SH	DEFINED	1,2,5,6,18,8
ALLEGIAN T TRAVEL CO	COM	01748X10	15,820	335,385 SH	DEFINED	1,2,5,6,8
ALLERGAN INC	NOTE 1.50	018490AL	1,669	1,450,000 SH	DEFINED	1,2
ALLERGAN INC	COM	01849010	669,317	10,622,400 SH	DEFINED	1,2,5,6,18,8
ALLETE INC	COM NEW	01852230	24,602	752,827 SH	DEFINED	1,2,5,8
ALLIANCE DATA SYSTEM	NOTE 1.75	018581AD	1,783	1,750,000 SH	DEFINED	1,2
ALLIANCE DATA SYSTEM	COM	01858110	91,132	1,410,929 SH	DEFINED	1,2,5,6,18,8
ALLIANCE FIBER OPTIC	COM	01868010	19	15,571 SH	DEFINED	1
ALLIANCE FINANCIAL C	COM	01920510	2,130	78,463 SH	DEFINED	1,2
ALLIANCE HEALTHCARE	COM NEW	01860620	3,768	659,966 SH	DEFINED	1,2,5,6
ALLIANCE ONE INTL IN	COM	01877210	9,563	1,959,714 SH	DEFINED	1,2,5
ALLIANCEBERNSTEIN HO	UNIT LTD P	01881G10	284	10,100 SH	DEFINED	1
ALLIANT ENERGY CORP	COM	01880210	87,060	2,877,074 SH	DEFINED	1,2,5,6,18,8
ALLIANT TECHSYSTEMS	COM	01880410	70,995	804,294 SH	DEFINED	1,2,5,6,8,10
ALLIED CAP CORP NEW	COM	01903Q10	15,182	4,205,579 SH	DEFINED	1,2,5,6,8
ALLIED HEALTHCARE IN	COM	01923A10	2,800	962,284 SH	DEFINED	1,2
ALLIED IRISH BKS P L	SPON ADR O	01922840	64	18,252 SH	DEFINED	1
ALLIED NEVADA GOLD C	COM	01934410	16,168	1,072,175 SH	DEFINED	1,2,6
ALLIED WRLD ASSUR CO	SHS	G0219G20	30,383	659,507 SH	DEFINED	1,2,5,8,10
ALLION HEALTHCARE IN	COM	01961510	2,597	395,907 SH	DEFINED	1,2,5
ALLIS CHALMERS ENERG	COM PAR \$.	01964550	4,352	1,154,300 SH	DEFINED	1,2,5,8
ALLOS THERAPEUTICS I	COM	01977710	9,152	1,390,874 SH	DEFINED	1,2,5,6,8
ALLOY INC	NEW COM	01985530	82	10,486 SH	DEFINED	1
ALLSCRIPT MISYS HEAL	COM	01988P10	14,665	724,927 SH	DEFINED	1,2,5,6,8,10
ALLSTATE CORP	COM	02000210	632,757	21,063,825 SH	DEFINED	1,2,5,6,18,8
ALMOST FAMILY INC	COM	02040910	6,085	153,943 SH	DEFINED	1,2,6,8
ALNYLAM PHARMACEUTIC	COM	02043Q10	12,913	732,841 SH	DEFINED	1,2,5,6,8
ALON USA ENERGY INC	COM	02052010	1,439	210,372 SH	DEFINED	1,2,5,6
ALPHA NATURAL RESOUR	COM	02076X10	114,746	2,645,131 SH	DEFINED	1,2,5,6,18,8
ALPHATEC HOLDINGS IN	COM	02081G10	3,092	578,965 SH	DEFINED	1,2
ALTAIR NANOTECHNOLOG	COM	02137310	88	100,419 SH	DEFINED	1,5
ALTERA CORP	COM	02144110	238,507	10,539,419 SH	DEFINED	1,2,5,6,18,8
ALTISOURCE PORTFOLIO	REG SHS	L0175J10	374	17,804 SH	DEFINED	1,2,5,8
ALTRA HOLDINGS INC	COM	02208R10	8,180	662,383 SH	DEFINED	1,2,8
ALTRIA GROUP INC	COM	02209S10	1,669,809	85,064,138 SH	DEFINED	1,2,5,6,18,8
ALUMINA LTD	SPONSORED	02220510	141	21,533 SH	DEFINED	1
ALVARION LTD	SHS	M0861T10	193	51,508 SH	DEFINED	1,2
AMAG PHARMACEUTICALS	COM	00163U10	13,988	367,818 SH	DEFINED	1,2,5,6,8
AMAZON COM INC	COM	02313510	1,544,795	11,483,760 SH	DEFINED	1,2,5,6,18,8
AMB PROPERTY CORP	COM	00163T10	135,967	5,321,623 SH	DEFINED	1,2,3,5,6,18

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

AMBAC FINL GROUP INC	COM	02313910	5,261	6,338,216	SH	DEFINED	1,2,5,6,8
AMBASSADORS GROUP IN	COM	02317710	5,064	381,906	SH	DEFINED	1,2,5,6,8
AMCOL INTL CORP	COM	02341W10	15,273	537,394	SH	DEFINED	1,2,5,8
AMCORE FINL INC	COM	02391210	44	35,592	SH	DEFINED	1,2
AMDOCS LTD	ORD	G0260210	71,142	2,493,590	SH	DEFINED	1,2,5,6,8,10
AMEDISYS INC	COM	02343610	33,876	697,034	SH	DEFINED	1,2,5,6,8
AMERCO	COM	02358610	10,226	205,680	SH	DEFINED	1,2,5,6,8
AMEREN CORP	COM	02360810	283,502	10,143,186	SH	DEFINED	1,2,5,6,18,8
AMERICA MOVIL SAB DE	SPON ADR L	02364W10	168,201	3,580,273	SH	DEFINED	1,2,4,5,6,18
AMERICA SVC GROUP IN	COM	02364L10	2,257	142,247	SH	DEFINED	1,2,5
AMERICAN APPAREL INC	COM	02385010	1,788	576,772	SH	DEFINED	1,2,5,6,8
AMERICAN AXLE & MFG	COM	02406110	7,541	940,260	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
AMERICAN CAMPUS CMNT	COM	02483510	53,555	1,905,863	SH	DEFINED	1,2,3,5,8
AMERICAN CAP LTD	COM	02503Y10	14,367	5,888,289	SH	DEFINED	1,2,5,6,8,10
AMERICAN CAPITAL AGE	COM	02503X10	10,151	382,496	SH	DEFINED	1,2,18,8
AMERICAN CARESOURCE	COM	02505A10	313	130,307	SH	DEFINED	1,2
AMERICAN COMMERCIAL	COM PAR \$0	02519540	3,661	199,728	SH	DEFINED	1,2,5,6
AMERICAN DAIRY INC	COM	02533410	4,291	197,907	SH	DEFINED	1,2,6,8
AMERICAN DENTAL PART	COM	02535310	4,235	328,522	SH	DEFINED	1,2
AMERICAN EAGLE OUTFI	COM	02553E10	88,070	5,186,713	SH	DEFINED	1,2,5,6,18,8
AMERICAN ECOLOGY COR	COM NEW	02553340	6,437	377,771	SH	DEFINED	1,2,5,8
AMERICAN ELEC PWR IN	COM	02553710	730,842	21,007,233	SH	DEFINED	1,2,5,6,18,8
AMERICAN EQTY INVT L	COM	02567620	11,174	1,501,834	SH	DEFINED	1,2,5,8
AMERICAN EXPRESS CO	COM	02581610	2,010,123	49,608,162	SH	DEFINED	1,2,5,6,18,8
AMERICAN FINL GROUP	COM	02593210	43,409	1,739,857	SH	DEFINED	1,2,5,6,8,10
AMERICAN GREETINGS C	CL A	02637510	32,277	1,481,286	SH	DEFINED	1,2,5,6,8
AMERICAN INTL GROUP	UNIT 99/99	02687411	1,397	123,350	SH	DEFINED	1,2
AMERICAN INTL GROUP	COM NEW	02687478	153,368	5,115,664	SH	DEFINED	1,2,5,6,18,8
AMERICAN ITALIAN PAS	CL A	02707010	16,225	466,363	SH	DEFINED	1,2,6,8
AMERICAN MED SYS HLD	COM	02744M10	45,463	2,356,805	SH	DEFINED	1,2,5,6,18,8
AMERICAN NATL BANKSH	COM	02774510	2,352	107,394	SH	DEFINED	1,2
AMERICAN NATL INS CO	COM	02859110	19,589	164,009	SH	DEFINED	1,2,5,6,8,10
AMERICAN OIL & GAS I	COM	02872310	113	26,900	SH	DEFINED	1
AMERICAN ORIENTAL BI	COM	02873110	6,135	1,319,386	SH	DEFINED	1,2,5,6,8
AMERICAN PHYSICIANS	COM	02888210	3,175	137,646	SH	DEFINED	1,2
AMERICAN PHYSICIANS	COM	02888410	7,454	245,831	SH	DEFINED	1,2,8
AMERICAN PUBLIC EDUC	COM	02913V10	13,808	401,869	SH	DEFINED	1,2,5,6,8
AMERICAN RAILCAR IND	COM	02916P10	2,759	250,389	SH	DEFINED	1,2,5
AMERICAN REPROGRAPHI	COM	02926310	5,606	799,711	SH	DEFINED	1,2,5,8
AMERICAN RLTY INVS I	COM	02917410	323	26,354	SH	DEFINED	1,2
AMERICAN SAFETY INS	ORD	G0299510	2,605	180,309	SH	DEFINED	1,2,5
AMERICAN SCIENCE & E	COM	02942910	14,707	193,922	SH	DEFINED	1,2,5,6,8
AMERICAN SOFTWARE IN	CL A	02968310	2,713	452,122	SH	DEFINED	1,2
AMERICAN STS WTR CO	COM	02989910	36,679	1,035,834	SH	DEFINED	1,2,5,8
AMERICAN SUPERCONduc	COM	03011110	38,114	931,872	SH	DEFINED	1,2,5,6,8
AMERICAN TECHNOLOGY	COM NEW	03014520	42	28,203	SH	DEFINED	1
AMERICAN TOWER CORP	CL A	02991220	596,876	13,813,375	SH	DEFINED	1,2,5,6,18,8
AMERICAN VANGUARD CO	COM	03037110	3,418	411,856	SH	DEFINED	1,2,8

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

AMERICAN WOODMARK CO	COM	03050610	5,298	269,188	SH	DEFINED	1,2,5,8
AMERICAN WTR WKS CO	COM	03042010	30,007	1,339,022	SH	DEFINED	1,2,5,6,18,8
AMERICANWEST BANCORP	COM	03058P10	6	15,968	SH	DEFINED	1
AMERICAS CAR MART IN	COM	03062T10	5,460	207,376	SH	DEFINED	1,2,5
AMERICREDIT CORP	COM	03060R10	41,141	2,160,784	SH	DEFINED	1,2,5,6,8,10
AMERIGON INC	COM	03070L30	3,091	389,298	SH	DEFINED	1,2,5
AMERIGROUP CORP	COM	03073T10	38,646	1,433,467	SH	DEFINED	1,2,5,6,8
AMERIPRISE FINL INC	COM	03076C10	412,127	10,616,347	SH	DEFINED	1,2,5,6,18,8
AMERIS BANCORP	COM	03076K10	2,215	309,421	SH	DEFINED	1,2
AMERISAFE INC	COM	03071H10	8,206	456,637	SH	DEFINED	1,2,8
AMERISERV FINL INC	COM	03074A10	17	10,294	SH	DEFINED	1
AMERISOURCEBERGEN CO	COM	03073E10	324,945	12,464,330	SH	DEFINED	1,2,5,6,18,8
AMERISTAR CASINOS IN	COM	03070Q10	9,183	602,951	SH	DEFINED	1,2,5,8
AMERITYRE CORP	COM	03073V10	4	12,400	SH	DEFINED	1
AMERON INTL INC	COM	03071010	41,615	655,775	SH	DEFINED	1,2,5,8
AMES NATL CORP	COM	03100110	2,608	123,559	SH	DEFINED	1,2
AMETEK INC NEW	COM	03110010	99,510	2,602,253	SH	DEFINED	1,2,5,6,18,8
AMGEN INC	NOTE 0.12	031162AN	6,567	6,650,000	SH	DEFINED	1,2
AMGEN INC	NOTE 0.37	031162AQ	4,830	4,800,000	SH	DEFINED	2
AMGEN INC	COM	03116210	2,115,122	37,389,460	SH	DEFINED	1,2,5,6,18,8
AMICAS INC	COM	00171210	3,257	598,793	SH	DEFINED	1,2
AMICUS THERAPEUTICS	COM	03152W10	1,232	310,375	SH	DEFINED	1,2
AMKOR TECHNOLOGY INC	COM	03165210	24,032	3,356,435	SH	DEFINED	1,2,5,6,8
AMN HEALTHCARE SERVI	COM	00174410	7,675	847,167	SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
AMPAL AMERN ISRAEL C	CL A	03201510	934	345,803	SH	DEFINED	1,2
AMPCO-PITTSBURGH COR	COM	03203710	7,504	238,010	SH	DEFINED	1,2,8
AMPHENOL CORP NEW	CL A	03209510	272,934	5,910,211	SH	DEFINED	1,2,5,6,18,8
AMR CORP	COM	00176510	30,708	3,972,571	SH	DEFINED	1,2,5,6,8,10
AMREP CORP NEW	COM	03215910	426	31,072	SH	DEFINED	1,2
AMSURG CORP	COM	03232P40	16,245	737,732	SH	DEFINED	1,2,5,8
AMTRUST FINANCIAL SE	COM	03235930	7,721	653,244	SH	DEFINED	1,2,5,8
AMYLIN PHARMACEUTICA	NOTE 3.00	032346AF	1,131	1,450,000	SH	DEFINED	1,2
AMYLIN PHARMACEUTICA	COM	03234610	36,580	2,577,850	SH	DEFINED	1,2,5,6,18,8
ANADARKO PETE CORP	COM	03251110	1,203,812	19,285,680	SH	DEFINED	1,2,5,6,18,8
ANADIGICS INC	COM	03251510	5,356	1,269,143	SH	DEFINED	1,2,6,8
ANADYS PHARMACEUTICA	COM	03252Q40	63	29,729	SH	DEFINED	1
ANALOG DEVICES INC	COM	03265410	332,903	10,541,585	SH	DEFINED	1,2,5,6,18,8
ANALOGIC CORP	COM PAR \$0	03265720	11,146	289,437	SH	DEFINED	1,2,5,8
ANALYSTS INTL CORP	COM	03268110	11	17,048	SH	DEFINED	1
ANAREN INC	COM	03274410	5,439	361,399	SH	DEFINED	1,2,6
ANCESTRY COM INC	COM	03280310	1,436	102,505	SH	DEFINED	1,2
ANCHOR BANCORP WIS I	COM	03283910	31	49,645	SH	DEFINED	1
ANDERSONS INC	COM	03416410	11,589	448,830	SH	DEFINED	1,2,5,8
ANESIVA INC COM	COM	03460L10	2	10,685	SH	DEFINED	1
ANGIODYNAMICS INC	COM	03475V10	8,805	548,598	SH	DEFINED	1,2,8
ANGLOGOLD ASHANTI LT	SPONSORED	03512820	31,237	777,430	SH	DEFINED	1,2,6,18
ANIMAL HEALTH INTL I	COM	03525N10	33	13,800	SH	DEFINED	1
ANIXTER INTL INC	COM	03529010	35,406	751,726	SH	DEFINED	1,2,5,6,8

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

ANNALY CAP MGMT INC	COM	03571040	204,211	11,770,078	SH	DEFINED	1,2,5,6,18,8
ANNTAYLOR STORES COR	COM	03611510	32,543	2,385,865	SH	DEFINED	1,2,5,6,8
ANSYS INC	COM	03662Q10	82,877	1,906,961	SH	DEFINED	1,2,5,6,8,10
ANTARES PHARMA INC	COM	03664210	41	36,092	SH	DEFINED	1
ANTE4 INC	COM	03665E10	26	25,291	SH	DEFINED	1
ANTIGENICS INC DEL	COM	03703210	26	40,922	SH	DEFINED	1
ANWORTH MORTGAGE ASS	COM	03734710	19,144	2,734,898	SH	DEFINED	1,2,5,8
AOL INC	COM	00184X10	57,328	2,462,524	SH	DEFINED	1,2,5,6,18,8
AON CORP	COM	03738910	550,279	14,352,616	SH	DEFINED	1,2,5,6,18,8
APAC CUSTOMER SERVIC	COM	00185E10	3,010	504,972	SH	DEFINED	1,2,6
APACHE CORP	COM	03741110	1,342,883	13,016,219	SH	DEFINED	1,2,5,6,18,8
APARTMENT INVT & MGM	CL A	03748R10	85,474	5,368,955	SH	DEFINED	1,2,3,5,6,18
APCO OIL & GAS INTER	SHS	G0471F10	3,962	179,297	SH	DEFINED	1,2
APOGEE ENTERPRISES I	COM	03759810	21,146	1,510,405	SH	DEFINED	1,2,5,8
APOLLO COML REAL EST	COM	03762U10	2,659	147,800	SH	DEFINED	1,2
APOLLO GROUP INC	CL A	03760410	295,782	4,882,495	SH	DEFINED	1,2,5,6,18,8
APOLLO INVT CORP	COM	03761U10	50,406	5,283,661	SH	DEFINED	1,2,5,6,8
APPLE INC	COM	03783310	6,739,351	31,980,670	SH	DEFINED	1,2,5,6,18,8
APPLIED ENERGETICS I	COM	03819M10	16	46,638	SH	DEFINED	1
APPLIED INDL TECHNOL	COM	03820C10	21,279	964,150	SH	DEFINED	1,2,5,8
APPLIED MATLS INC	COM	03822210	645,252	46,287,804	SH	DEFINED	1,2,5,6,18,8
APPLIED MICRO CIRCUI	COM NEW	03822W40	11,076	1,482,687	SH	DEFINED	1,2,5,6,8
APPLIED SIGNAL TECHN	COM	03823710	6,630	343,877	SH	DEFINED	1,2,6,8
APPROACH RESOURCES I	COM	03834A10	2,211	286,453	SH	DEFINED	1,2,6
APTARGROUP INC	COM	03833610	52,063	1,456,718	SH	DEFINED	1,2,5,6,8,10
AQUA AMERICA INC	COM	03836W10	48,594	2,775,202	SH	DEFINED	1,2,5,6,18,8
ARBITRON INC	COM	03875Q10	13,643	582,552	SH	DEFINED	1,2,5,6,8
ARBOR RLTY TR INC	COM	03892310	58	28,989	SH	DEFINED	1
ARCADIA RES INC	COM	03920910	42	83,800	SH	DEFINED	1
ARCELORMITTAL SA LUX	NOTE 5.00	03938LAK	2,733	1,650,000	SH	DEFINED	1,2
ARCELORMITTAL SA LUX	NY REGISTR	03938L10	776	16,967	SH	DEFINED	1
ARCH CAP GROUP LTD	ORD	G0450A10	74,829	1,045,832	SH	DEFINED	1,2,5,6,18,8
ARCH CHEMICALS INC	COM	03937R10	17,461	565,432	SH	DEFINED	1,2,5,8
ARCH COAL INC	COM	03938010	120,677	5,423,697	SH	DEFINED	1,2,5,6,18,8
ARCHER DANIELS MIDLA	NOTE 0.87	039483AW	2,724	2,600,000	SH	DEFINED	1,2
ARCHER DANIELS MIDLA	COM	03948310	784,013	25,040,333	SH	DEFINED	1,2,5,6,18,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
ARCHER DANIELS MIDLA	UNIT 99/99	03948320	2,856	65,500	SH	DEFINED	2
ARCHIPELAGO LEARNING	COM	03956P10	2,414	116,642	SH	DEFINED	1,2
ARCSIGHT INC	COM	03966610	11,170	436,655	SH	DEFINED	1,2,5,6,18,8
ARCTIC CAT INC	COM	03967010	389	42,448	SH	DEFINED	1
ARDEA BIOSCIENCES IN	COM	03969P10	3,602	257,255	SH	DEFINED	1,2
ARDEN GROUP INC	CL A	03976210	2,568	26,852	SH	DEFINED	1,2,6
ARENA PHARMACEUTICAL	COM	04004710	6,887	1,939,955	SH	DEFINED	1,2,5,6,8
ARENA RESOURCES INC	COM	04004910	35,637	826,450	SH	DEFINED	1,2,5,6,8
ARES CAP CORP	COM	04010L10	31,513	2,531,168	SH	DEFINED	1,2,8
ARGAN INC	COM	04010E10	1,615	112,232	SH	DEFINED	1,2
ARGO GROUP INTL HLDG	COM	G0464B10	22,427	769,630	SH	DEFINED	1,2,5,8
ARGON ST INC	COM	04014910	6,449	297,053	SH	DEFINED	1,2,5,8

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

ARIAD PHARMACEUTICAL	COM	04033A10	4,858	2,130,543	SH	DEFINED	1,2
ARIBA INC	COM NEW	04033V20	23,349	1,864,903	SH	DEFINED	1,2,5,6,8
ARKANSAS BEST CORP	D COM	04079010	18,902	642,276	SH	DEFINED	1,2,5,8
ARM HLDGS PLC	SPONSORED	04206810	182	21,304	SH	DEFINED	1
ARMOUR RESIDENTIAL R	COM	04231510	156	18,849	SH	DEFINED	1,2
ARMSTRONG WORLD INDS	COM	04247X10	33,496	860,416	SH	DEFINED	1,2,5,8,10
ARQULE INC	COM	04269E10	3,660	991,870	SH	DEFINED	1,2,6
ARRAY BIOPHARMA INC	COM	04269X10	2,559	910,582	SH	DEFINED	1,2
ARRIS GROUP INC	COM	04269Q10	47,200	4,129,446	SH	DEFINED	1,2,5,6,18,8
ARROW ELECTRS INC	COM	04273510	128,130	4,327,239	SH	DEFINED	1,2,5,6,18,8
ARROW FINL CORP	COM	04274410	5,983	239,330	SH	DEFINED	1,2,5,8
ARROWHEAD RESH CORP	COM	04279710	9	16,800	SH	DEFINED	1
ART TECHNOLOGY GROUP	COM	04289L10	12,664	2,807,907	SH	DEFINED	1,2,5,6,8
ARTESIAN RESOURCES C	CL A	04311320	3,095	169,035	SH	DEFINED	1,2,5
ARTIO GLOBAL INVS IN	COM CL A	04315B10	12,077	473,806	SH	DEFINED	1,2
ARUBA NETWORKS INC	COM	04317610	12,410	1,164,179	SH	DEFINED	1,2,5,6,8
ARVINMERITOR INC	COM	04335310	18,298	1,636,696	SH	DEFINED	1,2,5,6,8
ARYX THERAPEUTICS IN	COM	04338710	968	301,565	SH	DEFINED	1,2
ASBURY AUTOMOTIVE GR	COM	04343610	9,418	816,858	SH	DEFINED	1,2,5,8
ASCENT MEDIA CORP	COM SER A	04363210	7,867	308,147	SH	DEFINED	1,2,5,6,8
ASCENT SOLAR TECHNOL	COM	04363510	1,722	324,889	SH	DEFINED	1,2
ASHFORD HOSPITALITY	COM SHS	04410310	11,308	2,437,164	SH	DEFINED	1,2,3,5,8
ASHLAND INC NEW	COM	04420910	83,385	2,104,611	SH	DEFINED	1,2,5,6,18,8
ASIAINFO HLDGS INC	COM	04518A10	18,054	592,910	SH	DEFINED	1,2,5,6,8
ASPEN INSURANCE HOLD	SHS	G0538410	28,216	1,108,674	SH	DEFINED	1,2,5,18,8,1
ASPENBIO PHARMA INC	COM	04534610	41	23,478	SH	DEFINED	1
ASSET ACCEP CAP CORP	COM	04543P10	2,131	314,342	SH	DEFINED	1,2,5,6
ASSISTED LIVING CONC	CL A NEW	04544X30	5,560	210,863	SH	DEFINED	1,2,5,6
ASSOCIATED BANC CORP	COM	04548710	38,254	3,474,451	SH	DEFINED	1,2,5,6,18,8
ASSOCIATED ESTATES R	COM	04560410	5,631	499,643	SH	DEFINED	1,2,3,5,8
ASSURANT INC	COM	04621X10	141,124	4,787,124	SH	DEFINED	1,2,5,6,18,8
ASSURED GUARANTY LTD	COM	G0585R10	57,197	2,628,522	SH	DEFINED	1,2,5,8
ASTA FDG INC	COM	04622010	98	13,872	SH	DEFINED	1
ASTEC INDS INC	COM	04622410	11,823	438,852	SH	DEFINED	1,2,5,6,8
ASTORIA FINL CORP	COM	04626510	36,025	2,898,194	SH	DEFINED	1,2,5,6,8
ASTRAZENECA PLC	SPONSORED	04635310	5,648	120,325	SH	DEFINED	1
ASTRONICS CORP	COM	04643310	1,252	146,474	SH	DEFINED	1,2
AT&T INC	COM	00206R10	6,049,192	215,811,349	SH	DEFINED	1,2,5,6,18,8
ATC TECHNOLOGY CORP	COM	00211W10	14,634	613,574	SH	DEFINED	1,2,5,6,8
ATHENAHEALTH INC	COM	04685W10	32,651	721,722	SH	DEFINED	1,2,5,6,8
ATHEROS COMMUNICATIO	COM	04743P10	52,088	1,521,256	SH	DEFINED	1,2,5,6,8
ATLANTIC TELE NETWOR	COM NEW	04907920	11,793	214,607	SH	DEFINED	1,2,8
ATLAS AIR WORLDWIDE	COM NEW	04916420	22,326	599,356	SH	DEFINED	1,2,5
ATLAS ENERGY INC	COM	04929810	48,381	1,605,199	SH	DEFINED	1,2,5,6,8
ATMEL CORP	COM	04951310	45,824	9,940,129	SH	DEFINED	1,2,5,6,8,10
ATMI INC	COM	00207R10	13,950	749,181	SH	DEFINED	1,2,5,6,8
ATMOS ENERGY CORP	COM	04956010	58,885	2,002,890	SH	DEFINED	1,2,5,6,8,10
ATP OIL & GAS CORP	COM	00208J10	15,503	848,103	SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

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

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

ATRINSIC INC	COM	04964C10	7	10,587	SH	DEFINED	1
ATRION CORP	COM	04990410	5,064	32,521	SH	DEFINED	1,2,6
ATS MED INC	COM	00208310	2,630	814,166	SH	DEFINED	1,2,6
ATWOOD OCEANICS INC	COM	05009510	59,149	1,649,912	SH	DEFINED	1,2,5,6,8,10
AU OPTRONICS CORP	SPONSORED	00225510	9,918	827,163	SH	DEFINED	1,2,5,6,8
AUBURN NATL BANCORP	COM	05047310	680	34,516	SH	DEFINED	1,2
AUDIOCODES LTD	ORD	M1534210	71	28,216	SH	DEFINED	1,2
AUDIOVOX CORP	CL A	05075710	2,779	391,907	SH	DEFINED	1,2
AUTHENTEC INC	COM	05266010	23	10,200	SH	DEFINED	1
AUTHENTIDATE HLDG CO	COM	05266610	32	30,017	SH	DEFINED	1
AUTOBYTEL INC	COM	05275N10	50	50,400	SH	DEFINED	1
AUTODESK INC	COM	05276910	202,081	7,952,811	SH	DEFINED	1,2,5,6,18,8
AUTOLIV INC	COM	05280010	42,896	989,297	SH	DEFINED	1,2,5,6,18,8
AUTOMATIC DATA PROCE	COM	05301510	773,431	18,062,367	SH	DEFINED	1,2,5,6,18,8
AUTONATION INC	COM	05329W10	82,011	4,282,554	SH	DEFINED	1,2,5,6,18,8
AUTOZONE INC	COM	05333210	194,578	1,230,964	SH	DEFINED	1,2,5,6,18,8
AUXILIUM PHARMACEUTI	COM	05334D10	32,140	1,072,059	SH	DEFINED	1,2,5,6,8
AVAGO TECHNOLOGIES L	SHS	Y0486S10	480	26,230	SH	DEFINED	1
AVALONBAY CMNTYS INC	COM	05348410	320,160	3,899,157	SH	DEFINED	1,2,3,5,6,18
AVANIR PHARMACEUTICA	CL A NEW	05348P40	1,918	1,009,636	SH	DEFINED	1,2
AVATAR HLDGS INC	COM	05349410	2,534	148,948	SH	DEFINED	1,2,5
AVERY DENNISON CORP	COM	05361110	148,521	4,070,188	SH	DEFINED	1,2,5,6,18,8
AVI BIOPHARMA INC	COM	00234610	2,766	1,894,576	SH	DEFINED	1,2,5
AVID TECHNOLOGY INC	COM	05367P10	8,401	658,400	SH	DEFINED	1,2,5,6,8
AVIGEN INC	COM	05369010	23	17,802	SH	DEFINED	1
AVIS BUDGET GROUP	COM	05377410	52,367	3,991,358	SH	DEFINED	1,2,5,6,18,8
AVISTA CORP	COM	05379B10	34,694	1,606,931	SH	DEFINED	1,2,5,8
AVNET INC	COM	05380710	154,053	5,107,847	SH	DEFINED	1,2,5,6,18,8
AVON PRODS INC	COM	05430310	476,795	15,136,364	SH	DEFINED	1,2,5,6,18,8
AVX CORP NEW	COM	00244410	6,979	550,839	SH	DEFINED	1,2,5,8,10
AWARE INC MASS	COM	05453N10	40	14,192	SH	DEFINED	1
AXA	SPONSORED	05453610	1,036	43,736	SH	DEFINED	1
AXCELIS TECHNOLOGIES	COM	05454010	210	149,221	SH	DEFINED	1
AXIS CAPITAL HOLDING	SHS	G0692U10	74,594	2,625,614	SH	DEFINED	1,2,5,6,18,8
AXT INC	COM	00246W10	95	29,103	SH	DEFINED	1,2
AZZ INC	COM	00247410	9,007	275,434	SH	DEFINED	1,2,5,6,8
B & G FOODS INC NEW	CL A	05508R10	7,464	813,108	SH	DEFINED	1,2,8
BADGER METER INC	COM	05652510	12,425	312,026	SH	DEFINED	1,2,5,6,8
BAIDU INC	SPON ADR R	05675210	36,960	89,876	SH	DEFINED	1,2,5,6
BAKER HUGHES INC	COM	05722410	485,579	11,995,539	SH	DEFINED	1,2,5,6,18,8
BAKER MICHAEL CORP	COM	05714910	6,525	157,607	SH	DEFINED	1,2,6,8
BALCHEM CORP	COM	05766520	12,951	386,487	SH	DEFINED	1,2,6,8
BALDOR ELEC CO	COM	05774110	30,409	1,082,556	SH	DEFINED	1,2,5,6,8
BALDWIN & LYONS INC	CL B	05775520	4,430	179,923	SH	DEFINED	1,2,5
BALL CORP	COM	05849810	196,598	3,802,676	SH	DEFINED	1,2,5,6,18,8
BALLY TECHNOLOGIES I	COM	05874B10	50,180	1,215,304	SH	DEFINED	1,2,5,6,8
BANCFIRST CORP	COM	05945F10	5,270	142,273	SH	DEFINED	1,2,5,8
BANCO BILBAO VIZCAYA	SPONSORED	05946K10	4,694	260,223	SH	DEFINED	1,2,5,8,12
BANCO BRADESCO S A	SP ADR PFD	05946030	132,047	6,037,827	SH	DEFINED	1,2,5,6,18,8
BANCO DE CHILE	SPONSORED	05952010	1,012	18,779	SH	DEFINED	1,5,6
BANCO LATINOAMERICAN	SHS E	P1699413	10,458	752,342	SH	DEFINED	1,2
BANCO MACRO SA	SPON ADR B	05961W10	289	9,725	SH	DEFINED	1,2
BANCO SANTANDER BRAS	ADS REP 1	05967A10	6,521	467,789	SH	DEFINED	1,2,5,6,18,1
BANCO SANTANDER CHIL	SP ADR REP	05965X10	14,461	223,235	SH	DEFINED	1,2,5,6,8
BANCO SANTANDER SA	ADR	05964H10	8,708	529,695	SH	DEFINED	1,2,5,8,12,1
BANCOLOMBIA S A	SPON ADR P	05968L10	42,913	942,942	SH	DEFINED	1,2,5,6,18,8
BANCORP INC DEL	COM	05969A10	2,487	362,474	SH	DEFINED	1,2
BANCORP RHODE ISLAND	COM	05969010	1,881	73,251	SH	DEFINED	1,2
BANCORPSOUTH INC	COM	05969210	51,885	2,211,647	SH	DEFINED	1,2,5,6,8,10
BANCTRUST FINANCIAL	COM	05978R10	87	30,154	SH	DEFINED	1

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
BANK HAWAII CORP	COM	06254010	64,001	1,359,997 SH	DEFINED	1,2,5,6,8,10
BANK KY FINL CORP	COM	06289610	899	47,865 SH	DEFINED	1,2
BANK MUTUAL CORP NEW	COM	06375010	7,396	1,067,276 SH	DEFINED	1,2,5,8
BANK OF AMERICA CORP	COM	06050510	6,469,816	429,602,656 SH	DEFINED	1,2,5,6,18,8
BANK OF AMERICA CORP	UNIT 99/99	06050541	2,120	142,100 SH	DEFINED	1
BANK OF GRANITE CORP	COM	06240110	7	14,309 SH	DEFINED	1
BANK OF MARIN BANCOR	COM	06342510	3,806	116,892 SH	DEFINED	1,2
BANK OF NEW YORK MEL	COM	06405810	1,301,324	46,525,696 SH	DEFINED	1,2,5,6,18,8
BANK OF THE OZARKS I	COM	06390410	12,078	412,629 SH	DEFINED	1,2,5,8
BANKATLANTIC BANCORP	CL A NEW	06590860	34	25,786 SH	DEFINED	1
BANKFINANCIAL CORP	COM	06643P10	4,633	467,990 SH	DEFINED	1,2
BANNER CORP	COM	06652V10	985	367,391 SH	DEFINED	1,2
BAR HBR BANKSHARES	COM	06684910	1,345	48,995 SH	DEFINED	1,2
BARCLAYS BANK PLC	ADR PFD SR	06739H36	595	23,954 SH	DEFINED	2
BARCLAYS BANK PLC	ADS7.75%PF	06739H51	248	10,405 SH	DEFINED	2
BARCLAYS BANK PLC	SP ADR 7.1	06739H77	274	12,411 SH	DEFINED	2
BARCLAYS BK PLC	DJUBS CMDT	06738C77	3,438	81,361 SH	DEFINED	1
BARCLAYS BK PLC	IPMS INDIA	06739F29	60,780	948,800 SH	DEFINED	1,4
BARCLAYS PLC	ADR	06738E20	676	38,391 SH	DEFINED	1
BARD C R INC	COM	06738310	263,679	3,384,837 SH	DEFINED	1,2,5,6,18,8
BARE ESCENTUALS INC	COM	06751110	17,407	1,423,291 SH	DEFINED	1,2,5,6,8
BARNES & NOBLE INC	COM	06777410	26,565	1,393,000 SH	DEFINED	1,2,5,6,8,10
BARNES GROUP INC	COM	06780610	19,180	1,134,926 SH	DEFINED	1,2,5,8
BARNWELL INDS INC	COM	06822110	47	10,343 SH	DEFINED	1,2
BARRETT BILL CORP	COM	06846N10	46,342	1,489,611 SH	DEFINED	1,2,5,6,8
BARRETT BUSINESS SER	COM	06846310	1,479	120,335 SH	DEFINED	1,2
BARRICK GOLD CORP	COM	06790110	2,739	69,550 SH	DEFINED	1,5
BARRY R G CORP OHIO	COM	06879810	212	24,640 SH	DEFINED	1
BASIC ENERGY SVCS IN	COM	06985P10	5,543	622,753 SH	DEFINED	1,2,5,6
BASSETT FURNITURE IN	COM	07020310	102	29,306 SH	DEFINED	1,2
BAXTER INTL INC	COM	07181310	1,483,208	25,276,209 SH	DEFINED	1,2,5,6,18,8
BB&T CORP	COM	05493710	669,670	26,396,129 SH	DEFINED	1,2,5,6,18,8
BE AEROSPACE INC	COM	07330210	53,509	2,276,999 SH	DEFINED	1,2,5,6,8,10
BEACON POWER CORP	COM	07367710	49	99,946 SH	DEFINED	1
BEACON ROOFING SUPPL	COM	07368510	16,576	1,036,012 SH	DEFINED	1,2,5,6,8
BEAZER HOMES USA INC	COM	07556Q10	4,620	954,460 SH	DEFINED	1,2,6
BEBE STORES INC	COM	07557110	3,183	507,646 SH	DEFINED	1,2,5
BECKMAN COULTER INC	NOTE 2.50	075811AD	1,546	1,350,000 SH	DEFINED	1,2
BECKMAN COULTER INC	COM	07581110	115,770	1,769,095 SH	DEFINED	1,2,5,6,18,8
BECTON DICKINSON & C	COM	07588710	1,042,846	13,224,021 SH	DEFINED	1,2,5,6,18,8
BED BATH & BEYOND IN	COM	07589610	371,707	9,627,209 SH	DEFINED	1,2,5,6,18,8
BEL FUSE INC	CL B	07734730	5,610	261,073 SH	DEFINED	1,2,6
BELDEN INC	COM	07745410	26,548	1,211,126 SH	DEFINED	1,2,5,6,8
BELO CORP	COM SER A	08055510	11,965	2,199,430 SH	DEFINED	1,2,5,8
BEMIS INC	COM	08143710	135,792	4,579,837 SH	DEFINED	1,2,5,6,8,10
BENCHMARK ELECTRS IN	COM	08160H10	39,489	2,088,282 SH	DEFINED	1,2,5,8
BENEFICIAL MUTUAL BA	COM	08173R10	6,608	671,593 SH	DEFINED	1,2,5,6,8
BENIHANA INC	CL A	08204720	770	203,276 SH	DEFINED	1,2
BERKLEY W R CORP	COM	08442310	89,209	3,620,496 SH	DEFINED	1,2,5,6,18,8
BERKSHIRE HATHAWAY I	CL A	08467010	299,485	3,019 SH	DEFINED	1,2,5,6,8,12

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

BERKSHIRE HATHAWAY I	CL B	08467020	653,717	198,940	SH	DEFINED	1,2,5,6,18,8
BERKSHIRE HILLS BANC	COM	08468010	6,381	308,568	SH	DEFINED	1,2,5,8
BERRY PETE CO	CL A	08578910	29,860	1,024,361	SH	DEFINED	1,2,5,8
BEST BUY INC	COM	08651610	513,617	13,016,141	SH	DEFINED	1,2,5,6,18,8
BGC PARTNERS INC	CL A	05541T10	4,618	999,503	SH	DEFINED	1,2,5
BHP BILLITON LTD	SPONSORED	08860610	6,863	89,624	SH	DEFINED	1,2
BHP BILLITON PLC	SPONSORED	05545E20	2,641	41,368	SH	DEFINED	1
BIDZ COM INC	COM	08883T20	38	18,800	SH	DEFINED	1
BIG 5 SPORTING GOODS	COM	08915P10	9,010	524,436	SH	DEFINED	1,2,5,8
BIG LOTS INC	COM	08930210	79,383	2,739,246	SH	DEFINED	1,2,5,6,18,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
BIGBAND NETWORKS INC	COM	08975050	2,695	783,558	SH	DEFINED	1,2,6
BIO RAD LABS INC	CL A	09057220	40,499	419,855	SH	DEFINED	1,2,5,6,8,10
BIOANALYTICAL SYS IN	COM	09058M10	15	14,300	SH	DEFINED	1
BIOCLINICA INC	COM	09071B10	51	11,967	SH	DEFINED	1
BIOCRYST PHARMACEUTI	COM	09058V10	3,434	531,521	SH	DEFINED	1,2,5
BIODEL INC	COM	09064M10	1,247	287,357	SH	DEFINED	1,2
BIODELIVERY SCIENCES	COM	09060J10	667	169,696	SH	DEFINED	1,2
BIOGEN IDEC INC	COM	09062X10	608,490	11,373,650	SH	DEFINED	1,2,5,6,18,8
BIOLASE TECHNOLOGY I	COM	09091110	70	36,589	SH	DEFINED	1
BIOMARIN PHARMACEUTI	COM	09061G10	38,478	2,045,636	SH	DEFINED	1,2,5,6,8,10
BIOMED REALTY TRUST	COM	09063H10	57,446	3,640,459	SH	DEFINED	1,2,3,5,8
BIOMIMETIC THERAPEUT	COM	09064X10	3,080	258,167	SH	DEFINED	1,2,5
BIONOVO INC	COM	09064310	6	12,100	SH	DEFINED	1
BIO-REFERENCE LABS I	COM \$.01 N	09057G60	10,016	256,041	SH	DEFINED	1,2,6,8
BIOSANTE PHARMACEUTI	COM NEW	09065V20	40	27,891	SH	DEFINED	1
BIOSCRIP INC	COM	09069N10	6,646	795,032	SH	DEFINED	1,2
BIOSPECIFICS TECHNOL	COM	09093110	1,846	62,894	SH	DEFINED	1,2
BIOVAIL CORP	COM	09067J10	581	41,600	SH	DEFINED	1
BJ SVCS CO	COM	05548210	242,041	13,012,978	SH	DEFINED	1,2,5,6,18,8
BJS RESTAURANTS INC	COM	09180C10	7,856	417,196	SH	DEFINED	1,2,5,6,8
BJS WHOLESALE CLUB I	COM	05548J10	37,331	1,141,285	SH	DEFINED	1,2,5,6,8,10
BLACK & DECKER CORP	COM	09179710	139,355	2,149,541	SH	DEFINED	1,2,5,6,18,8
BLACK BOX CORP DEL	COM	09182610	13,785	486,432	SH	DEFINED	1,2,5,8
BLACK HILLS CORP	COM	09211310	79,479	2,984,575	SH	DEFINED	1,2,5,6,8
BLACKBAUD INC	COM	09227Q10	24,133	1,021,289	SH	DEFINED	1,2,5,6,8
BLACKBOARD INC	COM	09193550	31,303	689,646	SH	DEFINED	1,2,5,6,8
BLACKROCK INC	COM	09247X10	95,286	410,360	SH	DEFINED	1,2,5,6,18,8
BLACKROCK KELSO CAPI	COM	09253310	2,505	293,989	SH	DEFINED	1,2,5,8
BLACKSTONE GROUP L P	COM UNIT L	09253U10	504	38,400	SH	DEFINED	1,8
BLOCK H & R INC	COM	09367110	255,055	11,275,640	SH	DEFINED	1,2,5,6,18,8
BLOCKBUSTER INC	CL A	09367910	197	293,586	SH	DEFINED	1,2
BLOCKBUSTER INC	CL B	09367920	11	18,890	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	09518010	8,068	798,781	SH	DEFINED	1,2,5,6,8
BLUE COAT SYSTEMS IN	COM NEW	09534T50	25,017	876,564	SH	DEFINED	1,2,5,6,8
BLUE DOLPHIN ENERGY	COM NEW	09539520	6	18,943	SH	DEFINED	1,2
BLUE NILE INC	COM	09578R10	17,850	281,860	SH	DEFINED	1,2,5,6,8
BLUEGREEN CORP	COM	09623110	695	287,182	SH	DEFINED	1,2
BLUELINX HLDGS INC	COM	09624H10	475	171,415	SH	DEFINED	1,2

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

BLYTH INC	COM NEW	09643P20	5,582	165,554	SH	DEFINED	1,2,5,8
BMC SOFTWARE INC	COM	05592110	282,827	7,053,038	SH	DEFINED	1,2,5,6,18,8
BMP SUNSTONE CORP	COM	05569C10	3,147	553,025	SH	DEFINED	1,2
BOARDWALK PIPELINE P	UT LTD PAR	09662710	247	8,210	SH	DEFINED	1,8
BOB EVANS FARMS INC	COM	09676110	34,259	1,182,960	SH	DEFINED	1,2,5,6,8
BOEING CO	COM	09702310	1,658,699	30,642,875	SH	DEFINED	1,2,5,6,18,8
BOISE INC	COM	09746Y10	4,329	815,170	SH	DEFINED	1,2
BOK FINL CORP	COM NEW	05561Q20	20,930	440,456	SH	DEFINED	1,2,5,8,10
BOLT TECHNOLOGY CORP	COM	09769810	1,808	164,066	SH	DEFINED	1,2
BON-TON STORES INC	COM	09776J10	10,135	1,030,005	SH	DEFINED	1
BOOKS-A-MILLION INC	COM	09857010	935	139,143	SH	DEFINED	1,2
BOOTS & COOTS INC	COM NEW	09946950	2,199	1,332,429	SH	DEFINED	1,2
BORDERS GROUP INC	COM	09970910	1,546	1,310,045	SH	DEFINED	1,2,5
BORGWARNER INC	COM	09972410	94,461	2,843,490	SH	DEFINED	1,2,5,6,18,8
BOSTON BEER INC	CL A	10055710	9,802	210,345	SH	DEFINED	1,2,6,8
BOSTON PPTYS LTD PAR	NOTE 2.87	10112RAK	1,815	1,850,000	SH	DEFINED	1,2
BOSTON PRIVATE FINL	COM	10111910	18,589	3,221,592	SH	DEFINED	1,2,5,8
BOSTON PROPERTIES IN	COM	10112110	449,553	6,702,747	SH	DEFINED	1,2,3,5,6,18
BOSTON SCIENTIFIC CO	COM	10113710	486,565	54,062,815	SH	DEFINED	1,2,5,6,18,8
BOTTOMLINE TECH DEL	COM	10138810	8,991	511,745	SH	DEFINED	1,2,6,8
BOVIE MEDICAL CORP	COM	10211F10	2,589	331,529	SH	DEFINED	1,2,5
BOWNE & CO INC	COM	10304310	5,544	829,984	SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
BOYD GAMING CORP	COM	10330410	9,931	1,186,487	SH	DEFINED	1,2,5,6,8,10
BP PLC	SPONSORED	05562210	2,477,039	42,729,671	SH	DEFINED	1,2
BP PRUDHOE BAY RTY T	UNIT BEN I	05563010	1,977	23,875	SH	DEFINED	1,2
BPZ RESOURCES INC	COM	05563910	17,712	1,864,406	SH	DEFINED	1,2,5,6,8
BRADY CORP	CL A	10467410	35,003	1,166,393	SH	DEFINED	1,2,5,8
BRANDYWINE RLTY TR	SH BEN INT	10536820	38,469	3,374,500	SH	DEFINED	1,2,3,5,6,8,
BRASIL TELECOM SA	SPONS ADR	10553M10	2,383	81,815	SH	DEFINED	1,2,5,6,8,10
BRASIL TELECOM SA	SPON ADR C	10553M20	564	35,251	SH	DEFINED	1,2,10
BRASKEM S A	SP ADR PFD	10553210	924	56,303	SH	DEFINED	1,2,6,8,10
BRE PROPERTIES INC	CL A	05564E10	57,593	1,741,029	SH	DEFINED	1,2,3,5,6,8,
BRF-BRASIL FOODS S A	SPONSORED	10552T10	1,700	32,470	SH	DEFINED	1,2,6,10
BRIDGE BANCORP INC	COM	10803510	2,977	123,848	SH	DEFINED	1,2
BRIDGEPOINT ED INC	COM	10807M10	5,517	367,300	SH	DEFINED	1,2,18,8
BRIGGS & STRATTON CO	COM	10904310	24,234	1,295,222	SH	DEFINED	1,2,5,6,8
BRIGHAM EXPLORATION	COM	10917810	26,515	1,956,863	SH	DEFINED	1,2,5,6,8
BRIGHTPOINT INC	COM NEW	10947340	12,842	1,747,190	SH	DEFINED	1,2,5,8
BRINKER INTL INC	COM	10964110	33,397	2,238,391	SH	DEFINED	1,2,5,6,8,10
BRINKS CO	COM	10969610	26,939	1,106,767	SH	DEFINED	1,2,5,6,8,10
BRINKS HOME SEC HLDG	COM	10969910	32,596	998,662	SH	DEFINED	1,2,5,6,8,10
BRISTOL MYERS SQUIBB	COM	11012210	1,548,736	61,336,080	SH	DEFINED	1,2,5,6,18,8
BRISTOW GROUP INC	COM	11039410	33,400	868,664	SH	DEFINED	1,2,5,8
BRITISH AMERN TOB PL	SPONSORED	11044810	1,536	23,752	SH	DEFINED	1
BRITISH SKY BROADCAST	SPONSORED	11101310	354	9,779	SH	DEFINED	1
BROADCOM CORP	CL A	11132010	494,980	15,728,629	SH	DEFINED	1,2,5,6,18,8
BROADPOINT GLEACHER	COM	11134A10	4,569	1,024,534	SH	DEFINED	1,2,6,8
BROADRIDGE FINL SOLU	COM	11133T10	81,906	3,630,585	SH	DEFINED	1,2,5,6,8,10

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

BROADWIND ENERGY INC	COM	11161T10	4,715	582,763	SH	DEFINED	1,2
BROCADE COMMUNICATIO	COM NEW	11162130	39,088	5,122,879	SH	DEFINED	1,2,5,6,8,10
BRONCO DRILLING CO I	COM	11221110	2,408	475,000	SH	DEFINED	1,2,5,6
BROOKDALE SR LIVING	COM	11246310	13,958	767,346	SH	DEFINED	1,2,5,6,8,10
BROOKFIELD HOMES COR	COM	11272310	1,806	225,728	SH	DEFINED	1,2
BROOKFIELD PPTYS COR	COM	11290010	6,928	571,620	SH	DEFINED	1,2,3
BROOKLINE BANCORP IN	COM	11373M10	21,590	2,178,593	SH	DEFINED	1,2,5,8
BROOKLYN FEDERAL BAN	COM	11403910	407	40,538	SH	DEFINED	1,2
BROOKS AUTOMATION IN	COM	11434010	12,264	1,429,342	SH	DEFINED	1,2,5,6,8
BROWN & BROWN INC	COM	11523610	45,343	2,523,261	SH	DEFINED	1,2,5,6,8,10
BROWN FORMAN CORP	CL A	11563710	856	15,201	SH	DEFINED	1,2
BROWN FORMAN CORP	CL B	11563720	211,800	3,953,710	SH	DEFINED	1,2,5,6,18,8
BROWN SHOE INC NEW	COM	11573610	9,349	947,231	SH	DEFINED	1,2,5,8
BRUKER CORP	COM	11679410	16,133	1,337,739	SH	DEFINED	1,2,5,6,8
BRUNSWICK CORP	COM	11704310	29,019	2,283,170	SH	DEFINED	1,2,5,6,8
BRUSH ENGINEERED MAT	COM	11742110	9,752	526,009	SH	DEFINED	1,2,5,6,8
BRYN MAWR BK CORP	COM	11766510	1,970	130,582	SH	DEFINED	1,2
BUCKEYE PARTNERS L P	UNIT LTD P	11823010	261	4,800	SH	DEFINED	1
BUCKEYE TECHNOLOGIES	COM	11825510	12,701	1,301,339	SH	DEFINED	1,2,5,8
BUCKLE INC	COM	11844010	23,581	805,357	SH	DEFINED	1,2,5,6,8
BUCYRUS INTL INC NEW	COM	11875910	92,429	1,639,682	SH	DEFINED	1,2,5,6,8,10
BUFFALO WILD WINGS I	COM	11984810	15,699	389,854	SH	DEFINED	1,2,5,6,8
BUILD A BEAR WORKSHO	COM	12007610	1,624	332,112	SH	DEFINED	1,2
BUILDERS FIRSTSOURCE	COM	12008R10	2,641	687,684	SH	DEFINED	1,2
BUNGE LIMITED	COM	G1696210	132,435	2,074,806	SH	DEFINED	1,2,5,6,18,8
BURGER KING HLDGS IN	COM	12120820	21,015	1,116,654	SH	DEFINED	1,2,5,6,8,10
BURLINGTON NORTHN SA	COM	12189T10	1,192,587	12,092,747	SH	DEFINED	1,2,5,6,18,8
BWAY HOLDING COMPANY	COM	12429T10	4,708	244,977	SH	DEFINED	1,2,6
C D I CORP	COM	12507110	4,812	371,614	SH	DEFINED	1,2,5
C H ROBINSON WORLDWI	COM NEW	12541W20	343,629	5,851,000	SH	DEFINED	1,2,5,6,18,8
C&D TECHNOLOGIES INC	COM	12466110	51	33,114	SH	DEFINED	1
CA INC	COM	12673P10	344,418	15,334,750	SH	DEFINED	1,2,5,6,18,8
CABELAS INC	COM	12680430	13,873	972,853	SH	DEFINED	1,2,5,8
CABLEVISION SYS CORP	CL A NY CA	12686C10	111,282	4,309,923	SH	DEFINED	1,2,5,6,18,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
CABOT CORP	COM	12705510	138,088	5,264,513	SH	DEFINED	1,2,5,6,8,10
CABOT MICROELECTRONI	COM	12709P10	18,576	563,601	SH	DEFINED	1,2,5,6,8
CABOT OIL & GAS CORP	COM	12709710	200,959	4,610,205	SH	DEFINED	1,2,5,6,18,8
CACHE INC	COM NEW	12715030	72	15,717	SH	DEFINED	1
CACI INTL INC	CL A	12719030	36,293	742,942	SH	DEFINED	1,2,5
CADBURY PLC	SPONS ADR	12721E10	1,083	21,069	SH	DEFINED	1
CADENCE DESIGN SYSTE	COM	12738710	35,068	5,854,418	SH	DEFINED	1,2,5,6,8,10
CADENCE FINL CORP	COM	12738A10	19	10,806	SH	DEFINED	1
CADENCE PHARMACEUTIC	COM	12738T10	4,921	508,934	SH	DEFINED	1,2,6,8
CADIZ INC	COM NEW	12753720	3,219	268,881	SH	DEFINED	1,2,5
CAI INTERNATIONAL IN	COM	12477X10	1,944	215,290	SH	DEFINED	1,2
CAL DIVE INTL INC DE	COM	12802T10	14,130	1,868,989	SH	DEFINED	1,2,5,6,8
CAL MAINE FOODS INC	COM NEW	12803020	10,328	303,051	SH	DEFINED	1,2,5,6,8
CALAMOS ASSET MGMT I	CL A	12811R10	5,899	512,084	SH	DEFINED	1,2,5,6,8

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

CALAMP CORP	COM	12812610	66	19,191	SH	DEFINED	1
CALAVO GROWERS INC	COM	12824610	3,434	202,029	SH	DEFINED	1,2,6,8
CALGON CARBON CORP	COM	12960310	18,398	1,323,622	SH	DEFINED	1,2,5,6,8
CALIFORNIA FIRST NTN	COM	13022210	322	24,645	SH	DEFINED	1,2
CALIFORNIA MICRO DEV	COM	13043910	97	20,622	SH	DEFINED	1
CALIFORNIA PIZZA KIT	COM	13054D10	9,899	735,949	SH	DEFINED	1,2,5,6,8
CALIFORNIA WTR SVC G	COM	13078810	17,697	480,637	SH	DEFINED	1,2,5,8
CALIPER LIFE SCIENCE	COM	13087210	90	35,506	SH	DEFINED	1
CALLAWAY GOLF CO	COM	13119310	11,635	1,543,110	SH	DEFINED	1,2,5,6,8
CALLIDUS SOFTWARE IN	COM	13123E50	1,169	386,956	SH	DEFINED	1,2
CALLON PETE CO DEL	COM	13123X10	34	22,892	SH	DEFINED	1
CALPINE CORP	COM NEW	13134730	57,122	5,192,953	SH	DEFINED	1,2,5,6,18,8
CAMBIUM LEARNING GRP	COM	13201A10	46	11,860	SH	DEFINED	1,2
CAMBREX CORP	COM	13201110	3,715	665,798	SH	DEFINED	1,2
CAMDEN NATL CORP	COM	13303410	5,796	177,256	SH	DEFINED	1,2,5,8
CAMDEN PPTY TR	SH BEN INT	13313110	85,970	2,029,025	SH	DEFINED	1,2,3,5,6,18
CAMERON INTERNATIONA	NOTE 2.50	13342BAB	1,144	850,000	SH	DEFINED	2
CAMERON INTERNATIONA	COM	13342B10	447,973	10,717,066	SH	DEFINED	1,2,5,6,18,8
CAMPBELL SOUP CO	COM	13442910	268,845	7,954,004	SH	DEFINED	1,2,5,6,18,8
CANADIAN NATL RY CO	COM	13637510	460	8,455	SH	DEFINED	1
CANDELA CORP	COM	13690710	57	18,860	SH	DEFINED	1
CANO PETE INC	COM	13780110	30	30,300	SH	DEFINED	1
CANTEL MEDICAL CORP	COM	13809810	7,886	390,782	SH	DEFINED	1,2,6,8
CAPE BANCORP INC	COM	13920910	1,294	192,541	SH	DEFINED	1,2
CAPELLA EDUCATION CO	COM	13959410	23,256	308,843	SH	DEFINED	1,2,5,6,8
CAPITAL CITY BK GROU	COM	13967410	3,311	239,216	SH	DEFINED	1,2,5,8
CAPITAL ONE FINL COR	COM	14040H10	683,207	17,819,698	SH	DEFINED	1,2,5,6,18,8
CAPITAL SOUTHWEST CO	COM	14050110	4,665	59,200	SH	DEFINED	1,2,8
CAPITAL SR LIVING CO	COM	14047510	2,281	454,401	SH	DEFINED	1,2
CAPITAL TRUST INC MD	CL A NEW	14052H50	28	21,823	SH	DEFINED	1
CAPITALSOURCE INC	COM	14055X10	11,649	2,934,288	SH	DEFINED	1,2,5,8,10
CAPITOL BANCORP LTD	COM	14056D10	40	20,432	SH	DEFINED	1,2
CAPITOL FED FINL	COM	14057C10	7,085	225,212	SH	DEFINED	1,2,5,6,8,10
CAPLEASE INC	COM	14028810	5,682	1,297,336	SH	DEFINED	1,2,3,5
CAPSTEAD MTG CORP	COM NO PAR	14067E50	21,738	1,592,556	SH	DEFINED	1,2,5,8
CAPSTONE TURBINE COR	COM	14067D10	217	169,416	SH	DEFINED	1,2,6,8
CARACO PHARMACEUTICA	COM	14075T10	1,183	195,794	SH	DEFINED	1,2
CARBO CERAMICS INC	COM	14078110	28,655	420,352	SH	DEFINED	1,2,5,6,8
CARDIAC SCIENCE CORP	COM	14141A10	1,019	456,740	SH	DEFINED	1,2
CARDICA INC	COM	14141R10	13	10,800	SH	DEFINED	1
CARDINAL FINL CORP	COM	14149F10	4,995	571,544	SH	DEFINED	1,2,6,8
CARDINAL HEALTH INC	COM	14149Y10	440,150	13,652,284	SH	DEFINED	1,2,5,6,18,8
CARDIOME PHARMA CORP	COM NEW	14159U20	394	88,496	SH	DEFINED	1
CARDIONET INC	COM	14159L10	3,950	664,927	SH	DEFINED	1,2,6,8
CARDIOVASCULAR SYS I	COM	14161910	576	125,393	SH	DEFINED	1,2
CARDIUM THERAPEUTICS	COM	14191610	483	710,603	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
CARDTRONICS INC	COM	14161H10	3,844	347,550	SH	DEFINED 1,2,6
CARE INVESTMENT TRUS	COM	14165710	1,730	222,426	SH	DEFINED 1,2

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

CAREER EDUCATION COR	COM	14166510	37,991	1,629,810	SH	DEFINED	1,2,5,6,8,10
CAREFUSION CORP	COM	14170T10	183,809	7,349,406	SH	DEFINED	1,2,5,6,18,8
CARIBOU COFFEE INC	COM	14204220	775	100,433	SH	DEFINED	1,2
CARLISLE COS INC	COM	14233910	56,036	1,635,597	SH	DEFINED	1,2,5,6,8,10
CARMAX INC	COM	14313010	133,569	5,507,988	SH	DEFINED	1,2,5,6,18,8
CARMIKE CINEMAS INC	COM	14343640	1,296	171,367	SH	DEFINED	1,2
CARNIVAL CORP	DBCV 2.00	143658AN	1,341	1,300,000	SH	DEFINED	1,2
CARNIVAL CORP	PAIRED CTF	14365830	460,350	14,526,650	SH	DEFINED	1,2,5,6,18,8
CARPENTER TECHNOLOGY	COM	14428510	66,060	2,451,189	SH	DEFINED	1,2,5,6,8,10
CARRIAGE SVCS INC	COM	14390510	77	19,570	SH	DEFINED	1
CARRIZO OIL & CO INC	COM	14457710	16,010	603,927	SH	DEFINED	1,2,5,6,8
CARROLS RESTAURANT G	COM	14574X10	1,441	203,819	SH	DEFINED	1,2
CARTER INC	COM	14622910	43,226	1,646,694	SH	DEFINED	1,2,5,6,18,8
CASCADE BANCORP	COM	14715410	55	80,251	SH	DEFINED	1
CASCADE CORP	COM	14719510	5,774	210,049	SH	DEFINED	1,2,5
CASELLA WASTE SYS IN	CL A	14744810	99	24,660	SH	DEFINED	1
CASEYS GEN STORES IN	COM	14752810	48,436	1,517,890	SH	DEFINED	1,2,5,8
CASH AMER INTL INC	COM	14754D10	31,755	908,332	SH	DEFINED	1,2,5,6,8
CASS INFORMATION SYS	COM	14808P10	4,950	162,817	SH	DEFINED	1,2,6,8
CASTLE A M & CO	COM	14841110	5,028	367,280	SH	DEFINED	1,2,5
CASUAL MALE RETAIL G	COM NEW	14871130	80	34,546	SH	DEFINED	1
CATALYST HEALTH SOLU	COM	14888B10	31,178	854,884	SH	DEFINED	1,2,5,6,8
CATERPILLAR INC DEL	COM	14912310	4,951,694	86,887,071	SH	DEFINED	1,2,5,6,18,8
CATHAY GENERAL BANCO	COM	14915010	21,354	2,828,403	SH	DEFINED	1,2,5,6,8
CATO CORP NEW	CL A	14920510	14,568	726,221	SH	DEFINED	1,2,5,8
CAVCO INDS INC DEL	COM	14956810	4,663	129,810	SH	DEFINED	1,2,5
CAVIUM NETWORKS INC	COM	14965A10	17,824	747,958	SH	DEFINED	1,2,5,6,8
CB RICHARD ELLIS GRO	CL A	12497T10	113,589	8,370,587	SH	DEFINED	1,2,5,6,18,8
CBeyond INC	COM	14984710	7,963	505,604	SH	DEFINED	1,2,5,6,8
CBIZ INC	COM	12480510	7,720	1,002,565	SH	DEFINED	1,2,5,6,8
CBL & ASSOC PPTYS IN	COM	12483010	48,665	5,032,600	SH	DEFINED	1,2,3,5,6,8
CBS CORP NEW	CL B	12485720	322,353	22,943,243	SH	DEFINED	1,2,5,6,18,8
CDC CORP	SHS A	G2022L10	75	33,545	SH	DEFINED	1,5,6
CDN IMPERIAL BK OF C	COM	13606910	291	4,506	SH	DEFINED	1
CEC ENTMT INC	COM	12513710	19,349	606,168	SH	DEFINED	1,2,5,6,8
CEDAR SHOPPING CTRS	COM NEW	15060220	10,613	1,560,768	SH	DEFINED	1,2,3,5,8
CELADON GROUP INC	COM	15083810	6,532	601,985	SH	DEFINED	1,2,8
CELANESE CORP DEL	COM SER A	15087010	133,712	4,165,481	SH	DEFINED	1,2,5,6,18,8
CELERA CORP	COM	15100E10	12,780	1,852,226	SH	DEFINED	1,2,5,6,8
CELESTICA INC	SUB VTG SH	15101Q10	191	20,261	SH	DEFINED	1,2
CELGENE CORP	COM	15102010	909,874	16,341,125	SH	DEFINED	1,2,5,6,18,8
CELL THERAPEUTICS IN	COM NO PAR	15093450	12,311	10,798,933	SH	DEFINED	1,2,5,6,8
CELLCOM ISRAEL LTD	SHS	M2196U10	11,181	348,750	SH	DEFINED	1,2,5,6,18,8
CELLDEX THERAPEUTICS	COM	15117B10	2,900	620,984	SH	DEFINED	1,2
CEL-SCI CORP	COM NEW	15083740	75	83,158	SH	DEFINED	1
CEMEX SAB DE CV	SPON ADR N	15129088	44,615	3,774,561	SH	DEFINED	1,2,4,6,8,10
CENTENE CORP DEL	COM	15135B10	21,365	1,009,214	SH	DEFINED	1,2,5,6,8
CENTER BANCORP INC	COM	15140810	1,820	204,080	SH	DEFINED	1,2
CENTER FINL CORP CAL	COM	15146E10	46	10,013	SH	DEFINED	1
CENTERPOINT ENERGY I	COM	15189T10	256,210	17,657,505	SH	DEFINED	1,2,5,6,18,8
CENTERSTATE BANKS IN	COM	15201P10	3,782	374,780	SH	DEFINED	1,2
CENTRAIS ELETRICAS B	SPON ADR P	15234Q10	230	12,278	SH	DEFINED	1,2,5
CENTRAIS ELETRICAS B	SPONSORED	15234Q20	3,828	181,514	SH	DEFINED	1,2,5,6,8,10
CENTRAL EUROPEAN DIS	COM	15343510	19,969	702,875	SH	DEFINED	1,2,5,8,10
CENTRAL EUROPEAN MED	CL A NEW	G2004520	7,417	314,126	SH	DEFINED	1,2,5,6,10
CENTRAL FED CORP	COM	15346Q10	46	30,900	SH	DEFINED	1
CENTRAL GARDEN & PET	COM	15352710	444	41,539	SH	DEFINED	1,2,5
CENTRAL GARDEN & PET	CL A NON-V	15352720	17,601	1,770,713	SH	DEFINED	1,2,5,8

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
CENTRAL PAC FINL COR	COM	15476010	1,014	773,711	SH	DEFINED	1,2
CENTRAL VT PUB SVC C	COM	15577110	5,851	281,319	SH	DEFINED	1,2,5,8
CENTURY ALUM CO	COM	15643110	20,422	1,261,375	SH	DEFINED	1,2,5,8
CENTURY BANCORP INC	CL A NON V	15643210	1,530	69,439	SH	DEFINED	1,2
CENTURY CASINOS INC	COM	15649210	34	12,762	SH	DEFINED	1
CENTURYTEL INC	COM	15670010	441,489	12,192,460	SH	DEFINED	1,2,5,6,18,8
CENVEO INC	COM	15670S10	9,471	1,082,448	SH	DEFINED	1,2,5,6,8
CEPHALON INC	NOTE 2.00	156708AP	2,689	1,900,000	SH	DEFINED	1,2
CEPHALON INC	NOTE 2.50	156708AR	1,116	1,000,000	SH	DEFINED	2
CEPHALON INC	COM	15670810	177,344	2,841,133	SH	DEFINED	1,2,5,6,18,8
CEPHEID	COM	15670R10	19,827	1,588,665	SH	DEFINED	1,2,5,6,8
CERADYNE INC	COM	15671010	14,814	770,753	SH	DEFINED	1,2,5,8
CERAGON NETWORKS LTD	ORD	M2201310	841	71,632	SH	DEFINED	1
CERNER CORP	COM	15678210	141,386	1,715,023	SH	DEFINED	1,2,5,6,18,8
CERUS CORP	COM	15708510	59	29,597	SH	DEFINED	1
CEVA INC	COM	15721010	5,290	411,331	SH	DEFINED	1,2,8
CF INDS HLDGS INC	COM	12526910	169,780	1,870,239	SH	DEFINED	1,2,5,6,18,8
CFS BANCORP INC	COM	12525D10	48	14,968	SH	DEFINED	1
CH ENERGY GROUP INC	COM	12541M10	16,149	379,797	SH	DEFINED	1,2,5,8
CHARLES & COLVARD LT	COM	15976510	12	10,104	SH	DEFINED	1
CHARLES RIV LABS INT	COM	15986410	51,984	1,543,008	SH	DEFINED	1,2,5,6,18,8
CHARMING SHOPPES INC	COM	16113310	16,591	2,564,367	SH	DEFINED	1,2,5,6,8
CHART INDS INC	COM PAR \$0	16115Q30	11,081	670,742	SH	DEFINED	1,2,5,8
CHASE CORP	COM	16150R10	1,317	111,476	SH	DEFINED	1,2
CHATTEM INC	COM	16245610	41,932	449,427	SH	DEFINED	1,2,5,6,8
CHECK POINT SOFTWARE	ORD	M2246510	50,148	1,480,171	SH	DEFINED	1,2,5,6,18,8
CHECKPOINT SYS INC	COM	16282510	14,298	937,557	SH	DEFINED	1,2,5,8
CHEESECAKE FACTORY I	COM	16307210	48,104	2,228,078	SH	DEFINED	1,2,5,6,18,8
CHELSEA THERAPEUTICS	COM	16342810	1,199	444,051	SH	DEFINED	1,2
CHEMED CORP NEW	COM	16359R10	29,240	609,541	SH	DEFINED	1,2,5,6,8
CHEMICAL FINL CORP	COM	16373110	11,518	488,479	SH	DEFINED	1,2,5,8
CHENIERE ENERGY INC	COM NEW	16411R20	2,630	1,086,857	SH	DEFINED	1,2,6
CHEROKEE INC DEL NEW	COM	16444H10	2,840	159,379	SH	DEFINED	1,2,5
CHESAPEAKE ENERGY CO	NOTE 2.50	165167BZ	2,145	2,600,000	SH	DEFINED	1,2
CHESAPEAKE ENERGY CO	NOTE 2.50	165167CA	761	850,000	SH	DEFINED	2
CHESAPEAKE ENERGY CO	NOTE 2.25	165167CB	1,233	1,650,000	SH	DEFINED	2
CHESAPEAKE ENERGY CO	COM	16516710	644,587	24,906,757	SH	DEFINED	1,2,5,6,18,8
CHESAPEAKE UTILS COR	COM	16530310	6,979	217,749	SH	DEFINED	1,2,5
CHEVIOT FINL CORP	COM	16677410	187	25,259	SH	DEFINED	1,2
CHEVRON CORP NEW	COM	16676410	7,464,847	96,958,660	SH	DEFINED	1,2,5,6,18,8
CHICAGO BRIDGE & IRO	N Y REGIST	16725010	2,786	137,797	SH	DEFINED	1,2,5,6
CHICOPEE BANCORP INC	COM	16856510	1,314	105,299	SH	DEFINED	1,2
CHICOS FAS INC	COM	16861510	63,608	4,527,278	SH	DEFINED	1,2,5,6,8,10
CHILDRENS PL RETAIL	COM	16890510	24,674	747,693	SH	DEFINED	1,2,5,6,8
CHILE FD INC	COM	16883410	2,082	116,300	SH	DEFINED	5
CHIMERA INVT CORP	COM	16934Q10	38,047	9,805,817	SH	DEFINED	1,2,5,8,10
CHINA AUTOMOTIVE SYS	COM	16936R10	1,152	61,579	SH	DEFINED	1,2
CHINA BAK BATTERY IN	COM	16936Y10	1,996	717,856	SH	DEFINED	1,2
CHINA DIGITAL TV HLD	SPONSORED	16938G10	170	27,989	SH	DEFINED	1,2,6
CHINA FIRE & SEC GRO	COM	16938R10	3,636	268,733	SH	DEFINED	1,2,6
CHINA GREEN AGRICULT	COM	16943W10	2,537	172,600	SH	DEFINED	1,2
CHINA HOUSING & LAND	COM	16939V10	1,852	448,332	SH	DEFINED	1,2

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

CHINA INFORMATION SE COM	16944F10	3,208	520,808 SH	DEFINED	1,2,6
CHINA LIFE INS CO LT SPON ADR R	16939P10	965	13,152 SH	DEFINED	1,6
CHINA MED TECHNOLOGI SPONSORED	16948310	652	46,396 SH	DEFINED	1,2,6
CHINA MOBILE LIMITED SPONSORED	16941M10	1,283	27,639 SH	DEFINED	1,6
CHINA PETE & CHEM CO SPON ADR H	16941R10	15,296	173,681 SH	DEFINED	1,4,5,6
CHINA PRECISION STEE COM	16941J10	1,098	535,465 SH	DEFINED	1,2
CHINA REAL ESTATE IN ADR	16948Q10	346	31,517 SH	DEFINED	1
CHINA SEC & SURVE TE COM	16942J10	5,490	718,575 SH	DEFINED	1,2,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
CHINA SKY ONE MED IN COM		16941P10	3,921	172,355 SH	DEFINED	1,2,6
CHINA TRANSINFO TECH COM		16945310	1,304	159,660 SH	DEFINED	1,2
CHINA UNICOM (HONG K SPONSORED		16945R10	257	19,611 SH	DEFINED	1,6
CHINA YUCHAI INTL LT COM		G2108210	442	30,000 SH	DEFINED	1
CHINA-BIOTICS INC COM		16937B10	2,885	186,472 SH	DEFINED	1,2
CHINACAST EDU CORP COM		16946T10	4,204	556,074 SH	DEFINED	1,2
CHINDEX INTERNATIONA COM		16946710	3,593	254,315 SH	DEFINED	1,2,6
CHIPOTLE MEXICAN GRI CL A		16965610	60,390	685,009 SH	DEFINED	1,2,5,6,8,10
CHIQUITA BRANDS INTL COM		17003280	22,011	1,220,115 SH	DEFINED	1,2,5,8
CHOICE HOTELS INTL I COM		16990510	10,447	329,963 SH	DEFINED	1,2,5,6,8,10
CHORDIANT SOFTWARE I COM NEW		17040430	1,585	574,340 SH	DEFINED	1,2,5
CHRISTOPHER & BANKS COM		17104610	6,124	803,688 SH	DEFINED	1,2,5
CHUBB CORP COM		17123210	684,311	13,914,416 SH	DEFINED	1,2,5,6,18,8
CHUNGHWA TELECOM CO SPONS ADR		17133Q40	6,722	361,989 SH	DEFINED	1,2,6,8,12
CHURCH & DWIGHT INC COM		17134010	102,914	1,702,471 SH	DEFINED	1,2,5,6,18,8
CHURCHILL DOWNS INC COM		17148410	7,438	199,143 SH	DEFINED	1,2,5,8
CIBER INC COM		17163B10	6,523	1,890,794 SH	DEFINED	1,2,5,8
CIENA CORP NOTE 0.87		171779AE	579	1,000,000 SH	DEFINED	2
CIENA CORP COM NEW		17177930	23,351	2,154,187 SH	DEFINED	1,2,5,6,8,10
CIGNA CORP COM		12550910	346,196	9,815,583 SH	DEFINED	1,2,5,6,18,8
CIMAREX ENERGY CO COM		17179810	126,486	2,387,877 SH	DEFINED	1,2,5,6,18,8
CINCINNATI BELL INC COM		17187110	24,717	7,164,472 SH	DEFINED	1,2,5,6,8
CINCINNATI FINL CORP COM		17206210	207,582	7,910,913 SH	DEFINED	1,2,5,6,18,8
CINEDIGM DIGITAL CIN COM		17240710	37	30,102 SH	DEFINED	1
CINEMARK HOLDINGS IN COM		17243V10	10,345	719,898 SH	DEFINED	1,2,5,8
CINTAS CORP COM		17290810	131,947	5,061,256 SH	DEFINED	1,2,5,6,18,8
CIRCOR INTL INC COM		17273K10	11,173	443,716 SH	DEFINED	1,2,5,8
CIRRUS LOGIC INC COM		17275510	10,308	1,511,432 SH	DEFINED	1,2,5,6,8
CISCO SYS INC COM		17275R10	5,102,902	213,153,801 SH	DEFINED	1,2,5,6,18,8
CIT GROUP INC COM NEW		12558180	5,158	186,800 SH	DEFINED	1,2
CITI TRENDS INC COM		17306X10	7,953	287,949 SH	DEFINED	1,2,6,8
CITIGROUP INC COM		17296710	2,415,426	729,735,814 SH	DEFINED	1,2,5,6,18,8
CITIZENS & NORTN CO COM		17292210	1,931	202,453 SH	DEFINED	1,2
CITIZENS FIRST BANCO COM		17461R10	7	19,125 SH	DEFINED	1
CITIZENS HLDG CO MIS COM		17471510	1,517	67,771 SH	DEFINED	1,2
CITIZENS INC CL A		17474010	4,496	688,489 SH	DEFINED	1,2,5,6,8
CITIZENS REPUBLIC BA COM		17442010	4,957	7,184,582 SH	DEFINED	1,2
CITRIX SYS INC COM		17737610	263,523	6,333,176 SH	DEFINED	1,2,5,6,18,8
CITY BK LYNNWOOD WAS COM		17770A10	40	22,855 SH	DEFINED	1
CITY HLDG CO COM		17783510	23,209	718,335 SH	DEFINED	1,2,5,8

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

CITY NATL CORP	COM	17856610	54,299	1,190,764	SH	DEFINED	1,2,5,6,8,10
CKE RESTAURANTS INC	COM	12561E10	10,130	1,197,433	SH	DEFINED	1,2,5,8
CKX INC	COM	12562M10	6,073	1,152,297	SH	DEFINED	1,2,5,6,8
CLARCOR INC	COM	17989510	39,700	1,223,809	SH	DEFINED	1,2,5,6,8
CLARIENT INC	COM	18048910	1,403	529,550	SH	DEFINED	1,2,6
CLEAN ENERGY FUELS C	COM	18449910	11,184	725,785	SH	DEFINED	1,2,5,6,8
CLEAN HARBORS INC	COM	18449610	43,737	733,716	SH	DEFINED	1,2,5,6,8
CLEAR CHANNEL OUTDOO	CL A	18451C10	4,587	441,498	SH	DEFINED	1,2,5,8,10
CLEARWATER PAPER COR	COM	18538R10	15,916	289,534	SH	DEFINED	1,2,5,8
CLEARWIRE CORP NEW	CL A	18538Q10	4,270	631,654	SH	DEFINED	1,2,5,10
CLECO CORP NEW	COM	12561W10	54,867	2,007,568	SH	DEFINED	1,2,5,6,8
CLIFFS NATURAL RESOU	COM	18683K10	262,012	5,684,800	SH	DEFINED	1,2,5,6,18,8
CLIFTON SVGS BANCORP	COM	18712Q10	2,352	250,961	SH	DEFINED	1,2
CLINICAL DATA INC NE	COM	18725U10	4,950	271,076	SH	DEFINED	1,2,6
CLOROX CO DEL	COM	18905410	325,276	5,332,388	SH	DEFINED	1,2,5,6,18,8
CLOUD PEAK ENERGY IN	COM	18911Q10	7,421	509,654	SH	DEFINED	1,2
CME GROUP INC	COM	12572Q10	803,875	2,392,771	SH	DEFINED	1,2,5,6,18,8
CMS ENERGY CORP	COM	12589610	152,251	9,722,317	SH	DEFINED	1,2,5,6,8,10
CNA FINL CORP	COM	12611710	7,625	317,706	SH	DEFINED	1,2,5,8,10,1
CNA SURETY CORP	COM	12612L10	5,922	397,723	SH	DEFINED	1,2,5,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
CNB FINL CORP PA	COM	12612810	2,904	181,588	SH	DEFINED	1,2
CNH GLOBAL N V	SHS NEW	N2093520	349	13,978	SH	DEFINED	1,5,6
CNOOC LTD	SPONSORED	12613210	1,141	7,337	SH	DEFINED	1,6
CNX GAS CORP	COM	12618H30	8,524	288,747	SH	DEFINED	1,2,5,6,10
COACH INC	COM	18975410	418,506	11,456,491	SH	DEFINED	1,2,5,6,18,8
COBIZ FINANCIAL INC	COM	19089710	2,607	548,786	SH	DEFINED	1,2,5
COBRA ELECTRS CORP	COM	19104210	18	10,846	SH	DEFINED	1
COCA COLA BOTTLING C	COM	19109810	5,315	98,388	SH	DEFINED	1,2,6,8
COCA COLA CO	COM	19121610	4,827,344	84,690,250	SH	DEFINED	1,2,5,6,18,8
COCA COLA ENTERPRISE	COM	19121910	306,850	14,474,070	SH	DEFINED	1,2,5,6,18,8
COCA COLA FEMSA S A	SPON ADR R	19124110	551	8,390	SH	DEFINED	1,6
COEUR D ALENE MINES	COM NEW	19210850	63,511	3,516,655	SH	DEFINED	1,2,5,8
COGDELL SPENCER INC	COM	19238U10	3,219	568,816	SH	DEFINED	1,2,3
COGENT COMM GROUP IN	COM NEW	19239V30	9,739	987,698	SH	DEFINED	1,2,5,6,8
COGENT INC	COM	19239Y10	8,940	860,414	SH	DEFINED	1,2,5,6,8
COGNEX CORP	COM	19242210	17,807	1,005,449	SH	DEFINED	1,2,5,6,8
COGNIZANT TECHNOLOGY	CL A	19244610	453,400	10,002,201	SH	DEFINED	1,2,5,6,18,8
COGO GROUP INC	COM	19244810	4,242	575,618	SH	DEFINED	1,2,5
COHEN & STEERS INC	COM	19247A10	7,775	340,426	SH	DEFINED	1,2,5,6,8
COHERENT INC	COM	19247910	14,762	496,524	SH	DEFINED	1,2,5,6,8
COHU INC	COM	19257610	7,830	561,307	SH	DEFINED	1,2,5,8
COINSTAR INC	COM	19259P30	18,247	656,842	SH	DEFINED	1,2,5,6,8
COLDWATER CREEK INC	COM	19306810	7,569	1,697,091	SH	DEFINED	1,2,5,6,8
COLE KENNETH PRODTNS	CL A	19329410	1,640	169,926	SH	DEFINED	1,2
COLEMAN CABLE INC	COM	19345930	105	31,000	SH	DEFINED	1
COLFAX CORP	COM	19401410	6,040	501,690	SH	DEFINED	1,2,5,8
COLGATE PALMOLIVE CO	COM	19416210	1,517,798	18,475,930	SH	DEFINED	1,2,5,6,18,8
COLLECTIVE BRANDS IN	COM	19421W10	63,041	2,768,619	SH	DEFINED	1,2,5,6,8

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

COLONIAL PPTYS TR	COM SH BEN	19587210	29,114	2,482,035	SH	DEFINED	1,2,3,5,6,8
COLONY FINL INC	COM	19624R10	4,588	225,235	SH	DEFINED	1,2
COLUMBIA BKG SYS INC	COM	19723610	19,649	1,214,418	SH	DEFINED	1,2,5,8
COLUMBIA LABS INC	COM	19777910	41	37,629	SH	DEFINED	1
COLUMBIA SPORTSWEAR	COM	19851610	10,419	266,882	SH	DEFINED	1,2,5,8
COLUMBUS MCKINNON CO	COM	19933310	5,378	393,423	SH	DEFINED	1,2,8
COMARCO INC	COM	20008010	36	13,186	SH	DEFINED	1
COMBINATORX INC	COM	20010A10	16	19,600	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N10	1,589,929	94,301,826	SH	DEFINED	1,2,5,6,18,8
COMCAST CORP NEW	CL A SPL	20030N20	85,721	5,354,202	SH	DEFINED	1,2,5,18,8,1
COMERICA INC	COM	20034010	198,928	6,727,343	SH	DEFINED	1,2,5,6,18,8
COMFORT SYS USA INC	COM	19990810	13,725	1,112,204	SH	DEFINED	1,2,5,8
COMMERCE BANCSHARES	COM	20052510	95,196	2,458,577	SH	DEFINED	1,2,5,6,8,10
COMMERCIAL METALS CO	COM	20172310	70,467	4,502,676	SH	DEFINED	1,2,5,6,8,10
COMMERCIAL VEH GROUP	COM	20260810	83	13,934	SH	DEFINED	1
COMMSCOPE INC	COM	20337210	59,170	2,230,312	SH	DEFINED	1,2,5,6,8,10
COMMTOUCH SOFTWARE L	SHS NEW	M2559620	51	14,068	SH	DEFINED	1
COMMUNICATIONS SYS I	COM	20390010	1,387	111,494	SH	DEFINED	1,2
COMMUNITY BK SYS INC	COM	20360710	25,645	1,328,064	SH	DEFINED	1,2,5,8
COMMUNITY HEALTH SYS	COM	20366810	94,013	2,640,821	SH	DEFINED	1,2,5,6,18,8
COMMUNITY TR BANCORP	COM	20414910	8,721	356,692	SH	DEFINED	1,2,5,8
COMMVAULT SYSTEMS IN	COM	20416610	21,453	905,193	SH	DEFINED	1,2,5,6,8
COMPANHIA BRASILEIRA	SPN ADR PF	20440T20	37,010	492,672	SH	DEFINED	1,2,5,6,18,8
COMPANHIA DE BEBIDAS	SPON ADR P	20441W20	82,222	813,350	SH	DEFINED	1,2,5,6,18,8
COMPANHIA DE SANEAME	SPONSORED	20441A10	959	24,522	SH	DEFINED	1,6,8,10
COMPANHIA ENERGETICA	SP ADR N-V	20440960	7,805	432,179	SH	DEFINED	1,2,5,6,8,10
COMPANHIA PARANAENSE	SPON ADR P	20441B40	23,392	1,090,518	SH	DEFINED	1,2,5,6,18,8
COMPANHIA SIDERURGIC	SPONSORED	20440W10	58,422	1,829,687	SH	DEFINED	1,2,5,6,18,8
COMPANIA CERVECERIAS	SPONSORED	20442910	2,835	72,662	SH	DEFINED	1,2,5,6
COMPANIA DE MINAS BU	SPONSORED	20444810	56,497	1,687,979	SH	DEFINED	1,2,5,6,18,8
COMPASS DIVERSIFIED	SH BEN INT	20451Q10	8,075	632,854	SH	DEFINED	1,2
COMPASS MINERALS INT	COM	20451N10	59,815	890,230	SH	DEFINED	1,2,5,6,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
COMPELLENT TECHNOLOG	COM	20452A10	7,738	341,181	SH	DEFINED	1,2,6,8
COMPLETE PRODUCTION	COM	20453E10	18,923	1,455,626	SH	DEFINED	1,2,5,6,8
COMPUCREDIT HLDGS CO	COM	20478T10	1,195	358,766	SH	DEFINED	1,2,5
COMPUTER PROGRAMS &	COM	20530610	9,693	210,496	SH	DEFINED	1,2,5,8
COMPUTER SCIENCES CO	COM	20536310	360,675	6,269,343	SH	DEFINED	1,2,5,6,18,8
COMPUTER TASK GROUP	COM	20547710	2,329	290,734	SH	DEFINED	1,2
COMPUWARE CORP	COM	20563810	56,063	7,754,273	SH	DEFINED	1,2,5,6,8,10
COMSCORE INC	COM	20564W10	7,635	435,029	SH	DEFINED	1,2,6,8
COMSTOCK RES INC	COM NEW	20576820	39,111	964,041	SH	DEFINED	1,2,5,6,8,10
COMSYS IT PARTNERS I	COM	20581E10	3,018	339,470	SH	DEFINED	1,2
COMTECH TELECOMMUNIC	COM NEW	20582620	22,878	652,916	SH	DEFINED	1,2,5,6,8
COMVERGE INC	COM	20585910	4,102	364,945	SH	DEFINED	1,2,6
CONAGRA FOODS INC	COM	20588710	530,222	23,003,115	SH	DEFINED	1,2,5,6,18,8
CONCEPTUS INC	COM	20601610	11,394	607,382	SH	DEFINED	1,2,5,6,8
CONCHO RES INC	COM	20605P10	49,377	1,099,711	SH	DEFINED	1,2,5,8,10
CONCUR TECHNOLOGIES	COM	20670810	40,791	954,166	SH	DEFINED	1,2,5,6,8

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

CONEXANT SYSTEMS INC	COM NEW	20714230	155	66,724	SH	DEFINED	1,2,6
CONMED CORP	COM	20741010	15,913	697,938	SH	DEFINED	1,2,5,8
CONNECTICUT WTR SVC	COM	20779710	4,696	189,600	SH	DEFINED	1,2,5
CONNS INC	COM	20824210	1,312	224,661	SH	DEFINED	1,2,5
CONCOPHILLIPS	COM	20825C10	2,845,644	55,720,470	SH	DEFINED	1,2,5,6,18,8
CONSECO INC	COM NEW	20846488	25,317	5,063,338	SH	DEFINED	1,2,5,6,18,8
CONSOL ENERGY INC	COM	20854P10	395,292	7,937,582	SH	DEFINED	1,2,5,6,18,8
CONSOLIDATED COMM HL	COM	20903410	8,853	506,470	SH	DEFINED	1,2,8
CONSOLIDATED EDISON	COM	20911510	579,938	12,765,530	SH	DEFINED	1,2,5,6,18,8
CONSOLIDATED GRAPHIC	COM	20934110	10,816	308,850	SH	DEFINED	1,2,5,8
CONSOLIDATED TOMOKA	COM	21022610	3,820	109,317	SH	DEFINED	1,2,5,6,8
CONSOLIDATED WATER C	ORD	G2377310	3,850	269,435	SH	DEFINED	1,2,5,6
CONSTANT CONTACT INC	COM	21031310	7,539	471,205	SH	DEFINED	1,2,6,8
CONSTELLATION BRANDS	CL A	21036P10	114,338	7,177,522	SH	DEFINED	1,2,5,6,18,8
CONSTELLATION ENERGY	COM	21037110	324,564	9,228,429	SH	DEFINED	1,2,5,6,18,8
CONTANGO OIL & GAS C	COM NEW	21075N20	13,445	285,994	SH	DEFINED	1,2,5,6,8
CONTINENTAL AIRLS IN	CL B	21079530	33,996	1,897,114	SH	DEFINED	1,2,5,6,8,10
CONTINENTAL RESOURCE	COM	21201510	16,200	377,712	SH	DEFINED	1,2,5,6,10,1
CONTINUOCARE CORP	COM	21217210	2,143	490,318	SH	DEFINED	1,2
CONVERA CORP	CL A	21191910	5	20,138	SH	DEFINED	1
CONVERGYS CORP	COM	21248510	38,162	3,549,997	SH	DEFINED	1,2,5,6,8,10
CON-WAY INC	COM	20594410	33,787	967,821	SH	DEFINED	1,2,5,6,8,10
COOPER COS INC	COM NEW	21664840	25,176	660,451	SH	DEFINED	1,2,5,6,8,10
COOPER INDUSTRIES PL	SHS	G2414010	61,268	1,436,863	SH	DEFINED	1,2,5,18,8,1
COOPER TIRE & RUBR C	COM	21683110	30,955	1,543,902	SH	DEFINED	1,2,5,8
COPA HOLDINGS SA	CL A	P3107610	41,824	767,838	SH	DEFINED	1,2,4,5,6,10
COPART INC	COM	21720410	52,741	1,440,235	SH	DEFINED	1,2,5,6,8,10
CORE LABORATORIES N	COM	N2271710	7,734	65,478	SH	DEFINED	1,2,5,6,8
CORE MARK HOLDING CO	COM	21868110	7,021	213,024	SH	DEFINED	1,2,8
CORINTHIAN COLLEGES	COM	21886810	44,433	3,226,832	SH	DEFINED	1,2,5,6,8
CORN PRODS INTL INC	COM	21902310	43,759	1,497,065	SH	DEFINED	1,2,5,6,8,10
CORNELL COMPANIES IN	COM	21914110	6,048	266,449	SH	DEFINED	1,2,5,6,8
CORNERSTONE THERAPEU	COM	21924P10	1,101	180,573	SH	DEFINED	1,2
CORNING INC	COM	21935010	1,065,447	55,175,932	SH	DEFINED	1,2,5,6,18,8
CORPBANCA	SP ADR REG	21987A20	1,526	35,987	SH	DEFINED	1,2,5
CORPORATE EXECUTIVE	COM	21988R10	25,795	1,130,354	SH	DEFINED	1,2,5,6,8
CORPORATE OFFICE PPT	SH BEN INT	22002T10	71,572	1,953,928	SH	DEFINED	1,2,3,5,6,8,
CORRECTIONS CORP AME	COM NEW	22025Y40	67,604	2,753,707	SH	DEFINED	1,2,3,5,6,8,
CORVEL CORP	COM	22100610	6,492	193,563	SH	DEFINED	1,2,5,6,8
COSI INC	COM	22122P10	16	25,700	SH	DEFINED	1
COST PLUS INC CALIF	COM	22148510	29	28,329	SH	DEFINED	1
COSTAR GROUP INC	COM	22160N10	16,675	399,209	SH	DEFINED	1,2,5,6,8
COSTCO WHSL CORP NEW	COM	22160K10	908,785	15,358,887	SH	DEFINED	1,2,5,6,18,8
COURIER CORP	COM	22266010	3,706	260,061	SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
COUSINS PPTYS INC	COM	22279510	26,414	3,461,821	SH	DEFINED	1,2,3,5,6,8
COVANCE INC	COM	22281610	92,225	1,690,031	SH	DEFINED	1,2,5,6,18,8
COVANTA HLDG CORP	COM	22282E10	24,639	1,362,011	SH	DEFINED	1,2,5,6,8,10
COVENANT TRANSN GROU	CL A	22284P10	53	12,631	SH	DEFINED	1

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

COVENTRY HEALTH CARE	COM	22286210	150,297	6,187,627	SH	DEFINED	1,2,5,6,18,8
COVIDIEN PLC	SHS	G2554F10	160,338	3,348,043	SH	DEFINED	1,2,5,6,18,8
COWEN GROUP INC NEW	CL A	22362210	1,540	260,132	SH	DEFINED	1,2
CPFL ENERGIA S A	SPONSORED	12615310	596	9,651	SH	DEFINED	1,6,8,10
CPI CORP	COM	12590210	1,012	82,399	SH	DEFINED	1,2
CPI INTERNATIONAL IN	COM	12618M10	2,331	176,075	SH	DEFINED	1,2
CRA INTL INC	COM	12618T10	6,114	229,406	SH	DEFINED	1,2,5,6,8
CRACKER BARREL OLD C	COM	22410J10	22,626	595,577	SH	DEFINED	1,2,5,8
CRANE CO	COM	22439910	33,980	1,109,724	SH	DEFINED	1,2,5,6,8,10
CRAWFORD & CO	CL B	22463310	1,695	430,212	SH	DEFINED	1,2,6
CRAY INC	COM NEW	22522330	6,137	955,958	SH	DEFINED	1,2,5,8
CREDICORP LTD	COM	G2519Y10	78,897	1,024,368	SH	DEFINED	1,2,5,6,18,8
CREDIT ACCEP CORP MI	COM	22531010	6,051	143,725	SH	DEFINED	1,2,5,6,8
CREDIT SUISSE GROUP	SPONSORED	22540110	1,167	23,739	SH	DEFINED	1
CREDO PETE CORP	COM PAR \$0	22543920	1,057	113,700	SH	DEFINED	1,2,5
CREE INC	COM	22544710	124,307	2,205,202	SH	DEFINED	1,2,5,6,8,10
CREXUS INVT CORP	COM	22655310	2,807	201,042	SH	DEFINED	1,2
CROCS INC	COM	22704610	14,375	2,500,075	SH	DEFINED	1,2,5,6,8
CROSS CTRY HEALTHCAR	COM	22748310	6,921	698,344	SH	DEFINED	1,2,5,8
CROSS TIMBERS RTY TR	TR UNIT	22757R10	263	7,808	SH	DEFINED	1,2
CROSSTEX ENERGY INC	COM	22765Y10	5,084	840,343	SH	DEFINED	1,2,5,6
CROWN CASTLE INTL CO	COM	22822710	172,815	4,426,623	SH	DEFINED	1,2,5,6,18,8
CROWN HOLDINGS INC	COM	22836810	68,878	2,692,637	SH	DEFINED	1,2,5,6,18,8
CROWN MEDIA HLDGS IN	CL A	22841110	341	235,074	SH	DEFINED	1,2
CRYOLIFE INC	COM	22890310	3,601	560,856	SH	DEFINED	1,2,6
CSG SYS INTL INC	COM	12634910	15,527	813,367	SH	DEFINED	1,2,5,6,8
CSS INDS INC	COM	12590610	3,423	176,059	SH	DEFINED	1,2,5
CSX CORP	COM	12640810	706,782	14,575,839	SH	DEFINED	1,2,5,6,18,8
CTC MEDIA INC	COM	12642X10	6,353	426,378	SH	DEFINED	1,2,5,6,8,10
CTRIP COM INTL LTD	ADR	22943F10	65,732	914,724	SH	DEFINED	1,2,4,5,6
CTS CORP	COM	12650110	9,492	986,668	SH	DEFINED	1,2,5,8
CUBIC CORP	COM	22966910	14,147	379,267	SH	DEFINED	1,2,5,6,8
CUBIC ENERGY INC	COM	22967510	632	424,383	SH	DEFINED	1,2
CUBIST PHARMACEUTICA	COM	22967810	41,250	2,174,461	SH	DEFINED	1,2,5,6,8
CULLEN FROST BANKERS	COM	22989910	72,895	1,457,908	SH	DEFINED	1,2,5,6,8,10
CULP INC	COM	23021510	112	11,213	SH	DEFINED	1
CUMBERLAND PHARMACEU	COM	23077010	1,605	118,136	SH	DEFINED	1,2
CUMMINS INC	COM	23102110	710,685	15,496,829	SH	DEFINED	1,2,5,6,18,8
CUMULUS MEDIA INC	CL A	23108210	91	40,027	SH	DEFINED	1
CURIS INC	COM	23126910	4,377	1,346,840	SH	DEFINED	1,2
CURTISS WRIGHT CORP	COM	23156110	36,222	1,156,505	SH	DEFINED	1,2,5,8
CUTERA INC	COM	23210910	2,693	316,444	SH	DEFINED	1,2
CVB FINL CORP	COM	12660010	28,270	3,271,944	SH	DEFINED	1,2,5,8
CVR ENERGY INC	COM	12662P10	3,867	563,656	SH	DEFINED	1,2,5,8
CVS CAREMARK CORPORA	COM	12665010	1,602,161	49,741,108	SH	DEFINED	1,2,5,6,18,8
CYBERONICS INC	COM	23251P10	12,011	587,601	SH	DEFINED	1,2,5,6,8
CYBERSOURCE CORP	COM	23251J10	34,160	1,698,668	SH	DEFINED	1,2,5,6,8
CYMER INC	COM	23257210	29,323	764,023	SH	DEFINED	1,2,5,6,8
CYNOSURE INC	CL A	23257720	2,415	210,194	SH	DEFINED	1,2
CYPRESS BIOSCIENCES	COM PAR \$.	23267450	4,472	775,069	SH	DEFINED	1,2,5,6,8
CYPRESS SEMICONDUCTO	COM	23280610	29,463	2,790,019	SH	DEFINED	1,2,5,6,18,8
CYPRESS SHARPRIDGE I	COM	23281A30	4,150	307,157	SH	DEFINED	1,2
CYTEC INDS INC	COM	23282010	37,692	1,034,932	SH	DEFINED	1,2,5,6,8,10
CYTOKINETICS INC	COM	23282W10	3,057	1,050,659	SH	DEFINED	1,2
CYTORI THERAPEUTICS	COM	23283K10	3,042	498,627	SH	DEFINED	1,2
CYTRX CORP	COM NEW	23282830	81	72,369	SH	DEFINED	1

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
D R HORTON INC	NOTE 2.00	23331ABB	1,301	1,175,000	SH	DEFINED 1,2
D R HORTON INC	COM	23331A10	135,064	12,425,363	SH	DEFINED 1,2,5,6,18,8
DAIMLER AG	REG SHS	D1668R12	2,111	39,615	SH	DEFINED 1
DAKTRONICS INC	COM	23426410	6,821	740,561	SH	DEFINED 1,2,5,6,8
DANA HOLDING CORP	COM	23582520	31,209	2,879,048	SH	DEFINED 1,2,5,8
DANAHER CORP DEL	NOTE	235851AF	1,760	1,600,000	SH	DEFINED 1,2
DANAHER CORP DEL	COM	23585110	678,166	9,018,169	SH	DEFINED 1,2,5,6,18,8
DANVERS BANCORP INC	COM	23644210	5,562	428,156	SH	DEFINED 1,2,6,8
DARDEN RESTAURANTS I	COM	23719410	173,360	4,943,263	SH	DEFINED 1,2,5,6,18,8
DARLING INTL INC	COM	23726610	19,667	2,346,852	SH	DEFINED 1,2,5,6,8
DAVITA INC	COM	23918K10	210,993	3,591,989	SH	DEFINED 1,2,5,6,18,8
DAWSON GEOPHYSICAL C	COM	23935910	4,177	180,827	SH	DEFINED 1,2,5,6,8
DCT INDUSTRIAL TRUST	COM	23315310	34,482	6,868,999	SH	DEFINED 1,2,3,5,8
DDI CORP	COM 0.0001	23316250	1,196	244,582	SH	DEFINED 1,2
DEALERTRACK HLDGS IN	COM	24230910	16,740	890,879	SH	DEFINED 1,2,5,6,8
DEAN FOODS CO NEW	COM	24237010	130,065	7,209,818	SH	DEFINED 1,2,5,6,18,8
DEARBORN BANCORP INC	COM	24242R10	5	11,040	SH	DEFINED 1
DECKERS OUTDOOR CORP	COM	24353710	31,023	304,988	SH	DEFINED 1,2,5,6,8
DECORATOR INDS INC	COM PAR \$0	24363120	10	11,400	SH	DEFINED 1
DEERE & CO	COM	24419910	768,404	14,206,029	SH	DEFINED 1,2,5,6,18,8
DEL MONTE FOODS CO	COM	24522P10	52,626	4,640,747	SH	DEFINED 1,2,5,6,18,8
DEL CATH SYS INC	COM	24661P10	2,382	466,128	SH	DEFINED 1,2
DELEK US HLDGS INC	COM	24664710	2,280	334,818	SH	DEFINED 1,2,5
DELIA'S INC NEW	COM	24691110	62	32,909	SH	DEFINED 1
DELL INC	COM	24702R10	936,519	65,217,212	SH	DEFINED 1,2,5,6,18,8
DELPHI FINL GROUP IN	CL A	24713110	30,066	1,344,023	SH	DEFINED 1,2,5,8
DELTA AIR LINES INC	COM NEW	24736170	104,257	9,161,395	SH	DEFINED 1,2,5,6,18,8
DELTA PETE CORP	COM NEW	24790720	3,633	3,493,121	SH	DEFINED 1,2,5,6,8
DELTEK INC	COM	24784L10	2,595	333,543	SH	DEFINED 1,2,6,8
DELTIC TIMBER CORP	COM	24785010	10,577	229,048	SH	DEFINED 1,2,5,6,8
DELUXE CORP	COM	24801910	28,250	1,910,099	SH	DEFINED 1,2,5,6,18,8
DEMANDTEC INC	COM NEW	24802R50	3,406	388,380	SH	DEFINED 1,2,6
DENBURY RES INC	COM NEW	24791620	163,933	11,076,551	SH	DEFINED 1,2,5,6,18,8
DENDREON CORP	COM	24823Q10	49,834	1,896,281	SH	DEFINED 1,2,5,6,8,10
DENNYS CORP	COM	24869P10	4,703	2,147,585	SH	DEFINED 1,2,5,6,8
DENTSPLY INTL INC NE	COM	24903010	183,447	5,215,999	SH	DEFINED 1,2,5,6,18,8
DEPOMED INC	COM	24990810	3,455	1,031,273	SH	DEFINED 1,2
DESAROLLADORA HOMEX	SPONSORED	25030W10	27,851	828,408	SH	DEFINED 1,4,6
DESTINATION MATERNIT	COM	25065D10	1,498	78,838	SH	DEFINED 1,2,5
DEUTSCHE BANK AG	NAMEN AKT	D1819089	589	8,312	SH	DEFINED 1
DEUTSCHE TELEKOM AG	SPONSORED	25156610	774	52,679	SH	DEFINED 1
DEVELOPERS DIVERSIFI	NOTE 3.00	251591AS	916	1,000,000	SH	DEFINED 2
DEVELOPERS DIVERSIFI	COM	25159110	47,697	5,150,853	SH	DEFINED 1,2,3,5,6,8
DEVON ENERGY CORP NE	COM	25179M10	1,248,888	16,991,667	SH	DEFINED 1,2,5,6,18,8
DEVRY INC DEL	COM	25189310	115,124	2,029,337	SH	DEFINED 1,2,5,6,18,8
DEXCOM INC	COM	25213110	7,577	938,864	SH	DEFINED 1,2,6,8
DG FASTCHANNEL INC	COM	23326R10	11,290	404,216	SH	DEFINED 1,2,5,6,8
DHT MARITIME INC	COM	Y2065G10	3,947	1,072,538	SH	DEFINED 1,2
DIAGEO P L C	SPON ADR N	25243Q20	823	11,852	SH	DEFINED 1
DIAMOND FOODS INC	COM	25260310	12,562	353,460	SH	DEFINED 1,2,6,8
DIAMOND HILL INVESTM	COM NEW	25264R20	2,832	44,089	SH	DEFINED 1,2
DIAMOND MGMT & TECHN	COM	25269L10	3,770	511,474	SH	DEFINED 1,2,8
DIAMOND OFFSHORE DRI	COM	25271C10	284,442	2,890,085	SH	DEFINED 1,2,5,6,18,8
DIAMONDROCK HOSPITAL	COM	25278430	38,060	4,493,467	SH	DEFINED 1,2,3,5,8

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

DIANA SHIPPING INC	COM	Y2066G10	569	39,314	SH	DEFINED	1,2,5,6
DICE HLDGS INC	COM	25301710	1,893	289,068	SH	DEFINED	1,2,6
DICKS SPORTING GOODS	COM	25339310	53,971	2,170,125	SH	DEFINED	1,2,5,6,8,10
DIEBOLD INC	COM	25365110	70,629	2,482,564	SH	DEFINED	1,2,5,6,8,10
DIEDRICH COFFEE INC	COM NEW	25367520	1,602	45,980	SH	DEFINED	1,2
DIGI INTL INC	COM	25379810	6,414	703,273	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
DIGITAL RIV INC	COM	25388B10	33,336	1,235,126	SH	DEFINED 1,2,5,6,8
DIGITAL RLTY TR INC	COM	25386810	91,160	1,813,038	SH	DEFINED 1,2,3,5,6,8,
DIGITALGLOBE INC	COM NEW	25389M87	8,153	336,911	SH	DEFINED 1,2,8
DILLARDS INC	CL A	25406710	27,903	1,512,360	SH	DEFINED 1,2,5,8
DIME CMNTY BANCSHARE	COM	25392210	8,885	757,457	SH	DEFINED 1,2,5,8
DINEEQUITY INC	COM	25442310	9,370	385,740	SH	DEFINED 1,2,5,6,8
DIODES INC	COM	25454310	14,380	704,544	SH	DEFINED 1,2,5,6,8
DIONEX CORP	COM	25454610	31,398	424,982	SH	DEFINED 1,2,5,6,8
DIRECTV	COM CL A	25490A10	1,333,928	39,997,855	SH	DEFINED 1,2,5,6,18,8
DISCOVER FINL SVCS	COM	25470910	305,661	20,779,142	SH	DEFINED 1,2,5,6,18,8
DISCOVERY COMMUNICAT	COM SER A	25470F10	31,823	1,037,588	SH	DEFINED 1,2,5,18,8,1
DISCOVERY COMMUNICAT	COM SER C	25470F30	81,856	3,086,561	SH	DEFINED 1,2,5,6,18,8
DISCOVERY LABORATORI	COM	25466810	1,307	2,081,687	SH	DEFINED 1,2
DISH NETWORK CORP	CL A	25470M10	93,260	4,490,128	SH	DEFINED 1,2,5,6,18,8
DISNEY WALT CO	COM DISNEY	25468710	2,263,950	70,199,999	SH	DEFINED 1,2,5,6,18,8
DITECH NETWORKS INC	COM	25500T10	33	25,885	SH	DEFINED 1
DIVX INC	COM	25541310	3,989	707,196	SH	DEFINED 1,2,6
DOLAN MEDIA CO	COM	25659P40	6,220	609,199	SH	DEFINED 1,2,6,8
DOLBY LABORATORIES I	COM	25659T10	33,294	697,557	SH	DEFINED 1,2,5,6,18,8
DOLE FOOD CO INC NEW	COM	25660310	6,752	544,101	SH	DEFINED 1,2
DOLLAR FINL CORP	COM	25666410	12,304	520,478	SH	DEFINED 1,2,5,6,8
DOLLAR GEN CORP NEW	COM	25667710	5,538	246,918	SH	DEFINED 1,2,6,10
DOLLAR THRIFTY AUTOM	COM	25674310	16,996	663,656	SH	DEFINED 1,2,5,6,8
DOLLAR TREE INC	COM	25674610	140,907	2,917,324	SH	DEFINED 1,2,5,6,18,8
DOMINION RES INC VA	COM	25746U10	968,161	24,875,680	SH	DEFINED 1,2,5,6,18,8
DOMINOS PIZZA INC	COM	25754A20	6,744	804,775	SH	DEFINED 1,2,5,8
DOMTAR CORP	COM NEW	25755920	55,507	1,001,747	SH	DEFINED 1,2,5,6,18,8
DONALDSON INC	COM	25765110	67,750	1,592,620	SH	DEFINED 1,2,5,6,8,10
DONEGAL GROUP INC	CL A	25770120	4,212	271,072	SH	DEFINED 1,2
DONNELLEY R R & SONS	COM	25786710	212,516	9,542,701	SH	DEFINED 1,2,5,6,18,8
DORAL FINL CORP	COM NEW	25811P88	443	122,160	SH	DEFINED 1,2
DORMAN PRODUCTS INC	COM	25827810	3,154	201,266	SH	DEFINED 1,2
DOT HILL SYS CORP	COM	25848T10	98	51,627	SH	DEFINED 1
DOUBLE-TAKE SOFTWARE	COM	25859810	3,190	319,357	SH	DEFINED 1,2,6
DOUGLAS EMMETT INC	COM	25960P10	44,297	3,108,560	SH	DEFINED 1,2,3,5,8,10
DOVER CORP	COM	26000310	299,183	7,190,172	SH	DEFINED 1,2,5,6,18,8
DOVER DOWNS GAMING &	COM	26009510	1,278	338,071	SH	DEFINED 1,2,5
DOW CHEM CO	COM	26054310	1,184,543	42,871,624	SH	DEFINED 1,2,5,6,18,8
DPL INC	COM	23329310	74,526	2,700,226	SH	DEFINED 1,2,5,6,8,10
DR PEPPER SNAPPLE GR	COM	26138E10	345,429	12,205,982	SH	DEFINED 1,2,5,6,18,8
DR REDDYS LABS LTD	ADR	25613520	8,777	362,536	SH	DEFINED 1,2,5,6
DREAMWORKS ANIMATION	CL A	26153C10	64,838	1,622,985	SH	DEFINED 1,2,5,6,8,10

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

DRESS BARN INC	COM	26157010	51,028	2,209,943	SH	DEFINED	1,2,5,6,8
DRESSER-RAND GROUP I	COM	26160810	40,672	1,286,694	SH	DEFINED	1,2,5,6,8,10
DREW INDS INC	COM NEW	26168L20	8,275	400,716	SH	DEFINED	1,2,5,6,8
DRI CORPORATION	COM	23330F10	26	16,137	SH	DEFINED	1
DRIL-QUIP INC	COM	26203710	51,198	906,474	SH	DEFINED	1,2,5,6,8
DRUGSTORE COM INC	COM	26224110	4,710	1,524,353	SH	DEFINED	1,2
DRYSHIPS INC	SHS	Y2109Q10	917	157,514	SH	DEFINED	1,2,5,6
DSP GROUP INC	COM	23332B10	4,436	787,965	SH	DEFINED	1,2,5
DST SYS INC DEL	COM	23332610	43,640	1,002,077	SH	DEFINED	1,2,5,6,18,8
DSW INC	CL A	23334L10	7,189	277,787	SH	DEFINED	1,2,5,6,8
DTE ENERGY CO	COM	23333110	331,292	7,600,175	SH	DEFINED	1,2,5,6,18,8
DTS INC	COM	23335C10	12,556	367,018	SH	DEFINED	1,2,5,6,8
DU PONT E I DE NEMOU	COM	26353410	1,401,703	41,630,614	SH	DEFINED	1,2,5,6,18,8
DUCOMMUN INC DEL	COM	26414710	4,548	243,105	SH	DEFINED	1,2,5
DUFF & PHELPS CORP N	CL A	26433B10	5,626	308,090	SH	DEFINED	1,2,6,8
DUKE ENERGY CORP NEW	COM	26441C10	972,605	56,513,942	SH	DEFINED	1,2,5,6,18,8
DUKE REALTY CORP	COM NEW	26441150	104,941	8,622,900	SH	DEFINED	1,2,3,5,6,18
DUN & BRADSTREET COR	COM	26483E10	152,088	1,802,632	SH	DEFINED	1,2,5,6,18,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
DUOYUAN PRTG INC	COM	26605B10	764	94,968	SH	DEFINED	1,2
DUPONT FABROS TECHNO	COM	26613Q10	22,197	1,233,871	SH	DEFINED	1,2,3,5,6,8
DURECT CORP	COM	26660510	4,439	1,797,349	SH	DEFINED	1,2,5,6
DXP ENTERPRISES INC	COM NEW	23337740	1,989	152,162	SH	DEFINED	1,2
DYAX CORP	COM	26746E10	4,556	1,343,902	SH	DEFINED	1,2,5,6,8
DYCOM INDS INC	COM	26747510	10,043	1,250,703	SH	DEFINED	1,2,5,8
DYNAMEX INC	COM	26784F10	3,610	199,440	SH	DEFINED	1,2
DYNAMIC MATLS CORP	COM	26788810	5,489	273,771	SH	DEFINED	1,2,5,6,8
DYNAMICS RESH CORP	COM	26805710	1,529	144,154	SH	DEFINED	1,2
DYNAVAX TECHNOLOGIES	COM	26815810	21	14,991	SH	DEFINED	1
DYNCORP INTL INC	CL A	26817C10	12,189	849,387	SH	DEFINED	1,2,5,6,18,8
DYNEGY INC DEL	CL A	26817G10	19,743	10,907,606	SH	DEFINED	1,2,5,6,18,8
DYNEX CAP INC	COM NEW	26817Q50	1,702	194,954	SH	DEFINED	1,2
E HOUSE CHINA HLDGS	ADR	26852W10	1,307	72,106	SH	DEFINED	1,2,6
E M C CORP MASS	NOTE 1.75	268648AK	3,767	3,100,000	SH	DEFINED	2
E M C CORP MASS	NOTE 1.75	268648AM	5,443	4,350,000	SH	DEFINED	1,2
E M C CORP MASS	COM	26864810	1,278,852	73,202,761	SH	DEFINED	1,2,5,6,18,8
E TRADE FINANCIAL CO	COM	26924610	128,256	72,872,521	SH	DEFINED	1,2,5,6,8,10
EAGLE BANCORP INC MD	COM	26894810	3,102	296,305	SH	DEFINED	1,2
EAGLE BULK SHIPPING	COM	Y2187A10	6,228	1,258,128	SH	DEFINED	1,2,5,8
EAGLE MATERIALS INC	COM	26969P10	15,679	601,883	SH	DEFINED	1,2,5,6,8,10
EARTHLINK INC	COM	27032110	26,574	3,197,883	SH	DEFINED	1,2,5,8
EAST WEST BANCORP IN	COM	27579R10	44,595	2,822,445	SH	DEFINED	1,2,5,6,8
EASTERN CO	COM	27631710	1,359	101,224	SH	DEFINED	1,2
EASTERN INS HLDGS IN	COM	27653410	1,166	135,228	SH	DEFINED	1,2
EASTGROUP PPTY INC	COM	27727610	33,648	878,994	SH	DEFINED	1,2,3,5,8
EASTMAN CHEM CO	COM	27743210	211,750	3,515,110	SH	DEFINED	1,2,5,6,18,8
EASTMAN KODAK CO	COM	27746110	52,014	12,325,545	SH	DEFINED	1,2,5,6,18,8
EATON CORP	COM	27805810	380,006	5,973,061	SH	DEFINED	1,2,5,6,18,8
EATON VANCE CORP	COM NON VT	27826510	104,750	3,444,587	SH	DEFINED	1,2,5,6,18,8

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

EBAY INC	COM	27864210	962,543	40,907,041	SH	DEFINED	1,2,5,6,18,8
EBIX INC	COM NEW	27871520	8,176	167,434	SH	DEFINED	1,2,6,8
ECHELON CORP	COM	27874N10	7,947	687,484	SH	DEFINED	1,2,5,6,8
ECHO GLOBAL LOGISTIC	COM	27875T10	1,069	84,271	SH	DEFINED	1,2
EHOSTAR CORP	CL A	27876810	9,031	448,387	SH	DEFINED	1,2,5,6,8,10
ECLIPSYS CORP	COM	27885610	22,789	1,230,531	SH	DEFINED	1,2,5,6,8
ECOLAB INC	COM	27886510	397,398	8,914,263	SH	DEFINED	1,2,5,6,18,8
ECOPETROL S A	SPONSORED	27915810	8,192	337,655	SH	DEFINED	1,5,6,8,10
EDGEWATER TECHNOLOGY	COM	28035810	51	17,022	SH	DEFINED	1
EDISON INTL	COM	28102010	1,324,161	38,072,483	SH	DEFINED	1,2,5,6,18,8
EDUCATION MGMT CORP	COM	28140M10	3,841	174,494	SH	DEFINED	1,2,10
EDUCATION RLTY TR IN	COM	28140H10	9,588	1,980,929	SH	DEFINED	1,2,3,5,8
EDWARDS LIFESCIENCES	COM	28176E10	187,386	2,157,583	SH	DEFINED	1,2,5,6,18,8
EF JOHNSON TECHNOLOG	COM	26843B10	35	31,450	SH	DEFINED	1
EHEALTH INC	COM	28238P10	7,931	482,685	SH	DEFINED	1,2,5,6,8
EINSTEIN NOAH REST G	COM	28257U10	881	89,608	SH	DEFINED	1,2
EL PASO CORP	COM	28336L10	317,371	32,285,939	SH	DEFINED	1,2,5,6,18,8
EL PASO ELEC CO	COM NEW	28367785	23,184	1,143,218	SH	DEFINED	1,2,5,8
ELECTRO OPTICAL SCIE	COM	28519210	4,005	388,418	SH	DEFINED	1,2
ELECTRO RENT CORP	COM	28521810	4,844	419,773	SH	DEFINED	1,2,5,8
ELECTRO SCIENTIFIC I	COM	28522910	6,683	617,640	SH	DEFINED	1,2,5,6,8
ELECTRONIC ARTS INC	COM	28551210	202,447	11,405,438	SH	DEFINED	1,2,5,6,18,8
ELECTRONICS FOR IMAG	COM	28608210	14,768	1,138,639	SH	DEFINED	1,2,5,8
ELIXIR GAMING TECHNO	COM	28661G10	19	77,260	SH	DEFINED	1
ELIZABETH ARDEN INC	COM	28660G10	7,896	547,214	SH	DEFINED	1,2,5,8
ELLIS PERRY INTL INC	COM	28885310	4,190	278,230	SH	DEFINED	1,2
ELOYALTY CORP	COM NEW	29015130	651	94,743	SH	DEFINED	1,2
EMBOTELLADORA ANDINA	SPON ADR A	29081P20	298	17,604	SH	DEFINED	1,2,6
EMBOTELLADORA ANDINA	SPON ADR B	29081P30	1,141	55,911	SH	DEFINED	1,2,5,6
EMBRAER-EMPRESA BRAS	SP ADR COM	29081M10	1,206	54,540	SH	DEFINED	1,2,6,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
EMC INS GROUP INC	COM	26866410	2,309	107,341	SH	DEFINED	1,2
EMCOR GROUP INC	COM	29084Q10	52,147	1,938,564	SH	DEFINED	1,2,5,6,8
EMCORE CORP	COM	29084610	1,439	1,344,479	SH	DEFINED	1,2
EMDEON INC	CL A	29084T10	3,893	255,246	SH	DEFINED	1,2,10
EMERGENCY MEDICAL SV	CL A	29100P10	30,904	570,712	SH	DEFINED	1,2,5,6,8
EMERGENT BIOSOLUTION	COM	29089Q10	5,653	415,995	SH	DEFINED	1,2,6
EMERITUS CORP	COM	29100510	7,523	401,212	SH	DEFINED	1,2,5,6,8
EMERSON ELEC CO	COM	29101110	1,121,516	26,326,655	SH	DEFINED	1,2,5,6,18,8
EMERSON RADIO CORP	COM NEW	29108720	25	10,566	SH	DEFINED	1
EMMIS COMMUNICATIONS	CL A	29152510	137	117,422	SH	DEFINED	1
EMPIRE DIST ELEC CO	COM	29164110	15,049	803,466	SH	DEFINED	1,2,5,8
EMPIRE RESORTS INC	COM	29205210	67	31,846	SH	DEFINED	1
EMPLOYERS HOLDINGS I	COM	29221810	17,759	1,157,666	SH	DEFINED	1,2,5,8
EMPRESA NACIONAL DE	SPONSORED	29244T10	23,699	471,438	SH	DEFINED	1,2,5,6,18
EMS TECHNOLOGIES INC	COM	26873N10	4,662	321,550	SH	DEFINED	1,2,6,8
EMULEX CORP	COM NEW	29247520	20,193	1,852,557	SH	DEFINED	1,2,5,8
ENBRIDGE ENERGY MANA	SHS UNITS	29250X10	448	8,433	SH	DEFINED	1,2,5,8
ENBRIDGE INC	COM	29250N10	276	5,968	SH	DEFINED	1

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

ENCORE ACQUISITION C	COM	29255W10	74,863	1,558,989	SH	DEFINED	1,2,5,6,8,10
ENCORE BANCSHARES IN	COM	29255V20	240	29,980	SH	DEFINED	1
ENCORE CAP GROUP INC	COM	29255410	5,896	338,847	SH	DEFINED	1,2,5
ENCORE WIRE CORP	COM	29256210	9,303	441,517	SH	DEFINED	1,2,5,8
ENDEAVOUR INTL CORP	COM	29259G10	2,232	2,066,403	SH	DEFINED	1,2,6
ENDO PHARMACEUTICALS	COM	29264F20	72,738	3,544,752	SH	DEFINED	1,2,5,6,18,8
ENDOLOGIX INC	COM	29266S10	4,772	903,850	SH	DEFINED	1,2
ENDURANCE SPECIALTY	SHS	G3039710	36,056	968,464	SH	DEFINED	1,2,5,6,8,10
ENER1 INC	COM NEW	29267A20	6,202	978,239	SH	DEFINED	1,2,6,8
ENERGEN CORP	COM	29265N10	94,732	2,024,186	SH	DEFINED	1,2,5,6,18,8
ENERGIZER HLDGS INC	COM	29266R10	109,115	1,780,603	SH	DEFINED	1,2,5,6,18,8
ENERGY CONVERSION DE	COM	29265910	9,898	936,402	SH	DEFINED	1,2,5,6,8
ENERGY RECOVERY INC	COM	29270J10	4,175	606,816	SH	DEFINED	1,2,6,8
ENERGY XXI (BERMUDA)	COM SHS	G1008210	120	51,900	SH	DEFINED	1,2
ENERGYSOLUTIONS INC	COM	29275620	14,477	1,705,166	SH	DEFINED	1,2,5,8
ENERNOC INC	COM	29276410	8,535	280,842	SH	DEFINED	1,2,5,6,8
ENERSIS S A	SPONSORED	29274F10	19,281	843,434	SH	DEFINED	1,2,5,6,8
ENERSYS	COM	29275Y10	30,397	1,389,888	SH	DEFINED	1,2,5,18,8
ENGLOBAL CORP	COM	29330610	1,278	408,166	SH	DEFINED	1,2,5
ENI S P A	SPONSORED	26874R10	2,343	46,286	SH	DEFINED	1,2
ENNIS INC	COM	29338910	10,887	648,394	SH	DEFINED	1,2,5,8
ENPRO INDS INC	COM	29355X10	17,279	654,241	SH	DEFINED	1,2,5,8
ENSCO INTL INC	COM	26874Q10	3,576	85,287	SH	DEFINED	1,18
ENSIGN GROUP INC	COM	29358P10	3,104	201,931	SH	DEFINED	1,2
ENSTAR GROUP LIMITED	SHS	G3075P10	10,573	144,801	SH	DEFINED	1,2,5,8
ENTEGRIS INC	COM	29362U10	15,265	2,891,139	SH	DEFINED	1,2,5,6,8
ENTERCOM COMMUNICATI	CL A	29363910	299	42,281	SH	DEFINED	1
ENERGY CORP NEW	COM	29364G10	649,605	7,937,503	SH	DEFINED	1,2,5,6,18,8
ENTEROMEDICS INC	COM	29365M10	117	208,352	SH	DEFINED	1,2
ENTERPRISE BANCORP I	COM	29366810	763	69,715	SH	DEFINED	1,2
ENTERPRISE FINL SVCS	COM	29371210	1,524	197,628	SH	DEFINED	1,2
ENTERPRISE PRODS PAR	COM	29379210	637	20,295	SH	DEFINED	1,8
ENTERTAINMENT PPTYS	COM SH BEN	29380T10	38,780	1,099,517	SH	DEFINED	1,2,3,5,8
ENTRAVISION COMMUNIC	CL A	29382R10	207	60,911	SH	DEFINED	1
ENTREMED INC	COM	29382F10	32	40,090	SH	DEFINED	1
ENTROPIC COMMUNICATI	COM	29384R10	2,813	916,446	SH	DEFINED	1,2
ENZO BIOCHEM INC	COM	29410010	3,927	729,901	SH	DEFINED	1,2,5,6,8
ENZON PHARMACEUTICAL	COM	29390410	11,671	1,108,403	SH	DEFINED	1,2,5,6,8
EOG RES INC	COM	26875P10	933,874	9,597,880	SH	DEFINED	1,2,5,6,18,8
EPICEPT CORP	COM	29426420	30	51,127	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L10	8,787	1,153,179	SH	DEFINED	1,2,5,8
EPIQ SYS INC	COM	26882D10	9,796	700,206	SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
EPLUS INC	COM	29426810	1,027	62,213	SH	DEFINED	1,2
EPOCH HOLDING CORP	COM	29428R10	2,676	256,114	SH	DEFINED	1,2
EQT CORP	COM	26884L10	246,038	5,601,964	SH	DEFINED	1,2,5,6,18,8
EQUIFAX INC	COM	29442910	146,038	4,727,689	SH	DEFINED	1,2,5,6,18,8
EQUINIX INC	COM NEW	29444U50	88,652	835,159	SH	DEFINED	1,2,5,6,8,10
EQUITY LIFESTYLE PPT	COM	29472R10	47,709	945,299	SH	DEFINED	1,2,3,5,6,8

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

EQUITY ONE	COM	29475210	22,972	1,420,642	SH	DEFINED	1,2,3,5,6,8
EQUITY RESIDENTIAL	SH BEN INT	29476L10	444,920	13,171,117	SH	DEFINED	1,2,3,5,6,18
ERESEARCHTECHNOLOGY	COM	29481V10	6,193	1,030,499	SH	DEFINED	1,2,5,6,8
ERICSSON L M TEL CO	ADR B SEK	29482160	7,265	790,530	SH	DEFINED	1,2
ERIE INDY CO	CL A	29530P10	15,124	387,598	SH	DEFINED	1,2,5,6,8,10
ERP OPER LTD PARTNER	NOTE 3.85	26884AAV	1,089	1,100,000	SH	DEFINED	1,2
ESB FINL CORP	COM	26884F10	2,233	168,908	SH	DEFINED	1,2,5
ESCO TECHNOLOGIES IN	COM	29631510	21,313	594,494	SH	DEFINED	1,2,5,6,8
ESSA BANCORP INC	COM	29667D10	4,032	344,576	SH	DEFINED	1,2
ESSEX PPTY TR INC	COM	29717810	80,960	967,847	SH	DEFINED	1,2,3,5,6,8,
ESTERLINE TECHNOLOGI	COM	29742510	30,232	741,523	SH	DEFINED	1,2,5,6,8
ETHAN ALLEN INTERIOR	COM	29760210	7,843	584,401	SH	DEFINED	1,2,5,8
EUROBANCSHARES INC	COM	29871610	5	10,800	SH	DEFINED	1
EURONET WORLDWIDE IN	COM	29873610	27,280	1,242,827	SH	DEFINED	1,2,5,6,8
EV3 INC	COM	26928A20	23,231	1,741,455	SH	DEFINED	1,2,5,6,8
EVERCORE PARTNERS IN	CLASS A	29977A10	8,556	281,455	SH	DEFINED	1,2,6,8
EVEREST RE GROUP LTD	COM	G3223R10	142,902	1,667,853	SH	DEFINED	1,2,5,6,18,8
EVERGREEN ENERGY INC	COM	30024B10	752	2,245,157	SH	DEFINED	1,2
EVERGREEN SOLAR INC	COM	30033R10	5,664	3,751,095	SH	DEFINED	1,2,5,6,8
EVOLVING SYS INC	COM NEW	30049R20	84	13,438	SH	DEFINED	1
EXACT SCIENCES CORP	COM	30063P10	70	20,617	SH	DEFINED	1
EXACTECH INC	COM	30064E10	2,439	140,911	SH	DEFINED	1,2,6
EXAR CORP	COM	30064510	5,993	842,949	SH	DEFINED	1,2,5,6,8
EXCEL MARITIME CARRI	COM	V3267N10	489	79,350	SH	DEFINED	1,2,5,6
EXCO RESOURCES INC	COM	26927940	44,954	2,117,460	SH	DEFINED	1,2,5,6,8,10
EXELIXIS INC	COM	30161Q10	32,379	4,393,324	SH	DEFINED	1,2,5,6,8
EXELON CORP	COM	30161N10	1,343,887	27,499,215	SH	DEFINED	1,2,5,6,18,8
EXIDE TECHNOLOGIES	COM NEW	30205120	8,631	1,213,890	SH	DEFINED	1,2,5,6,8
EXLSERVICE HOLDINGS	COM	30208110	5,509	303,512	SH	DEFINED	1,2,5,6
EXPEDIA INC DEL	COM	30212P10	210,337	8,174,764	SH	DEFINED	1,2,5,6,18,8
EXPEDITORS INTL WASH	COM	30213010	252,731	7,268,648	SH	DEFINED	1,2,5,6,18,8
EXPONENT INC	COM	30214U10	8,176	293,685	SH	DEFINED	1,2,6,8
EXPRESS SCRIPTS INC	COM	30218210	824,068	9,535,612	SH	DEFINED	1,2,5,6,18,8
EXTERRAN HLDGS INC	COM	30225X10	44,652	2,081,676	SH	DEFINED	1,2,5,6,8,10
EXTRA SPACE STORAGE	COM	30225T10	33,163	2,871,270	SH	DEFINED	1,2,3,5,8
EXTREME NETWORKS INC	COM	30226D10	5,226	1,820,841	SH	DEFINED	1,2,5
EXXON MOBIL CORP	COM	30231G10	12,250,427	179,651,376	SH	DEFINED	1,2,5,6,18,8
EZCORP INC	CL A NON V	30230110	17,502	1,017,571	SH	DEFINED	1,2,5,6,8
F M C CORP	COM NEW	30249130	144,843	2,597,610	SH	DEFINED	1,2,5,6,18,8
F5 NETWORKS INC	COM	31561610	89,161	1,683,245	SH	DEFINED	1,2,5,6,8,10
FACET BIOTECH CORP	SHS	30303Q10	10,573	602,423	SH	DEFINED	1,2,5,6,8
FACTSET RESH SYS INC	COM	30307510	59,048	896,432	SH	DEFINED	1,2,5,6,18,8
FAIR ISAAC CORP	COM	30325010	35,371	1,659,838	SH	DEFINED	1,2,5,6,8
FAIRCHILD SEMICONDU	COM	30372610	29,086	2,911,542	SH	DEFINED	1,2,5,6,8,10
FALCONSTOR SOFTWARE	COM	30613710	2,726	671,548	SH	DEFINED	1,2,5,6
FAMILY DLR STORES IN	COM	30700010	138,741	4,985,288	SH	DEFINED	1,2,5,6,18,8
FAMOUS DAVES AMER IN	COM	30706810	71	11,790	SH	DEFINED	1
FARMER BROS CO	COM	30767510	2,474	125,379	SH	DEFINED	1,2,5
FARMERS CAP BK CORP	COM	30956210	1,289	126,087	SH	DEFINED	1,2
FARO TECHNOLOGIES IN	COM	31164210	7,882	367,629	SH	DEFINED	1,2,5,6,8
FASTENAL CO	COM	31190010	189,184	4,543,325	SH	DEFINED	1,2,5,6,18,8
FBL FINL GROUP INC	CL A	30239F10	5,518	297,945	SH	DEFINED	1,2,5,8
FBR CAPITAL MARKETS	COM	30247C30	2,793	451,990	SH	DEFINED	1,2,5,6,8
FEDERAL HOME LN MTG	COM	31340030	3,676	2,500,916	SH	DEFINED	1,2,5,6,8,10

STATE STREET CORPORATION (STT)

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

FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
FEDERAL MOGUL CORP	COM	31354940	5,055	292,187	SH	DEFINED	1,2,5,6,8,10
FEDERAL NATL MTG ASS	COM	31358610	4,917	4,166,866	SH	DEFINED	1,2,5,6,8,10
FEDERAL NATL MTG ASS	CONV PFD S	31358674	36	20,000	SH	DEFINED	1
FEDERAL REALTY INVT	SH BEN INT	31374720	145,653	2,150,818	SH	DEFINED	1,2,3,5,6,18
FEDERAL SIGNAL CORP	COM	31385510	9,592	1,593,347	SH	DEFINED	1,2,5,6,8
FEDERATED INVS INC P	CL B	31421110	83,251	3,027,304	SH	DEFINED	1,2,5,6,8,10
FEDEX CORP	COM	31428X10	925,403	11,089,307	SH	DEFINED	1,2,5,6,18,8
FEI CO	COM	30241L10	19,270	824,924	SH	DEFINED	1,2,5,6,8
FELCOR LODGING TR IN	COM	31430F10	7,850	2,180,470	SH	DEFINED	1,2,3,5,8
FEMALE HEALTH CO	COM	31446210	1,044	220,622	SH	DEFINED	1,2
FERRO CORP	COM	31540510	13,473	1,635,117	SH	DEFINED	1,2,5,8
FGX INTERNATIONAL HL	ORD SHS	G3396L10	4,811	245,589	SH	DEFINED	1,2
FIBERTOWER	COM	31567R20	48	11,443	SH	DEFINED	1
FIBRIA CELULOSE S A	SP ADR REP	31573A10	3,113	136,279	SH	DEFINED	1,2,6,10
FIDELITY NATIONAL FI	CL A	31620R10	80,259	5,962,754	SH	DEFINED	1,2,5,6,18,8
FIDELITY NATL INFORM	COM	31620M10	272,654	11,631,977	SH	DEFINED	1,2,5,6,18,8
FIFTH STREET FINANCE	COM	31678A10	7,159	666,579	SH	DEFINED	1,2,8
FIFTH THIRD BANCORP	COM	31677310	326,176	33,453,909	SH	DEFINED	1,2,5,6,18,8
FINANCIAL FED CORP	COM	31749210	15,915	578,724	SH	DEFINED	1,2,5,8
FINANCIAL INSTNS INC	COM	31758540	2,659	225,746	SH	DEFINED	1,2
FINISAR CORP	COM NEW	31787A50	819	91,771	SH	DEFINED	1,2,5,6,8
FINISH LINE INC	CL A	31792310	14,338	1,142,469	SH	DEFINED	1,2,5,8
FIRST ACCEPTANCE COR	COM	31845710	619	317,686	SH	DEFINED	1,2
FIRST AMERN CORP CAL	COM	31852230	94,269	2,847,160	SH	DEFINED	1,2,5,6,18,8
FIRST BANCORP INC ME	COM	31866P10	2,913	188,887	SH	DEFINED	1,2
FIRST BANCORP N C	COM	31891010	5,184	371,067	SH	DEFINED	1,2,5,8
FIRST BANCORP P R	COM	31867210	4,654	2,023,650	SH	DEFINED	1,2,5,8
FIRST BUSEY CORP	COM	31938310	3,835	985,777	SH	DEFINED	1,2,5
FIRST CALIFORNIA FIN	COM NEW	31939510	192	70,224	SH	DEFINED	1,2
FIRST CASH FINL SVCS	COM	31942D10	11,922	537,276	SH	DEFINED	1,2,5,6,8
FIRST CMNTY BANCSHAR	COM	31983A10	3,686	305,930	SH	DEFINED	1,2,5
FIRST COMWLTH FINL C	COM	31982910	14,014	3,013,869	SH	DEFINED	1,2,5,8
FIRST CTZNS BANCSHAR	CL A	31946M10	11,351	69,212	SH	DEFINED	1,2,5,6,8,10
FIRST DEFIANCE FINL	COM	32006W10	2,029	179,756	SH	DEFINED	1,2
FIRST FINANCIAL NORT	COM	32022K10	3,610	551,143	SH	DEFINED	1,2,8
FIRST FINL BANCORP O	COM	32020910	26,597	1,826,713	SH	DEFINED	1,2,5,8
FIRST FINL BANKSHARE	COM	32020R10	27,054	498,882	SH	DEFINED	1,2,5,6,8
FIRST FINL CORP IND	COM	32021810	8,273	271,072	SH	DEFINED	1,2,5,8
FIRST FINL HLDGS INC	COM	32023910	4,096	315,057	SH	DEFINED	1,2,8
FIRST FINL SVC CORP	COM	32022D10	573	63,194	SH	DEFINED	1,2
FIRST HORIZON NATL C	COM	32051710	115,022	8,583,732	SH	DEFINED	1,2,5,6,8,10
FIRST INDUSTRIAL REA	COM	32054K10	9,211	1,761,197	SH	DEFINED	1,2,3,5,6,8
FIRST LONG IS CORP	COM	32073410	3,123	123,684	SH	DEFINED	1,2
FIRST MARBLEHEAD COR	COM	32077110	2,873	1,348,909	SH	DEFINED	1,2,5
FIRST MERCHANTS CORP	COM	32081710	2,786	469,037	SH	DEFINED	1,2,8
FIRST MERCURY FINANC	COM	32084110	4,637	338,250	SH	DEFINED	1,2
FIRST MIDWEST BANCOR	COM	32086710	23,041	2,115,803	SH	DEFINED	1,2,5,8
FIRST NIAGARA FINL G	COM	33582V10	62,621	4,501,834	SH	DEFINED	1,2,5,6,8,10
FIRST PL FINL CORP	COM	33610T10	86	30,954	SH	DEFINED	1
FIRST POTOMAC RLTY T	COM	33610F10	13,618	1,083,411	SH	DEFINED	1,2,3,8
FIRST SEC GROUP INC	COM	33631210	40	16,800	SH	DEFINED	1
FIRST SOLAR INC	COM	33643310	223,320	1,649,332	SH	DEFINED	1,2,5,6,18,8
FIRST SOUTH BANCORP	COM	33646W10	1,879	182,415	SH	DEFINED	1,2
FIRST ST BANCORPORAT	COM	33645310	5	11,862	SH	DEFINED	1
FIRSTENERGY CORP	COM	33793210	1,034,350	22,268,034	SH	DEFINED	1,2,5,6,18,8
FIRSTMERIT CORP	COM	33791510	66,848	3,319,182	SH	DEFINED	1,2,5,6,8

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

FISERV INC	COM	33773810	267,445	5,516,606	SH	DEFINED	1,2,5,6,18,8
FISHER COMMUNICATION	COM	33775620	2,310	142,152	SH	DEFINED	1,2,6,8
FIVE STAR QUALITY CA	COM	33832D10	131	37,654	SH	DEFINED	1
FLAGSTAR BANCORP INC	COM	33793010	880	1,467,267	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
FLAGSTONE REINSURANC	SHS	G3529T10	9,679	884,727	SH	DEFINED 1,2,8
FLANDERS CORP	COM	33849410	1,307	293,090	SH	DEFINED 1,2
FLEXSTEEL INDS INC	COM	33938210	144	14,061	SH	DEFINED 1
FLEXTRONICS INTL LTD	ORD	Y2573F10	53,667	7,341,604	SH	DEFINED 1,2,5,6,18,8
FLIR SYS INC	COM	30244510	169,178	5,168,891	SH	DEFINED 1,2,5,6,18,8
FLOTEK INDS INC DEL	COM	34338910	33	24,951	SH	DEFINED 1
FLOW INTL CORP	COM	34346810	2,669	866,561	SH	DEFINED 1,2
FLOWERS FOODS INC	COM	34349810	36,408	1,532,344	SH	DEFINED 1,2,5,6,8,10
FLOWERVE CORP	COM	34354P10	179,472	1,898,567	SH	DEFINED 1,2,5,6,18,8
FLUOR CORP NEW	COM	34341210	297,032	6,594,844	SH	DEFINED 1,2,5,6,18,8
FLUSHING FINL CORP	COM	34387310	8,103	719,635	SH	DEFINED 1,2,5,8
FMC TECHNOLOGIES INC	COM	30249U10	304,191	5,259,173	SH	DEFINED 1,2,5,6,18,8
FNB CORP PA	COM	30252010	30,603	4,507,102	SH	DEFINED 1,2,5,8
FOCUS MEDIA HLDG LTD	SPONSORED	34415V10	3,662	231,071	SH	DEFINED 1,2,6
FOMENTO ECONOMICO ME	SPON ADR U	34441910	30,885	645,041	SH	DEFINED 1,2,6,18
FOOT LOCKER INC	COM	34484910	46,056	4,134,290	SH	DEFINED 1,2,5,6,8,10
FORCE PROTECTION INC	COM NEW	34520320	9,666	1,855,183	SH	DEFINED 1,2,5,6,8
FORD MTR CO CAP TR I	PFD TR CV6	34539520	4,671	117,000	SH	DEFINED 1,2
FORD MTR CO DEL	NOTE 4.25	345370CF	1,578	1,250,000	SH	DEFINED 1,2
FORD MTR CO DEL	NOTE 4.25	345370CN	8,149	6,500,000	SH	DEFINED 1,2
FORD MTR CO DEL	COM PAR \$0	34537086	1,156,717	115,671,739	SH	DEFINED 1,2,5,6,18,8
FOREST CITY ENTERPRI	CL A	34555010	19,989	1,696,850	SH	DEFINED 1,2,3,5,6,8,
FOREST LABS INC	COM	34583810	376,403	11,722,313	SH	DEFINED 1,2,5,6,18,8
FOREST OIL CORP	COM PAR \$0	34609170	63,022	2,832,465	SH	DEFINED 1,2,5,6,18,8
FORESTAR GROUP INC	COM	34623310	17,756	807,842	SH	DEFINED 1,2,5,6,8
FORMFACTOR INC	COM	34637510	23,919	1,098,718	SH	DEFINED 1,2,5,6,8
FORRESTER RESH INC	COM	34656310	12,086	465,736	SH	DEFINED 1,2,5,6,8
FORTINET INC	COM	34959E10	3,264	185,776	SH	DEFINED 1,2
FORTRESS INVESTMENT	CL A	34958B10	172	38,600	SH	DEFINED 1,8
FORTUNE BRANDS INC	COM	34963110	228,990	5,300,696	SH	DEFINED 1,2,5,6,18,8
FORWARD AIR CORP	COM	34985310	17,286	690,599	SH	DEFINED 1,2,5,6,8
FORWARD INDS INC N Y	COM NEW	34986230	26	12,523	SH	DEFINED 1
FOSSIL INC	COM	34988210	53,798	1,603,051	SH	DEFINED 1,2,5,6,8
FOSTER L B CO	COM	35006010	6,926	232,344	SH	DEFINED 1,2,5,6,8
FOSTER WHEELER AG	COM	H2717810	37,732	1,281,650	SH	DEFINED 1,2,5,18,8,1
FOX CHASE BANCORP	COM	35137P10	1,648	173,067	SH	DEFINED 1,2
FPIC INS GROUP INC	COM	30256310	6,747	174,714	SH	DEFINED 1,2,8
FPL GROUP INC	COM	30257110	906,935	17,170,299	SH	DEFINED 1,2,5,6,18,8
FRANCE TELECOM	SPONSORED	35177Q10	1,190	47,142	SH	DEFINED 1,2
FRANKLIN COVEY CO	COM	35346910	1,089	172,808	SH	DEFINED 1,2
FRANKLIN ELEC INC	COM	35351410	14,340	493,620	SH	DEFINED 1,2,5,8
FRANKLIN RES INC	COM	35461310	617,464	5,861,073	SH	DEFINED 1,2,5,6,18,8
FRANKLIN STREET PPTY	COM	35471R10	33,879	2,318,906	SH	DEFINED 1,2,3,5,8
FREDS INC	CL A	35610810	9,347	916,349	SH	DEFINED 1,2,5,8

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

FREEMPORT-MCMORAN COP PFD CONV	35671D78	7,556	65,700	SH	DEFINED	1,2
FREEMPORT-MCMORAN COP COM	35671D85	1,323,616	16,485,446	SH	DEFINED	1,2,5,6,18,8
FREIGHTCAR AMER INC COM	35702310	4,937	248,946	SH	DEFINED	1,2,5,8
FRESENIUS KABI PHARM RIGHT 06/3	35802M11	25	82,799	SH	DEFINED	1,2
FRESENIUS MED CARE A SPONSORED	35802910	290	5,474	SH	DEFINED	1
FRESH DEL MONTE PROD ORD	G3673810	21,550	975,110	SH	DEFINED	1,2,5,8
FRIEDMAN INDS INC COM	35843510	66	11,240	SH	DEFINED	1
FRISCHS RESTAURANTS COM	35874810	912	38,229	SH	DEFINED	1,2
FRONTIER COMMUNICATI COM	35906A10	79,252	10,147,472	SH	DEFINED	1,2,5,6,8,10
FRONTIER OIL CORP COM	35914P10	39,831	3,308,188	SH	DEFINED	1,2,5,6,18,8
FRONTLINE LTD SHS	G3682E12	12,690	464,503	SH	DEFINED	1,2,5,8,10
FSI INTL INC COM	30263310	142	48,279	SH	DEFINED	1
FTI CONSULTING INC COM	30294110	53,844	1,141,733	SH	DEFINED	1,2,5,6,18,8
FUEL SYS SOLUTIONS I COM	35952W10	11,316	274,392	SH	DEFINED	1,2,5,6,8
FUEL TECH INC COM	35952310	2,827	345,980	SH	DEFINED	1,2,5,6
FUELCELL ENERGY INC COM	35952H10	6,046	1,607,878	SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
FULLER H B CO	COM	35969410	29,395	1,292,089	SH	DEFINED 1,2,5,8
FULTON FINL CORP PA	COM	36027110	47,290	5,423,198	SH	DEFINED 1,2,5,6,8,10
FUQI INTERNATIONAL I	COM NEW	36102A20	4,088	227,727	SH	DEFINED 1,2,6,8
FURMANITE CORPORATIO	COM	36108610	2,709	711,051	SH	DEFINED 1,2,6
FURNITURE BRANDS INT	COM	36092110	4,873	892,489	SH	DEFINED 1,2,5
FUSHI COPPERWELD INC	COM	36113E10	2,743	271,003	SH	DEFINED 1,2,6
FX ENERGY INC	COM	30269510	2,211	775,615	SH	DEFINED 1,2,5
G & K SVCS INC	CL A	36126810	13,127	522,373	SH	DEFINED 1,2,5,8
GAIAM INC	CL A	36268Q10	2,688	349,515	SH	DEFINED 1,2,6
GALLAGHER ARTHUR J &	COM	36357610	48,906	2,172,636	SH	DEFINED 1,2,5,6,8,10
GAMCO INVESTORS INC	COM	36143810	6,877	142,420	SH	DEFINED 1,2,5,6,8
GAMESTOP CORP NEW	CL A	36467W10	132,724	6,049,403	SH	DEFINED 1,2,5,6,18,8
GANDER MOUNTAIN CO	COM	36471P10	293	57,398	SH	DEFINED 1,2
GANNETT INC	COM	36473010	130,148	8,764,197	SH	DEFINED 1,2,5,6,18,8
GAP INC DEL	COM	36476010	414,843	19,801,597	SH	DEFINED 1,2,5,6,18,8
GARDNER DENVER INC	COM	36555810	29,030	682,248	SH	DEFINED 1,2,5,6,8,10
GARMIN LTD	ORD	G3726010	85,252	2,776,941	SH	DEFINED 1,2,5,6,18,8
GARTNER INC	COM	36665110	34,113	1,890,973	SH	DEFINED 1,2,5,6,8
GASCO ENERGY INC	COM	36722010	63	119,712	SH	DEFINED 1,2
GASTAR EXPL LTD	COM NEW	36729920	188	39,215	SH	DEFINED 1,2
GATX CORP	COM	36144810	30,227	1,051,391	SH	DEFINED 1,2,5,6,8,10
GAYLORD ENTMT CO NEW	COM	36790510	17,868	904,719	SH	DEFINED 1,2,5,8
GEEKNET INC	COM	36846Q10	50	42,143	SH	DEFINED 1
GENCO SHIPPING & TRA	SHS	Y2685T10	13,438	600,468	SH	DEFINED 1,2,5,6,8
GENCORP INC	COM	36868210	9,816	1,402,290	SH	DEFINED 1,2,6,8
GENERAL CABLE CORP D	COM	36930010	21,235	721,798	SH	DEFINED 1,2,5,6,8,10
GENERAL COMMUNICATIO	CL A	36938510	7,564	1,185,538	SH	DEFINED 1,2,5,6,8
GENERAL DYNAMICS COR	COM	36955010	868,429	12,739,167	SH	DEFINED 1,2,5,6,18,8
GENERAL ELECTRIC CO	COM	36960410	5,664,659	374,399,117	SH	DEFINED 1,2,5,6,18,8
GENERAL MARITIME COR	SHS	Y2693R10	7,171	1,025,836	SH	DEFINED 1,2,5,8
GENERAL MLS INC	COM	37033410	1,385,459	19,565,869	SH	DEFINED 1,2,5,6,18,8
GENERAL MOLY INC	COM	37037310	2,537	1,219,817	SH	DEFINED 1,2,6

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

GENERAL STEEL HOLDIN	COM	37085310	1,140	258,498	SH	DEFINED	1,2
GENESCO INC	COM	37153210	15,411	561,228	SH	DEFINED	1,2,5,8
GENESE & WYO INC	CL A	37155910	26,686	817,574	SH	DEFINED	1,2,5,6,8
GENOMIC HEALTH INC	COM	37244C10	5,512	281,816	SH	DEFINED	1,2,5,6,8
GENOPTIX INC	COM	37243V10	12,394	348,824	SH	DEFINED	1,2,5,6,8
GENPACT LIMITED	SHS	G3922B10	8,616	578,230	SH	DEFINED	1,2,5,6,8,10
GEN-PROBE INC NEW	COM	36866T10	45,061	1,049,888	SH	DEFINED	1,2,5,6,8,10
GENTEX CORP	COM	37190110	55,774	3,124,579	SH	DEFINED	1,2,5,6,8,10
GENTIVA HEALTH SERVI	COM	37247A10	17,949	664,544	SH	DEFINED	1,2,5,6,8
GENUINE PARTS CO	COM	37246010	207,869	5,476,010	SH	DEFINED	1,2,5,6,18,8
GENVEC INC	COM	37246C10	77	64,255	SH	DEFINED	1
GENWORTH FINL INC	COM CL A	37247D10	226,205	19,929,982	SH	DEFINED	1,2,5,6,18,8
GENZYME CORP	COM	37291710	472,588	9,642,691	SH	DEFINED	1,2,5,6,18,8
GEO GROUP INC	COM	36159R10	24,439	1,116,938	SH	DEFINED	1,2,5,6,8
GEOEYE INC	COM	37250W10	10,506	376,827	SH	DEFINED	1,2,6,8
GEOKINETICS INC	COM PAR \$0	37291030	1,093	113,642	SH	DEFINED	1,2
GEOMET INC DEL	COM	37250U20	36	24,500	SH	DEFINED	1
GEORESOURCES INC	COM	37247610	1,996	146,150	SH	DEFINED	1,2,5
GERBER SCIENTIFIC IN	COM	37373010	293	58,082	SH	DEFINED	1
GERDAU S A	SPONSORED	37373710	42,347	2,486,597	SH	DEFINED	1,2,6,18,8,1
GERMAN AMERN BANCORP	COM	37386510	3,664	225,502	SH	DEFINED	1,2
GERON CORP	COM	37416310	10,541	1,899,345	SH	DEFINED	1,2,5,6,8
GETTY RLTY CORP NEW	COM	37429710	11,786	500,893	SH	DEFINED	1,2,3,5,8
GFI GROUP INC	COM	36165220	7,008	1,540,214	SH	DEFINED	1,2,5,6,8
GIANT INTERACTIVE GR	ADR	37451110	900	128,231	SH	DEFINED	1,2,6
GIBALTAR INDS INC	COM	37468910	10,851	689,851	SH	DEFINED	1,2,5,8
GIGAMEDIA LTD	ORD	Y2711Y10	44	13,334	SH	DEFINED	1,5,6
G-III APPAREL GROUP	COM	36237H10	5,642	260,373	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
GILAT SATELLITE NETW	SHS NEW	M5147411	77	16,627	SH	DEFINED	1
GILEAD SCIENCES INC	NOTE 0.50	375558AG	1,541	1,300,000	SH	DEFINED	2
GILEAD SCIENCES INC	NOTE 0.62	375558AH	1,851	1,500,000	SH	DEFINED	1,2
GILEAD SCIENCES INC	COM	37555810	1,398,479	32,319,836	SH	DEFINED	1,2,5,6,18,8
GIVEN IMAGING	ORD SHS	M5202010	322	18,435	SH	DEFINED	1,2
GLACIER BANCORP INC	COM	37637Q10	26,522	1,933,079	SH	DEFINED	1,2,5,8
GLADSTONE CAPITAL CO	COM	37653510	3,200	416,080	SH	DEFINED	1,2,8
GLADSTONE COML CORP	COM	37653610	2,339	174,426	SH	DEFINED	1,2,3,5
GLADSTONE INVT CORP	COM	37654610	1,956	428,927	SH	DEFINED	1,2
GLATFELTER	COM	37731610	15,525	1,277,792	SH	DEFINED	1,2,5,8
GLAXOSMITHKLINE PLC	SPONSORED	37733W10	653,749	15,473,352	SH	DEFINED	1,2
GLG PARTNERS INC	COM	37929X10	6,758	2,098,781	SH	DEFINED	1,2,6,8,10
GLIMCHER RLTY TR	SH BEN INT	37930210	3,841	1,422,506	SH	DEFINED	1,2,3,8
GLOBAL CASH ACCESS H	COM	37896710	10,116	1,350,618	SH	DEFINED	1,2,5,6,8
GLOBAL CROSSING LTD	SHS NEW	G3921A17	10,361	727,105	SH	DEFINED	1,2,5,6,8
GLOBAL DEFENSE TECH	COM	37950B10	704	42,764	SH	DEFINED	1,2
GLOBAL INDS LTD	COM	37933610	15,979	2,241,150	SH	DEFINED	1,2,5,6,8
GLOBAL PMTS INC	COM	37940X10	115,999	2,153,712	SH	DEFINED	1,2,5,6,8,10
GLOBAL SOURCES LTD	ORD	G3930010	1,826	292,086	SH	DEFINED	1,2
GLOBALSTAR INC	COM	37897340	81	92,874	SH	DEFINED	1

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

GLOBECOMM SYSTEMS IN COM	37956X10	3,323	424,999	SH	DEFINED	1,2
GMX RES INC COM	38011M10	8,993	654,520	SH	DEFINED	1,2,5,6,8
GOL LINHAS AEREAS IN SP ADR REP	38045R10	318	20,737	SH	DEFINED	1,6,10
GOLAR LNG LTD BERMUD SHS	G9456A10	8,369	652,844	SH	DEFINED	1,2
GOLD FIELDS LTD NEW SPONSORED	38059T10	6,302	480,723	SH	DEFINED	1,6
GOLDMAN SACHS GROUP COM	38141G10	3,380,094	20,019,510	SH	DEFINED	1,2,5,6,18,8
GOODRICH CORP COM	38238810	282,010	4,389,266	SH	DEFINED	1,2,5,6,18,8
GOODRICH PETE CORP COM NEW	38241040	13,769	565,446	SH	DEFINED	1,2,5,6,8
GOODYEAR TIRE & RUBR COM	38255010	113,442	8,045,507	SH	DEFINED	1,2,5,6,18,8
GOOGLE INC CL A	38259P50	5,250,435	8,468,717	SH	DEFINED	1,2,5,6,18,8
GORMAN RUPP CO COM	38308210	7,831	283,324	SH	DEFINED	1,2,5,8
GOVERNMENT PPTYS INC COM SHS BE	38376A10	5,099	221,904	SH	DEFINED	1,2,3,8
GP STRATEGIES CORP COM	36225V10	2,703	358,903	SH	DEFINED	1,2
GPO AEROPORTUARIO DE SPON ADR B	40050610	669	21,414	SH	DEFINED	1,6
GRACE W R & CO DEL N COM	38388F10	42,766	1,687,005	SH	DEFINED	1,2,5,6,8
GRACO INC COM	38410910	35,506	1,242,772	SH	DEFINED	1,2,5,6,8,10
GRAFTECH INTL LTD COM	38431310	49,825	3,204,207	SH	DEFINED	1,2,5,6,8
GRAHAM CORP COM	38455610	4,938	238,560	SH	DEFINED	1,2
GRAINGER W W INC COM	38480210	216,481	2,235,679	SH	DEFINED	1,2,5,6,18,8
GRAMERCY CAP CORP COM	38487110	2,570	992,228	SH	DEFINED	1,2,6
GRAN TIERRA ENERGY I COM	38500T10	22,827	3,983,856	SH	DEFINED	1,2,5,6
GRAND CANYON ED INC COM	38526M10	5,644	296,905	SH	DEFINED	1,2,6,8
GRANITE CONSTR INC COM	38732810	37,346	1,109,498	SH	DEFINED	1,2,5,6,8
GRAPHIC PACKAGING HL COM	38868910	8,383	2,415,724	SH	DEFINED	1,2,5,6
GRAY TELEVISION INC COM	38937510	56	37,488	SH	DEFINED	1
GREAT ATLANTIC & PAC COM	39006410	9,717	824,141	SH	DEFINED	1,2,5,6,8
GREAT LAKES DREDGE & COM	39060710	5,952	918,562	SH	DEFINED	1,2,6,8
GREAT PLAINS ENERGY COM	39116410	54,258	2,798,224	SH	DEFINED	1,2,5,6,8,10
GREAT SOUTHN BANCORP COM	39090510	4,914	230,047	SH	DEFINED	1,2
GREAT WOLF RESORTS I COM	39152310	1,455	614,120	SH	DEFINED	1,2
GREATBATCH INC COM	39153L10	9,779	508,526	SH	DEFINED	1,2,5,6,8
GREEN BANKSHARES INC COM NEW	39436120	106	29,746	SH	DEFINED	1
GREEN MTN COFFEE ROA COM	39312210	63,579	780,392	SH	DEFINED	1,2,5,6,8,10
GREEN PLAINS RENEWAB COM	39322210	2,520	169,473	SH	DEFINED	1,2
GREENBRIER COS INC COM	39365710	3,677	354,244	SH	DEFINED	1,2
GREENHILL & CO INC COM	39525910	22,916	285,591	SH	DEFINED	1,2,5,6,8,10
GREENLIGHT CAPITAL R CLASS A	G4095J10	16,103	682,600	SH	DEFINED	1,2,6,8
GREIF INC CL A	39762410	39,110	724,527	SH	DEFINED	1,2,5,6,8,10
GRIFFIN LD & NURSERI CL A	39823110	1,719	59,000	SH	DEFINED	1,2
GRIFFON CORP COM	39843310	12,219	999,886	SH	DEFINED	1,2,5,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
GROUP 1 AUTOMOTIVE I COM		39890510	24,106	850,296	SH	DEFINED	1,2,5,8
GROUPE CGI INC CL A SUB V		39945C10	644	47,470	SH	DEFINED	1
GRUBB & ELLIS CO COM PAR \$0		40009520	52	40,981	SH	DEFINED	1
GRUPO AEROPORTUARIO SPON ADR S		40051E20	2,521	48,658	SH	DEFINED	1,4
GRUPO TELEVISIA SA DE SP ADR REP		40049J20	63,923	3,079,125	SH	DEFINED	1,2,4,6,18
GSE SYS INC COM		36227K10	1,666	303,998	SH	DEFINED	1,2
GSI COMMERCE INC COM		36238G10	19,222	757,055	SH	DEFINED	1,2,5,6,8
GSI TECHNOLOGY COM		36241U10	1,483	331,022	SH	DEFINED	1,2

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

GT SOLAR INTL INC	COM	3623E020	4,209	757,045	SH	DEFINED	1,2,5,6,8
GTX INC DEL	COM	40052B10	1,503	357,874	SH	DEFINED	1,2,5,6
GUARANTY BANCORP DEL	COM	40075T10	1,430	1,083,646	SH	DEFINED	1,2
GUESS INC	COM	40161710	60,620	1,433,088	SH	DEFINED	1,2,5,6,8,10
GUIDANCE SOFTWARE IN	COM	40169210	170	32,484	SH	DEFINED	1
GULF ISLAND FABRICAT	COM	40230710	6,215	295,519	SH	DEFINED	1,2,5,8
GULFMARK OFFSHORE IN	COM	40262910	13,642	481,891	SH	DEFINED	1,2,5,8
GULFPORT ENERGY CORP	COM NEW	40263530	6,182	539,938	SH	DEFINED	1,2,5,6
GYMBOREE CORP	COM	40377710	42,211	969,710	SH	DEFINED	1,2,5,6,8
H & E EQUIPMENT SERV	COM	40403010	7,890	751,406	SH	DEFINED	1,2,5
HACKETT GROUP INC	COM	40460910	2,138	769,173	SH	DEFINED	1,2,5
HAEMONETICS CORP	COM	40502410	34,222	620,522	SH	DEFINED	1,2,5,6,8
HAIN CELESTIAL GROUP	COM	40521710	15,284	898,521	SH	DEFINED	1,2,5,8
HALLIBURTON CO	COM	40621610	1,064,139	35,365,193	SH	DEFINED	1,2,5,6,18,8
HALLMARK FINL SVCS I	COM NEW	40624Q20	1,284	161,271	SH	DEFINED	1,2
HALOZYME THERAPEUTIC	COM	40637H10	7,867	1,340,167	SH	DEFINED	1,2,5,6,8
HAMPTON ROADS BANKSH	COM	40932110	621	358,721	SH	DEFINED	1,2
HANCOCK HLDG CO	COM	41012010	40,196	917,498	SH	DEFINED	1,2,5,8
HANESBRANDS INC	COM	41034510	56,441	2,340,966	SH	DEFINED	1,2,5,6,8,10
HANGER ORTHOPEDIC GR	COM NEW	41043F20	8,464	611,977	SH	DEFINED	1,2,5,6,8
HANMI FINL CORP	COM	41049510	231	192,313	SH	DEFINED	1
HANOVER INS GROUP IN	COM	41086710	46,912	1,055,873	SH	DEFINED	1,2,5,6,8,10
HANSEN MEDICAL INC	COM	41130710	1,501	495,226	SH	DEFINED	1,2,6
HANSEN NAT CORP	COM	41131010	69,787	1,817,376	SH	DEFINED	1,2,5,6,18,8
HARBIN ELECTRIC INC	COM	41145W10	6,009	292,569	SH	DEFINED	1,2,6,8
HARBINGER GROUP	COM	41146A10	926	131,921	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	41282210	205,107	8,139,168	SH	DEFINED	1,2,5,6,18,8
HARLEYSVILLE GROUP I	COM	41282410	10,970	345,092	SH	DEFINED	1,2,5,8
HARLEYSVILLE NATL CO	COM	41285010	6,354	988,112	SH	DEFINED	1,2,5,6,8
HARMAN INTL INDS INC	COM	41308610	73,670	2,088,145	SH	DEFINED	1,2,5,6,8,10
HARMONIC INC	COM	41316010	14,430	2,283,161	SH	DEFINED	1,2,5,6,8
HARMONY GOLD MNG LTD	SPONSORED	41321630	298	29,334	SH	DEFINED	1,6
HARRIS & HARRIS GROU	COM	41383310	2,461	538,448	SH	DEFINED	1,2
HARRIS CORP DEL	COM	41387510	234,553	4,932,767	SH	DEFINED	1,2,5,6,18,8
HARRIS INTERACTIVE I	COM	41454910	31	25,764	SH	DEFINED	1
HARRIS STRATEX NTRK	CL A	41457P10	11,245	1,627,388	SH	DEFINED	1,2,5,18,8,1
HARSCO CORP	COM	41586410	84,392	2,618,419	SH	DEFINED	1,2,5,6,18,8
HARTE-HANKS INC	COM	41619610	13,893	1,288,818	SH	DEFINED	1,2,5,6,8
HARTFORD FINL SVCS G	COM	41651510	546,783	23,507,437	SH	DEFINED	1,2,5,6,18,8
HARVARD BIOSCIENCE I	COM	41690610	1,550	434,215	SH	DEFINED	1,2
HARVEST NATURAL RESO	COM	41754V10	3,985	753,299	SH	DEFINED	1,2
HASBRO INC	COM	41805610	139,433	4,349,125	SH	DEFINED	1,2,5,6,18,8
HATTERAS FINL CORP	COM	41902R10	23,095	826,014	SH	DEFINED	1,2,5,8
HAVERTY FURNITURE IN	COM	41959610	5,661	412,325	SH	DEFINED	1,2,8
HAWAIIAN ELEC INDUST	COM	41987010	42,939	2,054,509	SH	DEFINED	1,2,5,6,8,10
HAWAIIAN HOLDINGS IN	COM	41987910	11,281	1,611,503	SH	DEFINED	1,2,6
HAWK CORP	CL A	42008910	1,645	93,395	SH	DEFINED	1,2
HAWKINS INC	COM	42026110	3,417	156,544	SH	DEFINED	1,2
HAYNES INTERNATIONAL	COM NEW	42087720	8,263	250,689	SH	DEFINED	1,2,5,6,8
HCC INS HLDGS INC	COM	40413210	65,556	2,343,781	SH	DEFINED	1,2,5,6,8,10
HCP INC	COM	40414L10	443,504	14,522,068	SH	DEFINED	1,2,3,5,6,18
HDFC BANK LTD	ADR REPS 3	40415F10	29,022	223,111	SH	DEFINED	1,2,4,5,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
HEADWATERS INC	COM	42210P10	9,550	1,464,679 SH	DEFINED	1,2,5,6
HEALTH CARE REIT INC	COM	42217K10	254,748	5,747,924 SH	DEFINED	1,2,3,5,6,18
HEALTH GRADES INC	COM	42218Q10	1,601	373,127 SH	DEFINED	1,2,5
HEALTH MGMT ASSOC IN	CL A	42193310	44,484	6,118,896 SH	DEFINED	1,2,5,6,18,8
HEALTH NET INC	COM	42222G10	56,486	2,425,321 SH	DEFINED	1,2,5,6,18,8
HEALTHCARE RLTYS TR	COM	42194610	45,554	2,122,763 SH	DEFINED	1,2,3,5,8
HEALTHCARE SVCS GRP	COM	42190610	19,686	917,324 SH	DEFINED	1,2,5,6,8
HEALTHSOUTH CORP	COM NEW	42192430	41,775	2,225,636 SH	DEFINED	1,2,5,6,8
HEALTHSPRING INC	COM	42224N10	25,041	1,421,968 SH	DEFINED	1,2,5,8
HEALTHTRONICS INC	COM	42222L10	99	37,393 SH	DEFINED	1
HEALTHWAYS INC	COM	42224510	14,421	786,317 SH	DEFINED	1,2,5,6,8
HEARTLAND EXPRESS IN	COM	42234710	20,505	1,342,844 SH	DEFINED	1,2,5,6,8
HEARTLAND FINL USA I	COM	42234Q10	3,692	257,301 SH	DEFINED	1,2,5,8
HEARTLAND PMT SYS IN	COM	42235N10	11,438	871,099 SH	DEFINED	1,2,5,6,8
HEARTWARE INTL INC	COM	42236810	3,731	105,197 SH	DEFINED	1,2
HECKMANN CORP	COM	42268010	8,609	1,725,216 SH	DEFINED	1,2,5,8
HECLA MNG CO	COM	42270410	66,124	10,699,677 SH	DEFINED	1,2,5,6,8
HEELYS INC	COM	42279M10	38	17,300 SH	DEFINED	1
HEICO CORP NEW	COM	42280610	19,114	431,186 SH	DEFINED	1,2,5,6
HEICO CORP NEW	CL A	42280620	1,226	34,086 SH	DEFINED	1,2,5,6,8
HEIDRICK & STRUGGLES	COM	42281910	12,680	405,885 SH	DEFINED	1,2,5,6,8
HEINZ H J CO	COM	42307410	469,293	10,975,041 SH	DEFINED	1,2,5,6,18,8
HELEN OF TROY CORP L	COM	G4388N10	17,384	710,716 SH	DEFINED	1,2,5,8
HELICOS BIOSCIENCES	COM	42326R10	13	13,100 SH	DEFINED	1
HELIX ENERGY SOLUTIO	COM	42330P10	32,825	2,793,623 SH	DEFINED	1,2,5,6,8,10
HELLENIC TELECOM ORG	SPONSORED	42332530	994	132,220 SH	DEFINED	1,2
HELMERICH & PAYNE IN	COM	42345210	121,091	3,036,386 SH	DEFINED	1,2,5,6,18,8
HEMISPHERX BIOPHARMA	COM	42366C10	1,231	2,197,851 SH	DEFINED	1,2
HENRY JACK & ASSOC I	COM	42628110	61,860	2,673,313 SH	DEFINED	1,2,5,6,8
HERBALIFE LTD	COM USD SH	G4412G10	26,390	650,479 SH	DEFINED	1,2,5,6,8,10
HERCULES OFFSHORE IN	COM	42709310	13,981	2,924,871 SH	DEFINED	1,2,5,6,8
HERCULES TECH GROWTH	COM	42709650	9,223	887,725 SH	DEFINED	1,2,8
HERITAGE COMMERCE CO	COM	42692710	84	20,801 SH	DEFINED	1
HERITAGE CRYSTAL CLE	COM	42726M10	323	30,873 SH	DEFINED	1,2
HERITAGE FINL CORP W	COM	42722X10	2,213	160,600 SH	DEFINED	1,2
HERITAGE FINL GROUP	COM	42725U10	123	16,942 SH	DEFINED	1,2
HERLEY INDS INC DEL	COM	42739810	3,919	282,146 SH	DEFINED	1,2
HERSHA HOSPITALITY T	SH BEN INT	42782510	4,897	1,559,535 SH	DEFINED	1,2,3,5
HERSHEY CO	COM	42786610	206,242	5,762,546 SH	DEFINED	1,2,5,6,18,8
HERTZ GLOBAL HOLDING	COM	42805T10	38,628	3,240,568 SH	DEFINED	1,2,5,6,8,10
HESS CORP	COM	42809H10	678,988	11,222,941 SH	DEFINED	1,2,5,6,18,8
HEWITT ASSOCS INC	COM	42822Q10	78,878	1,866,504 SH	DEFINED	1,2,5,6,8,10
HEWLETT PACKARD CO	COM	42823610	5,939,731	115,312,185 SH	DEFINED	1,2,5,6,18,8
HEXCEL CORP NEW	COM	42829110	29,310	2,258,066 SH	DEFINED	1,2,5,6,8
HFF INC	CL A	40418F10	76	12,100 SH	DEFINED	1
HHGREGG INC	COM	42833L10	6,218	282,254 SH	DEFINED	1,2,6,8
HIBBETT SPORTS INC	COM	42856710	13,376	608,292 SH	DEFINED	1,2,5,6,8
HICKORY TECH CORP	COM	42906010	2,255	255,409 SH	DEFINED	1,2
HIGHWOODS PPTYS INC	COM	43128410	104,359	3,129,206 SH	DEFINED	1,2,3,5,6,8
HILL INTERNATIONAL I	COM	43146610	2,924	468,631 SH	DEFINED	1,2,5,6
HILL ROM HLDGS INC	COM	43147510	38,035	1,585,448 SH	DEFINED	1,2,5,6,8,10
HILLENBRAND INC	COM	43157110	16,256	862,859 SH	DEFINED	1,2,5,6,8,10
HILLTOP HOLDINGS INC	COM	43274810	10,354	889,557 SH	DEFINED	1,2,3,5,6,8
HIMAX TECHNOLOGIES I	SPONSORED	43289P10	427	154,118 SH	DEFINED	1,2
HITACHI LIMITED	ADR 10 COM	43357850	472	15,376 SH	DEFINED	1
HI-TECH PHARMACAL IN	COM	42840B10	5,597	199,542 SH	DEFINED	1,2
HITTITE MICROWAVE CO	COM	43365Y10	18,275	448,240 SH	DEFINED	1,2,5,6,8
HMS HLDGS CORP	COM	40425J10	28,653	588,484 SH	DEFINED	1,2,5,6,8

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

HNI CORP	COM	40425110	42,226	1,528,257	SH	DEFINED	1,2,5,6,8
HOKU SCIENTIFIC INC	COM	43471210	45	16,600	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
HOLLIS-EDEN PHARMACE	COM	43590210	12	23,507	SH	DEFINED	1
HOLLY CORP	COM PAR \$0	43575830	28,475	1,110,987	SH	DEFINED	1,2,5,6,8,10
HOLLYWOOD MEDIA CORP	COM	43623310	22	15,519	SH	DEFINED	1
HOLOGIC INC	FRNT 2.00	436440AA	3,244	3,800,000	SH	DEFINED	1,2
HOLOGIC INC	COM	43644010	93,743	6,465,015	SH	DEFINED	1,2,5,6,18,8
HOME BANCORP INC	COM	43689E10	1,918	157,302	SH	DEFINED	1,2
HOME BANCSHARES INC	COM	43689320	10,057	417,827	SH	DEFINED	1,2,5,6,8
HOME DEPOT INC	COM	43707610	1,891,737	65,390,148	SH	DEFINED	1,2,5,6,18,8
HOME DIAGNOSTICS INC	COM	43708010	1,200	196,776	SH	DEFINED	1,2
HOME FED BANCORP INC	COM	43710G10	4,823	362,357	SH	DEFINED	1,2,5
HOME INNS & HOTELS M	SPON ADR	43713W10	1,406	39,765	SH	DEFINED	1,2,6
HOME PROPERTIES INC	COM	43730610	59,706	1,251,426	SH	DEFINED	1,2,3,5,8
HONDA MOTOR LTD	AMERN SHS	43812830	1,360	40,109	SH	DEFINED	1,2
HONEYWELL INTL INC	COM	43851610	3,148,880	80,328,567	SH	DEFINED	1,2,5,6,18,8
HOOKER FURNITURE COR	COM	43903810	3,233	261,377	SH	DEFINED	1,2
HOOPER HOLMES INC	COM	43910410	71	68,456	SH	DEFINED	1
HORACE MANN EDUCATOR	COM	44032710	16,695	1,335,605	SH	DEFINED	1,2,5,6,8
HORIZON FINL CORP WA	COM	44041F10	2	10,755	SH	DEFINED	1,2
HORIZON LINES INC	COM	44044K10	3,546	636,686	SH	DEFINED	1,2,5
HORMEL FOODS CORP	COM	44045210	114,405	2,975,419	SH	DEFINED	1,2,5,6,18,8
HORNBECK OFFSHORE SV	COM	44054310	12,990	558,001	SH	DEFINED	1,2,5,6,8
HORSEHEAD HLDG CORP	COM	44069430	11,155	874,911	SH	DEFINED	1,2,6,8
HOSPIRA INC	COM	44106010	340,310	6,672,754	SH	DEFINED	1,2,5,6,18,8
HOSPITALITY PPTYS TR	COM SH BEN	44106M10	102,527	4,324,219	SH	DEFINED	1,2,3,5,6,8,
HOST HOTELS & RESORT	COM	44107P10	363,032	31,108,162	SH	DEFINED	1,2,3,5,6,18
HOT TOPIC INC	COM	44133910	6,356	1,000,919	SH	DEFINED	1,2,5,6,8
HOUSTON AMERN ENERGY	COM	44183U10	125	20,361	SH	DEFINED	1,2
HOUSTON WIRE & CABLE	COM	44244K10	4,737	398,042	SH	DEFINED	1,2,6
HOVNANIAN ENTERPRISE	CL A	44248720	3,885	1,011,710	SH	DEFINED	1,2,5,6
HQ SUSTAINABLE MARIT	COM NEW	40426A20	961	136,445	SH	DEFINED	1,2
HRPT PPTYS TR	COM SH BEN	40426W10	39,850	6,159,249	SH	DEFINED	1,2,3,5,6,8,
HSBC HLDGS PLC	SPON ADR N	40428040	5,142	90,077	SH	DEFINED	1,2
HSBC HLDGS PLC	ADR A 1/40	40428060	269	12,581	SH	DEFINED	2
HSN INC	COM	40430310	29,107	1,441,637	SH	DEFINED	1,2,5,6,8
HUANENG PWR INTL INC	SPON ADR H	44330410	218	9,738	SH	DEFINED	1,6
HUB GROUP INC	CL A	44332010	23,670	883,529	SH	DEFINED	1,2,5,6,8
HUBBELL INC	CL B	44351020	78,133	1,651,857	SH	DEFINED	1,2,5,6,8,10
HUDSON CITY BANCORP	COM	44368310	278,168	20,259,880	SH	DEFINED	1,2,5,6,18,8
HUDSON HIGHLAND GROU	COM	44379210	128	27,048	SH	DEFINED	1
HUDSON VALLEY HOLDIN	COM	44417210	237	9,597	SH	DEFINED	1,2
HUGHES COMMUNICATION	COM	44439810	4,918	188,920	SH	DEFINED	1,2,5,6,8
HUGOTON RTY TR TEX	UNIT BEN I	44471710	808	50,273	SH	DEFINED	1,2,5
HUMAN GENOME SCIENCE	COM	44490310	133,538	4,366,839	SH	DEFINED	1,2,5,6,8
HUMANA INC	COM	44485910	275,672	6,280,966	SH	DEFINED	1,2,5,6,18,8
HUNT J B TRANS SVCS	COM	44565810	73,180	2,267,756	SH	DEFINED	1,2,5,6,18,8
HUNTINGTON BANCSHARE	COM	44615010	116,895	32,025,983	SH	DEFINED	1,2,5,6,18,8

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

HUNTSMAN CORP	COM	44701110	26,292	2,328,767	SH	DEFINED	1,2,5,18,8,1
HURCO COMPANIES INC	COM	44732410	1,888	127,571	SH	DEFINED	1,2
HURON CONSULTING GRO	COM	44746210	9,871	428,409	SH	DEFINED	1,2,5,6,8
HUTCHINSON TECHNOLOG	COM	44840710	946	92,170	SH	DEFINED	1,2
HYATT HOTELS CORP	COM CL A	44857910	11,060	371,006	SH	DEFINED	1,2,5,6,10
HYPERCOM CORP	COM	44913M10	191	60,098	SH	DEFINED	1,2
HYPERDYNAMICS CORP	COM	44895410	31	35,600	SH	DEFINED	1
HYTHIAM INC	COM	44919F10	12	26,772	SH	DEFINED	1
I2 TECHNOLOGIES INC	COM NEW	46575420	5,923	309,759	SH	DEFINED	1,2,5,6,8
IAC INTERACTIVECORP	COM PAR \$.	44919P50	40,608	1,982,814	SH	DEFINED	1,2,5,6,8,10
IBERIABANK CORP	COM	45082810	33,323	619,270	SH	DEFINED	1,2,5,8
ICAD INC	COM	44934S10	63	41,368	SH	DEFINED	1,2
ICAHN ENTERPRISES LP	DEPOSITRY	45110010	208	5,200	SH	DEFINED	1,8
ICF INTL INC	COM	44925C10	4,209	157,048	SH	DEFINED	1,2,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
ICICI BK LTD	ADR	45104G10	45,668	1,211,021	SH	DEFINED 1,2,5,6,18,8
ICO GLOBAL COMM HLDG	CL A	44930K10	141	130,973	SH	DEFINED 1,2,6
ICO INC NEW	COM	44929310	3,760	514,357	SH	DEFINED 1,2
ICON PUB LTD CO	SPONSORED	45103T10	323	14,879	SH	DEFINED 5
ICONIX BRAND GROUP I	COM	45105510	22,528	1,778,071	SH	DEFINED 1,2,5,8
ICT GROUP INC	COM	44929Y10	2,657	162,705	SH	DEFINED 1,2
ICU MED INC	COM	44930G10	12,598	345,708	SH	DEFINED 1,2,5,6,8
ICX TECHNOLOGIES INC	COM	44934T10	2,131	223,860	SH	DEFINED 1,2,6
IDACORP INC	COM	45110710	54,074	1,692,450	SH	DEFINED 1,2,5,6,8
IDENIX PHARMACEUTICA	COM	45166R20	1,227	570,523	SH	DEFINED 1,2,6
IDERA PHARMACEUTICAL	COM NEW	45168K30	1,899	367,258	SH	DEFINED 1,2
IDEX CORP	COM	45167R10	53,263	1,709,880	SH	DEFINED 1,2,5,6,8,10
IDEXX LABS INC	COM	45168D10	72,286	1,352,408	SH	DEFINED 1,2,5,6,8,10
IDT CORP	CL B NEW	44894750	87	17,930	SH	DEFINED 1
IESI BFC LTD	COM	44951D10	332	20,700	SH	DEFINED 1
IGATE CORP	COM	45169U10	5,668	566,800	SH	DEFINED 1,2,6
IGO INC	COM	44959310	33	26,437	SH	DEFINED 1
IHS INC	CL A	45173410	38,456	701,620	SH	DEFINED 1,2,5,6,18,8
II VI INC	COM	90210410	18,113	569,606	SH	DEFINED 1,2,5,6,8
IKANOS COMMUNICATION	COM	45173E10	50	26,900	SH	DEFINED 1
ILLINOIS TOOL WKS IN	COM	45230810	686,328	14,301,483	SH	DEFINED 1,2,5,6,18,8
ILLUMINA INC	COM	45232710	59,250	1,931,238	SH	DEFINED 1,2,5,6,18,8
IMATION CORP	COM	45245A10	6,147	704,895	SH	DEFINED 1,2,5,6,8
IMERGENT INC	COM	45247Q10	719	118,408	SH	DEFINED 1,2
IMMERSION CORP	COM	45252110	2,606	569,083	SH	DEFINED 1,2,5
IMMUCOR INC	COM	45252610	44,649	2,206,002	SH	DEFINED 1,2,5,6,8
IMMUNOGEN INC	COM	45253H10	9,371	1,192,217	SH	DEFINED 1,2,5,6,8
IMMUNOMEDICS INC	COM	45290710	4,455	1,387,955	SH	DEFINED 1,2,5
IMPAX LABORATORIES I	COM	45256B10	20,457	1,503,091	SH	DEFINED 1,2
IMPERIAL OIL LTD	COM NEW	45303840	1,131	29,250	SH	DEFINED 1
IMPERIAL SUGAR CO NE	COM NEW	45309620	4,235	242,860	SH	DEFINED 1,2
IMS HEALTH INC	COM	44993410	135,599	6,438,677	SH	DEFINED 1,2,5,6,18,8
INCONTACT INC	COM	45336E10	1,160	395,753	SH	DEFINED 1,2
INCYTE CORP	COM	45337C10	34,973	3,838,942	SH	DEFINED 1,2,5,6,8

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

INDEPENDENCE HLDG CO	COM NEW	45344030	691	119,183	SH	DEFINED	1,2
INDEPENDENT BANK COR	COM	45383610	10,324	494,898	SH	DEFINED	1,2,5,8
INDEPENDENT BANK COR	COM	45383810	49	68,168	SH	DEFINED	1
INFINERA CORPORATION	COM	45667G10	15,059	1,697,738	SH	DEFINED	1,2,5,6,8
INFINITY PHARMACEUTI	COM	45665G30	1,920	310,708	SH	DEFINED	1,2
INFINITY PPTY & CAS	COM	45665Q10	13,926	342,660	SH	DEFINED	1,2,5,8
INFOGROUP INC	COM	45670G10	7,915	986,954	SH	DEFINED	1,2,5,6,8
INFORMATICA CORP	COM	45666Q10	76,670	2,962,504	SH	DEFINED	1,2,5,6,8
INFORMATION SERVICES	COM	45675Y10	1,261	397,900	SH	DEFINED	1,2
INFOSPACE INC	COM PAR \$.	45678T30	7,127	831,641	SH	DEFINED	1,2,5,6,8
INFOSYS TECHNOLOGIES	SPONSORED	45678810	115,008	2,080,844	SH	DEFINED	1,2,4,5,6,8
ING GROEP N V	SPONSORED	45683710	1,014	103,398	SH	DEFINED	1
INGERSOLL-RAND PLC	SHS	G4779110	108,636	3,039,620	SH	DEFINED	1,2,5,6,18,8
INGLES MKTS INC	CL A	45703010	4,103	271,200	SH	DEFINED	1,2,5,8
INGRAM MICRO INC	CL A	45715310	78,662	4,507,835	SH	DEFINED	1,2,5,6,18,8
INHIBITEX INC	COM	45719T10	24	25,600	SH	DEFINED	1
INLAND REAL ESTATE C	COM NEW	45746120	19,796	2,428,896	SH	DEFINED	1,2,3,5,8
INNERWORKINGS INC	COM	45773Y10	3,828	648,838	SH	DEFINED	1,2,5,6
INNODATA ISOGEN INC	COM NEW	45764220	2,242	404,780	SH	DEFINED	1,2
INNOPHOS HOLDINGS IN	COM	45774N10	9,531	414,748	SH	DEFINED	1,2,5,8
INNOSPEC INC	COM	45768S10	5,134	508,834	SH	DEFINED	1,2,5,8
INNOTRAC CORP	COM	45767M10	17	10,328	SH	DEFINED	1
INNOVATIVE SOLUTIONS	COM	45769N10	158	34,470	SH	DEFINED	1
INOVIO BIOMEDICAL CO	COM	45773H10	27	24,100	SH	DEFINED	1
INSIGHT ENTERPRISES	COM	45765U10	14,460	1,266,218	SH	DEFINED	1,2,5,8
INSIGNIA SYS INC	COM	45765Y10	57	12,011	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
INSITUFORM TECHNOLOG	CL A	45766710	20,081	883,840	SH	DEFINED 1,2,5,8
INSMED INC	COM NEW	45766920	1,765	2,291,674	SH	DEFINED 1,2,5
INSPIRE PHARMACEUTIC	COM	45773310	6,754	1,223,639	SH	DEFINED 1,2,5,6,8
INSTEEL INDUSTRIES I	COM	45774W10	5,764	443,418	SH	DEFINED 1,2,5
INSULET CORP	COM	45784P10	8,913	624,172	SH	DEFINED 1,2,5,6,8
INTEGRA BK CORP	COM	45814P10	15	20,617	SH	DEFINED 1,2
INTEGRA LIFESCIENCES	COM NEW	45798520	16,029	434,732	SH	DEFINED 1,2,5,6,8
INTEGRAL SYS INC MD	COM	45810H10	3,754	433,511	SH	DEFINED 1,2
INTEGRATED DEVICE TE	COM	45811810	26,102	4,034,267	SH	DEFINED 1,2,5,6,18,8
INTEGRATED ELECTRICA	COM	45811E30	848	145,015	SH	DEFINED 1,2,5
INTEGRATED SILICON S	COM	45812P10	140	24,799	SH	DEFINED 1
INTEGRYS ENERGY GROU	COM	45822P10	187,518	4,465,769	SH	DEFINED 1,2,5,6,18,8
INTEL CORP	SDCV 2.95	458140AD	3,233	3,350,000	SH	DEFINED 1,2
INTEL CORP	COM	45814010	4,184,786	205,136,578	SH	DEFINED 1,2,5,6,18,8
INTER PARFUMS INC	COM	45833410	4,339	356,506	SH	DEFINED 1,2
INTERACTIVE BROKERS	COM	45841N10	8,873	500,755	SH	DEFINED 1,2,5,6,8,10
INTERACTIVE DATA COR	COM	45840J10	9,193	363,350	SH	DEFINED 1,2,5,6,8,10
INTERACTIVE INTELLIG	COM	45839M10	4,500	243,890	SH	DEFINED 1,2,5,6
INTERCONTINENTAL HTL	SPONS ADR	45857P30	177	12,343	SH	DEFINED 1
INTERCONTINENTALEXCH	COM	45865V10	302,312	2,692,004	SH	DEFINED 1,2,5,6,18,8
INTERDIGITAL INC	COM	45867G10	30,202	1,137,115	SH	DEFINED 1,2,5,6,8
INTERFACE INC	CL A	45866510	10,093	1,214,579	SH	DEFINED 1,2,5,8

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

INTERLEUKIN GENETICS COM	45873810	11	12,342	SH	DEFINED	1
INTERLINE BRANDS INC COM	45874310	12,528	725,407	SH	DEFINED	1,2,5,8
INTERMEC INC COM	45878610	16,306	1,267,939	SH	DEFINED	1,2,5,6,8
INTERMUNE INC COM	45884X10	9,949	762,964	SH	DEFINED	1,2,5,6,8
INTERNAP NETWORK SVC COM PAR \$.	45885A30	6,169	1,312,586	SH	DEFINED	1,2,5,6
INTERNATIONAL ASSETS COM	45902810	4,143	284,915	SH	DEFINED	1,2,6,8
INTERNATIONAL BANC SH COM	45904410	37,817	1,999,842	SH	DEFINED	1,2,5,6,8
INTERNATIONAL BUSINE COM	45920010	8,869,619	67,758,740	SH	DEFINED	1,2,5,6,18,8
INTERNATIONAL COAL G COM	45928H10	8,713	2,257,288	SH	DEFINED	1,2,5,6,8
INTERNATIONAL FLAVOR COM	45950610	124,600	3,028,693	SH	DEFINED	1,2,5,6,18,8
INTERNATIONAL GAME T COM	45990210	189,900	10,117,196	SH	DEFINED	1,2,5,6,18,8
INTERNATIONAL RECTIF COM	46025410	34,854	1,575,682	SH	DEFINED	1,2,5,6,8,10
INTERNATIONAL SHIPHO COM NEW	46032120	3,713	119,511	SH	DEFINED	1,2
INTERNATIONAL SPEEDW CL A	46033520	17,392	611,314	SH	DEFINED	1,2,5,6,8,10
INTERNET BRANDS INC COM CLASS	46060810	4,524	577,833	SH	DEFINED	1,2,6,8
INTERNET CAP GROUP I COM NEW	46059C20	4,830	726,261	SH	DEFINED	1,2,6,8
INTEROIL CORP COM	46095110	476	6,200	SH	DEFINED	1
INTERPUBLIC GROUP CO COM	46069010	136,554	18,503,190	SH	DEFINED	1,2,5,6,18,8
INTERSIL CORP CL A	46069S10	42,308	2,757,989	SH	DEFINED	1,2,5,6,8,10
INTERSTATE HOTELS & COM	46088S10	53	24,160	SH	DEFINED	1
INTERVAL LEISURE GRO COM	46113M10	12,277	984,533	SH	DEFINED	1,2,5,6,8
INTEVAC INC COM	46114810	5,474	477,284	SH	DEFINED	1,2,5,6,8
INTL PAPER CO COM	46014610	968,757	36,174,633	SH	DEFINED	1,2,5,6,18,8
INTREPID POTASH INC COM	46121Y10	14,534	498,245	SH	DEFINED	1,2,5,6,8,10
INTUIT COM	46120210	357,135	11,621,708	SH	DEFINED	1,2,5,6,18,8
INTUITIVE SURGICAL I COM NEW	46120E60	398,830	1,314,405	SH	DEFINED	1,2,5,6,18,8
INUVO INC COM	46122W10	22	65,900	SH	DEFINED	1
INVACARE CORP COM	46120310	25,982	1,041,772	SH	DEFINED	1,2,5,8
INVENTIV HEALTH INC COM	46122E10	15,437	954,687	SH	DEFINED	1,2,5,6,8
INVENTURE GROUP INC COM	46121410	41	17,407	SH	DEFINED	1
INVERNESS MED INNOVA COM	46126P10	37,463	902,514	SH	DEFINED	1,2,5,6,8,10
INVERNESS MED INNOVA PFD CONV S	46126P30	961	3,577	SH	DEFINED	1,2
INVESCO LTD SHS	G491BT10	406,870	17,321,000	SH	DEFINED	1,2,5,6,18,8
INVESCO MORTGAGE CAP COM	46131B10	4,477	196,686	SH	DEFINED	1,2
INVESTMENT TECHNOLOG COM	46145F10	13,449	682,669	SH	DEFINED	1,2,5,6,8,10
INVESTORS BANCORP IN COM	46146P10	11,490	1,050,273	SH	DEFINED	1,2,5,6,8
INVESTORS REAL ESTAT SH BEN INT	46173010	14,424	1,602,651	SH	DEFINED	1,2,3,5,8
ION GEOPHYSICAL CORP COM	46204410	16,004	2,703,327	SH	DEFINED	1,2,5,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
IOWA TELECOMM SERVIC COM	46259420	12,883	768,685	SH	DEFINED	1,2,5,8
IPASS INC COM	46261V10	723	695,549	SH	DEFINED	1,2
IPC THE HOSPITALIST COM	44984A10	11,792	354,637	SH	DEFINED	1,2,6,8
IPG PHOTONICS CORP COM	44980X10	7,247	433,190	SH	DEFINED	1,2,5,6,8
IRIS INTL INC COM	46270W10	4,597	371,937	SH	DEFINED	1,2,6
IROBOT CORP COM	46272610	6,618	376,020	SH	DEFINED	1,2,6,8
IRON MTN INC COM	46284610	148,974	6,545,450	SH	DEFINED	1,2,5,6,18,8
ISHARES INC C&S/REALTY	46428756	230	4,367	SH	DEFINED	1
ISHARES INC DJ SEL DIV	46428716	366	8,325	SH	DEFINED	1
ISHARES INC GSCI COMMO	46428R10	285	8,580	SH	DEFINED	1

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

ISHARES INC	MSCI BRAZI	46428640	2,761	37,004	SH	DEFINED	1,18
ISHARES INC	MSCI CDA I	46428650	18,673	709,175	SH	DEFINED	1,2
ISHARES INC	MSCI BRIC	46428665	550	11,997	SH	DEFINED	6
ISHARES INC	MSCI PAC J	46428666	1,754	42,395	SH	DEFINED	1
ISHARES INC	MSCI UTD K	46428669	7,959	491,272	SH	DEFINED	1
ISHARES INC	MSCI TURKE	46428671	8,601	159,575	SH	DEFINED	1
ISHARES INC	MSCI TAIWA	46428673	8,457	652,011	SH	DEFINED	1,6
ISHARES INC	MSCI S KOR	46428677	11,463	240,617	SH	DEFINED	5,6
ISHARES INC	MSCI MALAY	46428683	268	25,282	SH	DEFINED	6
ISHARES INC	MSCI JAPAN	46428684	565	58,049	SH	DEFINED	1
ISHARES INC	KLD SEL SO	46428880	261	5,327	SH	DEFINED	1
ISHARES INC	RU 1000 GR	46428761	3,347	67,146	SH	DEFINED	1
ISHARES INC	RU 1000 VA	46428762	528	8,595	SH	DEFINED	1
ISHARES INC	RU 1000 IN	46428759	482	8,377	SH	DEFINED	1
ISHARES INC	RU 23000 I	46428765	13,901	222,606	SH	DEFINED	1
ISHARES INC	S&P 100 IN	46428768	23,361	357,703	SH	DEFINED	1
ISHARES TR	BARCLYS IN	46428861	6,059	57,564	SH	DEFINED	1
ISHARES TR	BARCLYS 1-	46428864	11,779	113,300	SH	DEFINED	2
ISHARES TR INDEX	BARCLYS TI	46428717	38,298	368,600	SH	DEFINED	2
ISHARES TR INDEX	S&P 500 IN	46428720	58,701	525,004	SH	DEFINED	2,6
ISHARES TR INDEX	BARCLY USA	46428722	1,294	12,539	SH	DEFINED	1
ISHARES TR INDEX	MSCI EMERG	46428723	601,047	14,483,068	SH	DEFINED	1,2,5,6,18
ISHARES TR INDEX	IBOXX INV	46428724	11,686	112,200	SH	DEFINED	2
ISHARES TR INDEX	MSCI EAFE	46428746	183,407	3,317,786	SH	DEFINED	1,2,6
ISHARES TR INDEX	S&P MIDCAP	46428750	6,046	83,500	SH	DEFINED	2
ISHARES TR INDEX	S&P SMLCAP	46428780	34,071	622,650	SH	DEFINED	1,2
IS TR INDX RUSS 2000	RUSSE 2000	46428765	473	7,600	SH PUT	DEFINED	118
IS TR IS MSCI AW X U	ETF	46428710	791	15,376	SH	DEFINED	1
IS TR IS MSCI AW X U	ETF	46428824	1,085	25,604	SH	DEFINED	1
ISILON SYS INC	COM	46432L10	3,155	459,872	SH	DEFINED	1,2,6
ISIS PHARMACEUTICALS	COM	46433010	38,984	3,508,935	SH	DEFINED	1,2,5,6,8
ISLE OF CAPRI CASINO	COM	46459210	3,107	415,408	SH	DEFINED	1,2,5,6
ISRAMCO INC	COM NEW	46514140	1,174	16,415	SH	DEFINED	1,2
ISTA PHARMACEUTICALS	COM NEW	45031X20	3,224	706,951	SH	DEFINED	1,2
ISTAR FINL INC	COM	45031U10	6,914	2,700,814	SH	DEFINED	1,2,5,18,8
ITAU UNIBANCO HLDG S	SPON ADR R	46556210	99,235	4,344,798	SH	DEFINED	1,2,4,5,6,18
ITC HLDGS CORP	COM	46568510	31,772	609,948	SH	DEFINED	1,2,5,6,8,10
ITRON INC	COM	46574110	60,179	890,614	SH	DEFINED	1,2,5,6,8,10
ITT CORP NEW	COM	45091110	337,410	6,783,475	SH	DEFINED	1,2,5,6,18,8
ITT EDUCATIONAL SERV	COM	45068B10	87,004	906,674	SH	DEFINED	1,2,5,6,18,8
IXIA	COM	45071R10	5,237	703,000	SH	DEFINED	1,2,5,6,8
IXYS CORP	COM	46600W10	3,590	484,422	SH	DEFINED	1,2,5,6
J & J SNACK FOODS CO	COM	46603210	15,124	378,475	SH	DEFINED	1,2,5,8
J CREW GROUP INC	COM	46612H40	81,039	1,811,323	SH	DEFINED	1,2,5,6,8
J2 GLOBAL COMMUNICAT	COM NEW	46626E20	22,450	1,103,189	SH	DEFINED	1,2,5,6,8
JABIL CIRCUIT INC	COM	46631310	124,113	7,145,223	SH	DEFINED	1,2,5,6,8,10
JACK IN THE BOX INC	COM	46636710	27,319	1,388,858	SH	DEFINED	1,2,5,8
JACKSON HEWITT TAX S	COM	46820210	2,822	641,446	SH	DEFINED	1,2
JACOBS ENGR GROUP IN	COM	46981410	160,820	4,275,988	SH	DEFINED	1,2,5,6,18,8
JAKKS PAC INC	COM	47012E10	7,468	616,168	SH	DEFINED	1,2,5,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

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

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

JAMBA INC	COM	47023A10	36	21,301	SH	DEFINED	1
JAMES RIVER COAL CO	COM NEW	47035520	10,245	554,094	SH	DEFINED	1,2,5,8
JANUS CAP GROUP INC	COM	47102X10	90,084	6,697,706	SH	DEFINED	1,2,5,6,8,10
JARDEN CORP	COM	47110910	47,292	1,529,992	SH	DEFINED	1,2,5,6,8,10
JAVELIN PHARMACEUTIC	COM	47189410	1,145	880,701	SH	DEFINED	1,2
JAZZ PHARMACEUTICALS	COM	47214710	197	25,000	SH	DEFINED	1
JDA SOFTWARE GROUP I	COM	46612K10	20,343	798,705	SH	DEFINED	1,2,5,8
JDS UNIPHASE CORP	COM PAR \$0	46612J50	56,960	6,904,303	SH	DEFINED	1,2,5,6,8,10
JEFFERIES GROUP INC	COM	47231910	65,799	2,772,801	SH	DEFINED	1,2,5,6,18,8
JETBLUE AIRWAYS CORP	COM	47714310	42,023	7,710,640	SH	DEFINED	1,2,5,6
JMP GROUP INC	COM	46629U10	3,049	313,727	SH	DEFINED	1,2
JO-ANN STORES INC	COM	47758P30	37,172	1,025,722	SH	DEFINED	1,2,5,8
JOES JEANS INC	COM	47777N10	18	13,239	SH	DEFINED	1
JOHN BEAN TECHNOLOGI	COM	47783910	12,297	722,954	SH	DEFINED	1,2,5,6,8
JOHN HANCOCK BK &THR	SH BEN INT	40973520	1,051	74,572	SH	DEFINED	1
JOHNSON & JOHNSON	COM	47816010	8,856,725	137,505,439	SH	DEFINED	1,2,5,6,18,8
JOHNSON CTLS INC	COM	47836610	609,747	22,384,234	SH	DEFINED	1,2,5,6,18,8
JONES APPAREL GROUP	COM	48007410	40,317	2,510,418	SH	DEFINED	1,2,5,6,8
JONES LANG LASALLE I	COM	48020Q10	57,658	954,604	SH	DEFINED	1,2,5,6,8,10
JONES SODA CO	COM	48023P10	12	27,800	SH	DEFINED	1
JOS A BANK CLOTHIERS	COM	48083810	24,307	576,135	SH	DEFINED	1,2,5,6,8
JOURNAL COMMUNICATIO	CL A	48113010	3,625	931,833	SH	DEFINED	1,2
JOY GLOBAL INC	COM	48116510	146,127	2,833,559	SH	DEFINED	1,2,5,6,18,8
JPMORGAN CHASE & CO	COM	46625H10	6,536,400	156,861,055	SH	DEFINED	1,2,5,6,18,8
JUNIPER NETWORKS INC	COM	48203R10	487,109	18,264,320	SH	DEFINED	1,2,5,6,18,8
K FED BANCORP	COM	48246S10	549	62,407	SH	DEFINED	1,2
K TRON INTL INC	COM	48273010	5,627	51,741	SH	DEFINED	1,2,5,6
K V PHARMACEUTICAL C	CL A	48274020	3,466	944,320	SH	DEFINED	1,2,6,8
K12 INC	COM	48273U10	9,527	469,990	SH	DEFINED	1,2,6,8
KADANT INC	COM	48282T10	5,716	358,172	SH	DEFINED	1,2
KAISER ALUMINUM CORP	COM PAR \$0	48300770	15,840	380,595	SH	DEFINED	1,2,5,8
KAMAN CORP	COM	48354810	13,107	567,654	SH	DEFINED	1,2,5,6,8
KANSAS CITY LIFE INS	COM	48483610	3,078	103,475	SH	DEFINED	1,2,5,8
KANSAS CITY SOUTHERN	COM NEW	48517030	65,458	1,966,306	SH	DEFINED	1,2,5,6,8,10
KAPSTONE PAPER & PAC	COM	48562P10	5,346	543,845	SH	DEFINED	1,2
KAYDON CORP	COM	48658710	32,763	916,203	SH	DEFINED	1,2,5,8
KAYNE ANDERSON ENERG	COM	48660Q10	3,026	207,970	SH	DEFINED	1,2
KB FINANCIAL GROUP I	SPONSORED	48241A10	6,380	125,476	SH	DEFINED	1,2,6
KB HOME	COM	48666K10	49,383	3,609,904	SH	DEFINED	1,2,5,6,8,10
KBR INC	COM	48242W10	100,568	5,293,034	SH	DEFINED	1,2,5,6,18,8
KBW INC	COM	48242310	19,169	700,619	SH	DEFINED	1,2,5,6,8
KEARNY FINL CORP	COM	48716910	4,480	444,857	SH	DEFINED	1,2,5
KEITHLEY INSTRS INC	COM	48758410	145	31,186	SH	DEFINED	1
KELLOGG CO	COM	48783610	482,194	9,063,788	SH	DEFINED	1,2,5,6,18,8
KELLY SVCS INC	CL A	48815220	7,944	665,869	SH	DEFINED	1,2,5,8
KENDLE INTERNATIONAL	COM	48880L10	5,986	326,946	SH	DEFINED	1,2,5,6
KENEXA CORP	COM	48887910	7,263	557,426	SH	DEFINED	1,2,5,6,8
KENNAMETAL INC	COM	48917010	42,251	1,630,054	SH	DEFINED	1,2,5,6,8,10
KENSEY NASH CORP	COM	49005710	5,694	223,276	SH	DEFINED	1,2,6,8
KENTUCKY FIRST FED B	COM	49129210	390	35,417	SH	DEFINED	1,2
KERYX BIOPHARMACEUTI	COM	49251510	117	46,674	SH	DEFINED	1
KEY ENERGY SVCS INC	COM	49291410	24,789	2,820,121	SH	DEFINED	1,2,5,6,8
KEYCORP NEW	COM	49326710	204,838	36,907,667	SH	DEFINED	1,2,5,6,18,8
KEYNOTE SYS INC	COM	49330810	2,761	253,071	SH	DEFINED	1,2
KFORCE INC	COM	49373210	8,663	693,030	SH	DEFINED	1,2,5,6,8
KID BRANDS INC	COM	49375T10	261	59,601	SH	DEFINED	1
KILROY RLTY CORP	COM	49427F10	46,355	1,511,408	SH	DEFINED	1,2,3,5,6,8
KIMBALL INTL INC	CL B	49427410	6,296	738,988	SH	DEFINED	1,2,5,8
KIMBERLY CLARK CORP	COM	49436810	1,021,807	16,038,405	SH	DEFINED	1,2,5,6,18,8
KIMCO REALTY CORP	COM	49446R10	263,136	19,448,356	SH	DEFINED	1,2,3,5,6,18

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
KINDER MORGAN ENERGY	UT LTD PAR	49455010	443	7,268	SH	DEFINED	1,8
KINDER MORGAN MANAGE	SHS	49455U10	19,500	356,889	SH	DEFINED	1,2,5,6,18,8
KINDRED HEALTHCARE I	COM	49458010	25,159	1,362,897	SH	DEFINED	1,2,5,6,8
KINETIC CONCEPTS INC	COM NEW	49460W20	85,501	2,270,932	SH	DEFINED	1,2,5,6,18,8
KING PHARMACEUTICALS	COM	49558210	104,431	8,511,058	SH	DEFINED	1,2,5,6,8,10
KINROSS GOLD CORP	COM NO PAR	49690240	578	31,402	SH	DEFINED	1
KIRBY CORP	COM	49726610	42,000	1,205,864	SH	DEFINED	1,2,5,6,8,10
KIRKLANDS INC	COM	49749810	5,293	304,697	SH	DEFINED	1,2
KITE RLTY GROUP TR	COM	49803T10	7,456	1,831,988	SH	DEFINED	1,2,3,8
KKR FINANCIAL HLDGS	COM	48248A30	288	49,586	SH	DEFINED	1,2
KLA-TENCOR CORP	COM	48248010	212,469	5,875,807	SH	DEFINED	1,2,5,6,18,8
KNIGHT CAPITAL GROUP	CL A	49900510	40,561	2,633,842	SH	DEFINED	1,2,5,6,18,8
KNIGHT TRANSN INC	COM	49906410	25,693	1,331,923	SH	DEFINED	1,2,5,6,8
KNIGHTSBRIDGE TANKER	ORD	G5299G10	4,482	338,006	SH	DEFINED	1,2,5
KNOLL INC	COM NEW	49890420	11,085	1,073,111	SH	DEFINED	1,2,5,6,8
KNOLOGY INC	COM	49918380	8,152	746,537	SH	DEFINED	1,2,5,6,8
KNOT INC	COM	49918410	6,499	645,354	SH	DEFINED	1,2,5,6,8
KODIAK OIL & GAS COR	COM	50015Q10	149	67,300	SH	DEFINED	1
KOHLBERG CAPITAL COR	COM	50023310	1,575	345,379	SH	DEFINED	1,2
KOHL'S CORP	COM	50025510	583,089	10,811,968	SH	DEFINED	1,2,5,6,18,8
KONINKLIJKE PHILIPS	NY REG SH	50047230	1,495	50,777	SH	DEFINED	1,2
KOPIN CORP	COM	50060010	6,238	1,492,400	SH	DEFINED	1,2,5,6,8
KOPPERS HOLDINGS INC	COM	50060P10	12,884	423,269	SH	DEFINED	1,2,5,8
KOREA ELECTRIC PWR	SPONSORED	50063110	4,639	319,081	SH	DEFINED	1,2,6
KORN FERRY INTL	COM NEW	50064320	22,503	1,363,802	SH	DEFINED	1,2,5,6,8
KRAFT FOODS INC	CL A	50075N10	2,003,369	73,707,473	SH	DEFINED	1,2,5,6,18,8
KRATOS DEFENSE & SEC	COM NEW	50077B20	124	11,708	SH	DEFINED	1
KRISPY KREME DOUGHNU	COM	50101410	3,323	1,126,283	SH	DEFINED	1,2,6
KROGER CO	COM	50104410	495,914	24,155,562	SH	DEFINED	1,2,5,6,18,8
KRONOS WORLDWIDE INC	COM	50105F10	206	12,649	SH	DEFINED	1,2
K-SWISS INC	CL A	48268610	5,855	589,028	SH	DEFINED	1,2,5,6,8
KT CORP	SPONSORED	48268K10	1,629	96,838	SH	DEFINED	1,2,5,6
KUBOTA CORP	ADR	50117320	287	6,220	SH	DEFINED	1
KULICKE & SOFFA INDS	COM	50124210	7,497	1,390,889	SH	DEFINED	1,2,6,8
KVH INDS INC	COM	48273810	4,148	281,416	SH	DEFINED	1,2
KYOCERA CORP	ADR	50155620	491	5,555	SH	DEFINED	1,2
L-1 IDENTITY SOLUTIO	COM	50212A10	12,897	1,721,943	SH	DEFINED	1,2,5,6,8
L-3 COMMUNICATIONS C	DEBT 3.00	502413AW	1,628	1,550,000	SH	DEFINED	1,2
L-3 COMMUNICATIONS H	COM	50242410	360,671	4,148,026	SH	DEFINED	1,2,5,6,18,8
LA BARGE INC	COM	50247010	2,897	240,450	SH	DEFINED	1,2
LA JOLLA PHARMACEUTI	COM NEW	50345930	8	47,641	SH	DEFINED	1
LA Z BOY INC	COM	50533610	11,953	1,254,199	SH	DEFINED	1,2,8
LABORATORY CORP AMER	COM NEW	50540R40	292,426	3,907,346	SH	DEFINED	1,2,5,6,18,8
LABRANCHE & CO INC	COM	50544710	3,779	1,330,610	SH	DEFINED	1,2,5,8
LACLEDE GROUP INC	COM	50559710	18,595	550,650	SH	DEFINED	1,2,5,8
LADENBURG THALMAN FI	COM	50575Q10	39	60,925	SH	DEFINED	1
LADISH INC	COM NEW	50575420	5,128	340,727	SH	DEFINED	1,2,5
LAKELAND BANCORP INC	COM	51163710	2,679	419,206	SH	DEFINED	1,2,8

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

LAKELAND FINL CORP	COM	51165610	6,315	366,073	SH	DEFINED	1,2,8
LAKES ENTMNT INC	COM	51206P10	847	337,349	SH	DEFINED	1,2
LAM RESEARCH CORP	COM	51280710	126,791	3,233,631	SH	DEFINED	1,2,5,6,18,8
LAMAR ADVERTISING CO	CL A	51281510	43,577	1,401,649	SH	DEFINED	1,2,5,6,8,10
LAN AIRLINES S A	SPONSORED	50172310	8,897	533,714	SH	DEFINED	1,2,5,6
LANCASTER COLONY COR	COM	51384710	34,257	689,561	SH	DEFINED	1,2,5,6,8
LANCE INC	COM	51460610	16,818	639,466	SH	DEFINED	1,2,5,8
LANDAUER INC	COM	51476K10	14,473	235,715	SH	DEFINED	1,2,5,6,8
LANDEC CORP	COM	51476610	3,449	552,735	SH	DEFINED	1,2,6
LANDRYS RESTAURANTS	COM	51508L10	4,107	192,922	SH	DEFINED	1,2
LANDSTAR SYS INC	COM	51509810	42,391	1,093,400	SH	DEFINED	1,2,5,6,8,10
LANNET INC	COM	51601210	844	142,816	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
LAS VEGAS SANDS CORP	COM	51783410	70,364	4,709,801	SH	DEFINED	1,2,5,6,18,8
LASALLE HOTEL PPTYS	COM SH BEN	51794210	51,542	2,427,796	SH	DEFINED	1,2,3,5,8
LASERCARD CORP	COM	51807U10	62	10,671	SH	DEFINED	1
LATTICE SEMICONDUCTO	COM	51841510	6,729	2,492,072	SH	DEFINED	1,2,5,6,8
LAUDER ESTEE COS INC	CL A	51843910	197,360	4,081,064	SH	DEFINED	1,2,5,6,18,8
LAWSON PRODS INC	COM	52077610	1,841	104,308	SH	DEFINED	1,2
LAWSON SOFTWARE INC	COM	52078P10	22,859	3,437,435	SH	DEFINED	1,2,5,8
LAYNE CHRISTENSEN CO	COM	52105010	12,106	421,673	SH	DEFINED	1,2,5,8
LAZARD LTD	SHS A	G5405010	27,909	735,025	SH	DEFINED	1,2,5,6,10
LCA-VISION INC	COM PAR \$.	50180330	1,515	295,828	SH	DEFINED	1,2
LDK SOLAR CO LTD	SPONSORED	50183L10	108	15,468	SH	DEFINED	1,5
LEAP WIRELESS INTL I	COM NEW	52186330	13,113	747,189	SH	DEFINED	1,2,5,6,8,10
LEAPFROG ENTERPRISES	CL A	52186N10	2,820	721,206	SH	DEFINED	1,2
LEAR CORP	COM NEW	52186520	2,852	42,163	SH	DEFINED	1,2
LEARNING TREE INTL I	COM	52201510	1,395	116,819	SH	DEFINED	1,2
LECG CORP	COM	52323410	102	34,029	SH	DEFINED	1
LECROY CORP	COM	52324W10	73	19,918	SH	DEFINED	1
LEE ENTERPRISES INC	COM	52376810	183	52,655	SH	DEFINED	1
LEGACY BANCORP INC	CL A	52463G10	1,457	147,815	SH	DEFINED	1,2
LEGG MASON INC	COM	52490110	187,782	6,226,196	SH	DEFINED	1,2,5,6,18,8
LEGGETT & PLATT INC	COM	52466010	189,814	9,304,584	SH	DEFINED	1,2,5,6,18,8
LENDER PROCESSING SV	COM	52602E10	120,470	2,962,855	SH	DEFINED	1,2,5,6,18,8
LENNAR CORP	CL A	52605710	90,505	7,087,345	SH	DEFINED	1,2,5,6,8,10
LENNOX INTL INC	COM	52610710	65,523	1,678,364	SH	DEFINED	1,2,5,6,8,10
LEUCADIA NATL CORP	COM	52728810	167,236	7,029,658	SH	DEFINED	1,2,5,6,18,8
LEVEL 3 COMMUNICATIO	COM	52729N10	38,753	25,328,855	SH	DEFINED	1,2,5,6,18,8
LEXICON PHARMACEUTIC	COM	52887210	3,080	1,811,891	SH	DEFINED	1,2,5,6
LEXINGTON REALTY TRU	COM	52904310	19,206	3,158,927	SH	DEFINED	1,2,3,5,8
LEXMARK INTL NEW	CL A	52977110	65,752	2,530,863	SH	DEFINED	1,2,5,6,18,8
LG DISPLAY CO LTD	SPONS ADR	50186V10	1,528	90,225	SH	DEFINED	1,2,6
LHC GROUP INC	COM	50187A10	11,446	340,565	SH	DEFINED	1,2,5,6,8
LIBERTY GLOBAL INC	COM SER A	53055510	72,887	3,329,672	SH	DEFINED	1,2,5,6,18,8
LIBERTY GLOBAL INC	COM SER C	53055530	17,855	816,789	SH	DEFINED	1,2,5,18,8,1
LIBERTY MEDIA CORP	DEB 3.25	530715AR	565	950,000	SH	DEFINED	2
LIBERTY MEDIA CORP N	INT COM SE	53071M10	102,523	9,457,871	SH	DEFINED	1,2,5,6,18,8
LIBERTY MEDIA CORP N	CAP COM SE	53071M30	22,886	958,359	SH	DEFINED	1,2,5,6,8,10

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

LIBERTY MEDIA CORP N LIB STAR C	53071M70	26,780	580,285	SH	DEFINED	1,2,5,6,18,8
LIBERTY MEDIA CORP N DEB 3.12	530718AF	3,170	3,150,000	SH	DEFINED	1,2
LIBERTY PPTY TR SH BEN INT	53117210	130,052	4,062,842	SH	DEFINED	1,2,3,5,6,18,8
LIFE PARTNERS HOLDIN COM	53215T10	3,551	167,649	SH	DEFINED	1,2,6
LIFE TECHNOLOGIES CO COM	53217V10	355,890	6,815,203	SH	DEFINED	1,2,5,6,18,8
LIFE TIME FITNESS IN COM	53217R20	35,092	1,407,620	SH	DEFINED	1,2,5,6,8
LIFEPOINT HOSPITALS NOTE 3.50	53219LAH	1,443	1,550,000	SH	DEFINED	1,2
LIFEPOINT HOSPITALS COM	53219L10	38,022	1,168,827	SH	DEFINED	1,2,5,6,8,10
LIFEWAY FOODS INC COM	53191410	917	77,173	SH	DEFINED	1,2
LIGAND PHARMACEUTICA CL B	53220K20	4,612	2,125,246	SH	DEFINED	1,2,5,6,8
LIGHTPATH TECHNOLOGI CL A NEW	53225780	17	10,252	SH	DEFINED	1,2
LIHUA INTL INC COM	53235210	411	39,300	SH	DEFINED	1,2
LILLY ELI & CO COM	53245710	1,363,692	38,187,964	SH	DEFINED	1,2,5,6,18,8
LIMELIGHT NETWORKS I COM	53261M10	2,476	631,593	SH	DEFINED	1,2,6
LIMITED BRANDS INC COM	53271610	205,137	10,661,982	SH	DEFINED	1,2,5,6,18,8
LIN TV CORP CL A	53277410	2,835	635,643	SH	DEFINED	1,2,6
LINCARE HLDGS INC COM	53279110	58,495	1,575,204	SH	DEFINED	1,2,5,6,8,10
LINCOLN EDL SVCS COR COM	53353510	4,694	216,705	SH	DEFINED	1,2,6,8
LINCOLN ELEC HLDGS I COM	53390010	49,732	930,274	SH	DEFINED	1,2,5,6,8,10
LINCOLN NATL CORP IN COM	53418710	299,634	12,043,149	SH	DEFINED	1,2,5,6,18,8
LINDSAY CORP COM	53555510	10,219	256,432	SH	DEFINED	1,2,5,6,8
LINEAR TECHNOLOGY CO NOTE 3.00	535678AC	2,356	2,350,000	SH	DEFINED	1,2
LINEAR TECHNOLOGY CO COM	53567810	243,769	7,976,725	SH	DEFINED	1,2,5,6,18,8
LINN ENERGY LLC UNIT LTD L	53602010	519	18,600	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
LIONBRIDGE TECHNOLOG	COM	53625210	2,790	1,212,866	SH	DEFINED 1,2
LIONS GATE ENTMNT CO	COM NEW	53591920	240	41,266	SH	DEFINED 1,2,6,8
LIQUIDITY SERVICES I	COM	53635B10	2,755	273,578	SH	DEFINED 1,2,6
LITHIA MTRS INC	CL A	53679710	3,565	433,657	SH	DEFINED 1,2
LITTELFUSE INC	COM	53700810	15,527	482,961	SH	DEFINED 1,2,5,8
LIVE NATION INC	COM	53803410	17,574	2,065,076	SH	DEFINED 1,2,5,6,8
LIVEPERSON INC	COM	53814610	6,064	870,050	SH	DEFINED 1,2,5
LIZ CLAIBORNE INC	COM	53932010	12,155	2,159,005	SH	DEFINED 1,2,5,6,8
LKQ CORP	COM	50188920	61,840	3,156,719	SH	DEFINED 1,2,5,6,8,10
LLOYDS BANKING GROUP	SPONSORED	53943910	187	57,053	SH	DEFINED 1,2
LMI AEROSPACE INC	COM	50207910	1,989	149,528	SH	DEFINED 1,2
LOCAL COM CORP	COM	53954R10	82	14,074	SH	DEFINED 1,2
LOCKHEED MARTIN CORP	COM	53983010	5,734,837	76,109,310	SH	DEFINED 1,2,5,6,18,8
LODGENET INTERACTIVE	COM	54021110	2,785	503,634	SH	DEFINED 1,2
LODGIAN INC	COM PAR \$.	54021P40	64	43,340	SH	DEFINED 1
LOEWS CORP	COM	54042410	491,003	13,507,648	SH	DEFINED 1,2,5,6,18,8
LOGITECH INTL S A	SHS	H5043023	624	36,474	SH	DEFINED 1
LOGMEIN INC	COM	54142L10	2,293	114,936	SH	DEFINED 1,2
LO-JACK CORP	COM	53945110	136	33,698	SH	DEFINED 1
LONGTOP FINL TECHNOL	ADR	54318P10	442	11,950	SH	DEFINED 1
LOOPNET INC	COM	54352430	4,816	485,042	SH	DEFINED 1,2,6,8
LORAL SPACE & COMMUN	COM	54388110	6,687	211,550	SH	DEFINED 1,2,5,8
LORILLARD INC	COM	54414710	522,114	6,507,720	SH	DEFINED 1,2,5,6,18,8
LOUISIANA PAC CORP	COM	54634710	29,457	4,220,148	SH	DEFINED 1,2,5,6,8

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

LOWES COS INC	COM	54866110	2,683,411	114,724,700	SH	DEFINED	1,2,5,6,18,8
LSB INDS INC	COM	50216010	5,616	398,266	SH	DEFINED	1,2,6
LSI CORPORATION	COM	50216110	145,707	24,244,132	SH	DEFINED	1,2,5,6,18,8
LSI INDS INC	COM	50216C10	3,165	401,590	SH	DEFINED	1,2
LTC PPTYS INC	COM	50217510	15,140	565,996	SH	DEFINED	1,2,3,5,8
LTX-CREDENCE CORP	COM	50240310	205	115,325	SH	DEFINED	1
LUBRIZOL CORP	COM	54927110	266,855	3,658,055	SH	DEFINED	1,2,5,6,18,8
LUBYS INC	COM	54928210	1,404	381,426	SH	DEFINED	1,2
LUCENT TECHNOLOGIES	DBCV 2.87	549463AG	1,190	1,200,000	SH	DEFINED	2
LUCENT TECHNOLOGIES	DBCV 2.87	549463AH	2,259	2,650,000	SH	DEFINED	1,2
LUFKIN INDS INC	COM	54976410	26,703	364,801	SH	DEFINED	1,2,5,6,8
LULULEMON ATHLETICA	COM	55002110	23,241	772,137	SH	DEFINED	1,2,5,6,8
LUMBER LIQUIDATORS I	COM	55003Q10	1,113	41,533	SH	DEFINED	1,2,6,8
LUMINEX CORP DEL	COM	55027E10	12,478	835,773	SH	DEFINED	1,2,5,6,8
LUXOTTICA GROUP S P	SPONSORED	55068R20	295	11,480	SH	DEFINED	1
LYDALL INC DEL	COM	55081910	444	85,291	SH	DEFINED	1
M & F WORLDWIDE CORP	COM	55254110	10,256	259,640	SH	DEFINED	1,2,5,6,8
M & T BK CORP	COM	55261F10	247,494	3,700,017	SH	DEFINED	1,2,5,6,18,8
M D C HLDGS INC	COM	55267610	52,120	1,679,116	SH	DEFINED	1,2,5,6,8,10
M/I HOMES INC	COM	55305B10	4,715	453,774	SH	DEFINED	1,2,6,8
MACATAWA BK CORP	COM	55422510	28	13,222	SH	DEFINED	1
MACERICH CO	COM	55438210	115,467	3,211,878	SH	DEFINED	1,2,3,5,6,18
MAC-GRAY CORP	COM	55415310	2,011	195,244	SH	DEFINED	1,2
MACK CALI RLTY CORP	COM	55448910	85,177	2,463,908	SH	DEFINED	1,2,3,5,6,8,
MACQUARIE INFRASTR C	MEMBERSHIP	55608B10	708	57,680	SH	DEFINED	1,2,8
MACYS INC	COM	55616P10	298,368	17,802,413	SH	DEFINED	1,2,5,6,18,8
MADDEN STEVEN LTD	COM	55626910	15,851	384,359	SH	DEFINED	1,2,5,6,8
MAGELLAN HEALTH SVCS	COM NEW	55907920	33,170	814,384	SH	DEFINED	1,2,5,8
MAGELLAN MIDSTREAM P	COM UNIT R	55908010	210	4,850	SH	DEFINED	1
MAGELLAN PETE CORP	COM	55909130	33	19,023	SH	DEFINED	1
MAGMA DESIGN AUTOMAT	COM	55918110	105	45,588	SH	DEFINED	1,2,6
MAGNETEK INC	COM	55942410	88	57,120	SH	DEFINED	1
MAGNUM HUNTER RES CO	COM	55973B10	37	23,800	SH	DEFINED	1
MAGUIRE PPTYS INC	COM	55977510	88	57,986	SH	DEFINED	1
MAHANAGAR TEL NIGAM	SPONS ADR	55977840	297	96,772	SH	DEFINED	5,8
MAIDEN HOLDINGS LTD	SHS	G5753U11	8,465	1,156,418	SH	DEFINED	1,2,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
MAIDENFORM BRANDS IN	COM	56030510	8,339	499,654	SH	DEFINED 1,2,6,8
MAIN STREET CAPITAL	COM	56035L10	1,662	103,086	SH	DEFINED 1,2
MAINSOURCE FINANCIAL	COM	56062Y10	2,192	458,582	SH	DEFINED 1,2
MAJESCO ENTERTAINMEN	COM NEW	56069020	20	17,557	SH	DEFINED 1
MAKITA CORP	ADR NEW	56087730	212	6,029	SH	DEFINED 1,2
MAKO SURGICAL CORP	COM	56087910	3,784	340,903	SH	DEFINED 1,2,6
MANHATTAN ASSOCS INC	COM	56275010	15,339	638,073	SH	DEFINED 1,2,5,6,8
MANITOWOC INC	COM	56357110	16,799	1,684,906	SH	DEFINED 1,2,5,6,8,10
MANNATECH INC	COM	56377110	978	314,427	SH	DEFINED 1,2
MANNKIND CORP	COM	56400P20	9,769	1,115,149	SH	DEFINED 1,2,5,6,8
MANPOWER INC	COM	56418H10	129,342	2,369,769	SH	DEFINED 1,2,5,6,18,8
MANTECH INTL CORP	CL A	56456310	32,796	678,438	SH	DEFINED 1,2,5,6,8

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

MANULIFE FINL CORP	COM	56501R10	2,306	125,757	SH	DEFINED	1,5,13
MAP PHARMACEUTICALS	COM	56509R10	1,906	199,977	SH	DEFINED	1,2,6
MARATHON OIL CORP	COM	56584910	860,916	27,575,786	SH	DEFINED	1,2,5,6,18,8
MARCHEX INC	CL B	56624R10	2,433	478,886	SH	DEFINED	1,2
MARCUS CORP	COM	56633010	6,066	473,195	SH	DEFINED	1,2,5,8
MARINE PRODS CORP	COM	56842710	1,053	213,542	SH	DEFINED	1,2,5
MARINEMAX INC	COM	56790810	690	75,092	SH	DEFINED	1
MARINER ENERGY INC	COM	56845T30	24,686	2,126,302	SH	DEFINED	1,2,5,6,8,10
MARKEL CORP	COM	57053510	41,766	122,841	SH	DEFINED	1,2,5,6,8,10
MARKET LEADER INC	COM	57056R10	30	14,200	SH	DEFINED	1
MARKETAXESS HLDGS IN	COM	57060D10	8,412	605,208	SH	DEFINED	1,2,6,8
MARRIOTT INTL INC NE	CL A	57190320	290,661	10,666,450	SH	DEFINED	1,2,5,6,18,8
MARSH & MCLENNAN COS	COM	57174810	433,825	19,647,882	SH	DEFINED	1,2,5,6,18,8
MARSHALL & ILSLEY CO	COM	57183710	134,516	24,681,891	SH	DEFINED	1,2,5,6,18,8
MARTEK BIOSCIENCES C	COM	57290110	18,536	978,137	SH	DEFINED	1,2,5,6,18,8
MARTEN TRANS LTD	COM	57307510	7,635	425,359	SH	DEFINED	1,2,6,8
MARTHA STEWART LIVIN	CL A	57308310	2,457	497,395	SH	DEFINED	1,2,6
MARTIN MARIETTA MATL	COM	57328410	95,107	1,063,713	SH	DEFINED	1,2,5,6,18,8
MARVEL ENTERTAINMENT	COM	57383T10	18,686	345,529	SH	DEFINED	1,2,5,8,10
MARVELL TECHNOLOGY G	ORD	G5876H10	171,105	8,246,046	SH	DEFINED	1,2,5,6,18,8
MASCO CORP	COM	57459910	201,763	14,609,936	SH	DEFINED	1,2,5,6,18,8
MASIMO CORP	COM	57479510	52,351	1,720,933	SH	DEFINED	1,2,5,6,8
MASSEY ENERGY CO	NOTE 3.25	576203AJ	1,332	1,525,000	SH	DEFINED	1,2
MASSEY ENERGY CORP	COM	57620610	200,034	4,761,576	SH	DEFINED	1,2,5,6,8,10
MASTEC INC	COM	57632310	13,418	1,073,459	SH	DEFINED	1,2,5,8
MASTERCARD INC	CL A	57636Q10	831,033	3,246,475	SH	DEFINED	1,2,5,6,18,8
MATRIX SVC CO	COM	57685310	7,719	724,817	SH	DEFINED	1,2,5,6,8
MATRIX INITIATIVES	COM	57685L10	1,307	309,076	SH	DEFINED	1,2
MATTEL INC	COM	57708110	261,626	13,094,406	SH	DEFINED	1,2,5,6,18,8
MATTHEWS INTL CORP	CL A	57712810	33,793	953,804	SH	DEFINED	1,2,5,6,8
MATTSON TECHNOLOGY I	COM	57722310	288	80,594	SH	DEFINED	1,2,6
MAX CAPITAL GROUP LT	SHS	G6052F10	26,802	1,201,867	SH	DEFINED	1,2,5,8
MAXIM INTEGRATED PRO	COM	57772K10	85,679	4,216,503	SH	DEFINED	1,2,5,6,18,8
MAXIMUS INC	COM	57793310	20,324	406,480	SH	DEFINED	1,2,5,8
MAXWELL TECHNOLOGIES	COM	57776710	7,905	443,101	SH	DEFINED	1,2,5,6,8
MXYGEN INC	COM	57777610	3,490	572,989	SH	DEFINED	1,2,6
MB FINANCIAL INC NEW	COM	55264U10	34,413	1,745,954	SH	DEFINED	1,2,5,8
MBIA INC	COM	55262C10	9,793	2,460,628	SH	DEFINED	1,2,5,6,8,10
MBT FINL CORP	COM	57887710	24	15,967	SH	DEFINED	1
MCAFEE INC	COM	57906410	220,556	5,436,439	SH	DEFINED	1,2,5,6,18,8
MCCLATCHY CO	CL A	57948910	465	131,445	SH	DEFINED	1,2
MCCORMICK & CO INC	COM NON VT	57978020	163,104	4,514,358	SH	DEFINED	1,2,5,6,18,8
MCCORMICK & SCHMICKS	COM	57979310	1,982	284,776	SH	DEFINED	1,2
MCDERMOTT INTL INC	COM	58003710	107,027	4,457,609	SH	DEFINED	1,2,5,6,18,8
MCDONALDS CORP	COM	58013510	2,801,486	44,866,847	SH	DEFINED	1,2,5,6,18,8
MCG CAPITAL CORP	COM	58047P10	7,376	1,707,390	SH	DEFINED	1,2,8
MCGRATH RENTCORP	COM	58058910	11,450	512,069	SH	DEFINED	1,2,5,8
MCGRAW HILL COS INC	COM	58064510	391,794	11,691,853	SH	DEFINED	1,2,5,6,18,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

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

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

MCKESSON CORP	COM	58155Q10	650,435	10,406,959	SH	DEFINED	1,2,5,6,18,8
MCMORAN EXPLORATION	COM	58241110	15,166	1,890,996	SH	DEFINED	1,2,5,6,8
MDRNA INC	COM	55276N10	19	23,650	SH	DEFINED	1
MDU RES GROUP INC	COM	55269010	136,372	5,778,456	SH	DEFINED	1,2,5,6,18,8
MEAD JOHNSON NUTRITI	COM CL A	58283910	289,497	6,624,634	SH	DEFINED	1,2,5,6,18,8
MEADOWBROOK INS GROU	COM	58319P10	9,162	1,238,131	SH	DEFINED	1,2,8
MEADWESTVACO CORP	COM	58333410	209,748	7,326,172	SH	DEFINED	1,2,5,6,18,8
MEASUREMENT SPECIALT	COM	58342110	2,773	275,945	SH	DEFINED	1,2
MECHEL OAO	SPONSORED	58384010	29,910	1,589,282	SH	DEFINED	1,2,5,6,18,8
MEDALLION FINL CORP	COM	58392810	2,579	315,607	SH	DEFINED	1,2
MEDASSETS INC	COM	58404510	16,465	776,279	SH	DEFINED	1,2,5,6,8
MEDCATH CORP	COM	58404W10	3,288	415,699	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIO	COM	58405U10	1,128,312	17,654,708	SH	DEFINED	1,2,5,6,18,8
MEDIA GEN INC	CL A	58440410	390	49,793	SH	DEFINED	1
MEDIACOM COMMUNICATI	CL A	58446K10	5,952	1,331,478	SH	DEFINED	1,2,5,6
MEDICAL ACTION INDS	COM	58449L10	4,431	276,237	SH	DEFINED	1,2
MEDICAL PPTYS TRUST	COM	58463J30	22,626	2,262,564	SH	DEFINED	1,2,3,5,8
MEDICINES CO	COM	58468810	9,180	1,100,735	SH	DEFINED	1,2,5,6,8
MEDICIS PHARMACEUTIC	CL A NEW	58469030	57,102	2,110,979	SH	DEFINED	1,2,5,6,8
MEDIDATA SOLUTIONS I	COM	58471A10	1,720	110,106	SH	DEFINED	1,2
MEDIFAST INC	COM	58470H10	7,841	256,402	SH	DEFINED	1,2,8
MEDIVATION INC	COM	58501N10	39,160	1,040,110	SH	DEFINED	1,2,5,6,8
MEDNAX INC	COM	58502B10	41,684	693,464	SH	DEFINED	1,2,5,6,8,10
MEDQUIST INC	COM	58494910	1,114	166,536	SH	DEFINED	1,2
MEDTOX SCIENTIFIC IN	COM NEW	58497720	135	17,401	SH	DEFINED	1
MEDTRONIC INC	NOTE 1.50	585055AL	5,278	5,200,000	SH	DEFINED	1,2
MEDTRONIC INC	NOTE 1.62	585055AM	5,114	4,900,000	SH	DEFINED	1,2
MEDTRONIC INC	COM	58505510	1,731,751	39,375,868	SH	DEFINED	1,2,5,6,18,8
MELCO CROWN ENTMT LT	ADR	58546410	145	43,138	SH	DEFINED	1,2,5,6
MELLANOX TECHNOLOGIE	SHS	M5136311	549	29,085	SH	DEFINED	2
MEMC ELECTR MATLS IN	COM	55271510	105,662	7,757,873	SH	DEFINED	1,2,5,6,18,8
MEMSIC INC	COM	58626410	810	246,914	SH	DEFINED	1,2
MENS WEARHOUSE INC	COM	58711810	35,121	1,667,653	SH	DEFINED	1,2,5,6,8
MENTOR GRAPHICS CORP	COM	58720010	25,703	2,910,910	SH	DEFINED	1,2,5,6,8
MERCADOLIBRE INC	COM	58733R10	25,034	482,636	SH	DEFINED	1,2,5,6,8
MERCER INS GROUP INC	COM	58790210	1,823	100,318	SH	DEFINED	1,2
MERCHANTS BANCSHARES	COM	58844810	1,885	83,240	SH	DEFINED	1,2
MERCK & CO INC NEW	COM	58933Y10	4,131,559	113,069,492	SH	DEFINED	1,2,5,6,18,8
MERCURY COMPUTER SYS	COM	58937810	5,911	536,868	SH	DEFINED	1,2
MERCURY GENL CORP NE	COM	58940010	42,806	1,090,318	SH	DEFINED	1,2,5,6,8,10
MEREDITH CORP	COM	58943310	35,204	1,141,143	SH	DEFINED	1,2,5,6,8,10
MERGE HEALTHCARE INC	COM	58949910	1,660	494,038	SH	DEFINED	1,2
MERIDIAN BIOSCIENCE	COM	58958410	21,428	994,346	SH	DEFINED	1,2,5,6,8
MERIDIAN INTERSTAT B	COM	58964Q10	1,601	184,038	SH	DEFINED	1,2,6
MERIDIAN RESOURCE CO	COM	58977Q10	25	95,934	SH	DEFINED	1
MERIT MED SYS INC	COM	58988910	12,130	630,434	SH	DEFINED	1,2,5,6,8
MERITAGE HOMES CORP	COM	59001A10	13,825	715,204	SH	DEFINED	1,2,5,6,8
MERIX CORP	COM	59004910	72	29,429	SH	DEFINED	1
MESA AIR GROUP INC	COM	59047910	25	207,618	SH	DEFINED	1
MET PRO CORP	COM	59087630	2,937	276,534	SH	DEFINED	1,2
METABOLIX INC	COM	59101880	4,680	423,532	SH	DEFINED	1,2,8
METALICO INC	COM	59117610	2,881	585,501	SH	DEFINED	1,2,6
METHODE ELECTRS INC	COM	59152020	10,917	1,257,708	SH	DEFINED	1,2,5,8
METLIFE INC	COM	59156R10	1,060,190	29,991,233	SH	DEFINED	1,2,5,6,18,8
METRO BANCORP INC PA	COM	59161R10	1,609	128,000	SH	DEFINED	1,2
METROCORP BANCSHARES	COM	59165010	36	10,154	SH	DEFINED	1
METROPCS COMMUNICATI	COM	59170810	75,188	9,854,294	SH	DEFINED	1,2,5,6,18,8
METROPOLITAN HEALTH	COM	59214210	1,153	579,324	SH	DEFINED	1,2,5
METTLER TOLEDO INTER	COM	59268810	76,772	731,230	SH	DEFINED	1,2,5,6,8,10
MF GLOBAL LTD	SHS	G6064210	16,013	2,304,056	SH	DEFINED	1,2,8

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
MFA FINANCIAL INC	COM	55272X10	50,851	6,918,455	SH	DEFINED	1,2,5,8
MGE ENERGY INC	COM	55277P10	18,921	529,412	SH	DEFINED	1,2,5,8
MGIC INVT CORP WIS	COM	55284810	22,769	3,939,357	SH	DEFINED	1,2,5,6,8
MGM MIRAGE	COM	55295310	32,834	3,600,266	SH	DEFINED	1,2,5,6,18,8
MICREL INC	COM	59479310	9,845	1,200,601	SH	DEFINED	1,2,5,6,8
MICROCHIP TECHNOLOGY	SDCV 2.12	595017AB	2,230	2,200,000	SH	DEFINED	2
MICROCHIP TECHNOLOGY	COM	59501710	189,770	6,532,529	SH	DEFINED	1,2,5,6,18,8
MICROMET INC	COM	59509C10	7,015	1,053,256	SH	DEFINED	1,2,6,8
MICRON TECHNOLOGY IN	NOTE 1.87	595112AH	2,695	2,800,000	SH	DEFINED	1,2
MICRON TECHNOLOGY IN	COM	59511210	340,619	32,255,556	SH	DEFINED	1,2,5,6,18,8
MICROS SYS INC	COM	59490110	54,681	1,762,193	SH	DEFINED	1,2,5,6,8,10
MICROSEMI CORP	COM	59513710	33,777	1,901,847	SH	DEFINED	1,2,5,6,8
MICROSOFT CORP	COM	59491810	8,695,831	285,296,288	SH	DEFINED	1,2,5,6,18,8
MICROSTRATEGY INC	CL A NEW	59497240	21,357	227,151	SH	DEFINED	1,2,5,6,8
MICROTUNE INC DEL	COM	59514P10	2,196	971,795	SH	DEFINED	1,2,5
MICROVISION INC DEL	COM	59496010	5,020	1,583,451	SH	DEFINED	1,2
MICRUS ENDOVASCULAR	COM	59518V10	4,080	271,972	SH	DEFINED	1,2,5
MID-AMER APT CMNTYS	COM	59522J10	49,518	1,025,632	SH	DEFINED	1,2,3,5,8
MIDAS GROUP INC	COM	59562610	2,750	325,462	SH	DEFINED	1,2
MIDCAP SPDR TR	UNIT SER 1	59563510	29,997	227,700	SH	DEFINED	2
MIDC SPDR TR U SER 1	UNIT SER 1	59563510	316	2,400	SH PUT	DEFINED	118
MIDDLEBROOK PHARMACE	COM	59608710	279	546,243	SH	DEFINED	1,2
MIDDLEBY CORP	COM	59627810	18,111	369,454	SH	DEFINED	1,2,5,6,18,8
MIDDLESEX WATER CO	COM	59668010	5,418	307,510	SH	DEFINED	1,2,5
MIDSOUTH BANCORP INC	COM	59803910	894	64,338	SH	DEFINED	1,2
MIDWEST BANC HOLDING	COM	59825110	6	17,250	SH	DEFINED	1
MILLER HERMAN INC	COM	60054410	29,944	1,872,659	SH	DEFINED	1,2,5,6,8
MILLER INDS INC TENN	COM NEW	60055120	1,821	160,453	SH	DEFINED	1,2
MILLICOM INTL CELLUL	SHS NEW	L6388F11	16,094	218,166	SH	DEFINED	1,2,5,6,8,12
MILLIPORE CORP	NOTE 3.75	601073AD	1,134	1,100,000	SH	DEFINED	1,2
MILLIPORE CORP	COM	60107310	148,287	2,049,583	SH	DEFINED	1,2,5,6,18,8
MINDRAY MEDICAL INTL	SPON ADR	60267510	2,048	60,382	SH	DEFINED	1,2,6
MINDSPEED TECHNOLOGI	COM NEW	60268220	107	22,884	SH	DEFINED	1
MINE SAFETY APPLIANC	COM	60272010	22,014	829,759	SH	DEFINED	1,2,5,6,8
MINERALS TECHNOLOGIE	COM	60315810	34,047	625,060	SH	DEFINED	1,2,5,6,8
MINES MGMT INC	COM	60343210	35	12,400	SH	DEFINED	1
MIPS TECHNOLOGIES IN	COM	60456710	4,207	962,743	SH	DEFINED	1,2
MIRANT CORP NEW	COM	60467R10	50,907	3,333,812	SH	DEFINED	1,2,5,6,18,8
MISSION WEST PPTYS I	COM	60520310	3,068	426,641	SH	DEFINED	1,2,3,5
MISTRAS GROUP INC	COM	60649T10	1,301	86,394	SH	DEFINED	1,2
MITCHAM INDS INC	COM	60650110	91	12,300	SH	DEFINED	1
MITSUBISHI UFJ FINL	SPONSORED	60682210	1,938	393,917	SH	DEFINED	1,2
MITSUI & CO LTD	ADR	60682720	760	2,661	SH	DEFINED	1,2
MIZUHO FINL GROUP IN	SPONSORED	60687Y10	70	19,600	SH	DEFINED	1
MKS INSTRUMENT INC	COM	55306N10	19,712	1,132,870	SH	DEFINED	1,2,5,6,8
MOBILE MINI INC	COM	60740F10	11,358	806,137	SH	DEFINED	1,2,5,6,8
MOBILE TELESYSTEMS O	SPONSORED	60740910	116,743	2,387,862	SH	DEFINED	1,2,5,6,18,8
MODINE MFG CO	COM	60782810	11,626	981,926	SH	DEFINED	1,2,5,6,8
MODUSLINK GLOBAL SOL	COM	60786L10	9,319	990,364	SH	DEFINED	1,2,5,8
MOHAWK INDS INC	COM	60819010	94,403	1,983,258	SH	DEFINED	1,2,5,6,18,8

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

MOLECULAR INSIGHT PH COM	60852M10	641	284,707	SH	DEFINED	1,2
MOLEX INC COM	60855410	92,542	4,294,287	SH	DEFINED	1,2,5,6,8,10
MOLEX INC CL A	60855420	3,060	159,956	SH	DEFINED	1,2,5,8,12
MOLINA HEALTHCARE IN COM	60855R10	7,419	324,402	SH	DEFINED	1,2,5,8
MOLSON COORS BREWING NOTE 2.50	60871RAA	1,492	1,350,000	SH	DEFINED	1,2
MOLSON COORS BREWING CL B	60871R20	241,785	5,353,959	SH	DEFINED	1,2,5,6,18,8
MOMENTA PHARMACEUTIC COM	60877T10	9,407	746,548	SH	DEFINED	1,2,5,6,8
MONARCH CASINO & RES COM	60902710	1,697	209,528	SH	DEFINED	1,2,6
MONEYGRAM INTL INC COM	60935Y10	4,600	1,597,126	SH	DEFINED	1,2,6
MONMOUTH REAL ESTATE CL A	60972010	3,167	426,294	SH	DEFINED	1,2,3,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
MONOLITHIC PWR SYS I COM		60983910	16,079	670,794	SH	DEFINED	1,2,5,6,8
MONOTYPE IMAGING HOL COM		61022P10	5,229	579,081	SH	DEFINED	1,2,6
MONRO MUFFLER BRAKE COM		61023610	12,077	361,148	SH	DEFINED	1,2,5,6,8
MONSANTO CO NEW COM		61166W10	1,648,556	20,165,821	SH	DEFINED	1,2,5,6,18,8
MONSTER WORLDWIDE IN COM		61174210	69,184	3,976,113	SH	DEFINED	1,2,5,6,8,10
MONTPELIER RE HOLDIN SHS		G6218510	38,653	2,231,698	SH	DEFINED	1,2,5,8
MOODYS CORP COM		61536910	205,663	7,673,996	SH	DEFINED	1,2,5,6,18,8
MOOG INC CL A		61539420	30,971	1,059,577	SH	DEFINED	1,2,5,8
MORGAN STANLEY COM NEW		61744644	4,450,353	150,349,759	SH	DEFINED	1,2,5,6,18,8
MORGANS HOTEL GROUP COM		61748W10	2,202	481,816	SH	DEFINED	1,2,6
MORNINGSTAR INC COM		61770010	9,749	201,675	SH	DEFINED	1,2,5,6,8,10
MORTONS RESTAURANT G COM		61943010	35	12,014	SH	DEFINED	1
MOSAIC CO COM		61945A10	140,302	2,348,944	SH	DEFINED	1,2,5,6,18,8
MOSYS INC COM		61971810	123	31,222	SH	DEFINED	1
MOTOROLA INC COM		62007610	615,045	79,258,425	SH	DEFINED	1,2,5,6,18,8
MOVADO GROUP INC COM		62458010	3,766	387,430	SH	DEFINED	1,2,5,8
MOVE INC COM COM		62458M10	5,047	3,040,657	SH	DEFINED	1,2,5,6,8
MPS GROUP INC COM		55340910	44,818	3,261,896	SH	DEFINED	1,2,5,6,8
MSC INDL DIRECT INC CL A		55353010	44,803	953,255	SH	DEFINED	1,2,5,6,8,10
MSCI INC CL A		55354G10	69,466	2,184,460	SH	DEFINED	1,2,5,6,8,10
MTR GAMING GROUP INC COM		55376910	26	20,212	SH	DEFINED	1
MTS SYS CORP COM		55377710	10,893	379,009	SH	DEFINED	1,2,5,6,8
MUELLER INDS INC COM		62475610	22,584	909,173	SH	DEFINED	1,2,5,6,8
MUELLER WTR PRODS IN COM SER A		62475810	18,723	3,600,672	SH	DEFINED	1,2,5,6,8
MULTI COLOR CORP COM		62538310	2,578	210,813	SH	DEFINED	1,2
MULTI FINELINE ELECT COM		62541B10	6,941	244,653	SH	DEFINED	1,2,5,6,8
MULTIMEDIA GAMES INC COM		62545310	3,992	664,231	SH	DEFINED	1,2
MURPHY OIL CORP COM		62671710	407,039	7,509,950	SH	DEFINED	1,2,5,6,18,8
MVC CAPITAL INC COM		55382910	5,153	436,680	SH	DEFINED	1,2
MWI VETERINARY SUPPL COM		55402X10	8,757	232,285	SH	DEFINED	1,2,6,8
MYERS INDS INC COM		62846410	7,147	785,427	SH	DEFINED	1,2,5,8
MYLAN INC NOTE 1.25		628530AG	9,375	1,250,000	SH	DEFINED	1,2
MYLAN INC COM		62853010	219,967	11,935,291	SH	DEFINED	1,2,5,6,18,8
MYLAN INC PFD CONV		62853020	5,130	4,450	SH	DEFINED	1,2
MYR GROUP INC DEL COM		55405W10	6,086	336,811	SH	DEFINED	1,2,6,8
MYRIAD GENETICS INC COM		62855J10	49,538	1,898,750	SH	DEFINED	1,2,5,6,18,8
MYRIAD PHARMACEUTICA COM		62856H10	2,881	572,833	SH	DEFINED	1,2,5,6
NABI BIOPHARMACEUTIC COM		62951910	5,142	1,049,477	SH	DEFINED	1,2,5,6

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

NABORS INDS INC	NOTE 0.94	629568AP	4,301	4,400,000	SH	DEFINED	1,2
NABORS INDUSTRIES LT	SHS	G6359F10	275,029	12,564,129	SH	DEFINED	1,2,5,6,18,8
NACCO INDS INC	CL A	62957910	6,219	124,881	SH	DEFINED	1,2,5,8
NALCO HOLDING COMPAN	COM	62985Q10	38,744	1,518,794	SH	DEFINED	1,2,5,6,8,10
NAM TAI ELECTRS INC	COM PAR \$0	62986520	74	14,069	SH	DEFINED	1,5,6
NANOMETRICS INC	COM	63007710	116	10,239	SH	DEFINED	1
NANOPHASE TCHNOLOGIE	COM	63007910	14	15,558	SH	DEFINED	1
NANOSPHERE INC	COM	63009F10	1,549	240,563	SH	DEFINED	1,2
NAPCO SEC TECHNOLOGI	COM	63040210	63	37,809	SH	DEFINED	1
NARA BANCORP INC	COM	63080P10	8,222	725,005	SH	DEFINED	1,2,5,6,8
NASB FINL INC	COM	62896810	1,688	72,496	SH	DEFINED	1,2
NASDAQ OMX GROUP INC	COM	63110310	108,685	5,483,610	SH	DEFINED	1,2,5,6,18,8
NASH FINCH CO	COM	63115810	15,560	419,522	SH	DEFINED	1,2,5,18,8
NATHANS FAMOUS INC N	COM	63234710	250	16,388	SH	DEFINED	1
NATIONAL BANKSHARES	COM	63486510	4,286	151,503	SH	DEFINED	1,2
NATIONAL BEVERAGE CO	COM	63501710	3,635	262,275	SH	DEFINED	1,2,8
NATIONAL BK GREECE S	SPONSORED	63364340	2,807	538,832	SH	DEFINED	1,2
NATIONAL CINEMEDIA I	COM	63530910	15,967	963,603	SH	DEFINED	1,2,5,6,8
NATIONAL CITY CORP	NOTE 4.00	635405AW	3,158	3,100,000	SH	DEFINED	1,2
NATIONAL COAL CORP	COM NEW	63238120	11	13,300	SH	DEFINED	1
NATIONAL FINL PARTNE	COM	63607P20	9,290	1,148,300	SH	DEFINED	1,2,5,8
NATIONAL FUEL GAS CO	COM	63618010	97,089	1,941,788	SH	DEFINED	1,2,5,6,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
NATIONAL GRID PLC	SPON ADR N	63627430	433	7,966	SH	DEFINED	1
NATIONAL HEALTH INVS	COM	63633D10	23,979	648,267	SH	DEFINED	1,2,3,5,8
NATIONAL HEALTHCARE	COM	63590610	6,224	172,349	SH	DEFINED	1,2,3,5,8
NATIONAL INSTRS CORP	COM	63651810	36,495	1,239,205	SH	DEFINED	1,2,5,6,8,10
NATIONAL INTERSTATE	COM	63654U10	2,398	141,414	SH	DEFINED	1,2,5
NATIONAL OILWELL VAR	COM	63707110	753,197	17,083,166	SH	DEFINED	1,2,5,6,18,8
NATIONAL PENN BANCSH	COM	63713810	25,620	4,424,828	SH	DEFINED	1,2,5,8
NATIONAL PRESTO INDS	COM	63721510	15,249	139,602	SH	DEFINED	1,2,5,6,8
NATIONAL RESEARCH CO	COM	63737210	439	21,207	SH	DEFINED	1,2
NATIONAL RETAIL PROP	COM	63741710	47,658	2,245,881	SH	DEFINED	1,2,3,5,6,8
NATIONAL SEMICONDUCT	COM	63764010	140,023	9,116,093	SH	DEFINED	1,2,5,6,18,8
NATIONAL WESTN LIFE	CL A	63852210	8,569	49,356	SH	DEFINED	1,2,8
NATIONWIDE HEALTH PP	COM	63862010	119,272	3,390,337	SH	DEFINED	1,2,3,5,6,8,
NATURAL GAS SERVICES	COM	63886Q10	4,599	244,000	SH	DEFINED	1,2
NATUS MEDICAL INC DE	COM	63905010	9,077	613,749	SH	DEFINED	1,2,5,6,8
NAUTILUS INC	COM	63910B10	207	101,995	SH	DEFINED	1
NAVARRE CORP	COM	63920810	60	28,417	SH	DEFINED	1
NAVIGANT CONSULTING	COM	63935N10	23,142	1,557,317	SH	DEFINED	1,2,5,6,8
NAVIGATORS GROUP INC	COM	63890410	13,721	291,244	SH	DEFINED	1,2,5,8
NAVISITE INC	COM NEW	63935M20	30	14,820	SH	DEFINED	1
NAVISTAR INTL CORP N	NOTE 3.00	63934EAL	1,525	1,475,000	SH	DEFINED	1,2
NAVISTAR INTL CORP N	COM	63934E10	26,462	684,660	SH	DEFINED	1,2,5,6,8,10
NBT BANCORP INC	COM	62877810	17,580	863,029	SH	DEFINED	1,2,5,8
NBTY INC	COM	62878210	56,921	1,307,329	SH	DEFINED	1,2,5,6,8,10
NCI BUILDING SYS INC	COM	62885210	3,417	1,887,726	SH	DEFINED	1,2
NCI INC	CL A	62886K10	3,764	136,119	SH	DEFINED	1,2,6

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

NCR CORP NEW	COM	62886E10	39,939	3,588,421	SH	DEFINED	1,2,5,6,8,10
NEENAH PAPER INC	COM	64007910	4,988	357,573	SH	DEFINED	1,2
NEKTAR THERAPEUTICS	COM	64026810	21,552	2,312,408	SH	DEFINED	1,2,5,6,8
NELNET INC	CL A	64031N10	8,168	474,057	SH	DEFINED	1,2,5,8
NEOGEN CORP	COM	64049110	11,153	472,395	SH	DEFINED	1,2,6,8
NESS TECHNOLOGIES IN	COM	64104X10	4,812	979,996	SH	DEFINED	1,2,8
NET 1 UEPS TECHNOLOG	COM NEW	64107N20	12,607	649,829	SH	DEFINED	1,2,5,6,8
NET SERVICOS DE COMU	SPONSD ADR	64109T20	936	69,170	SH	DEFINED	1,6,10
NETAPP INC	NOTE 1.75	64110DAB	3,596	2,900,000	SH	DEFINED	1,2
NETAPP INC	COM	64110D10	463,674	13,494,595	SH	DEFINED	1,2,5,6,18,8
NETEASE COM INC	SPONSORED	64110W10	44,044	1,170,765	SH	DEFINED	1,2,5,6
NETEZZA CORP	COM	64111N10	8,197	845,055	SH	DEFINED	1,2,6,8
NETFLIX INC	COM	64110L10	61,564	1,117,515	SH	DEFINED	1,2,5,6,8,10
NETGEAR INC	COM	64111Q10	17,550	809,151	SH	DEFINED	1,2,5,6,8
NETLOGIC MICROSYSTEM	COM	64118B10	17,248	372,848	SH	DEFINED	1,2,5,6,8
NETSCOUT SYS INC	COM	64115T10	9,448	646,216	SH	DEFINED	1,2,6,8
NETSUITE INC	COM	64118Q10	6,009	376,025	SH	DEFINED	1,2,5,6
NETWORK ENGINES INC	COM	64121A10	59	43,757	SH	DEFINED	1
NETWORK EQUIP TECHNO	COM	64120810	2,140	528,387	SH	DEFINED	1,2,5
NEURALSTEM INC	COM	64127R30	20	11,400	SH	DEFINED	1
NEUROCRINE BIOSCIENC	COM	64125C10	2,340	860,151	SH	DEFINED	1,2,6
NEUROGESX INC	COM	64125210	1,657	214,902	SH	DEFINED	1,2
NEUSTAR INC	CL A	64126X20	35,156	1,525,850	SH	DEFINED	1,2,5,6,8,10
NEUTRAL TANDEM INC	COM	64128B10	15,558	683,859	SH	DEFINED	1,2,5,6,8
NEVADA GOLD & CASINO	COM NEW	64126Q20	30	31,982	SH	DEFINED	1
NEW FRONTIER MEDIA I	COM	64439810	48	25,324	SH	DEFINED	1
NEW JERSEY RES	COM	64602510	40,654	1,086,996	SH	DEFINED	1,2,5,8
NEW ORIENTAL ED & TE	SPON ADR	64758110	15,259	201,807	SH	DEFINED	1,2,6,18
NEW YORK & CO INC	COM	64929510	2,602	606,506	SH	DEFINED	1,2,5,6
NEW YORK CMNTY BANCO	COM	64944510	146,729	10,112,270	SH	DEFINED	1,2,5,6,18,8
NEW YORK TIMES CO	CL A	65011110	44,406	3,592,747	SH	DEFINED	1,2,5,6,8,10
NEWALLIANCE BANCSHAR	COM	65020310	41,863	3,485,718	SH	DEFINED	1,2,5,6,8
NEWBRIDGE BANCORP	COM	65080T10	46	20,558	SH	DEFINED	1
NEWCASTLE INVT CORP	COM	65105M10	113	54,200	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER MA
NEWELL RUBBERMAID IN	COM	65122910	166,530	11,094,606	SH	DEFINED	1,2,5,6,18,8
NEWFIELD EXPL CO	COM	65129010	182,007	3,773,736	SH	DEFINED	1,2,5,6,18,8
NEWMARKET CORP	COM	65158710	31,696	276,169	SH	DEFINED	1,2,5,6,8
NEWMONT MINING CORP	NOTE 1.25	651639AH	1,871	1,500,000	SH	DEFINED	1,2
NEWMONT MINING CORP	NOTE 1.62	651639AJ	1,177	950,000	SH	DEFINED	2
NEWMONT MINING CORP	NOTE 3.00	651639AK	1,323	1,050,000	SH	DEFINED	2
NEWMONT MINING CORP	COM	65163910	851,602	18,000,464	SH	DEFINED	1,2,5,6,18,8
NEWPARK RES INC	COM PAR \$.	65171850	7,771	1,837,160	SH	DEFINED	1,2,5,8
NEWPORT CORP	COM	65182410	8,167	888,668	SH	DEFINED	1,2,5,8
NEWS CORP	CL A	65248E10	1,058,444	77,315,134	SH	DEFINED	1,2,5,6,18,8
NEWS CORP	CL B	65248E20	41,453	2,603,852	SH	DEFINED	1,2,5,18,8,1
NEWSTAR FINANCIAL IN	COM	65251F10	2,140	545,965	SH	DEFINED	1,2,6
NEXMED INC	COM	65290310	4	15,000	SH	DEFINED	1
NEXSTAR BROADCASTING	CL A	65336K10	44	10,746	SH	DEFINED	1

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

NEXTWAVE WIRELESS IN	COM	65337Y10	29	65,300	SH	DEFINED	1
NGAS RESOURCES INC	COM	62912T10	48	27,960	SH	DEFINED	1
NGP CAP RES CO	COM	62912R10	3,414	419,900	SH	DEFINED	1,2
NIC INC	COM	62914B10	10,044	1,098,861	SH	DEFINED	1,2,6,8
NICE SYS LTD	SPONSORED	65365610	395	12,723	SH	DEFINED	1,6
NICOR INC	COM	65408610	94,314	2,240,227	SH	DEFINED	1,2,5,6,8,10
NIGHTHAWK RADIOLOGY	COM	65411N10	2,653	585,593	SH	DEFINED	1,2
NII HLDGS INC	NOTE 3.12	62913FAJ	2,294	2,500,000	SH	DEFINED	1,2
NII HLDGS INC	CL B NEW	62913F20	100,115	2,981,390	SH	DEFINED	1,2,5,6,18,8
NIKE INC	CL B	65410610	848,650	12,844,704	SH	DEFINED	1,2,5,6,18,8
NISOURCE INC	COM	65473P10	221,385	14,394,348	SH	DEFINED	1,2,5,6,18,8
NIVS INTELLIMEDIA TE	COM	62914U10	204	78,995	SH	DEFINED	1,2
NL INDS INC	COM NEW	62915640	1,028	148,188	SH	DEFINED	1,2,5
NMT MED INC	COM	62929410	38	15,242	SH	DEFINED	1
NN INC	COM	62933710	44	11,178	SH	DEFINED	1
NOBEL LEARNING CMNTY	COM	65488910	529	69,689	SH	DEFINED	1,2
NOBLE CORPORATION BA	NAMEN -AKT	H5833N10	101,216	2,486,875	SH	DEFINED	1,2,5,6,18,8
NOBLE ENERGY INC	COM	65504410	497,337	6,983,112	SH	DEFINED	1,2,5,6,18,8
NOKIA CORP	SPONSORED	65490220	9,199	715,886	SH	DEFINED	1,2
NOMURA HLDGS INC	SPONSORED	65535H20	376	50,810	SH	DEFINED	1,2
NORDIC AMERICAN TANK	COM	G6577310	29,150	971,671	SH	DEFINED	1,2,5
NORDSON CORP	COM	65566310	70,850	1,158,062	SH	DEFINED	1,2,5,6,8
NORDSTROM INC	COM	65566410	223,524	5,947,964	SH	DEFINED	1,2,5,6,18,8
NORFOLK SOUTHERN COR	COM	65584410	673,595	12,849,960	SH	DEFINED	1,2,5,6,18,8
NORTH AMERN GALVANZN	COM	65686Y10	995	205,219	SH	DEFINED	1,2
NORTHEAST CMNTY BANC	COM	66411210	590	89,836	SH	DEFINED	1,2
NORTHEAST UTILS	COM	66439710	197,462	7,656,526	SH	DEFINED	1,2,5,6,18,8
NORTHERN OIL & GAS I	COM	66553110	7,156	604,391	SH	DEFINED	1,2,6
NORTHERN TR CORP	COM	66585910	478,779	9,136,999	SH	DEFINED	1,2,5,6,18,8
NORTHFIELD BANCORP I	COM	66611L10	5,478	405,193	SH	DEFINED	1,2,8
NORTHRIM BANCORP INC	COM	66676210	1,908	113,037	SH	DEFINED	1,2
NORTHROP GRUMMAN COR	COM	66680710	1,849,015	33,106,802	SH	DEFINED	1,2,5,6,18,8
NORTHSTAR RLTY FIN C	COM	66704R10	5,415	1,578,718	SH	DEFINED	1,2,5
NORTHWEST BANCSHARES	COM	66734010	11,813	1,048,177	SH	DEFINED	1
NORTHWEST NAT GAS CO	COM	66765510	60,212	1,336,861	SH	DEFINED	1,2,5,8
NORTHWEST PIPE CO	COM	66774610	5,222	194,401	SH	DEFINED	1,2,5,6,8
NORTHWESTERN CORP	COM NEW	66807430	25,606	984,107	SH	DEFINED	1,2,5,8
NORWOOD FINANCIAL CO	COM	66954910	967	33,821	SH	DEFINED	1,2
NOVAMED INC DEL	COM	66986W10	1,345	346,627	SH	DEFINED	1,2
NOVARTIS A G	SPONSORED	66987V10	7,354	135,107	SH	DEFINED	1,2
NOVATEL WIRELESS INC	COM NEW	66987M60	5,429	681,179	SH	DEFINED	1,2,5,6,8
NOVAVAX INC	COM	67000210	3,653	1,373,256	SH	DEFINED	1,2
NOVELL INC	COM	67000610	46,451	11,192,892	SH	DEFINED	1,2,5,6,8,10
NOVELLUS SYS INC	COM	67000810	74,904	3,209,273	SH	DEFINED	1,2,5,6,8,10
NOVO-NORDISK A S	ADR	67010020	249	3,904	SH	DEFINED	1
NPS PHARMACEUTICALS	COM	62936P10	3,711	1,091,603	SH	DEFINED	1,2,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
NRG ENERGY INC	COM NEW	62937750	101,246	4,288,270	SH	DEFINED 1,2,5,6,18,8
NSTAR	COM	67019E10	101,790	2,766,037	SH	DEFINED 1,2,5,6,18,8

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

NTELOS HLDGS CORP	COM	67020Q10	11,533	647,576	SH	DEFINED	1,2,5,8
NTT DOCOMO INC	SPONS ADR	62942M20	1,264	90,415	SH	DEFINED	1,2
NU HORIZONS ELECTRS	COM	66990810	52	12,548	SH	DEFINED	1
NU SKIN ENTERPRISES	CL A	67018T10	32,062	1,193,239	SH	DEFINED	1,2,5,8
NUANCE COMMUNICATION	COM	67020Y10	47,134	3,035,039	SH	DEFINED	1,2,5,6,18,8
NUCOR CORP	COM	67034610	588,282	12,610,551	SH	DEFINED	1,2,5,6,18,8
NUTRACEUTICAL INTL C	COM	67060Y10	2,697	218,005	SH	DEFINED	1,2
NUTRI SYS INC NEW	COM	67069D10	20,436	655,641	SH	DEFINED	1,2,5,6,8
NUVASIVE INC	COM	67070410	25,677	802,915	SH	DEFINED	1,2,5,6,8
NUV PA INV QUAL MUNI	ETF	67097210	366	27,834	SH	DEFINED	1
NV ENERGY INC	COM	67073Y10	75,863	6,127,899	SH	DEFINED	1,2,5,6,8,10
NVE CORP	COM NEW	62944520	3,484	84,409	SH	DEFINED	1,2
NVIDIA CORP	COM	67066G10	374,470	20,046,582	SH	DEFINED	1,2,5,6,18,8
NVR INC	COM	62944T10	138,429	194,775	SH	DEFINED	1,2,5,6,8,10
NXSTAGE MEDICAL INC	COM	67072V10	4,407	527,841	SH	DEFINED	1,2
NYMAGIC INC	COM	62948410	1,804	108,717	SH	DEFINED	1,2
NYSE EURONEXT	COM	62949110	249,551	9,863,688	SH	DEFINED	1,2,5,6,18,8
O CHARLEYS INC	COM	67082310	4,140	632,021	SH	DEFINED	1,2,5
O REILLY AUTOMOTIVE	COM	68609110	182,610	4,790,399	SH	DEFINED	1,2,5,6,18,8
OBAGI MEDICAL PRODUC	COM	67423R10	4,593	382,748	SH	DEFINED	1,2
OCCAM NETWORKS INC	COM NEW	67457P30	85	15,798	SH	DEFINED	1
OCCIDENTAL PETE CORP	COM	67459910	2,480,391	30,490,368	SH	DEFINED	1,2,5,6,18,8
OCEANEERING INTL INC	COM	67523210	86,264	1,474,099	SH	DEFINED	1,2,5,6,8,10
OCEANFIRST FINL CORP	COM	67523410	3,484	308,583	SH	DEFINED	1,2
OCEANFREIGHT INC	SHS	Y6420210	47	50,551	SH	DEFINED	1
OCH ZIFF CAP MGMT GR	CL A	67551U10	651	47,400	SH	DEFINED	1,8
OCLARO INC	COM	67555N10	237	161,217	SH	DEFINED	1
OCULUS INNOVATIVE SC	COM	67575P10	19	10,600	SH	DEFINED	1
OCWEN FINL CORP	COM NEW	67574630	13,550	1,415,891	SH	DEFINED	1,2,5,8
ODYSSEY HEALTHCARE I	COM	67611V10	13,157	843,938	SH	DEFINED	1,2,5,8
ODYSSEY MARINE EXPLO	COM	67611810	1,465	1,038,777	SH	DEFINED	1,2,5
OFFICE DEPOT INC	COM	67622010	96,086	14,897,049	SH	DEFINED	1,2,5,6,8,10
OFFICEMAX INC DEL	COM	67622P10	35,332	2,784,219	SH	DEFINED	1,2,5,6,8
OGE ENERGY CORP	COM	67083710	76,491	2,073,491	SH	DEFINED	1,2,5,6,8,10
OHIO VY BANC CORP	COM	67771910	1,584	71,921	SH	DEFINED	1,2
OIL DRI CORP AMER	COM	67786410	1,713	110,512	SH	DEFINED	1,2
OIL STS INTL INC	COM	67802610	60,155	1,531,047	SH	DEFINED	1,2,5,6,8,10
OILSANDS QUEST INC	COM	67804610	4,793	4,167,758	SH	DEFINED	1,2,5,8
OLD DOMINION FGHT LI	COM	67958010	21,051	685,706	SH	DEFINED	1,2,5,6,8
OLD NATL BANCORP IND	COM	68003310	37,992	3,056,454	SH	DEFINED	1,2,5,8
OLD POINT FINL CORP	COM	68019410	393	25,284	SH	DEFINED	1,2
OLD REP INTL CORP	COM	68022310	60,162	5,992,229	SH	DEFINED	1,2,5,6,18,8
OLD SECOND BANCORP I	COM	68027710	1,963	284,842	SH	DEFINED	1,2
OLIN CORP	COM PAR \$1	68066520	125,790	7,179,817	SH	DEFINED	1,2,5,6,8
OLYMPIC STEEL INC	COM	68162K10	6,868	210,803	SH	DEFINED	1,2,5,8
OM GROUP INC	COM	67087210	26,045	829,719	SH	DEFINED	1,2,5,8
OMEGA FLEX INC	COM	68209510	667	47,670	SH	DEFINED	1,2
OMEGA HEALTHCARE INV	COM	68193610	54,684	2,811,537	SH	DEFINED	1,2,3,5,6,8
OMEGA PROTEIN CORP	COM	68210P10	1,575	361,340	SH	DEFINED	1,2
OMEROS CORP	COM	68214310	475	67,667	SH	DEFINED	1,2
OMNI ENERGY SERVICES	COM NEW	68210T20	35	28,027	SH	DEFINED	1,2
OMNICARE INC	DBCV 3.25	681904AL	1,496	1,838,000	SH	DEFINED	1,2
OMNICARE INC	COM	68190410	76,929	3,181,507	SH	DEFINED	1,2,5,6,18,8
OMNICELL INC	COM	68213N10	7,827	669,511	SH	DEFINED	1,2,5,6,8
OMNICOM GROUP INC	COM	68191910	410,633	10,488,701	SH	DEFINED	1,2,5,6,18,8
OMNIVISION TECHNOLOG	COM	68212810	16,563	1,140,701	SH	DEFINED	1,2,5,6,8
OMNOVA SOLUTIONS INC	COM	68212910	6,491	1,058,872	SH	DEFINED	1,2
ON ASSIGNMENT INC	COM	68215910	6,842	956,883	SH	DEFINED	1,2

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
ON SEMICONDUCTOR COR	COM	68218910	42,714	4,842,826	SH	DEFINED	1,2,5,6,8,10
ON2 TECHNOLOGIES INC	COM	68338A10	68	111,698	SH	DEFINED	1
ONCOGENEX PHARMACEUT	COM	68230A10	1,985	89,077	SH	DEFINED	1,2,6
ONE LIBERTY PPTYS IN	COM	68240610	158	17,963	SH	DEFINED	1,2
ONEBEACON INSURANCE	CL A	G6774210	3,555	257,959	SH	DEFINED	1,2,8,10
ONEOK INC NEW	COM	68268010	136,887	3,071,285	SH	DEFINED	1,2,5,6,18,8
ONLINE RES CORP	COM	68273G10	2,648	503,482	SH	DEFINED	1,2
ONYX PHARMACEUTICALS	COM	68339910	53,858	1,835,654	SH	DEFINED	1,2,5,6,8
OPEN JT STK CO-VIMPE	SPONSORED	68370R10	64,021	3,443,854	SH	DEFINED	1,2,5,6,18,8
OPEN TEXT CORP	COM	68371510	291	7,166	SH	DEFINED	1,2,5
OPENTABLE INC	COM	68372A10	1,515	59,505	SH	DEFINED	1,2
OPENWAVE SYS INC	COM NEW	68371830	3,720	1,631,520	SH	DEFINED	1,2,5
OPKO HEALTH INC	COM	68375N10	1,483	810,572	SH	DEFINED	1,2,6
OPLINK COMMUNICATION	COM NEW	68375Q40	7,794	475,518	SH	DEFINED	1,2,6,8
OPNET TECHNOLOGIES I	COM	68375710	2,801	229,766	SH	DEFINED	1,2,5,6,8
OPNEXT INC	COM	68375V10	996	523,969	SH	DEFINED	1,2,5,6
OPPENHEIMER HLDGS IN	CL A NON V	68379710	6,468	194,708	SH	DEFINED	1,2
OPTIMER PHARMACEUTIC	COM	68401H10	6,049	536,775	SH	DEFINED	1,2,8
OPTIONSXPRESS HLDGS	COM	68401010	20,509	1,327,439	SH	DEFINED	1,2,5,6,8
ORACLE CORP	COM	68389X10	3,428,619	139,772,498	SH	DEFINED	1,2,5,6,18,8
ORASURE TECHNOLOGIES	COM	68554V10	4,886	961,741	SH	DEFINED	1,2,6
ORBCOMM INC	COM	68555P10	73	27,025	SH	DEFINED	1
ORBITAL SCIENCES COR	COM	68556410	20,581	1,348,722	SH	DEFINED	1,2,5,6,8
ORBITZ WORLDWIDE INC	COM	68557K10	5,486	747,360	SH	DEFINED	1,2,5,6
ORBOTECH LTD	ORD	M7525310	1,179	126,281	SH	DEFINED	1,2,5,6
ORCHID CELLMARK INC	COM	68573C10	32	18,796	SH	DEFINED	1
ORCHIDS PAPER PRODS	COM	68572N10	1,786	89,190	SH	DEFINED	1,2
ORCKIT COMMUNICATION	SHS NEW	M7531S20	33	11,258	SH	DEFINED	1
OREXIGEN THERAPEUTIC	COM	68616410	4,115	553,108	SH	DEFINED	1,2,6,8
ORIENTAL FINL GROUP	COM	68618W10	9,201	851,977	SH	DEFINED	1,2,5,8
ORIENT-EXPRESS HOTEL	CL A	G6774310	18,946	1,868,402	SH	DEFINED	1,2,3,5,6,8
ORION ENERGY SYSTEMS	COM	68627510	1,297	295,343	SH	DEFINED	1,2
ORION MARINE GROUP I	COM	68628V30	11,433	542,867	SH	DEFINED	1,2,6,8
ORITANI FINL CORP	COM	68632310	2,894	210,790	SH	DEFINED	1,2,5,6
ORIX CORP	SPONSORED	68633010	384	11,238	SH	DEFINED	1,2
ORMAT TECHNOLOGIES I	COM	68668810	7,293	192,728	SH	DEFINED	1,2,5,6,8,10
ORRSTOWN FINL SVCS I	COM	68738010	3,452	98,964	SH	DEFINED	1,2
ORTHOFIX INTL N V	COM	N6748L10	12,847	415,343	SH	DEFINED	1,2,5,6,8
ORTHOLOGIC CORP	COM	68750J10	31	43,076	SH	DEFINED	1
ORTHOVITA INC	COM	68750U10	4,574	1,303,241	SH	DEFINED	1,2,6,8
OSHKOSH CORP	COM	68823920	88,901	2,400,776	SH	DEFINED	1,2,5,6,18,8
OSI PHARMACEUTICALS	COM	67104010	50,567	1,628,042	SH	DEFINED	1,2,5,6,8,10
OSI SYSTEMS INC	COM	67104410	10,992	402,944	SH	DEFINED	1,2,5,6,8
OSIRIS THERAPEUTICS	COM	68827R10	2,392	335,056	SH	DEFINED	1,2,6
OSTEOTECH INC	COM	68858210	144	45,129	SH	DEFINED	1
OTTER TAIL CORP	COM	68964810	18,961	763,938	SH	DEFINED	1,2,5,8
OUTDOOR CHANNEL HLDG	COM NEW	69002720	1,502	258,910	SH	DEFINED	1,2,8
OVERHILL FARMS INC	COM	69021210	1,288	265,047	SH	DEFINED	1,2
OVERSEAS SHIPHOLDING	COM	69036810	22,771	518,109	SH	DEFINED	1,2,5,6,8,10
OVERSTOCK COM INC DE	COM	69037010	4,150	306,050	SH	DEFINED	1,2,5,6,8
OWENS & MINOR INC NE	COM	69073210	58,109	1,353,573	SH	DEFINED	1,2,5,6,8
OWENS CORNING NEW	COM	69074210	54,047	2,107,919	SH	DEFINED	1,2,5,6,8,10

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

OWENS ILL INC	COM NEW	69076840	237,783	7,234,058	SH	DEFINED	1,2,5,6,18,8
OXFORD INDS INC	COM	69149730	8,675	419,476	SH	DEFINED	1,2,5,8
OXIGENE INC	COM	69182810	622	545,386	SH	DEFINED	1,2
OYO GEOSPACE CORP	COM	67107410	3,567	83,163	SH	DEFINED	1,2,6
P C CONNECTION	COM	69318J10	1,198	177,443	SH	DEFINED	1,2
P F CHANGS CHINA BIS	COM	69333Y10	22,774	600,730	SH	DEFINED	1,2,5,6,8
P T TELEKOMUNIKASI I	SPONSORED	71568410	1,993	49,895	SH	DEFINED	1,2,6
PACCAR INC	COM	69371810	452,081	12,464,319	SH	DEFINED	1,2,5,6,18,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
PACER INTL INC TENN	COM	69373H10	2,543	804,713	SH	DEFINED 1,2,8
PACIFIC CAP BANCORP	COM	69404P10	999	1,040,968	SH	DEFINED 1,2,5
PACIFIC CONTINENTAL	COM	69412V10	3,863	337,697	SH	DEFINED 1,2
PACIFIC ETHANOL INC	COM	69423U10	31	43,781	SH	DEFINED 1
PACIFIC PREMIER BANC	COM	69478X10	34	10,000	SH	DEFINED 1
PACIFIC SUNWEAR CALI	COM	69487310	5,428	1,363,801	SH	DEFINED 1,2,5,6,8
PACKAGING CORP AMER	COM	69515610	49,503	2,151,383	SH	DEFINED 1,2,5,6,8,10
PACTIV CORP	COM	69525710	145,392	6,022,853	SH	DEFINED 1,2,5,6,18,8
PACWEST BANCORP DEL	COM	69526310	30,207	1,499,100	SH	DEFINED 1,2,5,6,8
PAETEC HOLDING CORP	COM	69545910	12,567	3,028,116	SH	DEFINED 1,2,5,6,8
PAIN THERAPEUTICS IN	COM	69562K10	4,046	754,813	SH	DEFINED 1,2,6
PALATIN TECHNOLOGIES	COM NEW	69607730	16	42,006	SH	DEFINED 1
PALL CORP	COM	69642930	149,570	4,131,778	SH	DEFINED 1,2,5,6,18,8
PALM HARBOR HOMES	COM	69663910	23	10,915	SH	DEFINED 1
PALM INC NEW	COM	69664310	51,104	5,095,102	SH	DEFINED 1,2,5,6,8
PALOMAR MED TECHNOLO	COM NEW	69752930	4,091	405,874	SH	DEFINED 1,2,5,6,8
PANASONIC CORP	ADR	69832A20	1,481	103,206	SH	DEFINED 1
PANERA BREAD CO	CL A	69840W10	49,169	734,521	SH	DEFINED 1,2,5,6,8,10
PANHANDLE OIL AND GA	CL A	69847710	3,600	139,014	SH	DEFINED 1,2
PANTRY INC	COM	69865710	7,620	560,724	SH	DEFINED 1,2,5,8
PAPA JOHNS INTL INC	COM	69881310	15,685	671,434	SH	DEFINED 1,2,5,6,8
PAR PHARMACEUTICAL C	COM	69888P10	28,703	1,060,718	SH	DEFINED 1,2,5,6,8
PAR TECHNOLOGY CORP	COM	69888410	741	128,229	SH	DEFINED 1,2
PARAGON SHIPPING INC	CL A	69913R30	139	30,550	SH	DEFINED 1,2
PARAMETRIC TECHNOLOG	COM NEW	69917320	57,265	3,504,607	SH	DEFINED 1,2,5,6,8
PARAMOUNT GOLD & SIL	COM	69924P10	1,752	1,208,499	SH	DEFINED 1,2
PAREXEL INTL CORP	COM	69946210	17,333	1,229,319	SH	DEFINED 1,2,5,6,8
PARK ELECTROCHEMICAL	COM	70041620	13,067	472,760	SH	DEFINED 1,2,5,8
PARK NATL CORP	COM	70065810	15,227	258,604	SH	DEFINED 1,2,5,8
PARKER DRILLING CO	COM	70108110	14,376	2,904,332	SH	DEFINED 1,2,5,8
PARKER HANNIFIN CORP	COM	70109410	315,820	5,861,543	SH	DEFINED 1,2,5,6,18,8
PARKERVISION INC	COM	70135410	898	490,692	SH	DEFINED 1,2
PARKWAY PPTYS INC	COM	70159Q10	15,950	766,108	SH	DEFINED 1,2,3,5,8
PARLUX FRAGRANCES IN	COM	70164510	29	13,631	SH	DEFINED 1
PARTNERRE LTD	COM	G6852T10	93,200	1,248,326	SH	DEFINED 1,2,5,6,18,8
PATRIOT COAL CORP	COM	70336T10	76,800	4,967,687	SH	DEFINED 1,2,5,6,8
PATRIOT TRANSN HLDG	COM	70337B10	2,677	28,340	SH	DEFINED 1,2,6
PATTERSON COMPANIES	COM	70339510	92,050	3,289,844	SH	DEFINED 1,2,5,6,18,8
PATTERSON UTI ENERGY	COM	70348110	85,888	5,595,300	SH	DEFINED 1,2,5,6,18,8
PAYCHEX INC	COM	70432610	338,984	11,063,443	SH	DEFINED 1,2,5,6,18,8

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

PC MALL INC	COM	69323K10	1,067	204,351	SH	DEFINED	1,2
PC-TEL INC	COM	69325Q10	3,161	534,022	SH	DEFINED	1,2
PDF SOLUTIONS INC	COM	69328210	78	20,183	SH	DEFINED	1
PDL BIOPHARMA INC	COM	69329Y10	19,606	2,858,071	SH	DEFINED	1,2,5,6,8
PEABODY ENERGY CORP	SDCV 4.75	704549AG	2,020	2,000,000	SH	DEFINED	1,2
PEABODY ENERGY CORP	COM	70454910	507,637	11,228,418	SH	DEFINED	1,2,5,6,18,8
PEAPACK-GLADSTONE FI	COM	70469910	2,121	167,244	SH	DEFINED	1,2
PEARSON PLC	SPONSORED	70501510	620	43,184	SH	DEFINED	1
PEBBLEBROOK HOTEL TR	COM	70509V10	485	22,037	SH	DEFINED	1,2,3
PEETS COFFEE & TEA I	COM	70556010	8,505	255,037	SH	DEFINED	1,2,6,8
PEGASYSTEMS INC	COM	70557310	11,181	328,841	SH	DEFINED	1,2,6,8
PENFORD CORP	COM	70705110	188	21,605	SH	DEFINED	1
PENN NATL GAMING INC	COM	70756910	19,153	704,426	SH	DEFINED	1,2,5,6,8,10
PENN VA CORP	COM	70788210	26,268	1,233,839	SH	DEFINED	1,2,5,8
PENNANTPARK INVT COR	COM	70806210	5,409	606,347	SH	DEFINED	1,2
PENNEY J C INC	COM	70816010	683,233	25,675,802	SH	DEFINED	1,2,5,6,18,8
PENNICHUCK CORP	COM NEW	70825420	1,613	76,337	SH	DEFINED	1,2
PENNS WOODS BANCORP	COM	70843010	2,094	64,553	SH	DEFINED	1,2
PENNSYLVANIA RL ESTA	SH BEN INT	70910210	13,601	1,607,727	SH	DEFINED	1,2,3,5,8
PENNYMAC MTG INVT TR	COM	70931T10	4,555	265,121	SH	DEFINED	1,2,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
PENSKE AUTOMOTIVE GR	COM	70959W10	22,376	1,474,067	SH	DEFINED	1,2,5,6,18,8
PENSON WORLDWIDE INC	COM	70960010	4,088	451,173	SH	DEFINED	1,2
PENTAIR INC	COM	70963110	94,302	2,919,556	SH	DEFINED	1,2,5,6,18,8
PENWEST PHARMACEUTIC	COM	70975410	92	35,581	SH	DEFINED	1
PEOPLES BANCORP INC	COM	70978910	2,557	264,204	SH	DEFINED	1,2,5,8
PEOPLES FINL CORP MI	COM	71103B10	1,437	70,712	SH	DEFINED	1,2
PEOPLES UNITED FINAN	COM	71270410	237,737	14,235,721	SH	DEFINED	1,2,5,6,18,8
PEP BOYS MANNY MOE &	COM	71327810	10,572	1,249,610	SH	DEFINED	1,2,5,8
PEPCO HOLDINGS INC	COM	71329110	171,349	10,169,102	SH	DEFINED	1,2,5,6,18,8
PEPSI BOTTLING GROUP	COM	71340910	333,722	8,899,257	SH	DEFINED	1,2,5,6,18,8
PEPSIAMERICAS INC	COM	71343P20	45,612	1,558,851	SH	DEFINED	1,2,5,6,18,8
PEPSICO INC	COM	71344810	3,274,313	53,853,829	SH	DEFINED	1,2,5,6,18,8
PEREGRINE PHARMACEUT	COM NEW	71366130	172	58,182	SH	DEFINED	1,5
PERFECT WORLD CO LTD	SPON ADR R	71372U10	296	7,500	SH	DEFINED	1
PERFICIENT INC	COM	71375U10	6,702	794,996	SH	DEFINED	1,2,5,6,8
PERFORMANCE TECHNOLO	COM	71376K10	46	16,379	SH	DEFINED	1
PERICOM SEMICONDUCTO	COM	71383110	8,199	711,072	SH	DEFINED	1,2,5,6,8
PERKINELMER INC	COM	71404610	74,050	3,596,416	SH	DEFINED	1,2,5,6,8,10
PERMA-FIX ENVIRONMEN	COM	71415710	1,953	860,436	SH	DEFINED	1,2
PERRIGO CO	COM	71429010	78,992	1,983,234	SH	DEFINED	1,2,5,6,18,8
PERSIVASIVE SOFTWARE I	COM	71571010	1,300	269,802	SH	DEFINED	1,2
PETMED EXPRESS INC	COM	71638210	8,795	498,046	SH	DEFINED	1,2,5,6,8
PETROBRAS ENERGIA S	SPONS ADR	71646J10	464	29,707	SH	DEFINED	1,2,5,8
PETROCHINA CO LTD	SPONSORED	71646E10	833	7,003	SH	DEFINED	1,6
PETROHAWK ENERGY COR	COM	71649510	120,705	5,031,458	SH	DEFINED	1,2,5,6,18,8
PETROLEO BRASILEIRO	SP ADR NON	71654V10	262,397	6,190,063	SH	DEFINED	1,2,5,6,18,8
PETROLEO BRASILEIRO	SPONSORED	71654V40	254,763	5,343,185	SH	DEFINED	1,2,4,5,6,18
PETROLEUM DEV CORP	COM	71657810	10,177	558,881	SH	DEFINED	1,2,5,6,8

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

PETROQUEST ENERGY IN	COM	71674810	7,332	1,196,080	SH	DEFINED	1,2,5,8
PETSMART INC	COM	71676810	90,338	3,384,695	SH	DEFINED	1,2,5,6,18,8
PFIZER INC	COM	71708110	5,363,060	294,835,633	SH	DEFINED	1,2,5,6,18,8
PG&E CORP	COM	69331C10	702,628	15,736,341	SH	DEFINED	1,2,5,6,18,8
PGT INC	COM	69336V10	32	15,057	SH	DEFINED	1
PHARMACEUTICAL PROD	COM	71712410	62,456	2,664,523	SH	DEFINED	1,2,5,6,18,8
PHARMACYCLICS INC	COM	71693310	99	31,547	SH	DEFINED	1
PHARMASSET INC	COM	71715N10	8,605	415,703	SH	DEFINED	1,2,6,8
PHARMERICA CORP	COM	71714F10	11,780	741,837	SH	DEFINED	1,2,5,6,8
PHASE FORWARD INC	COM	71721R40	14,463	942,810	SH	DEFINED	1,2,5,6,8
PHC INC MASS	CL A	69331510	14	12,193	SH	DEFINED	1
PHH CORP	COM NEW	69332020	24,875	1,544,067	SH	DEFINED	1,2,5,8
PHI INC	COM NON VT	69336T20	5,927	286,330	SH	DEFINED	1,2,5
PHILIP MORRIS INTL I	COM	71817210	3,781,273	78,465,930	SH	DEFINED	1,2,5,6,18,8
PHILIPPINE LONG DIST	SPONSORED	71825260	64,905	1,145,311	SH	DEFINED	1,2,4,5,6,18,8
PHILLIPS VAN HEUSEN	COM	71859210	48,350	1,188,548	SH	DEFINED	1,2,5,6,18,8
PHOENIX COS INC NEW	COM	71902E10	7,761	2,791,671	SH	DEFINED	1,2,5,8
PHOENIX TECHNOLOGY L	COM	71915310	1,762	640,716	SH	DEFINED	1,2
PHOTRONICS INC	COM	71940510	7,119	1,599,683	SH	DEFINED	1,2
PICO HLDGS INC	COM NEW	69336620	14,969	457,336	SH	DEFINED	1,2,5,6,8
PIEDMONT NAT GAS INC	COM	72018610	79,515	2,972,517	SH	DEFINED	1,2,5,8
PIER 1 IMPORTS INC	COM	72027910	12,285	2,413,605	SH	DEFINED	1,2,5,6,8
PIKE ELEC CORP	COM	72128310	3,224	347,398	SH	DEFINED	1,2,5,6
PINNACLE AIRL CORP	COM	72344310	124	18,087	SH	DEFINED	1
PINNACLE ENTMT INC	COM	72345610	13,743	1,530,390	SH	DEFINED	1,2,5,6,8
PINNACLE FINL PARTNE	COM	72346Q10	21,046	1,480,011	SH	DEFINED	1,2,5,6,8
PINNACLE WEST CAP CO	COM	72348410	275,733	7,537,794	SH	DEFINED	1,2,5,6,18,8
PIONEER DRILLING CO	COM	72365510	9,783	1,238,377	SH	DEFINED	1,2,5,6,8
PIONEER NAT RES CO	COM	72378710	253,188	5,256,143	SH	DEFINED	1,2,5,6,18,8
PIPER JAFFRAY COS	COM	72407810	25,972	513,185	SH	DEFINED	1,2,5,8
PITNEY BOWES INC	COM	72447910	225,978	9,928,747	SH	DEFINED	1,2,5,6,18,8
PIXELWORKS INC	COM NEW	72581M30	57	18,877	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
PLAINS ALL AMERN PIP	UNIT LTD P	72650310	201	3,800	SH	DEFINED	1,8
PLAINS EXPL& PRODTN	COM	72650510	111,823	4,042,772	SH	DEFINED	1,2,5,6,18,8
PLANAR SYS INC	COM	72690010	51	18,135	SH	DEFINED	1
PLANTRONICS INC NEW	COM	72749310	44,377	1,708,115	SH	DEFINED	1,2,5,6,18,8
PLATINUM UNDERWRITER	COM	G7127P10	48,122	1,256,774	SH	DEFINED	1,2,5,8
PLATO LEARNING INC	COM	72764Y10	101	23,061	SH	DEFINED	1
PLAYBOY ENTERPRISES	CL B	72811730	1,272	397,383	SH	DEFINED	1,2
PLEXUS CORP	COM	72913210	28,104	986,799	SH	DEFINED	1,2,5,6,8
PLUG POWER INC	COM	72919P10	56	79,080	SH	DEFINED	1,2
PLUM CREEK TIMBER CO	COM	72925110	229,960	6,090,047	SH	DEFINED	1,2,5,6,18,8
PLX TECHNOLOGY INC	COM	69341710	2,068	640,177	SH	DEFINED	1,2
PMA CAP CORP	CL A	69341920	5,077	805,898	SH	DEFINED	1,2,5
PMC COML TR	SH BEN INT	69343410	96	12,785	SH	DEFINED	1
PMC-SIERRA INC	COM	69344F10	29,637	3,422,287	SH	DEFINED	1,2,5,6,18,8
PMFG INC	COM	69345P10	4,055	250,164	SH	DEFINED	1,2
PMI GROUP INC	COM	69344M10	4,540	1,801,443	SH	DEFINED	1,2,5,6

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

PNC FINL SVCS GROUP	COM	69347510	941,909	17,842,558	SH	DEFINED	1,2,5,6,18,8
PNM RES INC	COM	69349H10	37,666	2,977,520	SH	DEFINED	1,2,5,6,8
POLARIS INDS INC	COM	73106810	32,798	751,739	SH	DEFINED	1,2,5,6,8
POLO RALPH LAUREN CO	CL A	73157210	164,025	2,025,500	SH	DEFINED	1,2,5,6,18,8
POLYCOM INC	COM	73172K10	67,539	2,704,815	SH	DEFINED	1,2,5,6,8
POLYONE CORP	COM	73179P10	22,151	2,965,263	SH	DEFINED	1,2,5,8
POLYPORE INTL INC	COM	73179V10	5,330	447,888	SH	DEFINED	1,2,5,6,8
PONIARD PHARMACEUTIC	COM NEW	73244930	1,000	546,249	SH	DEFINED	1,2
POOL CORPORATION	COM	73278L10	20,601	1,079,715	SH	DEFINED	1,2,5,6,8
POPULAR INC	COM	73317410	19,065	8,435,699	SH	DEFINED	1,2,5,6,8,10
PORTEC RAIL PRODS IN	COM	73621210	1,112	103,791	SH	DEFINED	1,2
PORTER BANCORP INC	COM	73623310	589	39,182	SH	DEFINED	1,2
PORTFOLIO RECOVERY A	COM	73640Q10	15,444	344,351	SH	DEFINED	1,2,5,6,8
PORTLAND GEN ELEC CO	COM NEW	73650884	37,100	1,817,750	SH	DEFINED	1,2,5,8
PORTUGAL TELECOM SGP	SPONSORED	73727310	521	42,913	SH	DEFINED	1
POSCO	SPONSORED	69348310	12,292	93,760	SH	DEFINED	1,2,4,6
POST PPTYS INC	COM	73746410	37,381	1,907,209	SH	DEFINED	1,2,3,5,6,8
POTASH CORP SASK INC	COM	73755L10	421	3,880	SH	DEFINED	1
POTLATCH CORP NEW	COM	73763010	41,008	1,286,322	SH	DEFINED	1,2,5,6,8
POWELL INDS INC	COM	73912810	5,447	172,741	SH	DEFINED	1,2,5,6,8
POWER INTEGRATIONS I	COM	73927610	19,059	524,178	SH	DEFINED	1,2,5,6,8
POWER-ONE INC	COM	73930810	6,932	1,593,512	SH	DEFINED	1,2,6
POWERSECURE INTL INC	COM	73936N10	2,340	324,549	SH	DEFINED	1,2,5
POWSH DB CO IN TRA F	ETF	73935S10	335	13,016	SH	DEFINED	1
POWERWAVE TECHNOLOGI	COM	73936310	3,861	3,064,380	SH	DEFINED	1,2,5,6
POZEN INC	COM	73941U10	3,223	538,975	SH	DEFINED	1,2,5,6
PPG INDS INC	COM	69350610	393,439	6,720,866	SH	DEFINED	1,2,5,6,18,8
PPL CORP	COM	69351T10	511,234	15,822,787	SH	DEFINED	1,2,5,6,18,8
PRAXAIR INC	COM	74005P10	933,222	11,620,248	SH	DEFINED	1,2,5,6,18,8
PRE PAID LEGAL SVCS	COM	74006510	7,628	185,688	SH	DEFINED	1,2,5,6,8
PRECISION CASTPARTS	COM	74018910	521,904	4,729,534	SH	DEFINED	1,2,5,6,18,8
PRECISION DRILLING T	TR UNIT	74021510	134	18,538	SH	DEFINED	1,5
PREFORMED LINE PRODS	COM	74044410	1,894	43,241	SH	DEFINED	1,2
PREMIER EXIBITIONS I	COM	74051E10	21	14,700	SH	DEFINED	1
PREMIER GLOBAL SVCS	COM	74058510	11,181	1,355,280	SH	DEFINED	1,2,5,6,8
PREMIERWEST BANCORP	COM	74092110	443	311,675	SH	DEFINED	1,2
PRESIDENTIAL LIFE CO	COM	74088410	4,655	508,715	SH	DEFINED	1,2,5
PRESSTEK INC	COM	74111310	64	29,878	SH	DEFINED	1
PRESTIGE BRANDS HLDG	COM	74112D10	7,914	1,006,883	SH	DEFINED	1,2,5,8
PRG-SCHULTZ INTERNAT	COM NEW	69357C50	87	14,712	SH	DEFINED	1
PRICE T ROWE GROUP I	COM	74144T10	507,353	9,527,749	SH	DEFINED	1,2,5,6,18,8
PRICELINE COM INC	COM NEW	74150340	322,215	1,475,276	SH	DEFINED	1,2,5,6,18,8
PRICESMART INC	COM	74151110	6,140	300,556	SH	DEFINED	1,2,5,8
PRIDE INTL INC DEL	COM	74153Q10	151,889	4,759,921	SH	DEFINED	1,2,5,6,18,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
PRIMEDIA INC	COM NEW	74157K84	1,659	459,598	SH	DEFINED	1,2
PRIMEENERGY CORP	COM	74158E10	393	10,789	SH	DEFINED	1,2
PRIMORIS SVCS CORP	COM	74164F10	1,012	127,005	SH	DEFINED	1,2
PRIMUS GUARANTY LTD	SHS	G7245710	1,390	455,893	SH	DEFINED	1,2

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

PRINCETON REVIEW INC	COM	74235210	1,004	247,282	SH	DEFINED	1,2,5
PRINCIPAL FINANCIAL	COM	74251V10	310,504	12,916,154	SH	DEFINED	1,2,5,6,18,8
PRIVATEBANCORP INC	COM	74296210	14,836	1,653,985	SH	DEFINED	1,2,5,6,8
PROASSURANCE CORP	COM	74267C10	47,422	882,920	SH	DEFINED	1,2,5,8
PROCERA NETWORKS INC	COM	74269U10	13	29,700	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	74271810	6,643,660	109,577,102	SH	DEFINED	1,2,5,6,18,8
PROGENICS PHARMACEUT	COM	74318710	2,425	546,114	SH	DEFINED	1,2,6
PROGRESS ENERGY INC	COM	74326310	1,063,788	25,939,712	SH	DEFINED	1,2,5,6,18,8
PROGRESS SOFTWARE CO	COM	74331210	29,357	1,004,682	SH	DEFINED	1,2,5,6,8
PROGRESSIVE CORP OHI	COM	74331510	466,172	25,912,839	SH	DEFINED	1,2,5,6,18,8
PROLOGIS	NOTE 2.25	743410AQ	2,041	2,200,000	SH	DEFINED	2
PROLOGIS	NOTE 1.87	743410AR	1,682	1,900,000	SH	DEFINED	2
PROLOGIS	NOTE 2.62	743410AS	851	950,000	SH	DEFINED	2
PROLOGIS	SH BEN INT	74341010	312,728	22,843,532	SH	DEFINED	1,2,3,5,6,18
PROS HOLDINGS INC	COM	74346Y10	3,611	348,868	SH	DEFINED	1,2,6
PROSPECT CAPITAL COR	COM	74348T10	14,765	1,250,210	SH	DEFINED	1,2,8
PROSPERITY BANCSHARE	COM	74360610	70,311	1,737,368	SH	DEFINED	1,2,5,18,8
PROTALIX BIOTHERAPEU	COM	74365A10	4,696	709,369	SH	DEFINED	1,2,6,8
PROTECTIVE LIFE CORP	COM	74367410	32,650	1,972,800	SH	DEFINED	1,2,5,6,8,10
PROVIDENCE SVC CORP	COM	74381510	4,555	288,262	SH	DEFINED	1,2
PROVIDENT FINL HLDGS	COM	74386810	34	12,204	SH	DEFINED	1
PROVIDENT FINL SVCS	COM	74386T10	23,875	2,241,766	SH	DEFINED	1,2,5,8
PROVIDENT NEW YORK B	COM	74402810	6,497	769,845	SH	DEFINED	1,2,5,8
PRUDENTIAL BANCORP I	COM	74431910	402	42,272	SH	DEFINED	1,2
PRUDENTIAL FINL INC	COM	74432010	895,925	18,004,932	SH	DEFINED	1,2,5,6,18,8
PRUDENTIAL PLC	ADR	74435K20	543	26,635	SH	DEFINED	1
PS BUSINESS PKS INC	COM	69360J10	32,110	641,557	SH	DEFINED	1,2,3,5,6,8
PSS WORLD MED INC	COM	69366A10	37,456	1,657,338	SH	DEFINED	1,2,5,6,8
PSYCHIATRIC SOLUTION	COM	74439H10	38,755	1,833,246	SH	DEFINED	1,2,5,6,8
PT INDOSAT TBK	SPONSORED	74438310	469	18,683	SH	DEFINED	1,6
PUBLIC STORAGE	COM	74460D10	520,416	6,389,389	SH	DEFINED	1,2,3,5,6,18
PUBLIC SVC ENTERPRIS	COM	74457310	739,481	22,240,044	SH	DEFINED	1,2,5,6,18,8
PULTE HOMES INC	COM	74586710	141,771	14,177,070	SH	DEFINED	1,2,5,6,18,8
PURE BIOSCIENCE	COM	74621810	54	36,923	SH	DEFINED	1,2
PZENA INVESTMENT MGM	CLASS A	74731Q10	1,047	128,678	SH	DEFINED	1,2
QAD INC	COM	74727D10	1,622	265,465	SH	DEFINED	1,2
QC HLDGS INC	COM	74729T10	236	49,137	SH	DEFINED	1,2
QIAGEN N V	ORD	N7248210	1,938	86,778	SH	DEFINED	1,5
QLOGIC CORP	COM	74727710	74,245	3,934,572	SH	DEFINED	1,2,5,6,18,8
QUAKER CHEM CORP	COM	74731610	4,835	234,233	SH	DEFINED	1,2
QUALCOMM INC	COM	74752510	2,698,123	58,325,189	SH	DEFINED	1,2,5,6,18,8
QUALITY SYS INC	COM	74758210	31,577	502,821	SH	DEFINED	1,2,5,6,8
QUANEX BUILDING PROD	COM	74761910	40,323	2,376,125	SH	DEFINED	1,2,5,8
QUANTA SVCS INC	COM	74762E10	142,183	6,822,579	SH	DEFINED	1,2,5,6,18,8
QUANTUM CORP	COM DSSG	74790620	13,857	4,729,248	SH	DEFINED	1,2,6,8
QUANTUM FUEL SYS TEC	COM	74765E10	92	82,582	SH	DEFINED	1
QUEST DIAGNOSTICS IN	COM	74834L10	335,624	5,558,526	SH	DEFINED	1,2,5,6,18,8
QUEST RESOURCE CORP	COM NEW	74834930	15	25,579	SH	DEFINED	1
QUEST SOFTWARE INC	COM	74834T10	38,672	2,101,745	SH	DEFINED	1,2,5,6,8
QUESTAR CORP	COM	74835610	322,531	7,758,738	SH	DEFINED	1,2,5,6,18,8
QUESTCOR PHARMACEUTI	COM	74835Y10	7,244	1,525,133	SH	DEFINED	1,2,5,6,8
QUICKLOGIC CORP	COM	74837P10	54	25,573	SH	DEFINED	1
QUICKSILVER RESOURCE	COM	74837R10	41,586	2,770,546	SH	DEFINED	1,2,5,6,8,10
QUIDEL CORP	COM	74838J10	7,549	547,830	SH	DEFINED	1,2,5,6,8
QUIKSILVER INC	COM	74838C10	6,274	3,105,845	SH	DEFINED	1,2,5,8
QWEST COMMUNICATIONS	NOTE 3.50	749121BY	2,749	2,650,000	SH	DEFINED	1,2

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
QWEST COMMUNICATIONS	COM	74912110	439,539	104,403,655	SH	DEFINED 1,2,5,6,18,8
RACKSPACE HOSTING IN	COM	75008610	27,165	1,302,860	SH	DEFINED 1,2,5,6,8
RADIAN GROUP INC	COM	75023610	13,373	1,829,470	SH	DEFINED 1,2,5,6,8
RADIANT SYSTEMS INC	COM	75025N10	6,791	652,986	SH	DEFINED 1,2,6,8
RADIO ONE INC	CL A	75040P10	41	13,476	SH	DEFINED 1
RADIO ONE INC	CL D NON V	75040P40	99	34,003	SH	DEFINED 1
RADIOSHACK CORP	COM	75043810	97,125	4,980,766	SH	DEFINED 1,2,5,6,8,10
RADISYS CORP	COM	75045910	4,692	491,341	SH	DEFINED 1,2,5
RADNET INC	COM	75049110	895	438,667	SH	DEFINED 1,2
RADVISION LTD	ORD	M8186910	129	21,464	SH	DEFINED 1,2
RADWARE LTD	ORD	M8187310	277	18,309	SH	DEFINED 1,2
RAE SYS INC	COM	75061P10	655	595,630	SH	DEFINED 1,2
RAILAMERICA INC	COM	75075340	4,130	338,502	SH	DEFINED 1,2
RAIT FINANCIAL TRUST	COM	74922710	2,022	1,543,684	SH	DEFINED 1,2
RALCORP HLDGS INC NE	COM	75102810	80,646	1,350,620	SH	DEFINED 1,2,5,6,18,8
RAM ENERGY RESOURCES	COM	75130P10	90	44,000	SH	DEFINED 1
RAMBUS INC DEL	COM	75091710	34,170	1,400,399	SH	DEFINED 1,2,5,6,8,10
RAMCO-GERSHENSON PPT	COM SH BEN	75145220	9,045	948,149	SH	DEFINED 1,2,3,5,8
RAMTRON INTL CORP	COM NEW	75190730	38	21,213	SH	DEFINED 1
RANGE RES CORP	COM	75281A10	324,650	6,512,537	SH	DEFINED 1,2,5,6,18,8
RASER TECHNOLOGIES I	COM	75405510	1,330	1,072,355	SH	DEFINED 1,2,6
RAVEN INDS INC	COM	75421210	10,240	323,115	SH	DEFINED 1,2,5,6,8
RAYMOND JAMES FINANC	COM	75473010	52,530	2,209,930	SH	DEFINED 1,2,5,6,8,10
RAYONIER INC	COM	75490710	82,335	1,952,915	SH	DEFINED 1,2,5,6,18,8
RAYTHEON CO	COM NEW	75511150	704,647	13,677,160	SH	DEFINED 1,2,5,6,18,8
RBC BEARINGS INC	COM	75524B10	10,237	420,749	SH	DEFINED 1,2,5,6,8
RC2 CORP	COM	74938810	8,388	568,663	SH	DEFINED 1,2,5,8
RCN CORP	COM NEW	74936120	11,593	1,068,484	SH	DEFINED 1,2,5,6,8
READING INTERNATIONAL	CL A	75540810	1,038	256,197	SH	DEFINED 1,2
REALNETWORKS INC	COM	75605L10	6,569	1,770,555	SH	DEFINED 1,2,5,6,8
REALTY INCOME CORP	COM	75610910	61,889	2,388,599	SH	DEFINED 1,2,3,5,6,8,
RED HAT INC	COM	75657710	197,733	6,399,112	SH	DEFINED 1,2,5,6,18,8
RED LION HOTELS CORP	COM	75676410	1,183	239,491	SH	DEFINED 1,2
RED ROBIN GOURMET BU	COM	75689M10	6,159	344,099	SH	DEFINED 1,2,5,8
REDDY ICE HLDGS INC	COM	75734R10	114	26,677	SH	DEFINED 1
REDWOOD TR INC	COM	75807540	25,164	1,740,264	SH	DEFINED 1,2,5,8
REED ELSEVIER N V	SPONS ADR	75820420	480	19,654	SH	DEFINED 1
REED ELSEVIER P L C	SPONS ADR	75820520	407	12,413	SH	DEFINED 1
REGAL BELOIT CORP	COM	75875010	60,433	1,163,513	SH	DEFINED 1,2,5,6,8
REGAL ENTMT GROUP	CL A	75876610	15,353	1,063,220	SH	DEFINED 1,2,5,6,8,10
REGENCY CTRS CORP	COM	75884910	108,267	3,088,036	SH	DEFINED 1,2,3,5,6,18
REGENERON PHARMACEUT	COM	75886F10	54,632	2,259,369	SH	DEFINED 1,2,5,6,8
REGENT COMMUNICATION	COM	75886510	11	40,485	SH	DEFINED 1
REGIONS FINANCIAL CO	COM	7591EP10	272,541	51,520,110	SH	DEFINED 1,2,5,6,18,8
REGIS CORP MINN	COM	75893210	29,041	1,865,195	SH	DEFINED 1,2,5,6,8
REHABCARE GROUP INC	COM	75914810	17,570	577,386	SH	DEFINED 1,2,5,8
REINSURANCE GROUP AM	COM NEW	75935160	75,682	1,588,282	SH	DEFINED 1,2,5,6,8,10
RELIANCE STEEL & ALU	COM	75950910	104,071	2,407,934	SH	DEFINED 1,2,5,6,8,10
RENAISSANCE LEARNING	COM	75968L10	1,703	149,931	SH	DEFINED 1,2,5,8
RENAISSANCERE HOLDIN	COM	G7496G10	59,091	1,111,779	SH	DEFINED 1,2,5,6,18,8
RENASANT CORP	COM	75970E10	6,223	457,610	SH	DEFINED 1,2,5,8
RENT A CTR INC NEW	COM	76009N10	47,685	2,691,022	SH	DEFINED 1,2,5,6,18,8
RENTECH INC	COM	76011210	363	294,822	SH	DEFINED 1,2,5,8
RENTRAK CORP	COM	76017410	3,353	189,761	SH	DEFINED 1,2,5

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

REPLIGEN CORP	COM	75991610	2,252	547,983	SH	DEFINED	1,2,5
REPROS THERAPEUTICS	COM	76028H10	146	183,505	SH	DEFINED	1,2
REPSOL YPF S A	SPONSORED	76026T20	852	31,951	SH	DEFINED	1
REPUBLIC AWYS HLDGS	COM	76027610	5,837	790,934	SH	DEFINED	1,2,5
REPUBLIC BANCORP KY	CL A	76028120	6,151	298,593	SH	DEFINED	1,2,5
REPUBLIC FIRST BANCO	COM	76041610	483	113,118	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
REPUBLIC SVCS INC	COM	76075910	331,352	11,704,414	SH	DEFINED 1,2,5,6,18,8
RES-CARE INC	COM	76094310	7,492	668,929	SH	DEFINED 1,2,5,8
RESEARCH FRONTIERS I	COM	76091110	62	16,343	SH	DEFINED 1
RESEARCH IN MOTION L	COM	76097510	16,763	248,194	SH	DEFINED 1,2,5
RESMED INC	COM	76115210	81,240	1,554,231	SH	DEFINED 1,2,5,6,8,10
RESOLUTE ENERGY CORP	COM	76116A10	438	37,994	SH	DEFINED 1,2
RESOURCE AMERICA INC	CL A	76119520	997	246,804	SH	DEFINED 1,2
RESOURCE CAP CORP	COM	76120W30	2,629	534,255	SH	DEFINED 1,2
RESOURCES CONNECTION	COM	76122Q10	19,920	938,716	SH	DEFINED 1,2,5,6,8
RETAIL VENTURES INC	COM	76128Y10	5,158	580,212	SH	DEFINED 1,2,6
RETRACTABLE TECHNOLO	COM	76129W10	33	20,339	SH	DEFINED 1
REVLON INC	CL A NEW	76152560	5,830	342,713	SH	DEFINED 1,2,6,8
REWARDS NETWORK INC	COM NEW	76155720	2,157	170,624	SH	DEFINED 1,2
REX ENERGY CORPORATI	COM	76156510	7,266	605,497	SH	DEFINED 1,2,5,6
REX STORES CORP	COM	76162410	2,442	173,676	SH	DEFINED 1,2
REYNOLDS AMERICAN IN	COM	76171310	360,620	6,808,008	SH	DEFINED 1,2,5,6,18,8
RF MICRODEVICES INC	COM	74994110	45,597	9,559,034	SH	DEFINED 1,2,5,6,8
RICHARDSON ELECTRS L	COM	76316510	70	11,844	SH	DEFINED 1
RIGEL PHARMACEUTICAL	COM NEW	76655960	9,192	966,523	SH	DEFINED 1,2,5,6,8
RIGHTNOW TECHNOLOGIE	COM	76657R10	7,918	455,840	SH	DEFINED 1,2,6,8
RIMAGE CORP	COM	76672110	3,292	189,827	SH	DEFINED 1,2
RIO TINTO PLC	SPONSORED	76720410	818	3,800	SH	DEFINED 1
RISKMETRICS GROUP IN	COM	76773510	7,115	447,230	SH	DEFINED 1,2,5,6,8
RITCHIE BROS AUCTION	COM	76774410	931	41,515	SH	DEFINED 1
RITE AID CORP	COM	76775410	11,103	7,352,814	SH	DEFINED 1,2,5,6,8,10
RIVERBED TECHNOLOGY	COM	76857310	28,803	1,253,944	SH	DEFINED 1,2,5,6,8
RIVERVIEW BANCORP IN	COM	76939710	30	13,577	SH	DEFINED 1
RLI CORP	COM	74960710	118,482	2,225,005	SH	DEFINED 1,2,5,8
ROBBINS & MYERS INC	COM	77019610	17,728	753,732	SH	DEFINED 1,2,5,6,8
ROBERT HALF INTL INC	COM	77032310	142,725	5,339,495	SH	DEFINED 1,2,5,6,18,8
ROCHESTER MED CORP	COM	77149710	1,726	155,116	SH	DEFINED 1,2
ROCK OF AGES CORP VT	CL A	77263210	34	11,657	SH	DEFINED 1
ROCK-TENN CO	CL A	77273920	49,245	976,887	SH	DEFINED 1,2,5,18,8
ROCKVILLE FINL INC	COM	77418610	1,807	172,110	SH	DEFINED 1,2,5
ROCKWELL AUTOMATION	COM	77390310	234,009	4,981,039	SH	DEFINED 1,2,5,6,18,8
ROCKWELL COLLINS INC	COM	77434110	304,051	5,492,242	SH	DEFINED 1,2,5,6,18,8
ROCKWELL MEDICAL TEC	COM	77437410	2,082	270,722	SH	DEFINED 1,2
ROCKWOOD HLDGS INC	COM	77441510	24,483	1,039,176	SH	DEFINED 1,2,5,8
RODMAN & RENSHAW CAP	COM	77487R10	51	12,600	SH	DEFINED 1
ROFIN SINAR TECHNOLO	COM	77504310	14,164	599,923	SH	DEFINED 1,2,5,6,8
ROGERS COMMUNICATION	CL B	77510920	1,335	43,077	SH	DEFINED 1,2
ROGERS CORP	COM	77513310	10,979	362,230	SH	DEFINED 1,2,5,6,8

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

ROLLINS INC	COM	77571110	26,034	1,350,305	SH	DEFINED	1,2,5,6,8
ROMA FINANCIAL CORP	COM	77581P10	2,165	175,143	SH	DEFINED	1,2,6
ROPER INDS INC NEW	COM	77669610	155,904	2,976,976	SH	DEFINED	1,2,5,6,18,8
ROSETTA RESOURCES IN	COM	77777930	25,815	1,295,909	SH	DEFINED	1,2,5,6,8
ROSETTA STONE INC	COM	77778010	2,303	128,312	SH	DEFINED	1,2
ROSS STORES INC	COM	77829610	236,075	5,527,387	SH	DEFINED	1,2,5,6,18,8
ROSTELECOM OPEN JT S	SPONSORED	77852910	3,784	138,348	SH	DEFINED	1,2,5,6
ROVI CORP	COM	77937610	66,943	2,100,496	SH	DEFINED	1,2,5,6,8,10
ROWAN COS INC	COM	77938210	133,755	5,907,895	SH	DEFINED	1,2,5,6,18,8
ROYAL BK CDA MONTREA	COM	78008710	1,599	29,853	SH	DEFINED	1,2
ROYAL CARIBBEAN CRUI	COM	V7780T10	53,215	2,105,017	SH	DEFINED	1,2,5,6,18,8
ROYAL DUTCH SHELL PL	SPON ADR B	78025910	3,387	58,270	SH	DEFINED	1
ROYAL DUTCH SHELL PL	SPONS ADR	78025920	2,261	37,622	SH	DEFINED	1,2
ROYAL GOLD INC	COM	78028710	51,556	1,094,832	SH	DEFINED	1,2,5,6,8,10
RPC INC	COM	74966010	6,472	622,331	SH	DEFINED	1,2,5,6,8
RPM INTL INC	COM	74968510	85,034	4,182,662	SH	DEFINED	1,2,5,6,8,10
RRI ENERGY INC	COM	74971X10	29,724	5,196,538	SH	DEFINED	1,2,5,6,18,8
RSC HOLDINGS INC	COM	74972L10	6,891	978,768	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
RTI BIOLOGICS INC	COM	74975N10	4,169	1,085,732	SH	DEFINED 1,2,5,8
RTI INTL METALS INC	COM	74973W10	18,184	722,443	SH	DEFINED 1,2,5,6,8
RUBICON TECHNOLOGY I	COM	78112T10	4,776	235,173	SH	DEFINED 1,2,6
RUBY TUESDAY INC	COM	78118210	11,506	1,598,108	SH	DEFINED 1,2,5,8
RUDDICK CORP	COM	78125810	39,774	1,545,820	SH	DEFINED 1,2,5,6,8
RUDOLPH TECHNOLOGIES	COM	78127010	4,616	686,949	SH	DEFINED 1,2,5,6
RUE21 INC	COM	78129510	2,831	100,776	SH	DEFINED 1,2
RURAL / METRO CORP	COM	78174810	152	25,339	SH	DEFINED 1
RUSH ENTERPRISES INC	CL A	78184620	8,052	677,169	SH	DEFINED 1,2,5,8
RUTHS HOSPITALITY GR	COM	78333210	874	418,354	SH	DEFINED 1,2
RYANAIR HLDGS PLC	SPONSORED	78351310	7,216	269,159	SH	DEFINED 1,2,5,6
RYDER SYS INC	COM	78354910	84,133	2,043,560	SH	DEFINED 1,2,5,6,8,10
RYDEX ETF RUS TOP 50	ETF	78355W20	802	9,600	SH	DEFINED 1
RYLAND GROUP INC	COM	78376410	55,312	2,807,696	SH	DEFINED 1,2,5,6,8
S & T BANCORP INC	COM	78385910	16,945	996,184	SH	DEFINED 1,2,5,8
S Y BANCORP INC	COM	78506010	5,463	255,885	SH	DEFINED 1,2,5,8
S1 CORPORATION	COM	78463B10	8,310	1,274,480	SH	DEFINED 1,2,5,6,8
SABA SOFTWARE INC	COM NEW	78493260	1,692	408,726	SH	DEFINED 1,2,5
SAFEGUARD SCIENTIFIC	COM NEW	78644920	4,425	429,164	SH	DEFINED 1,2,5
SAFETY INS GROUP INC	COM	78648T10	12,492	344,792	SH	DEFINED 1,2,5,8
SAFEWAY INC	COM NEW	78651420	323,138	15,177,921	SH	DEFINED 1,2,5,6,18,8
SAIA INC	COM	78709Y10	4,951	334,102	SH	DEFINED 1,2,5,6
SAIC INC	COM	78390X10	210,708	11,125,034	SH	DEFINED 1,2,5,6,18,8
SAKS INC	COM	79377W10	29,133	4,441,028	SH	DEFINED 1,2,5,6,8
SALARY COM INC	COM	79400610	24	10,171	SH	DEFINED 1
SALEM COMMUNICATIONS	CL A	79409310	71	11,782	SH	DEFINED 1
SALESFORCE COM INC	COM	79466L30	293,149	3,973,829	SH	DEFINED 1,2,5,6,18,8
SALIX PHARMACEUTICAL	COM	79543510	32,144	1,265,995	SH	DEFINED 1,2,5,6,8
SALLY BEAUTY HLDGS I	COM	79546E10	16,254	2,124,641	SH	DEFINED 1,2,5,6,8
SANDERS MORRIS HARRI	COM	80000Q10	2,256	410,271	SH	DEFINED 1,2

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

SANDERSON FARMS INC	COM	80001310	18,947	449,398	SH	DEFINED	1,2,5,8
SANDISK CORP	NOTE 1.00	80004CAC	1,976	2,370,000	SH	DEFINED	1,2
SANDISK CORP	COM	80004C10	228,320	7,875,815	SH	DEFINED	1,2,5,6,18,8
SANDRIDGE ENERGY INC	COM	80007P30	16,208	1,718,774	SH	DEFINED	1,2,5,18,8,1
SANDY SPRING BANCORP	COM	80036310	3,109	349,678	SH	DEFINED	1,2,5,8
SANGAMO BIOSCIENCES	COM	80067710	4,955	836,976	SH	DEFINED	1,2,5,6,8
SANMINA SCI CORP	COM NEW	80090720	7,021	636,538	SH	DEFINED	1,2,5,6,18,8
SANOFI AVENTIS	SPONSORED	80105N10	2,303	58,651	SH	DEFINED	1,2
SANTANDER BANCORP	COM	80280910	2,093	170,402	SH	DEFINED	1,2,5
SANTARUS INC	COM	80281730	5,032	1,089,203	SH	DEFINED	1,2
SAP AG	SPON ADR	80305420	7,299	155,921	SH	DEFINED	1,2
SAPIENT CORP	COM	80306210	15,073	1,822,612	SH	DEFINED	1,2,5,6,8
SAPPI LTD	SPON ADR N	80306920	143	29,946	SH	DEFINED	1,6
SARA LEE CORP	COM	80311110	336,976	27,666,313	SH	DEFINED	1,2,5,6,18,8
SASOL LTD	SPONSORED	80386630	685	17,158	SH	DEFINED	1,6
SATCON TECHNOLOGY CO	COM	80389310	3,869	1,371,888	SH	DEFINED	1,2
SATYAM COMPUTER SERV	ADR	80409810	1,601	347,292	SH	DEFINED	1,2,5,6
SAUER-DANFOSS INC	COM	80413710	3,993	332,509	SH	DEFINED	1,2,5
SAUL CTRS INC	COM	80439510	8,154	248,887	SH	DEFINED	1,2,3,5,6,8
SAVIENT PHARMACEUTIC	COM	80517Q10	35,867	2,635,314	SH	DEFINED	1,2,5,6,8
SAVVIS INC	COM NEW	80542330	13,512	961,723	SH	DEFINED	1,2,5,6,8
SBA COMMUNICATIONS C	COM	78388J10	56,005	1,639,496	SH	DEFINED	1,2,5,6,18,8
SCANA CORP NEW	COM	80589M10	184,214	4,888,909	SH	DEFINED	1,2,5,6,18,8
SCANSOURCE INC	COM	80603710	19,062	713,918	SH	DEFINED	1,2,5,6,8
SCBT FINANCIAL CORP	COM	78401V10	7,280	262,915	SH	DEFINED	1,2,5,8
SCHAWK INC	CL A	80637310	4,186	307,808	SH	DEFINED	1,2,5,8
SCHEIN HENRY INC	COM	80640710	119,236	2,266,847	SH	DEFINED	1,2,5,6,18,8
SCHIFF NUTRITION INT	COM	80669310	1,700	217,331	SH	DEFINED	1,2
SCHLUMBERGER LTD	COM	80685710	2,892,327	44,435,813	SH	DEFINED	1,2,5,6,18,8
SCHNITZER STL INDS	CL A	80688210	47,575	997,375	SH	DEFINED	1,2,5,6,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
SCHOLASTIC CORP	COM	80706610	29,324	983,046	SH	DEFINED	1,2,5,6,18,8
SCHOOL SPECIALTY INC	COM	80786310	9,882	422,315	SH	DEFINED	1,2,5,8
SCHULMAN A INC	COM	80819410	17,749	879,530	SH	DEFINED	1,2,5,8
SCHWAB CHARLES CORP	COM	80851310	680,053	36,134,612	SH	DEFINED	1,2,5,6,18,8
SCHWEITZER-MAUDUIT I	COM	80854110	29,247	415,741	SH	DEFINED	1,2,5,8
SCICLONE PHARMACEUTI	COM	80862K10	1,734	744,363	SH	DEFINED	1,2
SCIENTIFIC GAMES COR	CL A	80874P10	20,498	1,408,791	SH	DEFINED	1,2,5,6,8,10
SCM MICROSYSTEMS INC	COM	78401810	34	14,231	SH	DEFINED	1
SCOLR PHARMA INC	COM	78402X10	9	18,140	SH	DEFINED	1
SCOTTS MIRACLE GRO C	CL A	81018610	37,607	956,681	SH	DEFINED	1,2,5,6,8,10
SCRIPPS E W CO OHIO	CL A NEW	81105440	5,580	801,795	SH	DEFINED	1,2,6,18,8
SCRIPPS NETWORKS INT	CL A COM	81106510	133,141	3,208,224	SH	DEFINED	1,2,5,6,18,8
SEABOARD CORP	COM	81154310	11,377	8,434	SH	DEFINED	1,2,5,8
SEABRIGHT INSURANCE	COM	81165610	6,311	549,228	SH	DEFINED	1,2,8
SEACHANGE INTL INC	COM	81169910	4,517	688,547	SH	DEFINED	1,2,5,6
SEACOAST BKG CORP FL	COM	81170730	50	30,662	SH	DEFINED	1
SEACOR HOLDINGS INC	COM	81190410	35,474	465,238	SH	DEFINED	1,2,5,6,8,10
SEAGATE TECHNOLOGY	SHS	G7945J10	164,959	9,068,677	SH	DEFINED	1,2,5,6,18,8

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

SEAHAWK DRILLING INC	COM	81201R10	3,188	141,423	SH	DEFINED	1,2,5,6,8,10
SEALED AIR CORP NEW	COM	81211K10	140,291	6,417,693	SH	DEFINED	1,2,5,6,18,8
SEALY CORP	COM	81213930	2,792	883,554	SH	DEFINED	1,2,5
SEARS HLDGS CORP	COM	81235010	328,635	3,938,107	SH	DEFINED	1,2,5,6,18,8
SEASPAN CORP	SHS	Y7563810	154	16,658	SH	DEFINED	1,5
SEATTLE GENETICS INC	COM	81257810	35,279	3,472,344	SH	DEFINED	1,2,5,6,8
SEI INVESTMENTS CO	COM	78411710	64,991	3,709,555	SH	DEFINED	1,2,5,6,18,8
SELECT COMFORT CORP	COM	81616X10	359	55,092	SH	DEFINED	1
SELECT MED HLDGS COR	COM	81619Q10	5,564	523,879	SH	DEFINED	1,2
SELECT SECTOR SPDR T	SBI HEALTH	81369Y20	13,600	437,722	SH	DEFINED	1,5
SELECT SECTOR SPDR T	SBI INT-UT	81369Y88	2,400	77,368	SH	DEFINED	1
SELECTICA INC	COM	81628810	15	66,920	SH	DEFINED	1
SELECTIVE INS GROUP	COM	81630010	22,150	1,346,481	SH	DEFINED	1,2,5,8
SEMPRA ENERGY	COM	81685110	598,329	10,688,271	SH	DEFINED	1,2,5,6,18,8
SEMTECH CORP	COM	81685010	36,585	2,150,814	SH	DEFINED	1,2,5,6,8
SENECA FOODS CORP NE	CL A	81707050	4,387	183,800	SH	DEFINED	1,2
SENIOR HSG PPTYS TR	SH BEN INT	81721M10	98,059	4,483,725	SH	DEFINED	1,2,3,5,6,8,
SENOXYX INC	COM	81724Q10	135	35,718	SH	DEFINED	1
SENSIENT TECHNOLOGIE	COM	81725T10	45,010	1,711,420	SH	DEFINED	1,2,5,6,8
SEQUENOM INC	COM NEW	81733740	4,963	1,198,898	SH	DEFINED	1,2,5,6,8
SERVICE CORP INTL	COM	81756510	47,992	5,859,868	SH	DEFINED	1,2,5,6,8,10
SEVERN BANCORP ANNA	COM	81811M10	34	13,689	SH	DEFINED	1
SHANDA INTERACTIVE E	SPONSORED	81941Q20	2,577	48,986	SH	DEFINED	1,2,6
SHAW COMMUNICATIONS	CL B CONV	82028K20	701	34,094	SH	DEFINED	1
SHAW GROUP INC	COM	82028010	48,878	1,700,093	SH	DEFINED	1,2,5,6,8,10
SHENANDOAH TELECOMMU	COM	82312B10	9,790	481,085	SH	DEFINED	1,2,5,6,8
SHENGDA TECH INC	COM	82321310	3,328	542,978	SH	DEFINED	1,2
SHERWIN WILLIAMS CO	COM	82434810	246,581	3,999,693	SH	DEFINED	1,2,5,6,18,8
SHINHAN FINANCIAL GR	SPN ADR RE	82459610	4,158	55,976	SH	DEFINED	1,6
SHIP FINANCE INTERNA	SHS	G8107510	12,819	940,482	SH	DEFINED	1,2,5,6
SHIRE PLC	SPONSORED	82481R10	3,610	61,500	SH	DEFINED	1
SHOE CARNIVAL INC	COM	82488910	3,730	182,195	SH	DEFINED	1,2,5
SHORE BANCSHARES INC	COM	82510710	2,363	162,938	SH	DEFINED	1,2,5
SHORETEL INC	COM	82521110	4,601	796,075	SH	DEFINED	1,2,6,8
SHUFFLE MASTER INC	COM	82554910	10,737	1,302,991	SH	DEFINED	1,2,5,6,8
SHUTTERFLY INC	COM	82568P30	7,363	413,415	SH	DEFINED	1,2,5,6,8
SIEMENS A G	SPONSORED	82619750	2,048	22,334	SH	DEFINED	1,2
SIERRA BANCORP	COM	82620P10	1,130	148,107	SH	DEFINED	1,2
SIGA TECHNOLOGIES IN	COM	82691710	3,120	537,848	SH	DEFINED	1,2,6
SIGMA ALDRICH CORP	COM	82655210	230,996	4,569,653	SH	DEFINED	1,2,5,6,18,8
SIGMA DESIGNS INC	COM	82656510	6,651	621,544	SH	DEFINED	1,2,5,6,8
SIGMATRON INTL INC	COM	82661L10	61	12,110	SH	DEFINED	1

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
SIGNATURE BK NEW YOR	COM	82669G10	40,000	1,253,907	SH	DEFINED	1,2,5,6,8
SIGNET JEWELERS LIM	SHS	G8127610	29,931	1,120,169	SH	DEFINED	1,2,5,8,10
SILGAN HOLDINGS INC	COM	82704810	51,714	893,465	SH	DEFINED	1,2,5,6,8
SILICON GRAPHICS INT	COM	82706L10	4,514	643,935	SH	DEFINED	1,2,5,6
SILICON IMAGE INC	COM	82705T10	4,451	1,725,387	SH	DEFINED	1,2,5
SILICON LABORATORIES	COM	82691910	52,530	1,085,772	SH	DEFINED	1,2,5,6,8,10

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

SILICON MOTION TECHN SPONSORED	82706C10	107	31,368	SH	DEFINED	2
SILICON STORAGE TECH COM	82705710	5,537	2,163,067	SH	DEFINED	1,2,5,6
SILICONWARE PRECISIO SPONSD ADR	82708486	48,628	6,936,899	SH	DEFINED	1,4,5,6,8
SIMMONS 1ST NATL COR CL A \$1 PA	82873020	10,607	381,558	SH	DEFINED	1,2,5,8
SIMON PPTY GROUP INC COM	82880610	1,089,839	13,657,136	SH	DEFINED	1,2,3,5,6,18
SIMON PPTY GROUP INC PFD CONV I	82880680	1,977	29,080	SH	DEFINED	1,2
SIMPSON MANUFACTURIN COM	82907310	50,209	1,867,198	SH	DEFINED	1,2,5,6,8
SIMS METAL MANAGEMEN SPONS ADR	82916010	310	15,914	SH	DEFINED	1
SINA CORP	ORD G8147710	6,369	140,974	SH	DEFINED	1,2,5,6
SINCLAIR BROADCAST G CL A	82922610	4,505	1,117,818	SH	DEFINED	1,2
SINOPEC SHANGHAI PET SPON ADR H	82935M10	211	5,409	SH	DEFINED	1,6
SIRIUS XM RADIO INC COM	82967N10	7,619	12,697,880	SH	DEFINED	1,2,5,6,8,12
SIRONA DENTAL SYSTEM COM	82966C10	12,330	388,470	SH	DEFINED	1,2,5,6,8
SJW CORP	COM 78430510	6,249	276,893	SH	DEFINED	1,2,5,8
SK TELECOM LTD SPONSORED	78440P10	4,210	258,916	SH	DEFINED	1,2,6,12
SKECHERS U S A INC CL A	83056610	22,043	749,510	SH	DEFINED	1,2,5,6,8
SKILLED HEALTHCARE G CL A	83066R10	3,212	431,179	SH	DEFINED	1,2,8
SKILLSOFT PLC SPONSORED	83092810	579	55,280	SH	DEFINED	1,5,6
SKYLINE CORP COM	83083010	3,068	166,758	SH	DEFINED	1,2,5
SKYWEST INC COM	83087910	32,510	1,921,397	SH	DEFINED	1,2,5,8
SKYWORKS SOLUTIONS I COM	83088M10	58,978	4,156,324	SH	DEFINED	1,2,5,8
SL GREEN RLTY CORP COM	78440X10	129,335	2,574,349	SH	DEFINED	1,2,3,5,6,8,
SLM CORP COM	78442P10	224,505	19,920,602	SH	DEFINED	1,2,5,6,18,8
SMART BALANCE INC COM	83169Y10	8,042	1,340,288	SH	DEFINED	1,2,6,8
SMART MODULAR TECHNO ORD SHS	G8224510	6,563	1,043,323	SH	DEFINED	1,2,5
SMARHEAT INC COM	83172F10	2,610	179,762	SH	DEFINED	1,2
SMITH & NEPHEW PLC SPDN ADR N	83175M20	370	7,217	SH	DEFINED	1
SMITH & WESSON HLDG COM	83175610	5,029	1,229,494	SH	DEFINED	1,2,5,6,8
SMITH A O COM	83186520	26,824	618,200	SH	DEFINED	1,2,5,8
SMITH INTL INC COM	83211010	277,357	10,208,192	SH	DEFINED	1,2,5,6,18,8
SMITH MICRO SOFTWARE COM	83215410	6,155	672,642	SH	DEFINED	1,2,5,6,8
SMITHFIELD FOODS INC COM	83224810	49,647	3,268,413	SH	DEFINED	1,2,5,6,8,10
SMITHTOWN BANCORP IN COM	83244910	1,583	266,090	SH	DEFINED	1,2,8
SMUCKER J M CO COM NEW	83269640	251,118	4,066,689	SH	DEFINED	1,2,5,6,18,8
SNAP ON INC COM	83303410	92,005	2,177,116	SH	DEFINED	1,2,5,6,8,10
SOCIEDAD QUIMICA MIN SPON ADR S	83363510	13,644	363,166	SH	DEFINED	1,2,5,6,8
SOHU COM INC COM	83408W10	19,036	332,327	SH	DEFINED	1,2,5,6,8,10
SOLARWINDS INC COM	83416B10	7,180	312,046	SH	DEFINED	1,2,8
SOLERA HOLDINGS INC COM	83421A10	80,780	2,243,273	SH	DEFINED	1,2,5,6,8
SOLITARIO EXPL & RTY COM	8342EP10	24	10,585	SH	DEFINED	1
SOLTA MED INC COM	83438K10	62	30,500	SH	DEFINED	1
SOLUTIA INC COM NEW	83437650	38,292	3,015,129	SH	DEFINED	1,2,5,6,8
SOMANETICS CORP COM NEW	83444540	5,320	303,113	SH	DEFINED	1,2,5,6
SONIC AUTOMOTIVE INC CL A	83545G10	9,999	962,375	SH	DEFINED	1,2,5,8
SONIC CORP COM	83545110	13,451	1,335,730	SH	DEFINED	1,2,5,6,8
SONIC SOLUTIONS COM	83546010	943	79,955	SH	DEFINED	1
SONICWALL INC COM	83547010	10,497	1,379,400	SH	DEFINED	1,2,5,6,8
SONOCO PRODS CO COM	83549510	151,611	5,183,288	SH	DEFINED	1,2,5,6,8,10
SONOSITE INC COM	83568G10	8,299	351,194	SH	DEFINED	1,2,5,6,8
SONUS NETWORKS INC COM	83591610	11,529	5,463,985	SH	DEFINED	1,2,5,6,8
SONY CORP ADR NEW	83569930	8,663	298,738	SH	DEFINED	1,2
SOTHEBYS COM	83589810	51,620	2,296,274	SH	DEFINED	1,2,5,6,8
SOURCEFIRE INC COM	83616T10	11,059	413,593	SH	DEFINED	1,2,6,8
SOUTH FINL GROUP INC COM	83784110	2,887	4,483,198	SH	DEFINED	1,2,5,6

STATE STREET CORPORATION (STT)

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

FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MA
SOUTH JERSEY INDS IN	COM	83851810	30,045	786,920	SH	DEFINED	1,2,5,8
SOUTHERN CMNTY FINL	COM	84263210	81	35,900	SH	DEFINED	1
SOUTHERN CO	COM	84258710	1,107,875	33,249,537	SH	DEFINED	1,2,5,6,18,8
SOUTHERN COPPER CORP	COM	84265V10	177,038	5,379,445	SH	DEFINED	1,2,5,6,18,8
SOUTHERN UN CO NEW	COM	84403010	56,300	2,480,186	SH	DEFINED	1,2,5,6,8,10
SOUTHSIDE BANCSHARES	COM	84470P10	6,826	347,902	SH	DEFINED	1,2,8
SOUTHWEST AIRLS CO	COM	84474110	267,626	23,414,388	SH	DEFINED	1,2,5,6,18,8
SOUTHWEST BANCORP IN	COM	84476710	2,369	341,293	SH	DEFINED	1,2,8
SOUTHWEST GAS CORP	COM	84489510	36,624	1,283,694	SH	DEFINED	1,2,5,8
SOUTHWEST WTR CO	COM	84533110	2,885	489,872	SH	DEFINED	1,2
SOUTHWESTERN ENERGY	COM	84546710	644,126	13,363,620	SH	DEFINED	1,2,5,6,18,8
SOVRAN SELF STORAGE	COM	84610H10	32,860	919,667	SH	DEFINED	1,2,3,5,8
SPANISH BROADCASTING	CL A	84642588	8	10,888	SH	DEFINED	1
SPARTAN MTRS INC	COM	84681910	5,466	970,870	SH	DEFINED	1,2,6,8
SPARTAN STORES INC	COM	84682210	7,241	506,724	SH	DEFINED	1,2,5,8
SPARTECH CORP	COM NEW	84722020	9,160	892,784	SH	DEFINED	1,2,5,8
SP BA CA IN TE BO ET	ETF	78464A37	428	13,527	SH	DEFINED	1
SP BA CA IN TE TREAS	ETF	78464A67	4,197	73,536	SH	DEFINED	1
SP DJ WI LA CA GR ET	ETF	78464A40	672	13,647	SH	DEFINED	1
SPDR GOLD TRUST	GOLD SHS	78463V10	30,229	281,700	SH	DEFINED	2,18
SPDR INDEX SHS FDS	SPDR DJ EU	78463X20	7,180	173,090	SH	DEFINED	10
SPDR INDEX SHS FDS	ASIA PACIF	78463X30	7,492	101,000	SH	DEFINED	5
SPDR INDEX SHS FDS	EMERG MKTS	78463X50	1,862	28,997	SH	DEFINED	5,18
SPDR INDEX SHS FDS	DJ GLB RL	78463X74	244	7,595	SH	DEFINED	5
SPDR INDEX SHS FDS	MACQU GLBI	78463X85	978	23,008	SH	DEFINED	5
SPDR INDEX SHS FDS	DJ INTL RL	78463X86	11,046	316,600	SH	DEFINED	2
SPDR INDEX SHS FDS	S&P INTL S	78463X87	27,177	1,072,900	SH	DEFINED	2
SP MSCI AW ex-US ETF	ETF	78463X84	27,174	870,959	SH	DEFINED	1
SPDR SERIES TRUST	BARCLY CNV	78464A35	19,854	525,371	SH	DEFINED	1,5,18
SPDR SERIES TRUST	BRCLYS YLD	78464A41	99,883	2,573,634	SH	DEFINED	1,2,5
SPDR SERIES TRUST	DJ REIT ET	78464A60	779	15,830	SH	DEFINED	8
SPDR SERIES TRUST	BRCLYS AGG	78464A64	8,835	161,539	SH	DEFINED	2
SPDR SERIES TRUST	BRCLYS 1-3	78464A68	5,120	111,625	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F10	449,705	4,035,399	SH	DEFINED	1,2,5,10
SPECTRA ENERGY CORP	COM	84756010	543,241	26,486,665	SH	DEFINED	1,2,5,6,18,8
SPECTRANETICS CORP	COM	84760C10	4,043	580,884	SH	DEFINED	1,2
SPECTRUM CTL INC	COM	84761510	2,181	230,319	SH	DEFINED	1,2
SPECTRUM PHARMACEUTI	COM	84763A10	3,763	847,588	SH	DEFINED	1,2
SPEEDWAY MOTORSPORTS	COM	84778810	5,555	315,257	SH	DEFINED	1,2,5,8
SPHERION CORP	COM	84842010	9,434	1,678,629	SH	DEFINED	1,2,5,8
SPHERIX INC	COM	84842R10	19	16,667	SH	DEFINED	1
SPIRIT AEROSYSTEMS H	COM CL A	84857410	25,538	1,285,887	SH	DEFINED	1,2,5,6,8,10
SPORT CHALET INC	CL A	84916320	24	13,343	SH	DEFINED	1
SPORT SUPPLY GROUP I	COM	84916A10	2,173	172,626	SH	DEFINED	1,2
SPRINT NEXTEL CORP	COM SER 1	85206110	385,632	105,363,887	SH	DEFINED	1,2,5,6,18,8
SPX CORP	COM	78463510	69,922	1,278,284	SH	DEFINED	1,2,5,6,18,8
SRA INTL INC	CL A	78464R10	25,145	1,316,489	SH	DEFINED	1,2,5,6,8
SRS LABS INC	COM	78464M10	1,376	187,701	SH	DEFINED	1,2
ST JOE CO	COM	79014810	36,551	1,265,180	SH	DEFINED	1,2,5,6,8,10
ST JUDE MED INC	COM	79084910	429,755	11,684,464	SH	DEFINED	1,2,5,6,18,8
ST MARY LD & EXPL CO	COM	79222810	44,783	1,307,926	SH	DEFINED	1,2,5,6,8,10
STAAR SURGICAL CO	COM PAR \$0	85231230	113	36,455	SH	DEFINED	1
STAGE STORES INC	COM NEW	85254C30	13,554	1,096,575	SH	DEFINED	1,2,5,8
STAMPS COM INC	COM NEW	85285720	2,754	306,012	SH	DEFINED	1,2,6
STANCORP FINL GROUP	COM	85289110	45,811	1,144,714	SH	DEFINED	1,2,5,6,8,10
STANDARD MICROSYSTEM	COM	85362610	10,528	506,641	SH	DEFINED	1,2,5,6,8

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

STANDARD MTR PRODS I COM	85366610	4,083	479,232 SH	DEFINED	1,2
STANDARD PAC CORP NE COM	85375C10	9,326	2,493,666 SH	DEFINED	1,2,5,6,8
STANDARD PARKING COR COM	85379010	3,216	202,547 SH	DEFINED	1,2,6
STANDARD REGISTER CO COM	85388710	2,282	447,442 SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
STANDEX INTL CORP	COM	85423110	6,602	328,602 SH	DEFINED	1,2,5,6
STANLEY FURNITURE IN	COM NEW	85430520	1,772	174,613 SH	DEFINED	1,2
STANLEY INC	COM	85453210	6,732	245,620 SH	DEFINED	1,2,5,6,8
STANLEY WKS	COM	85461610	164,843	3,200,216 SH	DEFINED	1,2,5,6,18,8
STAPLES INC	COM	85503010	608,536	24,747,301 SH	DEFINED	1,2,5,6,18,8
STAR SCIENTIFIC INC	COM	85517P10	806	1,151,792 SH	DEFINED	1,2
STARBUCKS CORP	COM	85524410	597,562	25,913,344 SH	DEFINED	1,2,5,6,18,8
STARTEK INC	COM	85569C10	1,738	232,313 SH	DEFINED	1,2
STARWOOD HOTELS&RESO	COM	85590A40	292,334	7,993,811 SH	DEFINED	1,2,5,6,18,8
STARWOOD PPTY TR INC	COM	85571B10	16,270	861,314 SH	DEFINED	1,2
STATE AUTO FINL CORP	COM	85570710	5,870	317,314 SH	DEFINED	1,2,5,8
STATE BANCORP INC N.	COM	85571610	2,015	283,349 SH	DEFINED	1,2
STATE STR CORP	COM	85747710	1,019,271	23,409,992 SH	DEFINED	1,2,5,6,18,8
STEAK N SHAKE	COM NEW	85787320	9,436	29,113 SH	DEFINED	1
STEC INC	COM	78477410	9,253	566,298 SH	DEFINED	1,2,5,6,8
STEEL DYNAMICS INC	COM	85811910	113,274	6,392,410 SH	DEFINED	1,2,5,6,8,10
STEELCASE INC	CL A	85815520	9,884	1,554,062 SH	DEFINED	1,2,5,8
STEIN MART INC	COM	85837510	6,629	621,874 SH	DEFINED	1,2,8
STEINER LEISURE LTD	ORD	P8744Y10	15,170	381,536 SH	DEFINED	1,2,5,6,8
STEINWAY MUSICAL INS	COM	85849510	2,298	144,430 SH	DEFINED	1,2
STELLARONE CORP	COM	85856G10	4,605	462,321 SH	DEFINED	1,2,8
STEMCELLS INC	COM	85857R10	2,894	2,296,843 SH	DEFINED	1,2,5
STEPAN CO	COM	85858610	12,444	192,010 SH	DEFINED	1,2,5,6,8
STEREOTAXIS INC	COM	85916J10	2,305	586,547 SH	DEFINED	1,2,6
STERICYCLE INC	COM	85891210	157,063	2,846,889 SH	DEFINED	1,2,5,6,18,8
STERIS CORP	COM	85915210	58,180	2,080,081 SH	DEFINED	1,2,5,6,8
STERLING BANCORP	COM	85915810	3,040	425,756 SH	DEFINED	1,2,8
STERLING BANCSHARES	COM	85890710	16,668	3,249,068 SH	DEFINED	1,2,5,8
STERLING CONSTRUCTIO	COM	85924110	5,731	299,408 SH	DEFINED	1,2,6,8
STERLING FINL CORP W	COM	85931910	797	1,286,210 SH	DEFINED	1,2
STERLITE INDS INDIA	NOTE 4.00	859737AB	998	950,000 SH	DEFINED	1,2
STERLITE INDS INDIA	ADS	85973720	5,359	294,115 SH	DEFINED	1,6,8
STEWART ENTERPRISES	CL A	86037010	10,109	1,962,962 SH	DEFINED	1,2,5,8
STEWART INFORMATION	COM	86037210	4,431	392,779 SH	DEFINED	1,2,5,8
STIFEL FINL CORP	COM	86063010	44,046	743,524 SH	DEFINED	1,2,5,6,8
STILLWATER MNG CO	COM	86074Q10	10,196	1,075,500 SH	DEFINED	1,2,5,6,8
STONE ENERGY CORP	COM	86164210	18,620	1,031,581 SH	DEFINED	1,2,5,8
STONERIDGE INC	COM	86183P10	3,293	365,491 SH	DEFINED	1,2
STR HLDGS INC	COM	78478V10	2,827	179,945 SH	DEFINED	1,2
STRATASYS INC	COM	86268510	7,891	457,715 SH	DEFINED	1,2,5,6,8
STRATEGIC HOTELS & R	COM	86272T10	3,129	1,682,174 SH	DEFINED	1,2,3
STRAYER ED INC	COM	86323610	61,121	287,600 SH	DEFINED	1,2,5,6,8,10
STRYKER CORP	COM	86366710	506,742	10,060,391 SH	DEFINED	1,2,5,6,18,8
STUDENT LN CORP	COM	86390210	2,935	63,034 SH	DEFINED	1,2,5,10

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

STURM RUGER & CO INC	COM	86415910	7,561	779,470	SH	DEFINED	1,2,6
SUCAMPO PHARMACEUTIC	CL A	86490910	653	161,715	SH	DEFINED	1,2
SUCCESSFACTORS INC	COM	86459610	15,094	910,390	SH	DEFINED	1,2,5,6,8
SUFFOLK BANCORP	COM	86473910	7,196	242,278	SH	DEFINED	1,2,5,6,8
SULPHCO INC	COM	86537810	717	1,070,841	SH	DEFINED	1,2,6
SUN BANCORP INC	COM	86663B10	1,116	297,580	SH	DEFINED	1,2,8
SUN COMMUNITIES INC	COM	86667410	13,824	699,964	SH	DEFINED	1,2,3,5,8
SUN HEALTHCARE GROUP	COM NEW	86693340	8,726	951,541	SH	DEFINED	1,2,5,8
SUN HYDRAULICS CORP	COM	86694210	6,262	238,559	SH	DEFINED	1,2,6,8
SUN LIFE FINL INC	COM	86679610	8,171	284,502	SH	DEFINED	1
SUN MICROSYSTEMS INC	COM NEW	86681020	321,845	34,348,412	SH	DEFINED	1,2,5,6,18,8
SUNCOR ENERGY INC NE	COM	86722410	1,542	43,669	SH	DEFINED	1
SUNLINK HEALTH SYSTE	COM	86737U10	25	13,400	SH	DEFINED	1
SUNOCO INC	COM	86764P10	218,160	8,358,618	SH	DEFINED	1,2,5,6,18,8
SUNOCO LOGISTICS PRT	COM UNITS	86764L10	395	5,900	SH	DEFINED	1,8
SUNPOWER CORP	COM CL A	86765210	25,860	1,092,054	SH	DEFINED	1,2,5,6,18,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
SUNPOWER CORP	COM CL B	86765230	4,665	222,659	SH	DEFINED 1,2,5,18,8,1
SUNRISE SENIOR LIVIN	COM	86768K10	3,047	946,243	SH	DEFINED 1,2
SUNSTONE HOTEL INVS	COM	86789210	30,709	3,458,245	SH	DEFINED 1,2,3,5,6,8
SUNTECH PWR HLDGS CO	NOTE 0.25	86800CAC	494	500,000	SH	DEFINED 1
SUNTECH PWR HLDGS CO	NOTE 3.00	86800CAE	713	900,000	SH	DEFINED 2
SUNTECH PWR HLDGS CO	ADR	86800C10	4,390	263,994	SH	DEFINED 1,2,6
SUNTRUST BKS INC	COM	86791410	416,268	20,515,908	SH	DEFINED 1,2,5,6,18,8
SUPER MICRO COMPUTER	COM	86800U10	5,018	451,266	SH	DEFINED 1,2,6
SUPERGEN INC	COM	86805910	3,239	1,236,266	SH	DEFINED 1,2
SUPERIOR ENERGY SVCS	COM	86815710	56,889	2,342,064	SH	DEFINED 1,2,5,6,8,10
SUPERIOR INDS INTL I	COM	86816810	8,270	540,528	SH	DEFINED 1,2,5,8
SUPERIOR UNIFORM GP	COM	86835810	231	23,702	SH	DEFINED 1
SUPERIOR WELL SVCS I	COM	86837X10	5,279	370,230	SH	DEFINED 1,2,5,6
SUPERTEX INC	COM	86853210	6,913	231,982	SH	DEFINED 1,2,5,6,8
SUPERVALU INC	COM	86853610	189,669	14,922,789	SH	DEFINED 1,2,5,6,18,8
SUPPORT COM INC	COM	86858W10	2,255	854,287	SH	DEFINED 1,2,5
SUPREME INDS INC	CL A	86860710	41	20,930	SH	DEFINED 1
SUREWEST COMMUNICATI	COM	86873310	3,137	314,918	SH	DEFINED 1,2
SURMODICS INC	COM	86887310	9,528	420,462	SH	DEFINED 1,2,5,6,8
SUSQUEHANNA BANCShar	COM	86909910	20,199	3,429,329	SH	DEFINED 1,2,5,8
SUSSER HLDGS CORP	COM	86923310	1,535	178,669	SH	DEFINED 1,2
SUTOR TECH GROUP LTD	COM	86936210	254	95,433	SH	DEFINED 1,2
SVB FINL GROUP	COM	78486Q10	64,332	1,544,225	SH	DEFINED 1,2,5,6,8
SWIFT ENERGY CO	COM	87073810	22,104	922,528	SH	DEFINED 1,2,5,8
SWITCH & DATA FACILI	COM	87104310	7,935	392,612	SH	DEFINED 1,2,5,6,8
SWS GROUP INC	COM	78503N10	7,294	602,789	SH	DEFINED 1,2,5,8
SYBASE INC	COM	87113010	85,859	1,978,320	SH	DEFINED 1,2,5,6,18,8
SYCAMORE NETWORKS	COM	87120640	9,361	447,661	SH	DEFINED 1
SYKES ENTERPRISES IN	COM	87123710	19,980	784,468	SH	DEFINED 1,2,5,6,8
SYMANTEC CORP	NOTE 0.75	871503AD	2,664	2,450,000	SH	DEFINED 1,2
SYMANTEC CORP	NOTE 1.00	871503AF	2,243	2,000,000	SH	DEFINED 1,2
SYMANTEC CORP	COM	87150310	542,863	30,344,503	SH	DEFINED 1,2,5,6,18,8

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

SYMMETRICOM INC	COM	87154310	7,632	1,467,781	SH	DEFINED	1,2,5
SYMMETRY MED INC	COM	87154620	7,026	871,681	SH	DEFINED	1,2,5,6,8
SYMS CORP	COM	87155110	822	113,666	SH	DEFINED	1,2
SYMYX TECHNOLOGIES	COM	87155510	3,624	658,874	SH	DEFINED	1,2,5,6
SYNAPTICS INC	COM	87157D10	24,589	802,263	SH	DEFINED	1,2,5,6,8
SYNCHRONOSS TECHNOLO	COM	87157B10	5,974	377,846	SH	DEFINED	1,2,5,6,8
SYNERON MEDICAL LTD	ORD SHS	M8724510	381	36,489	SH	DEFINED	1,2,5
SYNGENTA AG	SPONSORED	87160A10	1,209	21,487	SH	DEFINED	1
SYNIVERSE HLDGS INC	COM	87163F10	40,240	2,302,081	SH	DEFINED	1,2,5,6,18,8
SYNNEX CORP	COM	87162W10	17,313	564,687	SH	DEFINED	1,2,5,8
SYNOPSIS INC	COM	87160710	102,859	4,616,674	SH	DEFINED	1,2,5,6,18,8
SYNOVIS LIFE TECHNOL	COM	87162G10	2,894	224,191	SH	DEFINED	1,2,6
SYNOVUS FINL CORP	COM	87161C10	27,630	13,477,815	SH	DEFINED	1,2,5,6,18,8
SYNTA PHARMACEUTICAL	COM	87162T20	1,488	294,062	SH	DEFINED	1,2
SYNTEL INC	COM	87162H10	10,612	279,049	SH	DEFINED	1,2,5,6,8
SYNTHESIS ENERGY SYS	COM	87162810	20	21,500	SH	DEFINED	1
SYNTROLEUM CORP	COM	87163010	3,512	1,320,320	SH	DEFINED	1,2,5
SYNUTRA INTL INC	COM	87164C10	4,100	303,461	SH	DEFINED	1,2
SYSCO CORP	COM	87182910	581,807	20,823,449	SH	DEFINED	1,2,5,6,18,8
SYSTEMAX INC	COM	87185110	3,493	222,353	SH	DEFINED	1,2,5,6
T-3 ENERGY SRVCS INC	COM	87306E10	6,582	258,111	SH	DEFINED	1,2,6,8
TAIWAN SEMICONDUCTOR	SPONSORED	87403910	131,922	11,531,657	SH	DEFINED	1,2,4,5,6,18
TAKE-TWO INTERACTIVE	COM	87405410	22,765	2,265,195	SH	DEFINED	1,2,5,8
TAL INTL GROUP INC	COM	87408310	5,561	420,365	SH	DEFINED	1,2,5
TALBOTS INC	COM	87416110	4,635	520,207	SH	DEFINED	1,2,5,6,8
TALECRIS BIOTHERAPEU	COM	87422710	9,116	409,342	SH	DEFINED	1,2,5,6,10
TALEO CORP	CL A	87424N10	19,076	811,041	SH	DEFINED	1,2,5,6,8
TAM SA	SP ADR REP	87484D10	1,022	45,979	SH	DEFINED	1,2,5,6,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA	
TANGER FACTORY OUTLE	COM	87546510	57,098	1,464,416	SH	DEFINED	1,2,3,5,8
TARGACEPT INC	COM	87611R30	248	11,882	SH	DEFINED	1,2
TARGET CORP	COM	87612E10	3,202,936	66,217,399	SH	DEFINED	1,2,5,6,18,8
TASER INTL INC	COM	87651B10	5,526	1,261,577	SH	DEFINED	1,2,5,6,8
TATA COMMUNICATIONS	SPONS ADR	87656410	1,001	69,274	SH	DEFINED	1,2,5,6,8
TATA MTRS LTD	SPONSORED	87656850	6,491	385,009	SH	DEFINED	1,2,5,6,8
TAUBMAN CTRS INC	COM	87666410	46,274	1,288,612	SH	DEFINED	1,2,3,5,6,8,
TBS INTERNATIONAL LI	COM CL A	G8697515	260	35,311	SH	DEFINED	1,2
TCF FINL CORP	COM	87227510	41,993	3,083,153	SH	DEFINED	1,2,5,6,8,10
TD AMERITRADE HLDG C	COM	87236Y10	105,993	5,469,209	SH	DEFINED	1,2,5,6,18,8
TEAM INC	COM	87815510	7,018	373,118	SH	DEFINED	1,2,5,6,8
TECH DATA CORP	COM	87823710	73,498	1,575,176	SH	DEFINED	1,2,5,6,18,8
TECH OPS SEVCON INC	COM	87829310	26	11,300	SH	DEFINED	1
TECHNE CORP	COM	87837710	55,530	809,950	SH	DEFINED	1,2,5,6,8,10
TECHNITROL INC	COM	87855510	5,295	1,208,873	SH	DEFINED	1,2,5,8
TECHTARGET INC	COM	87874R10	1,177	209,010	SH	DEFINED	1,2,5
TECHWELL INC	COM	87874D10	3,845	291,051	SH	DEFINED	1,2
TECO ENERGY INC	COM	87237510	138,097	8,514,005	SH	DEFINED	1,2,5,6,8,10
TECUMSEH PRODS CO	CL A	87889520	5,100	436,265	SH	DEFINED	1,2,5
TEEKAY CORPORATION	COM	Y8564W10	11,992	516,672	SH	DEFINED	1,2,5,6,10

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

TEEKAY TANKERS LTD	CL A	Y8565N10	1,915	224,456	SH	DEFINED	1,2
TEJON RANCH CO DEL	COM	87908010	6,388	218,607	SH	DEFINED	1,2,5,6,8
TEKELEC	COM	87910110	27,473	1,797,951	SH	DEFINED	1,2,5,6,8
TELE NORTE LESTE PAR	SPON ADR P	87924610	9,608	448,572	SH	DEFINED	1,2,5,6,18,8
TELECOM ARGENTINA S	SPON ADR R	87927320	207	12,307	SH	DEFINED	1,2
TELECOMMUNICATION SY	CL A	87929J10	7,334	757,670	SH	DEFINED	1,2,6,8
TELEDYNE TECHNOLOGIE	COM	87936010	33,810	881,393	SH	DEFINED	1,2,5,6,8
TELEFLEX INC	COM	87936910	63,479	1,177,930	SH	DEFINED	1,2,5,6,8,10
TELEFONICA S A	SPONSORED	87938220	4,290	51,364	SH	DEFINED	1,2,8
TELEFONOS DE MEXICO	SPON ADR O	87940378	3,266	196,995	SH	DEFINED	1,6
TELEPHONE & DATA SYS	COM	87943310	77,873	2,295,778	SH	DEFINED	1,2,5,6,18,8
TELEPHONE & DATA SYS	SPL COM	87943386	1,023	33,880	SH	DEFINED	1,2
TELETECH HOLDINGS IN	COM	87993910	23,124	1,154,463	SH	DEFINED	1,2,5,6,8
TELIK INC	COM	87959M10	42	53,237	SH	DEFINED	1
TELLABS INC	COM	87966410	71,145	12,525,613	SH	DEFINED	1,2,5,6,8,10
TELMEX INTERNACIONAL	SPONS ADR	87969010	554	31,212	SH	DEFINED	1,6,8
TELULAR CORP	COM NEW	87970T20	61	16,333	SH	DEFINED	1
TELUS CORP	NON-VTG SH	87971M20	569	18,270	SH	DEFINED	1,2
TELVENT GIT SA	SHS	E9021510	578	14,838	SH	DEFINED	1
TEMPLE INLAND INC	COM	87986810	51,592	2,443,949	SH	DEFINED	1,2,5,6,8,10
TEMPUR PEDIC INTL IN	COM	88023U10	79,850	3,379,161	SH	DEFINED	1,2,5,6,18,8
TENARIS S A	SPONSORED	88031M10	46,813	1,097,597	SH	DEFINED	1,4
TENET HEALTHCARE COR	COM	88033G10	80,384	14,913,468	SH	DEFINED	1,2,5,6,8,10
TENNANT CO	COM	88034510	9,565	365,212	SH	DEFINED	1,2,5,8
TENNECO INC	COM	88034910	22,753	1,283,294	SH	DEFINED	1,2,5,6,8
TERADATA CORP DEL	COM	88076W10	202,350	6,438,121	SH	DEFINED	1,2,5,6,18,8
TERADYNE INC	COM	88077010	60,333	5,622,799	SH	DEFINED	1,2,5,6,8,10
TEREX CORP NEW	COM	88077910	46,904	2,367,700	SH	DEFINED	1,2,5,6,18,8
TERNIUM SA	SPON ADR	88089010	19,741	557,338	SH	DEFINED	1,2,4,5
TERRA INDS INC	COM	88091510	70,445	2,188,402	SH	DEFINED	1,2,5,6,8,10
TERREMARK WORLDWIDE	COM NEW	88144820	7,822	1,143,581	SH	DEFINED	1,2,5,6,8
TERRESTAR CORP	COM	88145110	72	76,866	SH	DEFINED	1,2
TERRITORIAL BANCORP	COM	88145X10	4,172	231,113	SH	DEFINED	1,2
TESCO CORP	COM	88157K10	583	45,187	SH	DEFINED	1,2,5,6,8
TESORO CORP	COM	88160910	97,239	7,176,340	SH	DEFINED	1,2,5,6,18,8
TESSERA TECHNOLOGIES	COM	88164L10	35,217	1,513,415	SH	DEFINED	1,2,5,6,18,8
TETRA TECH INC NEW	COM	88162G10	38,320	1,410,372	SH	DEFINED	1,2,5,6,8
TETRA TECHNOLOGIES I	COM	88162F10	22,365	2,018,501	SH	DEFINED	1,2,5,6,8
TEVA PHARMACEUTICAL	ADR	88162420	101,595	1,808,389	SH	DEFINED	1,2,5,6,18,8
TEVA PHARMACEUTICAL	DBCV 0.25	88163VAE	1,821	1,500,000	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
TEVA PHARMACEUTICAL	NOTE 1.75	88165FAA	2,219	1,800,000	SH	DEFINED	1,2
TEXAS CAPITAL BANCSH	COM	88224Q10	19,661	1,408,383	SH	DEFINED	1,2,5,6,8
TEXAS INDS INC	COM	88249110	19,258	550,400	SH	DEFINED	1,2,5,8
TEXAS INSTRS INC	COM	88250810	1,189,732	45,653,587	SH	DEFINED	1,2,5,6,18,8
TEXAS ROADHOUSE INC	COM	88268110	12,788	1,138,703	SH	DEFINED	1,2,5,6,8
TEXTAINER GROUP HOLD	SHS	G8766E10	3,381	200,078	SH	DEFINED	1,2
TEXTRON INC	NOTE 4.50	883203BN	1,980	1,229,000	SH	DEFINED	1,2
TEXTRON INC	COM	88320310	177,392	9,430,712	SH	DEFINED	1,2,5,6,18,8

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

TFS FINL CORP	COM	87240R10	14,100	1,161,427	SH	DEFINED	1,2,5,18,8,1
TGC INDS INC	COM NEW	87241730	944	241,378	SH	DEFINED	1,2
THERAGENICS CORP	COM	88337510	162	121,079	SH	DEFINED	1
THERAVANCE INC	COM	88338T10	14,575	1,115,146	SH	DEFINED	1,2,5,6,8
THERMO FISHER SCIENT	COM	88355610	691,374	14,497,252	SH	DEFINED	1,2,5,6,18,8
THERMOGENESIS CORP	COM NEW	88362320	37	64,298	SH	DEFINED	1
THESTREET COM	COM	88368Q10	50	20,835	SH	DEFINED	1
THOMAS & BETTS CORP	COM	88431510	47,120	1,316,570	SH	DEFINED	1,2,5,6,18,8
THOMAS PPTYS GROUP I	COM	88445310	44	14,800	SH	DEFINED	1
THOMAS WEISEL PARTNE	COM	88448110	1,505	398,185	SH	DEFINED	1,2
THOMPSON CREEK METAL	COM	88476810	646	55,100	SH	DEFINED	1
THOMSON	SPONSORED	88511810	27	21,570	SH	DEFINED	1
THOMSON REUTERS CORP	COM	88490310	451	13,999	SH	DEFINED	1,5
THOR INDS INC	COM	88516010	21,796	694,138	SH	DEFINED	1,2,5,6,8,10
THORATEC CORP	COM NEW	88517530	48,091	1,786,445	SH	DEFINED	1,2,5,6,8
THQ INC	COM NEW	87244340	7,651	1,517,995	SH	DEFINED	1,2,5,8
TIBCO SOFTWARE INC	COM	88632Q10	48,779	5,065,355	SH	DEFINED	1,2,5,6,18,8
TICC CAPITAL CORP	COM	87244T10	2,778	459,155	SH	DEFINED	1,2
TICKETMASTER ENTMT I	COM	88633P30	13,295	1,087,960	SH	DEFINED	1,2,5,6,8
TIDEWATER INC	COM	88642310	64,271	1,340,367	SH	DEFINED	1,2,5,6,8,10
TIER TECHNOLOGIES IN	CL B	88650Q10	2,791	348,922	SH	DEFINED	1,2
TIERONE CORP	COM	88650R10	9	14,534	SH	DEFINED	1
TIFFANY & CO NEW	COM	88654710	190,410	4,428,131	SH	DEFINED	1,2,5,6,18,8
TIM HORTONS INC	COM	88706M10	4,863	159,404	SH	DEFINED	1,5,18,8,13
TIM PARTICIPACOE S	SPONS ADR	88706P10	1,773	59,689	SH	DEFINED	1,2,5,6,8,10
TIMBERLAND BANCORP I	COM	88709810	46	10,283	SH	DEFINED	1
TIMBERLAND CO	CL A	88710010	29,050	1,620,206	SH	DEFINED	1,2,5,6,8
TIME WARNER CABLE IN	COM	88732J20	507,814	12,268,996	SH	DEFINED	1,2,5,6,18,8
TIME WARNER INC	COM NEW	88731730	1,223,916	42,001,233	SH	DEFINED	1,2,5,6,18,8
TIMKEN CO	COM	88738910	65,352	2,756,313	SH	DEFINED	1,2,5,6,8,10
TITAN INTL INC ILL	COM	88830M10	6,229	768,079	SH	DEFINED	1,2,5,8
TITAN MACHY INC	COM	88830R10	2,796	242,289	SH	DEFINED	1,2,6
TITANIUM METALS CORP	COM NEW	88833920	77,944	6,225,524	SH	DEFINED	1,2,5,6,8,10
TIVO INC	COM	88870610	22,070	2,167,989	SH	DEFINED	1,2,5,6,8
TJX COS INC NEW	COM	87254010	567,101	15,515,770	SH	DEFINED	1,2,5,6,18,8
TNS INC	COM	87296010	16,614	646,729	SH	DEFINED	1,2,5,6,18,8
TODD SHIPYARDS CORP	COM	88903910	1,627	97,094	SH	DEFINED	1,2
TOLL BROTHERS INC	COM	88947810	88,769	4,719,219	SH	DEFINED	1,2,5,6,18,8
TOLLGRADE COMMUNICAT	COM	88954210	309	50,509	SH	DEFINED	1
TOMKINS PLC	SPONSORED	89003020	199	15,940	SH	DEFINED	1
TOMOTHERAPY INC	COM	89008810	3,928	1,007,150	SH	DEFINED	1,2,6
TOMPKINS FINANCIAL C	COM	89011010	7,678	189,574	SH	DEFINED	1,2,5,8
TOOTSIE ROLL INDS IN	COM	89051610	20,216	738,350	SH	DEFINED	1,2,5,6,8
TORCHMARK CORP	COM	89102710	136,689	3,110,107	SH	DEFINED	1,2,5,6,18,8
TOREADOR RES CORP	COM	89105010	4,066	410,756	SH	DEFINED	1,2
TORO CO	COM	89109210	29,139	696,927	SH	DEFINED	1,2,5,6,18,8
TORONTO DOMINION BK	COM NEW	89116050	4,128	65,813	SH	DEFINED	1,5,18,10
TOTAL S A	SPONSORED	89151E10	4,301	67,164	SH	DEFINED	1,2
TOTAL SYS SVCS INC	COM	89190610	114,785	6,646,518	SH	DEFINED	1,2,5,6,18,8
TOWER BANCORP INC	COM	89170910	1,928	84,361	SH	DEFINED	1,2
TOWER GROUP INC	COM	89177710	23,994	1,024,926	SH	DEFINED	1,2,5,6,8
TOWN SPORTS INTL HLD	COM	89214A10	909	390,141	SH	DEFINED	1,2

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
TOWNEBANK PORTSMOUTH	COM	89214P10	5,724	490,086	SH	DEFINED 1,2,8
TOYOTA MOTOR CORP	SP ADR REP	89233130	3,541	42,070	SH	DEFINED 1,2
TRACTOR SUPPLY CO	COM	89235610	52,969	999,985	SH	DEFINED 1,2,5,6,8
TRADESTATION GROUP I	COM	89267P10	7,056	894,250	SH	DEFINED 1,2,5,6,8
TRANS WORLD ENTMT CO	COM	89336Q10	19	12,640	SH	DEFINED 1
TRANS1 INC	COM	89385X10	913	231,250	SH	DEFINED 1,2
TRANSACT TECHNOLOGIE	COM	89291810	80	11,469	SH	DEFINED 1
TRANSALTA CORP	COM	89346D10	216	9,710	SH	DEFINED 1
TRANSATLANTIC HLDGS	COM	89352110	47,923	919,643	SH	DEFINED 1,2,5,6,18,8
TRANSCEND SERVICES I	COM NEW	89392920	2,218	103,811	SH	DEFINED 1,2
TRANSCONTINENTAL RLT	COM NEW	89361720	176	14,794	SH	DEFINED 1,2
TRANSDIGM GROUP INC	COM	89364110	19,474	410,069	SH	DEFINED 1,2,5,6,8,10
TRANSOCEAN INC	NOTE 1.62	893830AU	3,663	3,700,000	SH	DEFINED 2
TRANSOCEAN INC	NOTE 1.50	893830AV	5,935	6,150,000	SH	DEFINED 1,2
TRANSOCEAN INC	NOTE 1.50	893830AW	3,898	4,050,000	SH	DEFINED 2
TRANSOCEAN LTD	REG SHS	H8817H10	182,000	2,198,069	SH	DEFINED 1,2,5,6,18,8
TRANSWITCH CORP	COM NEW	89406530	27	12,649	SH	DEFINED 1
TRAVELCENTERS OF AME	COM	89417410	81	18,386	SH	DEFINED 1
TRAVELERS COMPANIES	COM	89417E10	1,394,096	27,960,202	SH	DEFINED 1,2,5,6,18,8
TRAVELZOO INC	COM	89421Q10	1,129	91,838	SH	DEFINED 1,2
TRC COS INC	COM	87262510	44	14,676	SH	DEFINED 1
TREDEGAR CORP	COM	89465010	12,332	779,517	SH	DEFINED 1,2,5,8
TREE COM INC	COM	89467510	1,368	149,496	SH	DEFINED 1,2,8
TREEHOUSE FOODS INC	COM	89469A10	31,852	819,668	SH	DEFINED 1,2,5,6,8
TREX CO INC	COM	89531P10	6,002	306,219	SH	DEFINED 1,2
TRI VY CORP	COM	89573510	46	23,312	SH	DEFINED 1
TRIAD GTY INC	COM	89592510	4	14,889	SH	DEFINED 1
TRIANGLE CAP CORP	COM	89584810	1,794	148,361	SH	DEFINED 1,2
TRICO BANCSHARES	COM	89609510	4,623	277,641	SH	DEFINED 1,2
TRICO MARINE SERVICE	COM NEW	89610620	150	32,942	SH	DEFINED 1
TRIDENT MICROSYSTEMS	COM	89591910	2,488	1,337,522	SH	DEFINED 1,2,6
TRIMAS CORP	COM NEW	89621520	1,835	271,032	SH	DEFINED 1,2
TRIMBLE NAVIGATION L	COM	89623910	61,779	2,451,543	SH	DEFINED 1,2,5,6,8,10
TRIMERIS INC	COM	89626310	62	23,528	SH	DEFINED 1
TRINITY INDS INC	COM	89652210	34,414	1,973,308	SH	DEFINED 1,2,5,6,8,10
TRIPLE-S MGMT CORP	CL B	89674910	8,276	470,228	SH	DEFINED 1,2,8
TRIQUINT SEMICONDUCT	COM	89674K10	22,248	3,707,985	SH	DEFINED 1,2,5,6,8
TRIUMPH GROUP INC NE	COM	89681810	20,133	417,257	SH	DEFINED 1,2,5,8
TRUE RELIGION APPARE	COM	89784N10	11,583	626,470	SH	DEFINED 1,2,5,6,8
TRUEBLUE INC	COM	89785X10	15,425	1,041,550	SH	DEFINED 1,2,5,6,8
TRUSTCO BK CORP N Y	COM	89834910	12,487	1,982,087	SH	DEFINED 1,2,5,8
TRUSTMARK CORP	COM	89840210	54,521	2,418,868	SH	DEFINED 1,2,5,6,8
TRW AUTOMOTIVE HLDGS	COM	87264S10	41,522	1,738,775	SH	DEFINED 1,2,5,6,8,10
TSAKOS ENERGY NAVIGA	SHS	G9108L10	193	13,139	SH	DEFINED 1,5,6
TTM TECHNOLOGIES IN	COM	87305R10	13,786	1,195,622	SH	DEFINED 1,2,6,8
TUESDAY MORNING CORP	COM NEW	89903550	1,624	629,540	SH	DEFINED 1,2
TUPPERWARE BRANDS CO	COM	89989610	100,264	2,152,976	SH	DEFINED 1,2,5,6,8
TURKCELL ILETISIM HI	SPON ADR N	90011120	1,268	72,516	SH	DEFINED 1,2,6,8
TUTOR PERINI CORP	COM	90110910	10,726	593,226	SH	DEFINED 1,2,5,8
TW TELECOM INC	COM	87311L10	58,589	3,416,257	SH	DEFINED 1,2,5,6,18,8
TWIN DISC INC	COM	90147610	2,780	266,303	SH	DEFINED 1,2
TYCO ELECTRONICS LTD	SHS	H8912P10	80,907	3,295,581	SH	DEFINED 1,2,5,6,18,8
TYCO INTERNATIONAL L	SHS	H8912810	138,288	3,875,787	SH	DEFINED 1,2,5,6,18,8
TYLER TECHNOLOGIES I	COM	90225210	15,246	765,753	SH	DEFINED 1,2,5,6,8
TYSON FOODS INC	CL A	90249410	144,280	11,758,766	SH	DEFINED 1,2,5,6,18,8
U M H PROPERTIES INC	COM	90300210	1,385	163,368	SH	DEFINED 1,2
U S AIRWAYS GROUP IN	COM	90341W10	16,370	3,382,185	SH	DEFINED 1,2,5,6,8
U S CONCRETE INC	COM	90333L10	605	664,359	SH	DEFINED 1,2

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

U S ENERGY CORP WYO	COM	91180510	113	19,041	SH	DEFINED	1
U S G CORP	COM NEW	90329340	34,806	2,477,308	SH	DEFINED	1,2,5,6,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
U S GEOTHERMAL INC	COM	90338S10	1,627	1,063,372	SH	DEFINED	1,2
U S GLOBAL INVS INC	CL A	90295210	2,745	223,026	SH	DEFINED	1,2
U S PHYSICAL THERAPY	COM	90337L10	4,150	245,103	SH	DEFINED	1,2,5
U STORE IT TR	COM	91274F10	19,434	2,654,940	SH	DEFINED	1,2,3,5,8
U.S. AUTO PARTS NETW	COM	90343C10	673	129,388	SH	DEFINED	1,2
UAL CORP	NOTE 4.50	902549AH	1,287	1,450,000	SH	DEFINED	1,2
UAL CORP	COM NEW	90254980	48,189	3,732,675	SH	DEFINED	1,2,5,6,8
UBS AG	SHS NEW	H8923133	48,258	3,111,380	SH	DEFINED	1
UDR INC	COM	90265310	76,992	4,683,230	SH	DEFINED	1,2,3,5,6,18
UGI CORP NEW	COM	90268110	52,597	2,174,310	SH	DEFINED	1,2,5,6,8,10
UIL HLDG CORP	COM	90274810	20,768	739,602	SH	DEFINED	1,2,5,8
ULTA SALON COSMETCS	COM	90384S30	10,437	574,728	SH	DEFINED	1,2,5,6,8
ULTIMATE SOFTWARE GR	COM	90385D10	15,300	520,948	SH	DEFINED	1,2,5,6,8
ULTRA CLEAN HLDGS IN	COM	90385V10	112	16,038	SH	DEFINED	1
ULTRA PETROLEUM CORP	COM	90391410	65,194	1,307,544	SH	DEFINED	1,2,5,6,18,8
ULTRALIFE CORP	COM	90389910	903	209,015	SH	DEFINED	1,2
ULTRAPAR PARTICIPACO	SP ADR REP	90400P10	320	6,826	SH	DEFINED	5,6,10
ULTRAPETROL BAHAMAS	COM	P9439810	1,845	387,701	SH	DEFINED	1,2
ULTRATECH INC	COM	90403410	7,547	508,540	SH	DEFINED	1,2,6,8
ULURU INC	COM	90403T10	5	24,385	SH	DEFINED	1
UMB FINL CORP	COM	90278810	40,875	1,038,746	SH	DEFINED	1,2,5,8
UMPQUA HLDGS CORP	COM	90421410	38,557	2,875,232	SH	DEFINED	1,2,5,8
UNDER ARMOUR INC	CL A	90431110	31,287	1,147,300	SH	DEFINED	1,2,5,6,8
UNICA CORP	COM	90458310	1,689	217,948	SH	DEFINED	1,2
UNIFI INC	COM	90467710	3,726	960,322	SH	DEFINED	1,2
UNIFIRST CORP MASS	COM	90470810	17,932	372,723	SH	DEFINED	1,2,5,8
UNILEVER N V	N Y SHS NE	90478470	643	19,902	SH	DEFINED	1
UNILEVER PLC	SPON ADR N	90476770	4,907	153,818	SH	DEFINED	1
UNION BANKSHARES COR	COM	90539910	4,521	364,872	SH	DEFINED	1,2
UNION DRILLING INC	COM	90653P10	2,048	327,663	SH	DEFINED	1,2
UNION PAC CORP	COM	90781810	1,108,789	17,351,943	SH	DEFINED	1,2,5,6,18,8
UNISOURCE ENERGY COR	COM	90920510	34,297	1,065,450	SH	DEFINED	1,2,5,8
UNISYS CORP	COM NEW	90921430	43,791	1,135,648	SH	DEFINED	1,2,5,6,8
UNIT CORP	COM	90921810	48,476	1,140,614	SH	DEFINED	1,2,5,6,8,10
UNITED AMER INDEMNIT	CL A	90933T10	6,257	790,024	SH	DEFINED	1,2,5,8
UNITED BANKSHARES IN	COM	90990710	28,610	1,432,628	SH	DEFINED	1,2,5,8
UNITED CAPITAL CORP	COM	90991210	699	29,340	SH	DEFINED	1,2
UNITED CMNTY BKS BLA	CAP STK	90984P10	6,662	1,965,060	SH	DEFINED	1,2,5,6,8
UNITED CMNTY FINL CO	COM	90983910	73	50,629	SH	DEFINED	1
UNITED FINANCIAL BAN	COM	91030T10	5,114	390,109	SH	DEFINED	1,2
UNITED FIRE & CAS CO	COM	91033110	9,257	507,813	SH	DEFINED	1,2,5,8
UNITED MICROELECTRON	SPON ADR N	91087340	12,351	3,183,224	SH	DEFINED	1,2,6,8
UNITED NAT FOODS INC	COM	91116310	28,688	1,072,841	SH	DEFINED	1,2,5,6,8
UNITED ONLINE INC	COM	91126810	16,052	2,232,498	SH	DEFINED	1,2,5,8
UNITED PARCEL SERVIC	CL B	91131210	1,756,644	30,619,564	SH	DEFINED	1,2,5,6,18,8
UNITED RENTALS INC	COM	91136310	21,784	2,220,563	SH	DEFINED	1,2,5,6,8

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

UNITED SEC BANCSHARE SHS	91145910	1,831	106,825	SH	DEFINED	1,2
UNITED STATES CELLUL COM	91168410	7,051	166,255	SH	DEFINED	1,2,5,8,10
UNITED STATES LIME & COM	91192210	1,090	31,558	SH	DEFINED	1,2,6
UNITED STATES STL CO NOTE 4.00	912909AE	3,654	1,950,000	SH	DEFINED	1,2
UNITED STATES STL CO COM	91290910	344,174	6,244,090	SH	DEFINED	1,2,5,6,18,8
UNITED STATIONERS IN COM	91300410	36,020	633,216	SH	DEFINED	1,2,5,8
UNITED TECHNOLOGIES COM	91301710	6,833,309	98,448,481	SH	DEFINED	1,2,5,6,18,8
UNITED THERAPEUTICS COM	91307C10	76,109	1,445,572	SH	DEFINED	1,2,5,6,8,10
UNITEDHEALTH GROUP I COM	91324P10	1,267,327	41,578,982	SH	DEFINED	1,2,5,6,18,8
UNITIL CORP COM	91325910	4,844	210,800	SH	DEFINED	1,2
UNITRIN INC COM	91327510	22,898	1,038,458	SH	DEFINED	1,2,5,6,8,10
UNIVERSAL AMERICAN C COM	91337710	8,178	698,934	SH	DEFINED	1,2,5,8
UNIVERSAL CORP VA COM	91345610	63,571	1,393,805	SH	DEFINED	1,2,5,6,8
UNIVERSAL DISPLAY CO COM	91347P10	7,141	577,787	SH	DEFINED	1,2,5,6,8

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT DISCRETION	OTHER MA
UNIVERSAL ELECTRS IN COM		91348310	6,678	287,586	SH	DEFINED 1,2,5,6,8
UNIVERSAL FST PRODS COM		91354310	41,548	1,128,702	SH	DEFINED 1,2,5,8
UNIVERSAL HEALTH RLT SH BEN INT		91359E10	11,501	359,062	SH	DEFINED 1,2,3,5,8
UNIVERSAL HLTH SVCS CL B		91390310	64,702	2,121,378	SH	DEFINED 1,2,5,6,8,10
UNIVERSAL INS HLDGS COM		91359V10	1,492	254,122	SH	DEFINED 1,2
UNIVERSAL STAINLESS COM		91383710	2,642	140,094	SH	DEFINED 1,2,5
UNIVERSAL TECHNICAL COM		91391510	8,884	439,800	SH	DEFINED 1,2,5,6,8
UNIVERSAL TRAVEL GRO COM NEW		91388Q20	1,869	184,274	SH	DEFINED 1,2
UNIVERSAL TRUCKLOAD COM		91388P10	2,274	125,648	SH	DEFINED 1,2
UNIVEST CORP PA COM		91527110	5,789	330,209	SH	DEFINED 1,2,8
UNUM GROUP COM		91529Y10	278,776	14,281,559	SH	DEFINED 1,2,5,6,18,8
UQM TECHNOLOGIES INC COM		90321310	125	18,319	SH	DEFINED 1
URANERZ ENERGY CORPO COM		91688T10	956	735,553	SH	DEFINED 1,2
URANIUM ENERGY CORP COM		91689610	4,107	1,086,575	SH	DEFINED 1,2,6
URANIUM RES INC COM PAR \$0		91690150	24	31,070	SH	DEFINED 1
URBAN OUTFITTERS INC COM		91704710	123,753	3,536,809	SH	DEFINED 1,2,5,6,18,8
UROLOGIX INC COM		91727310	27	14,851	SH	DEFINED 1
URS CORP NEW COM		90323610	85,612	1,922,993	SH	DEFINED 1,2,5,6,18,8
URSTADT BIDDLE PPTYS CL A		91728620	7,452	488,005	SH	DEFINED 1,2,3,5,8
US BANCORP DEL COM NEW		90297330	1,688,109	74,993,743	SH	DEFINED 1,2,5,6,18,8
US GOLD CORPORATION COM PAR \$0		91202320	4,115	1,659,440	SH	DEFINED 1,2,8
USA MOBILITY INC COM		90341G10	9,174	833,277	SH	DEFINED 1,2,5,6,8
USA TECHNOLOGIES INC COM NO PAR		90328S50	19	11,800	SH	DEFINED 1
USA TRUCK INC COM		90292510	1,629	130,125	SH	DEFINED 1,2
USANA HEALTH SCIENCE COM		90328M10	4,550	142,633	SH	DEFINED 1,2,5,6
USEC INC NOTE 3.00		90333EAC	553	850,000	SH	DEFINED 2
USEC INC COM		90333E10	9,878	2,565,604	SH	DEFINED 1,2,5,8
UTAH MED PRODS INC COM		91748810	1,492	50,902	SH	DEFINED 1,2
UTI WORLDWIDE INC ORD		G8721010	15,037	1,050,078	SH	DEFINED 1,2,5,6,8,10
UTSTARCOM INC COM		91807610	5,228	2,387,042	SH	DEFINED 1,2,5
V F CORP COM		91820410	251,454	3,433,291	SH	DEFINED 1,2,5,6,18,8
VAALCO ENERGY INC COM NEW		91851C20	5,697	1,252,124	SH	DEFINED 1,2,6,8
VAIL RESORTS INC COM		91879Q10	26,409	698,663	SH	DEFINED 1,2,5,6,8
VALASSIS COMMUNICATI COM		91886610	20,334	1,113,571	SH	DEFINED 1,2,5,6,18,8

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

VALE CAP II	VALEP 6.75	91912F30	2,027	24,500	SH	DEFINED	2
VALE S A	ADR	91912E10	411,352	14,169,908	SH	DEFINED	1,2,4,5,6,18
VALE S A	ADR REPSTG	91912E20	51,834	2,088,387	SH	DEFINED	1,2,5,6,8,10
VALEANT PHARMACEUTIC	COM	91911X10	55,397	1,742,586	SH	DEFINED	1,2,5,6,8,10
VALENCE TECHNOLOGY I	COM	91891410	847	931,214	SH	DEFINED	1,2,6
VALERO ENERGY CORP N	COM	91913Y10	378,891	22,620,385	SH	DEFINED	1,2,5,6,18,8
VALHI INC NEW	COM	91890510	1,065	76,268	SH	DEFINED	1,2,5,10
VALIDUS HOLDINGS LTD	COM SHS	G9319H10	45,477	1,688,096	SH	DEFINED	1,2,5,18,8,1
VALLEY NATL BANCORP	COM	91979410	55,711	3,942,750	SH	DEFINED	1,2,5,6,8,10
VALMONT INDS INC	COM	92025310	33,047	421,244	SH	DEFINED	1,2,5,6,8,10
VALSPAR CORP	COM	92035510	69,423	2,557,955	SH	DEFINED	1,2,5,6,8,10
VALUE LINE INC	COM	92043710	597	23,787	SH	DEFINED	1,2
VALUECLICK INC	COM	92046N10	34,083	3,367,856	SH	DEFINED	1,2,5,6,8
VALUEVISION MEDIA IN	CL A	92047K10	336	69,962	SH	DEFINED	1
VANCEINFO TECHNOLOGI	ADR	92156410	275	14,325	SH	DEFINED	1
VANDA PHARMACEUTICAL	COM	92165910	5,798	515,374	SH	DEFINED	1,2
VANGUARD BD INDEX FD	TOTAL BND	92193783	150,618	1,916,500	SH	DEFINED	2
VNGRD ETF TO STK MRK	ETF	92290876	6,375	112,456	SH	DEFINED	1
VANGUARD INDEX FDS	REIT ETF	92290855	23,542	526,200	SH	DEFINED	2
VANGUARD INTL EQUITY	ALLWRLD EX	92204277	12,846	294,565	SH	DEFINED	1
VANGUARD INTL EQUITY	EMR MKT ET	92204285	132,249	3,225,593	SH	DEFINED	1,2,18,10
VNGRD TOTAL WORL STK	ETF	92204274	1,817	42,163	SH	DEFINED	1
VANTAGE DRILLING COM	ORD SHS	G9320511	1,984	1,232,333	SH	DEFINED	1,2
VARIAN INC	COM	92220610	48,106	933,381	SH	DEFINED	1,2,5,6,8
VARIAN MED SYS INC	COM	92220P10	205,350	4,383,145	SH	DEFINED	1,2,5,6,18,8
VARIAN SEMICONDUCTOR	COM	92220710	36,318	1,012,214	SH	DEFINED	1,2,5,6,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT	PRN CALL DISCRETION	OTHER MA
VASCO DATA SEC INTL	COM	92230Y10	3,491	555,963	SH	DEFINED	1,2,5,6
VASCULAR SOLUTIONS I	COM	92231M10	2,664	317,573	SH	DEFINED	1,2
VCA ANTECH INC	COM	91819410	45,440	1,823,415	SH	DEFINED	1,2,5,6,8,10
VECTOR GROUP LTD	COM	92240M10	9,268	662,013	SH	DEFINED	1,2
VECTREN CORP	COM	92240G10	82,493	3,342,519	SH	DEFINED	1,2,5,6,8,10
VEECO INSTRS INC DEL	COM	92241710	27,575	834,605	SH	DEFINED	1,2,5,6,8
VENOCO INC	COM	92275P30	5,148	394,747	SH	DEFINED	1,2,5,6,8
VENTAS INC	COM	92276F10	333,555	7,625,847	SH	DEFINED	1,2,3,5,6,18
VERIFONE HLDGS INC	COM	92342Y10	24,849	1,517,036	SH	DEFINED	1,2,5,6,18,8
VERIGY LTD	SHS	Y9369110	2,125	165,217	SH	DEFINED	1,2,5,6,8
VERISIGN INC	SDCV 3.25	92343EAD	2,577	2,900,000	SH	DEFINED	1,2
VERISIGN INC	COM	92343E10	167,075	6,892,513	SH	DEFINED	1,2,5,6,18,8
VERISK ANALYTICS INC	CL A	92345Y10	25,027	826,513	SH	DEFINED	1,2,5,6,10
VERIZON COMMUNICATIO	COM	92343V10	3,566,462	107,650,526	SH	DEFINED	1,2,5,6,18,8
VERTEX PHARMACEUTICA	COM	92532F10	216,572	5,054,186	SH	DEFINED	1,2,5,6,18,8
VERTRO INC	COM	92535G10	12	29,129	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P10	280	8,883	SH	DEFINED	1
VIACOM INC NEW	CL B	92553P20	614,568	20,671,658	SH	DEFINED	1,2,5,6,18,8
VIAD CORP	COM NEW	92552R40	10,563	512,022	SH	DEFINED	1,2,5,6,8
VIASAT INC	COM	92552V10	17,581	553,201	SH	DEFINED	1,2,5,6,8
VICAL INC	COM	92560210	3,123	949,257	SH	DEFINED	1,2
VICOR CORP	COM	92581510	3,925	422,044	SH	DEFINED	1,2,5,6

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

VIEWPOINT FINL GROUP COM	92672710	2,663	184,791	SH	DEFINED	1,2,6
VILLAGE SUPER MKT IN CL A NEW	92710740	3,640	133,243	SH	DEFINED	1,2
VINA CONCHA Y TORO S SPONSORED	92719110	2,054	49,144	SH	DEFINED	1,2,6
VIRAGE LOGIC CORP COM	92763R10	1,517	275,776	SH	DEFINED	1,2
VIRCO MFG CO COM	92765110	46	12,730	SH	DEFINED	1
VIRGIN MEDIA INC COM	92769L10	81,730	4,856,198	SH	DEFINED	1,2,5,6,18,8
VIRGINIA COMM BANCOR COM	92778Q10	102	27,285	SH	DEFINED	1
VIRNETX HOLDING CORP COM	92823T10	42	14,400	SH	DEFINED	1
VIOPHARMA INC COM	92824110	20,533	2,447,304	SH	DEFINED	1,2,5,6,8
VIRTUAL RADIOLOGIC C COM	92826B10	1,557	121,992	SH	DEFINED	1,2,6
VIRTUS INVT PARTNERS COM	92828Q10	2,156	135,594	SH	DEFINED	1,2,5
VIRTUSA CORP COM	92827P10	2,408	265,818	SH	DEFINED	1,2
VISA INC COM CL A	92826C83	1,353,163	15,471,794	SH	DEFINED	1,2,5,6,18,8
VISHAY INTERTECHNOLO COM	92829810	55,894	6,693,921	SH	DEFINED	1,2,5,6,8,10
VISTA GOLD CORP COM NEW	92792630	66	26,900	SH	DEFINED	1
VISTAPRINT N V SHS	N9354010	7,803	137,720	SH	DEFINED	1,2,5,6,8
VITACOST COM INC COM	92847A20	1,277	122,506	SH	DEFINED	1,2
VITAL IMAGES INC COM	92846N10	3,712	292,494	SH	DEFINED	1,2,5,6,8
VITAMIN SHOPPE INC COM	92849E10	3,084	138,683	SH	DEFINED	1,2
VITRAN CORP INC COM	92850E10	198	18,252	SH	DEFINED	1
VIVO PARTICIPACOES S SPON ADR P	92855S20	15,824	510,462	SH	DEFINED	1,2,6,18,10
VIVUS INC COM	92855110	17,606	1,913,705	SH	DEFINED	1,2,5,6,8
VMWARE INC CL A COM	92856340	31,003	731,545	SH	DEFINED	1,2,5,6,18,8
VOCUS INC COM	92858J10	6,107	339,277	SH	DEFINED	1,2,5,6,8
VODAFONE GROUP PLC N SPONS ADR	92857W20	10,119	438,234	SH	DEFINED	1,2,5
VOLCANO CORPORATION COM	92864510	16,491	948,827	SH	DEFINED	1,2,5,6,8
VOLCOM INC COM	92864N10	6,479	387,038	SH	DEFINED	1,2,5,6,8
VOLT INFORMATION SCI COM	92870310	3,095	309,488	SH	DEFINED	1,2,5,8
VOLTERRA SEMICONDUCT COM	92870810	8,886	464,723	SH	DEFINED	1,2,6,8
VONAGE HLDGS CORP COM	92886T20	143	102,426	SH	DEFINED	1,2,6
VORNADO RLTY L P DEB 3.87	929043AC	1,314	1,200,000	SH	DEFINED	1,2
VORNADO RLTY TR SH BEN INT	92904210	558,739	7,988,837	SH	DEFINED	1,2,3,5,6,18
VSE CORP COM	91828410	4,028	89,355	SH	DEFINED	1,2
VULCAN MATLS CO COM	92916010	250,669	4,759,243	SH	DEFINED	1,2,5,6,18,8
W & T OFFSHORE INC COM	92922P10	8,586	733,846	SH	DEFINED	1,2,5,6,8
W P CAREY & CO LLC COM	92930Y10	287	10,376	SH	DEFINED	1
WABASH NATL CORP COM	92956610	61	32,439	SH	DEFINED	1
WABCO HLDGS INC COM	92927K10	20,291	786,766	SH	DEFINED	1,2,5,6,8,10

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ INVESTMENT PRN CALL DISCRETION	OTHER MA
WABTEC CORP	COM	92974010	40,441	990,226	SH	DEFINED 1,2,5,6,8,10
WADDELL & REED FINL	CL A	93005910	57,503	1,882,887	SH	DEFINED 1,2,5,6,8,10
WAL MART STORES INC	COM	93114210	4,545,473	85,041,590	SH	DEFINED 1,2,5,6,18,8
WALGREEN CO	COM	93142210	1,261,824	34,363,408	SH	DEFINED 1,2,5,6,18,8
WALTER ENERGY INC	COM	93317Q10	85,746	1,138,575	SH	DEFINED 1,2,5,6,8,10
WALTER INVT MGMT COR	COM	93317W10	6,776	472,837	SH	DEFINED 1,2,8
WARNACO GROUP INC	COM NEW	93439040	62,574	1,483,138	SH	DEFINED 1,2,5,6,8
WARNER CHILCOTT PLC	SHS A	G9436810	22,516	790,865	SH	DEFINED 1,2,5,6,18,8
WARNER MUSIC GROUP C	COM	93455010	3,609	637,548	SH	DEFINED 1,2,5,6,8,10
WARREN RES INC	COM	93564A10	3,225	1,316,311	SH	DEFINED 1,2,6

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

WASHINGTON BKG CO OA COM	93730310	2,866	240,029 SH	DEFINED	1,2
WASHINGTON FED INC COM	93882410	46,849	2,422,369 SH	DEFINED	1,2,5,6,8,10
WASHINGTON POST CO CL B	93964010	89,412	203,395 SH	DEFINED	1,2,5,6,18,8
WASHINGTON REAL ESTA SH BEN INT	93965310	54,019	1,960,763 SH	DEFINED	1,2,3,5,8
WASHINGTON TR BANCOR COM	94061010	4,554	292,329 SH	DEFINED	1,2,5,8
WASTE CONNECTIONS IN COM	94105310	55,088	1,652,303 SH	DEFINED	1,2,5,6,8,10
WASTE MGMT INC DEL COM	94106L10	696,728	20,607,152 SH	DEFINED	1,2,5,6,18,8
WASTE SERVICES INC D COM NEW	94107520	4,555	499,993 SH	DEFINED	1,2
WATERS CORP COM	94184810	215,048	3,470,760 SH	DEFINED	1,2,5,6,18,8
WATERSTONE FINANCIAL COM	94188810	309	150,970 SH	DEFINED	1,2
WATSCO INC COM	94262220	30,235	617,289 SH	DEFINED	1,2,5,8
WATSON PHARMACEUTICA COM	94268310	163,626	4,130,917 SH	DEFINED	1,2,5,6,18,8
WATSON WYATT WORLDWI CL A	94271210	66,774	1,405,168 SH	DEFINED	1,2,5,6,8
WATTS WATER TECHNOLO CL A	94274910	23,311	753,916 SH	DEFINED	1,2,5,8
WAUSAU PAPER CORP COM	94331510	12,961	1,117,325 SH	DEFINED	1,2,5,8
WAVE SYSTEMS CORP COM NEW	94352630	35	24,674 SH	DEFINED	1
WCA WASTE CORP COM	92926K10	54	12,600 SH	DEFINED	1
WD-40 CO COM	92923610	11,736	362,669 SH	DEFINED	1,2,5,8
WEATHERFORD INTERNAT REG	H2701310	79,414	4,434,035 SH	DEFINED	1,2,5,6,18,8
WEB COM GROUP INC COM	94733A10	4,388	672,044 SH	DEFINED	1,2
WEBMD HEALTH CORP COM	94770V10	18,394	477,891 SH	DEFINED	1,2,5,6,8,10
WEBMEDIABRANDS INC COM	94770W10	22	25,152 SH	DEFINED	1
WEBSense INC COM	94768410	19,445	1,113,663 SH	DEFINED	1,2,5,6,8
WEBSTER FINL CORP CO COM	94789010	37,805	3,184,962 SH	DEFINED	1,2,5,6,8
WEIGHT WATCHERS INTL COM	94862610	11,604	397,929 SH	DEFINED	1,2,5,6,8,10
WEINGARTEN RLTY INVS SH BEN INT	94874110	71,604	3,618,192 SH	DEFINED	1,2,3,5,6,8,10
WEIS MKTS INC COM	94884910	9,309	256,035 SH	DEFINED	1,2,5,8
WELLCARE HEALTH PLAN COM	94946T10	55,750	1,516,595 SH	DEFINED	1,2,5,6,8
WELLPOINT INC COM	94973V10	1,100,931	18,887,133 SH	DEFINED	1,2,5,6,18,8
WELLS FARGO & CO NEW COM	94974610	5,164,729	191,357,147 SH	DEFINED	1,2,5,6,18,8
WELLS FARGO & CO NEW PERP PFD C	94974680	7,711	8,400 SH	DEFINED	1,2
WENDYS ARBYS GROUP I COM	95058710	38,432	8,194,389 SH	DEFINED	1,2,5,6,8,10
WERNER ENTERPRISES I COM	95075510	30,792	1,555,170 SH	DEFINED	1,2,5,6,8
WESBANCO INC COM	95081010	7,128	577,621 SH	DEFINED	1,2,5,8
WESCO FINL CORP COM	95081710	5,975	17,419 SH	DEFINED	1,2,5,8,10,1
WESCO INTL INC COM	95082P10	12,521	463,555 SH	DEFINED	1,2,5,6,8,10
WEST BANCORPORATION CAP STK	95123P10	1,446	293,205 SH	DEFINED	1,2
WEST COAST BANCORP O COM	95214510	55	26,240 SH	DEFINED	1
WEST MARINE INC COM	95423510	2,140	265,478 SH	DEFINED	1,2
WEST PHARMACEUTICAL COM	95530610	29,622	755,652 SH	DEFINED	1,2,5,6,8
WESTAMERICA BANCORPO COM	95709010	60,414	1,091,093 SH	DEFINED	1,2,5,6,8
WESTAR ENERGY INC COM	95709T10	51,922	2,390,505 SH	DEFINED	1,2,5,6,8,10
WESTELL TECHNOLOGIES CL A	95754110	62	51,412 SH	DEFINED	1
WESTERN ALLIANCE BAN COM	95763810	3,748	991,640 SH	DEFINED	1,2,5,8
WESTERN DIGITAL CORP COM	95810210	414,787	9,394,942 SH	DEFINED	1,2,5,6,18,8
WESTERN REFNG INC COM	95931910	4,030	855,655 SH	DEFINED	1,2,5,8
WESTERN UN CO COM	95980210	476,896	25,299,531 SH	DEFINED	1,2,5,6,18,8
WESTFIELD FINANCIAL COM	96008P10	4,932	597,797 SH	DEFINED	1,2
WESTLAKE CHEM CORP COM	96041310	10,381	416,422 SH	DEFINED	1,2,5,8
WESTMORELAND COAL CO COM	96087810	2,009	225,521 SH	DEFINED	1,2,5

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

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

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

WESTPAC BKG CORP	SPONSORED	96121430	2,761	24,427	SH	DEFINED	1
WESTWOOD HLDGS GROUP	COM	96176510	4,320	118,887	SH	DEFINED	1,2,6
WET SEAL INC	CL A	96184010	6,817	1,976,023	SH	DEFINED	1,2,6,8
WEYCO GROUP INC	COM	96214910	3,094	130,889	SH	DEFINED	1,2
WEYERHAEUSER CO	COM	96216610	342,560	7,940,658	SH	DEFINED	1,2,5,6,18,8
WGL HLDGS INC	COM	92924F10	111,476	3,323,688	SH	DEFINED	1,2,5,6,8
WHIRLPOOL CORP	COM	96332010	224,449	2,782,652	SH	DEFINED	1,2,5,6,18,8
WHITE ELECTR DESIGNS	COM	96380110	874	187,156	SH	DEFINED	1,2,5
WHITE MTNS INS GROUP	COM	G9618E10	42,414	127,501	SH	DEFINED	1,2,5,6,18,8
WHITING PETE CORP NE	COM	96638710	58,806	823,044	SH	DEFINED	1,2,5,6,8,10
WHITNEY HLDG CORP	COM	96661210	22,073	2,422,988	SH	DEFINED	1,2,5,6,8,10
WHOLE FOODS MKT INC	COM	96683710	133,930	4,879,056	SH	DEFINED	1,2,5,6,18,8
WILBER CORP	COM	96779710	624	86,671	SH	DEFINED	1,2
WILEY JOHN & SONS IN	CL A	96822320	40,554	968,344	SH	DEFINED	1,2,5,6,18,8
WILLBROS GROUP INC D	COM	96920310	14,961	886,853	SH	DEFINED	1,2,5,6,8
WILLIAMS CLAYTON ENE	COM	96949010	4,846	138,346	SH	DEFINED	1,2,5,6,8
WILLIAMS COS INC DEL	COM	96945710	525,188	24,914,031	SH	DEFINED	1,2,5,6,18,8
WILLIAMS SONOMA INC	COM	96990410	71,900	3,460,073	SH	DEFINED	1,2,5,6,8,10
WILLIS GROUP HOLDING	SHS	G9665510	26,277	996,108	SH	DEFINED	1,2,5,6,18,8
WILLIS LEASE FINANCE	COM	97064610	1,372	91,498	SH	DEFINED	1,2
WILMINGTON TRUST COR	COM	97180710	26,565	2,152,774	SH	DEFINED	1,2,5,6,8,10
WILSHIRE BANCORP INC	COM	97186T10	4,500	549,504	SH	DEFINED	1,2,5,8
WIMM BILL DANN FOODS	SPONSORED	97263M10	13,678	573,968	SH	DEFINED	1,2,5,6,18,8
WINDSTREAM CORP	COM	97381W10	170,327	15,498,382	SH	DEFINED	1,2,5,6,18,8
WINN DIXIE STORES IN	COM NEW	97428030	11,988	1,194,025	SH	DEFINED	1,2,5,8
WINNEBAGO INDS INC	COM	97463710	8,141	667,284	SH	DEFINED	1,2,5,8
WINTHROP RLTY TR	SH BEN INT	97639130	2,622	241,471	SH	DEFINED	1,2,3
WINTRUST FINANCIAL C	COM	97650W10	31,032	1,007,847	SH	DEFINED	1,2,5,8
WIPRO LTD	SPON ADR 1	97651M10	14,200	637,629	SH	DEFINED	1,2,5,6,8
WIRELESS TELECOM GRO	COM	97652410	7	10,100	SH	DEFINED	1
WISCONSIN ENERGY COR	COM	97665710	249,508	5,007,190	SH	DEFINED	1,2,5,6,18,8
WMS INDS INC	COM	92929710	46,153	1,153,813	SH	DEFINED	1,2,5,6,8,10
WOLVERINE WORLD WIDE	COM	97809710	32,414	1,190,801	SH	DEFINED	1,2,5,8
WONDER AUTO TECHNOLO	COM	97816610	3,763	320,550	SH	DEFINED	1,2,6
WOODWARD GOVERNOR CO	COM	98074510	47,966	1,861,328	SH	DEFINED	1,2,5,6,8
WOORI FIN HLDGS CO L	ADR	98106310	257	7,151	SH	DEFINED	1,6
WORLD ACCEP CORP DEL	COM	98141910	15,134	422,386	SH	DEFINED	1,2,5,8
WORLD FUEL SVCS CORP	COM	98147510	87,406	3,262,622	SH	DEFINED	1,2,5,6,18,8
WORLD WRESTLING ENTM	CL A	98156Q10	6,720	438,383	SH	DEFINED	1,2,8
WORTHINGTON INDS INC	COM	98181110	27,790	2,126,217	SH	DEFINED	1,2,5,6,8
WPP PLC	ADR	92933H10	778	15,987	SH	DEFINED	1
WRIGHT EXPRESS CORP	COM	98233Q10	48,843	1,533,065	SH	DEFINED	1,2,5,6,18,8
WRIGHT MED GROUP INC	COM	98235T10	17,246	910,542	SH	DEFINED	1,2,5,6,8
WSFS FINL CORP	COM	92932810	3,904	152,331	SH	DEFINED	1,2,5,8
WUXI PHARMATECH CAYM	SPONS ADR	92935210	598	37,476	SH	DEFINED	1,2,6
WYNDHAM WORLDWIDE CO	COM	98310W10	116,511	5,776,469	SH	DEFINED	1,2,5,6,8,10
WYNN RESORTS LTD	COM	98313410	141,432	2,428,848	SH	DEFINED	1,2,5,6,18,8
XCEL ENERGY INC	COM	98389B10	426,190	20,084,371	SH	DEFINED	1,2,5,6,18,8
XENOPORT INC	COM	98411C10	14,589	786,455	SH	DEFINED	1,2,5,6,8
XERIUM TECHNOLOGIES	COM	98416J10	18	23,300	SH	DEFINED	1
XEROX CORP	COM	98412110	539,604	63,783,023	SH	DEFINED	1,2,5,6,18,8
XILINX INC	SDCV 3.12	983919AD	1,619	1,750,000	SH	DEFINED	1,2
XILINX INC	COM	98391910	246,525	9,837,378	SH	DEFINED	1,2,5,6,18,8
XL CAP LTD	CL A	G9825510	244,845	13,357,585	SH	DEFINED	1,2,5,6,18,8
XOMA LTD	ORD	G9825R10	108	154,648	SH	DEFINED	1,6
X-RITE INC	COM	98385710	940	430,969	SH	DEFINED	1,2
XTO ENERGY INC	COM	98385X10	1,062,718	22,839,414	SH	DEFINED	1,2,5,6,18,8
YADKIN VALLEY FINANC	COM	98431410	1,001	273,459	SH	DEFINED	1,2
YAHOO INC	COM	98433210	747,315	44,536,053	SH	DEFINED	1,2,5,6,18,8
YAMANA GOLD INC	COM	98462Y10	549	48,222	SH	DEFINED	1

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

STATE STREET CORPORATION (STT)
FORM 13F INFORMATION TABLE AS OF DECEMBER 31, 2009

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x1000)	SHARES OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMENT DISCRETION	OTHER MA
YANZHOU COAL MNG CO	SPON ADR H	98484610	456	20,891	SH	DEFINED	1,6
YORK WTR CO	COM	98718410	3,651	251,633	SH	DEFINED	1,2,5
YOUBET COM INC	COM	98741310	1,397	486,899	SH	DEFINED	1,2
YOUNG INNOVATIONS IN	COM	98752010	2,949	119,007	SH	DEFINED	1,2
YRC WORLDWIDE INC	COM	98424910	1,139	1,357,085	SH	DEFINED	1,2,5,6,8
YUM BRANDS INC	COM	98849810	744,306	21,284,125	SH	DEFINED	1,2,5,6,18,8
ZALE CORP NEW	COM	98885810	1,604	589,654	SH	DEFINED	1,2
ZAREBA SYSTEMS INC	COM	98913110	75	16,900	SH	DEFINED	1
ZEBRA TECHNOLOGIES C	CL A	98920710	34,766	1,226,311	SH	DEFINED	1,2,5,6,8,10
ZENITH NATL INS CORP	COM	98939010	27,943	938,960	SH	DEFINED	1,2,5,8
ZEP INC	COM	98944B10	7,891	455,604	SH	DEFINED	1,2,5,6,8
ZHONE TECHNOLOGIES I	COM	98950P10	41	99,284	SH	DEFINED	1
ZHONGPIN INC	COM	98952K10	6,373	408,234	SH	DEFINED	1,2,6,8
ZIMMER HLDGS INC	COM	98956P10	438,384	7,416,417	SH	DEFINED	1,2,5,6,18,8
ZION OIL & GAS INC	COM	98969610	1,548	216,470	SH	DEFINED	1,2
ZIONS BANCORPORATION	COM	98970110	80,969	6,310,897	SH	DEFINED	1,2,5,6,18,8
ZIOPHARM ONCOLOGY IN	COM	98973P10	31	10,600	SH	DEFINED	1
ZIX CORP	COM	98974P10	2,164	1,265,684	SH	DEFINED	1,2,5
ZOLL MED CORP	COM	98992210	12,145	454,524	SH	DEFINED	1,2,5,6,8
ZOLTEK COS INC	COM	98975W10	5,896	620,600	SH	DEFINED	1,2,5,6,8
ZORAN CORP	COM	98975F10	12,056	1,091,013	SH	DEFINED	1,2,5,6,8
ZUMIEZ INC	COM	98981710	5,461	429,319	SH	DEFINED	1,2,5,6,8
ZYGO CORP	COM	98985510	1,965	292,036	SH	DEFINED	1,2
ZYMOGENETICS INC	COM	98985T10	4,635	725,402	SH	DEFINED	1,2,5,6
TOTAL MARKET VALUE			479,393,121				