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STATE STREET CORP
Form 13F-HR/A
October 19, 2005

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: JUNE 30, 2004

Check Here if Amendment /X/; Amendment Number: 2

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

Institutional Investment Manager Filing this Report:

Name: STATE STREET CORPORATION

Address: 225 FRANKLIN STREET

BOSTON, MASSACHUSETTS 02110

Form 13F File Number: 28-399

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

Person Signing this Report on Behalf of Reporting Manager:

Name: JAMES J. MALERBA

Title: SENIOR VICE PRESIDENT AND DEPUTY CONTROLLER

Phone: 617-664-8697

Signature, Place, and Date of Signing:

/s/ James J. Malerba Boston, Massachusetts October 19, 2005

[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.)

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

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

FORM 13F SUMMARY PAGE

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

| Form 13F File Number | Name |
|----------------------|---|
| 28-03621 | Advanced Investment Partners LLC |
| 28-07472 | Bel Air Investment Advisors LLC |
| 28-99999 | Shott Capital Management, LLC |
| 28-04003 | Ariel Capital Management, LLC |
| 28-00096 | Capital Guardian Trust Company |
| 28-10372 | Philadelphia International Advisors, l.P. |
| 28-02924 | Turner Investment partners Inc. (Turner Investment Partners |
| 28-03570 | AXA (Alliance Capital Management L.P.) |
| 28-00223 | Dresdner RCM Global Investors LLC (RCM Capital Management LLC) |
| 28-00180 | Sit Investment Associates Inc. |
| 28-00694 | JP Morgan Chase & Co (JP Morgan Fleming Asset Management Limited) |

Report Summary:

Number of Other Included Managers: 13

Form 13F Information Table Entry Total: 4,007

Form 13F Information Table Value Total: 439,082,968

(thousands)

List of Other Included Managers:

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

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[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- | State Street Bank and Trust Company |
| 2 | 28- | SSgA Funds Management, Inc. |
| 3 | 28- | The Tuckerman Group, LLC |
| 4 | 28- | Rexiter Capital Management, Limited |
| 5 | 28- | State Street Global Advisors Limited |
| 6 | 28- | State Street Global Advisors Ltd. |
| 7 | 28- | State Street Global Advisors France S.A. |
| 8 | 28- | State Street Global Advisors, Australia |
| 9 | 28- | State Street Global Investment GmbH |
| 10 | 28- | State Street Global Advisors (Japan) Co., Ltd. |
| 12 | 28- | State Street Global Advisors Asia Limited |
| 13 | 28- | State Street Global Advisors GbmH |
| 14 | 28- | SSgA Japan, a division of State Street Trust & Banking |

STATE STREET CORPORATION FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|----------------------|---------------------|--------------------------|----------------------|
| 1 800 FLOWERS COM | CL A | 68243Q10 | 2,767 | 339,883 | SH | DEFINED | 1,2 |
| 1-800 CONTACTS INC | COM | 68197710 | 1,242 | 83,509 | SH | DEFINED | 1,2 |
| 1ST SOURCE CORP | COM | 33690110 | 5,940 | 239,045 | SH | DEFINED | 1,2 |
| 21ST CENTY INS GROUP | COM | 90130N10 | 6,300 | 486,856 | SH | DEFINED | 1,2,5 |
| 24/7 REAL MEDIA INC | COM NEW | 90131420 | 1,342 | 239,136 | SH | DEFINED | 1 |
| 3COM CORP | COM | 88553510 | 34,085 | 5,453,560 | SH | DEFINED | 1,2,5,6,7,9 |
| 3M CO | COM | 88579Y10 | 5,656,052 | 62,838,040 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| 4 KIDS ENTMT INC | COM | 35086510 | 4,961 | 207,384 | SH | DEFINED | 1,2 |
| 7-ELEVEN INC | COM NEW | 81782620 | 5,186 | 290,554 | SH | DEFINED | 1,2 |
| 8X8 INC NEW | COM | 28291410 | 42 | 18,800 | SH | DEFINED | 1 |
| 99 CENTS ONLY STORES | COM | 65440K10 | 16,211 | 1,063,012 | SH | DEFINED | 1,2,5,9 |
| A C MOORE ARTS & CRA | COM | 00086T10 | 5,920 | 215,187 | SH | DEFINED | 1,2,5 |
| A D C TELECOMMUNICAT | COM | 00088610 | 68,892 | 24,257,651 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| A S V INC | COM | 00196310 | 4,679 | 149,432 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-------------------|
| AAIPHARMA INC | COM | 00252W10 | 460 | 84,928 | SH | DEFINED | 1,5 |
| AAON INC | COM PAR \$0 | 00036020 | 3,091 | 153,112 | SH | DEFINED | 1,2 |
| AAR CORP | COM | 00036110 | 6,545 | 576,673 | SH | DEFINED | 1,2,5 |
| AARON RENTS INC | COM | 00253520 | 14,439 | 435,695 | SH | DEFINED | 1,2 |
| AASTROM BIOSCIENCES | COM | 00253U10 | 21 | 23,700 | SH | DEFINED | 1 |
| ABAXIS INC | COM | 00256710 | 4,789 | 252,323 | SH | DEFINED | 1,2 |
| ABB LTD | SPONSORED | 00037520 | 312 | 56,253 | SH | DEFINED | 1 |
| ABBOTT LABS | COM | 00282410 | 1,838,935 | 45,116,163 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| ABC BANCORP | COM | 00040010 | 3,395 | 166,922 | SH | DEFINED | 1,2 |
| ABERCROMBIE & FITCH | CL A | 00289620 | 115,514 | 2,981,014 | SH | DEFINED | 1,2,5,9 |
| ABGENIX INC | COM | 00339B10 | 15,556 | 1,327,299 | SH | DEFINED | 1,2,5 |
| ABIOMED INC | COM | 00365410 | 2,086 | 165,829 | SH | DEFINED | 1,2 |
| ABITIBI-CONSOLIDATED | COM | 00392410 | 301 | 43,717 | SH | DEFINED | 1,13 |
| ABLE LABORATORIES IN | COM NEW | 00371N40 | 5,442 | 264,704 | SH | DEFINED | 1,2 |
| ABM INDS INC | COM | 00095710 | 11,250 | 577,797 | SH | DEFINED | 1,2,5 |
| ABN AMRO HLDG NV | SPONSORED | 00093710 | 1,776 | 80,546 | SH | DEFINED | 1 |
| ACACIA RESH CORP | ACACIA TCH | 00388130 | 114 | 17,683 | SH | DEFINED | 1,5 |
| ACADIA RLTY TR | COM SH BEN | 00423910 | 12,168 | 885,565 | SH | DEFINED | 1,2,3,5 |
| ACCELRYX INC | COM | 00430U10 | 3,913 | 396,885 | SH | DEFINED | 1,2,5 |
| ACCENTURE LTD BERMUD | CL A | G1150G11 | 33,992 | 1,236,984 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| ACCLAIM ENTMT INC | COM PAR \$0 | 00432520 | 22 | 64,247 | SH | DEFINED | 1 |
| ACCREDITED HOME LEND | COM | 00437P10 | 5,937 | 210,905 | SH | DEFINED | 1,2,5 |
| ACCREDO HEALTH INC | COM | 00437V10 | 21,469 | 551,184 | SH | DEFINED | 1,2,5 |
| ACE CASH EXPRESS INC | COM | 00440310 | 2,869 | 111,690 | SH | DEFINED | 1,2 |
| ACE LTD | ORD | G0070K10 | 324,039 | 7,664,115 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| ACETO CORP | COM | 00444610 | 4,155 | 236,088 | SH | DEFINED | 1,2 |
| ACLARA BIOSCIENCES I | COM | 00461P10 | 121 | 27,114 | SH | DEFINED | 1 |
| ACME COMMUNICATION I | COM | 00463110 | 301 | 43,678 | SH | DEFINED | 1,2 |
| ACME UTD CORP | COM | 00481610 | 127 | 16,900 | SH | DEFINED | 1 |
| ACTEL CORP | COM | 00493410 | 7,020 | 379,472 | SH | DEFINED | 1,2 |
| ACTION PERFORMANCE C | COM | 00493310 | 3,812 | 252,960 | SH | DEFINED | 1,2 |
| ACTIVCARD CORP | COM | 00506J10 | 7,237 | 999,540 | SH | DEFINED | 1,2 |
| ACTIVE POWER INC | COM | 00504W10 | 37 | 11,754 | SH | DEFINED | 1 |
| ACTIVISION INC NEW | COM NEW | 00493020 | 39,231 | 2,467,387 | SH | DEFINED | 1,2,5,9 |
| ACTUANT CORP | CL A NEW | 00508X20 | 15,789 | 404,947 | SH | DEFINED | 1,2 |
| ACTUATE CORP | COM | 00508B10 | 2,705 | 684,844 | SH | DEFINED | 1,2,5 |
| Page Total | | | 8,322,591 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | SH/ AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|---------------|---------|-----------|-----------------------|-------------|
| ACUITY BRANDS INC | COM | 00508Y10 | 19,460 | 720,725 | SH | | DEFINED | 1,2,5 |
| ACXIOM CORP | COM | 00512510 | 34,893 | 1,405,291 | SH | | DEFINED | 1,2,5,9 |
| ADAMS RES & ENERGY I | COM NEW | 00635130 | 160 | 10,800 | SH | | DEFINED | 1 |
| ADAPTEC INC | COM | 00651F10 | 15,730 | 1,859,296 | SH | | DEFINED | 1,2,5,6 |
| ADE CORP MASS | COM | 00089C10 | 2,522 | 116,707 | SH | | DEFINED | 1,2 |
| ADECCO SA | SPONSORED | 00675410 | 230 | 18,311 | SH | | DEFINED | 1 |
| ADMINISTAFF INC | COM | 00709410 | 7,837 | 472,082 | SH | | DEFINED | 1,2,5 |
| ADOBE SYS INC | COM | 00724F10 | 355,509 | 7,645,353 | SH | | DEFINED | 1,2,5,6,7,8 |

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|----------------------|-------------|----------|-----------|---------------|---------|----------------------|
| ADOLOR CORP | COM | 00724X10 | 8,173 | 644,531 SH | DEFINED | 13,14 1,2,5 |
| ADTRAN INC | COM | 00738A10 | 31,022 | 929,644 SH | DEFINED | 1,2,5,9 |
| ADVANCE AUTO PARTS I | COM | 00751Y10 | 54,900 | 1,242,633 SH | DEFINED | 1,2,5 |
| ADVANCED DIGITAL INF | COM | 00752510 | 9,890 | 1,019,625 SH | DEFINED | 1,2,5 |
| ADVANCED ENERGY INDS | COM | 00797310 | 5,274 | 335,483 SH | DEFINED | 1,2 |
| ADVANCED FIBRE COMMU | COM | 00754A10 | 23,521 | 1,164,403 SH | DEFINED | 1,2,5,9 |
| ADVANCED MARKETING S | COM | 00753T10 | 3,003 | 232,623 SH | DEFINED | 1,2 |
| ADVANCED MEDICAL OPT | COM | 00763M10 | 24,156 | 567,438 SH | DEFINED | 1,2,5 |
| ADVANCED MICRO DEVIC | COM | 00790310 | 154,810 | 9,736,452 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ADVANCED NEUROMODULA | COM | 00757T10 | 9,902 | 301,896 SH | DEFINED | 1,2 |
| ADVANCED PHOTONIX IN | CL A | 00754E10 | 51 | 21,000 SH | DEFINED | 1 |
| ADVANCED SEMICONDUCT | SPONSORED | 00756M40 | 52 | 13,112 SH | DEFINED | 1 |
| ADVANCIS PHARMACEUTI | COM | 00764L10 | 326 | 48,478 SH | DEFINED | 1,2 |
| ADVANTA CORP | CL A | 00794210 | 686 | 31,266 SH | DEFINED | 1 |
| ADVANTA CORP | CL B | 00794220 | 6,913 | 301,600 SH | DEFINED | 1,2 |
| ADVENT SOFTWARE INC | COM | 00797410 | 13,632 | 754,401 SH | DEFINED | 1,2,5,9 |
| ADVISORY BRD CO | COM | 00762W10 | 8,444 | 237,183 SH | DEFINED | 1,2 |
| ADVO INC | COM | 00758510 | 16,860 | 512,147 SH | DEFINED | 1,2,5 |
| AEGON N V | ORD AMER R | 00792410 | 858 | 70,778 SH | DEFINED | 1,2 |
| AEROFLEX INC | COM | 00776810 | 14,735 | 1,031,894 SH | DEFINED | 1,2,5 |
| AEROPOSTALE | COM | 00786510 | 22,901 | 851,029 SH | DEFINED | 1,2,5 |
| AES CORP | COM | 00130H10 | 199,238 | 20,064,207 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AETHER SYS INC | COM | 00808V10 | 139 | 40,311 SH | DEFINED | 1 |
| AETNA INC NEW | COM | 00817Y10 | 759,078 | 8,930,328 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AFFILIATED COMPUTER | CL A | 00819010 | 170,930 | 3,228,753 SH | DEFINED | 1,2,5,6,9,10 |
| AFFILIATED MANAGERS | COM | 00825210 | 30,488 | 605,290 SH | DEFINED | 1,2,5 |
| AFFORDABLE RESIDENTI | COM | 00827310 | 9,611 | 578,962 SH | DEFINED | 1,2,3 |
| AFFYMETRIX INC | COM | 00826T10 | 29,662 | 906,275 SH | DEFINED | 1,2,5 |
| AFLAC INC | COM | 00105510 | 667,129 | 16,347,194 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AFTERMARKET TECHNOLO | COM | 00831810 | 8,651 | 524,317 SH | DEFINED | 1,2,5 |
| AGCO CORP | COM | 00108410 | 22,818 | 1,120,193 SH | DEFINED | 1,2,5,9 |
| AGERE SYS INC | CL A | 00845V10 | 5,496 | 2,389,724 SH | DEFINED | 1,5,6,7 |
| AGERE SYS INC | CL B | 00845V20 | 45,164 | 21,006,724 SH | DEFINED | 1,2,5,7,8,9 13,14 |
| AGILE SOFTWARE CORP | COM | 00846X10 | 7,556 | 863,555 SH | DEFINED | 1,2 |
| AGILENT TECHNOLOGIES | COM | 00846U10 | 398,851 | 13,621,951 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AGILYSYS INC | COM | 00847J10 | 7,275 | 527,523 SH | DEFINED | 1,2 |
| AGL RES INC | COM | 00120410 | 26,647 | 917,291 SH | DEFINED | 1,2,5,6,9 |
| AGRIUM INC | COM | 00891610 | 242 | 16,629 SH | DEFINED | 1 |
| AIR METHODS CORP | COM PAR \$. | 00912830 | 122 | 14,100 SH | DEFINED | 1 |
| AIR PRODS & CHEMS IN | COM | 00915810 | 750,542 | 14,309,673 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AIRGAS INC | COM | 00936310 | 35,145 | 1,469,903 SH | DEFINED | 1,2,5,9 |
| AIRGATE PCS INC | COM NEW | 00936730 | 2,674 | 146,146 SH | DEFINED | 1,2,5 |
| AIRNET COMMUNICATION | COM | 00941P10 | 10 | 14,700 SH | DEFINED | 1 |
| AIRSPAN NETWORKS INC | COM | 00950H10 | 1,680 | 300,553 SH | DEFINED | 1,2 |
| AIRTRAN HLDGS INC | COM | 00949P10 | 20,943 | 1,481,147 SH | DEFINED | 1,2,9 |
| AK STL HLDG CORP | COM | 00154710 | 9,219 | 1,749,406 SH | DEFINED | 1,2,5 |
| AKAMAI TECHNOLOGIES | COM | 00971T10 | 19,547 | 1,088,943 SH | DEFINED | 1,2,5 |
| AKSYS LTD | COM | 01019610 | 1,522 | 261,118 SH | DEFINED | 1,2 |
| Page Total | | | 4,076,831 | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|----------------------|------------|--------------|--------------------------|----------------------|
| AKTIEBOLAGETT ELECTR | SPONSORED | 01019820 | 326 | 8,464 | SH | | DEFINED | 1 |
| AKZO NOBEL NV | SPONSORED | 01019930 | 505 | 13,563 | SH | | DEFINED | 1 |
| ALABAMA NATL BANCORP | COM | 01031710 | 10,568 | 190,511 | SH | | DEFINED | 1,2 |
| ALAMOSA HLDGS INC | COM | 01158910 | 7,115 | 968,065 | SH | | DEFINED | 1,2,5 |
| ALASKA AIR GROUP INC | COM | 01165910 | 11,855 | 496,658 | SH | | DEFINED | 1,2,6,9 |
| ALASKA COMMUNICATION | COM | 01167P10 | 419 | 68,763 | SH | | DEFINED | 1,2 |
| ALBANY INTL CORP | CL A | 01234810 | 14,718 | 438,562 | SH | | DEFINED | 1,2 |
| ALBANY MOLECULAR RES | COM | 01242310 | 5,423 | 419,407 | SH | | DEFINED | 1,2,5 |
| ALBEMARLE CORP | COM | 01265310 | 20,383 | 644,011 | SH | | DEFINED | 1,2,5,9 |
| ALBERTO CULVER CO | COM | 01306810 | 109,910 | 2,192,053 | SH | | DEFINED | 1,2,5,6,9,1 |
| ALBERTSONS INC | COM | 01310410 | 267,922 | 10,095,040 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| ALCAN INC | COM | 01371610 | 1,289 | 31,132 | SH | | DEFINED | 1,5 |
| ALCATEL | SPONSORED | 01390430 | 743 | 47,996 | SH | | DEFINED | 1 |
| ALCOA INC | COM | 01381710 | 1,041,372 | 31,528,080 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| ALCON INC | COM SHS | H0130110 | 1,514 | 19,252 | SH | | DEFINED | 1,2,5 |
| ALDERWOODS GROUP INC | COM | 01438310 | 9,159 | 750,760 | SH | | DEFINED | 1,2,5 |
| ALDILA INC | COM NEW | 01438420 | 181 | 14,600 | SH | | DEFINED | 2 |
| ALEXANDER & BALDWIN | COM | 01448210 | 26,627 | 796,026 | SH | | DEFINED | 1,2,5,9 |
| ALEXANDERS INC | COM | 01475210 | 6,469 | 38,566 | SH | | DEFINED | 1,2,5 |
| ALEXANDRIA REAL ESTA | COM | 01527110 | 23,609 | 415,795 | SH | | DEFINED | 1,2,3,5 |
| ALEXION PHARMACEUTIC | COM | 01535110 | 6,385 | 343,302 | SH | | DEFINED | 1,2,5 |
| ALFA CORP | COM | 01538510 | 8,486 | 606,134 | SH | | DEFINED | 1,2 |
| ALICO INC | COM | 01623010 | 1,978 | 49,269 | SH | | DEFINED | 1,2 |
| ALIGN TECHNOLOGY INC | COM | 01625510 | 13,829 | 727,859 | SH | | DEFINED | 1,2 |
| ALKERMES INC | COM | 01642T10 | 18,450 | 1,356,646 | SH | | DEFINED | 1,2,5 |
| ALLEGHANY CORP DEL | COM | 01717510 | 13,587 | 47,343 | SH | | DEFINED | 1,2,5 |
| ALLEGHENY ENERGY INC | COM | 01736110 | 63,896 | 4,146,408 | SH | | DEFINED | 1,2,5,6,9,1 |
| ALLEGHENY TECHNOLOGI | COM | 01741R10 | 48,454 | 2,684,449 | SH | | DEFINED | 1,2,5,6,9,1 |
| ALLERGAN INC | COM | 01849010 | 313,642 | 3,503,594 | SH | | DEFINED | 1,2,5,6,9,1 |
| ALLETE INC | COM | 01852210 | 37,152 | 1,115,671 | SH | | DEFINED | 1,2,5,9 |
| ALLIANCE CAP MGMT HL | UNIT LTD P | 01855A10 | 5,526 | 162,763 | SH | | DEFINED | 1,5 |
| ALLIANCE DATA SYSTEM | COM | 01858110 | 21,510 | 509,101 | SH | | DEFINED | 1,2,5,9 |
| ALLIANCE FIBER OPTIC | COM | 01868010 | 23 | 23,741 | SH | | DEFINED | 1 |
| ALLIANCE GAMING CORP | COM NEW | 01859P60 | 13,801 | 804,272 | SH | | DEFINED | 1,2,5 |
| ALLIANCE IMAGING INC | COM NEW | 01860620 | 933 | 204,079 | SH | | DEFINED | 1,2 |
| ALLIANCE RES PARTNER | UT LTD PAR | 01877R10 | 648 | 13,890 | SH | | DEFINED | 1,5 |
| ALLIANCE SEMICONDUCT | COM | 01877H10 | 2,494 | 419,162 | SH | | DEFINED | 1,2,5 |
| ALLIANT ENERGY CORP | COM | 01880210 | 43,553 | 1,669,991 | SH | | DEFINED | 1,2,5,9 |
| ALLIANT TECHSYSTEMS | COM | 01880410 | 49,488 | 781,315 | SH | | DEFINED | 1,2,5,7,9 |
| ALLIANZ AKTIENGESELL | SP ADR 1/1 | 01880510 | 835 | 76,274 | SH | | DEFINED | 1 |
| ALLIED CAP CORP NEW | COM | 01903Q10 | 40,015 | 1,638,633 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| ALLIED DEFENSE GROUP | COM | 01911810 | 208 | 11,594 | SH | | DEFINED | 1,2,5 |
| ALLIED DOMEQ PLC | SPON ADR N | 01912120 | 432 | 12,439 | SH | | DEFINED | 1 |
| ALLIED HEALTHCARE IN | COM | 01923A10 | 101 | 20,700 | SH | | DEFINED | 1 |
| ALLIED HLDGS INC | COM | 01922310 | 61 | 14,087 | SH | | DEFINED | 1 |
| ALLIED IRISH BKS P L | SPON ADR O | 01922840 | 636 | 20,510 | SH | | DEFINED | 1 |
| ALLIED WASTE INDS IN | COM PAR\$.0 | 01958930 | 110,564 | 8,388,737 | SH | | DEFINED | 1,2,5,6,9,1 |
| ALLMERICA FINL CORP | COM | 01975410 | 26,701 | 789,972 | SH | | DEFINED | 1,2,5,9 |
| ALLOS THERAPEUTICS I | COM | 01977710 | 440 | 195,471 | SH | | DEFINED | 1,2 |
| ALLOY INC | COM | 01985510 | 3,601 | 585,516 | SH | | DEFINED | 1,2 |

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|----------------------|------|----------|-----------|------------|----|---------|----------------------|
| ALLSCRIPTS HEALTHCAR | COM | 01988P10 | 3,661 | 466,963 | SH | DEFINED | 1,2 |
| ALLSTATE CORP | COM | 02000210 | 1,066,236 | 22,905,185 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ALLTEL CORP | COM | 02003910 | 406,988 | 8,040,071 | SH | DEFINED | 1,2,5,6,7,9 |
| ALPHA TECHNOLOGIES G | COM | 02078110 | 83 | 49,700 | SH | DEFINED | 1 |
| ALPHARMA INC | CL A | 02081310 | 22,329 | 1,090,294 | SH | DEFINED | 1,2,5 |
| ALTAIR NANOTECHNOLOG | COM | 02137310 | 62 | 27,400 | SH | DEFINED | 1 |
| Page Total | | | 3,906,898 | | | | |

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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| ALTEON INC | COM | 02144G10 | 37 | 31,200 | SH | DEFINED | 1 |
| ALTERA CORP | COM | 02144110 | 303,986 | 13,717,758 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ALTIRIS INC | COM | 02148M10 | 8,690 | 314,735 | SH | DEFINED | 1,2 |
| ALTRIA GROUP INC | COM | 02209S10 | 3,992,449 | 79,769,213 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ALUMINA LTD | SPONSORED | 02220510 | 179 | 11,999 | SH | DEFINED | 1 |
| AMAZON COM INC | COM | 02313510 | 212,538 | 3,906,951 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| AMB PROPERTY CORP | COM | 00163T10 | 55,774 | 1,610,569 | SH | DEFINED | 1,2,3,5,7,9 |
| AMBAC FINL GROUP INC | COM | 02313910 | 260,069 | 3,541,238 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AMBASSADORS GROUP IN | COM | 02317710 | 2,465 | 104,865 | SH | DEFINED | 1,2 |
| AMC ENTMT INC | COM | 00166910 | 7,885 | 513,014 | SH | DEFINED | 1,2 |
| AMCOL INTL CORP | COM | 02341W10 | 6,090 | 321,364 | SH | DEFINED | 1,2 |
| AMCORE FINL INC | COM | 02391210 | 12,492 | 414,183 | SH | DEFINED | 1,2,5 |
| AMDOCS LTD | ORD | G0260210 | 7,679 | 327,747 | SH | DEFINED | 1,5,7 |
| AMEDISYS INC | COM | 02343610 | 4,809 | 145,545 | SH | DEFINED | 1,2 |
| AMERADA HESS CORP | COM | 02355110 | 231,428 | 2,922,442 | SH | DEFINED | 1,2,5,6,7,9 |
| AMERCO | COM | 02358610 | 2,866 | 121,121 | SH | DEFINED | 1,2 |
| AMEREN CORP | COM | 02360810 | 239,108 | 5,565,825 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AMERICA MOVIL S A DE | SPON ADR L | 02364W10 | 17,467 | 480,270 | SH | DEFINED | 1,2 |
| AMERICA ONLINE LATIN | CL A | 02365B10 | 69 | 99,633 | SH | DEFINED | 1 |
| AMERICA SVC GROUP IN | COM | 02364L10 | 3,175 | 91,377 | SH | DEFINED | 1,2 |
| AMERICA WEST HLDG CO | CL B | 02365720 | 4,751 | 523,218 | SH | DEFINED | 1,2 |
| AMERICAN AXLE & MFG | COM | 02406110 | 39,169 | 1,077,264 | SH | DEFINED | 1,2,5,10,12 |
| AMERICAN BLDG CTL IN | COM | 02475010 | 19 | 12,180 | SH | DEFINED | 1 |
| AMERICAN CAPITAL STR | COM | 02493710 | 18,631 | 664,925 | SH | DEFINED | 1,2,5 |
| AMERICAN EAGLE OUTFI | COM | 02553E10 | 39,656 | 1,371,722 | SH | DEFINED | 1,2,5,9 |
| AMERICAN ECOLOGY COR | COM NEW | 02553340 | 238 | 19,900 | SH | DEFINED | 1 |
| AMERICAN ELEC PWR IN | COM | 02553710 | 405,110 | 12,659,675 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AMERICAN EQTY INVT L | COM | 02567620 | 2,506 | 251,898 | SH | DEFINED | 1,2 |
| AMERICAN EXPRESS CO | COM | 02581610 | 2,290,794 | 44,585,327 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AMERICAN FINL GROUP | COM | 02593210 | 20,878 | 682,966 | SH | DEFINED | 1,2,5,9 |
| AMERICAN FINL RLTY T | COM | 02607P30 | 22,369 | 1,565,378 | SH | DEFINED | 1,2,5 |
| AMERICAN GREETINGS C | CL A | 02637510 | 31,383 | 1,353,895 | SH | DEFINED | 1,2,5,6,9 |
| AMERICAN HEALTHWAYS | COM | 02649V10 | 12,670 | 475,962 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|------------|------------|----|---------|----------------------|
| AMERICAN HOME MTG IN | COM | 02660R10 | 14,013 | 540,414 | SH | DEFINED | 1,2,5 |
| AMERICAN INTL GROUP | COM | 02687410 | 5,890,698 | 82,641,673 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AMERICAN ITALIAN PAS | CL A | 02707010 | 7,962 | 261,214 | SH | DEFINED | 1,2,5 |
| AMERICAN LD LEASE IN | COM | 02711810 | 281 | 14,900 | SH | DEFINED | 1 |
| AMERICAN MED SEC GRO | COM | 02744P10 | 5,925 | 217,444 | SH | DEFINED | 1,2,5 |
| AMERICAN MED SYS HLD | COM | 02744M10 | 13,596 | 403,449 | SH | DEFINED | 1,2 |
| AMERICAN NATL INS CO | COM | 02859110 | 11,171 | 120,995 | SH | DEFINED | 1,2,5 |
| AMERICAN PAC CORP | COM | 02874010 | 92 | 11,800 | SH | DEFINED | 1 |
| AMERICAN PHARMACEUTI | COM | 02886P10 | 5,551 | 182,716 | SH | DEFINED | 1,2,5 |
| AMERICAN PHYSICIANS | COM | 02888210 | 134 | 14,000 | SH | DEFINED | 1 |
| AMERICAN PHYSICIANS | COM | 02888410 | 3,220 | 139,089 | SH | DEFINED | 1,2 |
| AMERICAN PWR CONVERS | COM | 02906610 | 108,741 | 5,533,901 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AMERICAN REAL ESTATE | DEPOSITRY | 02916910 | 858 | 39,925 | SH | DEFINED | 1 |
| AMERICAN RLTY INVS I | COM | 02917410 | 113 | 12,500 | SH | DEFINED | 1 |
| AMERICAN SOFTWARE IN | CL A | 02968310 | 187 | 30,700 | SH | DEFINED | 1 |
| AMERICAN STD COS INC | COM | 02971210 | 250,042 | 6,202,975 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AMERICAN STS WTR CO | COM | 02989910 | 5,543 | 238,492 | SH | DEFINED | 1,2 |
| AMERICAN SUPERCONDC | COM | 03011110 | 4,299 | 328,680 | SH | DEFINED | 1,2,5 |
| AMERICAN TECHNICAL | COM | 03013710 | 159 | 17,700 | SH | DEFINED | 1 |
| AMERICAN TECHNOLOGY | COM NEW | 03014520 | 116 | 20,097 | SH | DEFINED | 1 |
| AMERICAN TOWER CORP | CL A | 02991220 | 31,820 | 2,093,393 | SH | DEFINED | 1,2,5,7 |
| AMERICAN VANGUARD CO | COM | 03037110 | 2,101 | 62,279 | SH | DEFINED | 1,2 |
| AMERICAN WOODMARK CO | COM | 03050610 | 5,738 | 95,873 | SH | DEFINED | 1,2 |
| Page Total | | | 14,619,790 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|-----------|-----------------------|-------------|
| AMERICANWEST BANCORP | COM | 03058P10 | 2,855 | 149,112 | SH | DEFINED | 1,2 | |
| AMERICAS CAR MART IN | COM | 03062T10 | 2,340 | 77,932 | SH | DEFINED | 1,2,5 | |
| AMERICREDIT CORP | COM | 03060R10 | 50,452 | 2,583,316 | SH | DEFINED | 1,2,5,9 | |
| AMERIGROUP CORP | COM | 03073T10 | 18,925 | 384,664 | SH | DEFINED | 1,2,5 | |
| AMERISERV FINL INC | COM | 03074A10 | 87 | 15,700 | SH | DEFINED | 1 | |
| AMERISOURCEBERGEN CO | COM | 03073E10 | 206,498 | 3,454,305 | SH | DEFINED | 1,2,5,6,7,8 13,14 | |
| AMERISTAR CASINOS IN | COM | 03070Q10 | 16,062 | 478,312 | SH | DEFINED | 1,2,5 | |
| AMERITRADE HLDG CORP | COM | 03074K10 | 33,395 | 2,942,283 | SH | DEFINED | 1,2,5 | |
| AMERIVEST PPTYS INC | COM | 03071L10 | 97 | 16,400 | SH | DEFINED | 1 | |
| AMERON INTL INC | COM | 03071010 | 4,007 | 117,410 | SH | DEFINED | 1,2 | |
| AMERUS GROUP CO | COM | 03072M10 | 31,634 | 764,106 | SH | DEFINED | 1,2,5,9 | |
| AMETEK INC NEW | COM | 03110010 | 31,303 | 1,013,055 | SH | DEFINED | 1,2,5,9 | |
| AMGEN INC | COM | 03116210 | 2,128,481 | 39,004,600 | SH | DEFINED | 1,2,5,6,7,8 13,14 | |
| AMIS HLDGS INC | COM | 03153810 | 7,764 | 458,837 | SH | DEFINED | 1,2,5 | |
| AMKOR TECHNOLOGY INC | COM | 03165210 | 9,215 | 1,126,502 | SH | DEFINED | 1,2,5 | |
| AMLI RESIDENTIAL PPT | SH BEN INT | 00173510 | 15,370 | 523,860 | SH | DEFINED | 1,2,3 | |
| AMN HEALTHCARE SERVI | COM | 00174410 | 4,078 | 266,703 | SH | DEFINED | 1,2 | |
| AMPHENOL CORP NEW | CL A | 03209510 | 44,102 | 1,323,583 | SH | DEFINED | 1,2,5 | |
| AMR CORP | COM | 00176510 | 19,869 | 1,640,683 | SH | DEFINED | 1,2,5 | |

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|-----------------------|-------------|----------|-----------|------------|----|---------|----------------------|
| AMREP CORP NEW | COM | 03215910 | 201 | 9,700 | SH | DEFINED | 1 |
| AMSOUTH BANCORPORATI | COM | 03216510 | 262,063 | 10,289,066 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AMSURG CORP | COM | 03232P40 | 12,205 | 485,684 | SH | DEFINED | 1,2 |
| AMVESCAP PLC | SPONSORED | 03235E10 | 255 | 18,351 | SH | DEFINED | 1 |
| AMYLIN PHARMACEUTICA | COM | 03234610 | 21,489 | 942,496 | SH | DEFINED | 1,2,5 |
| ANADARKO PETE CORP | COM | 03251110 | 446,200 | 7,614,338 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ANADIGICS INC | COM | 03251510 | 162 | 31,515 | SH | DEFINED | 1,5 |
| ANALOG DEVICES INC | COM | 03265410 | 549,366 | 11,668,774 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ANALOGIC CORP | COM PAR \$0 | 03265720 | 6,882 | 162,189 | SH | DEFINED | 1,2 |
| ANALYSTS INTL CORP | COM | 03268110 | 149 | 48,501 | SH | DEFINED | 1 |
| ANAREN INC | COM | 03274410 | 5,660 | 346,414 | SH | DEFINED | 1,2 |
| ANCHOR BANCORP WIS I | COM | 03283910 | 9,179 | 347,182 | SH | DEFINED | 1,2 |
| ANCHOR GLASS CONTAIN | COM NEW | 03304B30 | 1,532 | 113,224 | SH | DEFINED | 1,2 |
| ANDREA ELECTRONICS C | COM | 03439310 | 2 | 14,000 | SH | DEFINED | 1 |
| ANDREW CORP | COM | 03442510 | 78,568 | 3,926,420 | SH | DEFINED | 1,2,5,6,9,10 |
| ANDRX CORP DEL | ANDRX GROU | 03455310 | 59,283 | 2,122,572 | SH | DEFINED | 1,2,5,10,12 |
| ANGELICA CORP | COM | 03466310 | 4,089 | 162,831 | SH | DEFINED | 1,2 |
| ANHEUSER BUSCH COS I | COM | 03522910 | 1,355,846 | 25,108,250 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ANIMAS CORP DEL | COM | 03525Y10 | 358 | 19,200 | SH | DEFINED | 1 |
| ANIXTER INTL INC | COM | 03529010 | 19,338 | 568,266 | SH | DEFINED | 1,2,5 |
| ANNALY MTG MGMT INC | COM | 03571040 | 21,267 | 1,253,921 | SH | DEFINED | 1,2,5 |
| ANN TAYLOR STORES COR | COM | 03611510 | 37,050 | 1,278,460 | SH | DEFINED | 1,2,5,9 |
| ANSOFT CORP | COM | 03638410 | 1,506 | 98,685 | SH | DEFINED | 1,2 |
| ANSWERTHINK INC | COM | 03691610 | 3,228 | 563,340 | SH | DEFINED | 1,2,5 |
| ANSYS INC | COM | 03662Q10 | 20,031 | 426,194 | SH | DEFINED | 1,2 |
| ANTEON INTL CORP | COM | 03674E10 | 12,676 | 388,586 | SH | DEFINED | 1,2 |
| ANTHEM INC | COM | 03674B10 | 559,678 | 6,249,196 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ANTHRACITE CAP INC | COM | 03702310 | 18,292 | 1,526,893 | SH | DEFINED | 1,2 |
| ANTIGENICS INC DEL | COM | 03703210 | 3,409 | 398,206 | SH | DEFINED | 1,2 |
| ANWORTH MORTGAGE ASS | COM | 03734710 | 8,127 | 684,117 | SH | DEFINED | 1,2,5 |
| AO TATNEFT | SPON ADR R | 03737P30 | 2,695 | 101,446 | SH | DEFINED | 1,2,7 |
| AON CORP | COM | 03738910 | 635,140 | 22,309,090 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| AP PHARMA INC | COM | 00202J10 | 97 | 28,932 | SH | DEFINED | 1 |
| APAC CUSTOMER SERVIC | COM | 00185E10 | 74 | 42,398 | SH | DEFINED | 1 |
| APACHE CORP | COM | 03741110 | 429,430 | 9,860,620 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| APARTMENT INVT & MGM | CL A | 03748R10 | 96,585 | 3,102,622 | SH | DEFINED | 1,2,3,5,6,7 12,14 |
| APCO ARGENTINA INC C | ORD | 03748910 | 271 | 7,530 | SH | DEFINED | 1 |
| Page Total | | | 7,308,917 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|---------|-----------|-----------------------|-------------|
| APHTON CORP | COM | 03759P10 | 108 | 27,068 | SH | | DEFINED | 1 |
| APOGEE ENTERPRISES I | COM | 03759810 | 12,273 | 1,180,051 | SH | | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| APOGENT TECHNOLOGIES | COM | 03760A10 | 60,056 | 1,876,738 | SH | DEFINED | 1,2,5,9 |
| APOLLO GROUP INC | CL A | 03760410 | 414,231 | 4,691,713 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| APOLLO GROUP INC | COM UNV PH | 03760420 | 13,233 | 151,075 | SH | DEFINED | 1,2,5 |
| APOLLO INVT CORP | COM | 03761U10 | 11,327 | 822,600 | SH | DEFINED | 1,2 |
| APPLE COMPUTER INC | COM | 03783310 | 342,651 | 10,530,162 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| APPLEBEES INTL INC | COM | 03789910 | 27,305 | 1,186,136 | SH | DEFINED | 1,2,5,9 |
| APPLERA CORP | COM AP BIO | 03802010 | 152,575 | 7,014,934 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| APPLERA CORP | COM CE GEN | 03802020 | 19,466 | 1,691,204 | SH | DEFINED | 1,2,5 |
| APPLICA INC | COM | 03815A10 | 3,730 | 419,101 | SH | DEFINED | 1,2,5 |
| APPLIED DIGITAL SOLU | COM NEW | 03818830 | 82 | 33,550 | SH | DEFINED | 1 |
| APPLIED EXTRUSION TE | COM | 03819610 | 5 | 10,970 | SH | DEFINED | 1 |
| APPLIED FILMS CORP | COM | 03819710 | 7,090 | 244,325 | SH | DEFINED | 1,2,5 |
| APPLIED INDL TECHNOL | COM | 03820C10 | 8,588 | 285,130 | SH | DEFINED | 1,2 |
| APPLIED MATLS INC | COM | 03822210 | 928,046 | 47,301,042 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| APPLIED MICRO CIRCUI | COM | 03822W10 | 42,239 | 7,939,718 | SH | DEFINED | 1,2,5,6,9,10 |
| APPLIED SIGNAL TECHN | COM | 03823710 | 5,225 | 149,070 | SH | DEFINED | 1,2 |
| APRIA HEALTHCARE GRO | COM | 03793310 | 28,427 | 990,494 | SH | DEFINED | 1,2,5,9 |
| APROPOS TECHNOLOGY I | COM | 03833410 | 46 | 11,840 | SH | DEFINED | 1 |
| APTARGROUP INC | COM | 03833610 | 31,501 | 721,002 | SH | DEFINED | 1,2,5 |
| AQUA AMERICA INC | COM | 03836W10 | 24,836 | 1,238,687 | SH | DEFINED | 1,2,5,9 |
| AQUANTIVE INC | COM | 03839G10 | 7,458 | 754,845 | SH | DEFINED | 1,2 |
| AQUILA INC | COM | 03840P10 | 13,518 | 3,797,228 | SH | DEFINED | 1,2,5,9 |
| ARACRUZ CELULOSE S A | SPON ADR P | 03849620 | 12,332 | 377,577 | SH | DEFINED | 1,2,4 |
| ARADIGM CORP | COM | 03850510 | 13 | 14,828 | SH | DEFINED | 1 |
| ARAMARK CORP | CL B | 03852110 | 59,368 | 2,064,249 | SH | DEFINED | 1,2,5 |
| ARBITRON INC | COM | 03875Q10 | 18,911 | 517,818 | SH | DEFINED | 1,2,5 |
| ARBOR RLTY TR INC | COM | 03892310 | 1,782 | 89,320 | SH | DEFINED | 1,2 |
| ARCH CAP GROUP LTD | ORD | G0450A10 | 1,271 | 31,876 | SH | DEFINED | 1,5 |
| ARCH CHEMICALS INC | COM | 03937R10 | 10,083 | 349,871 | SH | DEFINED | 1,2 |
| ARCH COAL INC | COM | 03938010 | 25,595 | 699,501 | SH | DEFINED | 1,2,5,9 |
| ARCH WIRELESS INC | CL A | 03939270 | 6,984 | 245,122 | SH | DEFINED | 1,2 |
| ARCHER DANIELS MIDLA | COM | 03948310 | 296,188 | 17,651,254 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ARCHSTONE SMITH TR | COM | 03958310 | 118,057 | 4,025,127 | SH | DEFINED | 1,2,3,5,7,8 14 |
| ARCTIC CAT INC | COM | 03967010 | 7,224 | 262,400 | SH | DEFINED | 1,2 |
| ARDEN GROUP INC | CL A | 03976210 | 2,189 | 24,463 | SH | DEFINED | 1,2 |
| ARDEN RLTY INC | COM | 03979310 | 30,099 | 1,023,431 | SH | DEFINED | 1,2,3,5 |
| ARENA PHARMACEUTICAL | COM | 04004710 | 122 | 22,405 | SH | DEFINED | 1 |
| ARGONAUT GROUP INC | COM | 04015710 | 7,840 | 425,400 | SH | DEFINED | 1,2,5 |
| ARGOSY GAMING CO | COM | 04022810 | 16,553 | 440,230 | SH | DEFINED | 1,2,5 |
| ARIAD PHARMACEUTICAL | COM | 04033A10 | 5,643 | 753,345 | SH | DEFINED | 1,2,5 |
| ARIBA INC | COM | 04033V10 | 8,413 | 4,227,775 | SH | DEFINED | 1,2 |
| ARK RESTAURANTS CORP | COM | 04071210 | 205 | 8,700 | SH | DEFINED | 1 |
| ARKANSAS BEST CORP D | COM | 04079010 | 11,825 | 359,201 | SH | DEFINED | 1,2 |
| ARM HLDGS PLC | SPONSORED | 04206810 | 100 | 14,964 | SH | DEFINED | 1 |
| ARMOR HOLDINGS INC | COM | 04226010 | 24,162 | 710,634 | SH | DEFINED | 1,2,5 |
| AROTECH CORP | COM | 04268210 | 48 | 23,000 | SH | DEFINED | 1 |
| ARQULE INC | COM | 04269E10 | 112 | 21,286 | SH | DEFINED | 1 |
| ARRAY BIOPHARMA INC | COM | 04269X10 | 2,368 | 297,863 | SH | DEFINED | 1,2,5 |
| ARRIS GROUP INC | COM | 04269Q10 | 8,348 | 1,405,362 | SH | DEFINED | 1,2 |
| ARROW ELECTRS INC | COM | 04273510 | 48,845 | 1,821,203 | SH | DEFINED | 1,2,5,6,7,9 |
| ARROW FINL CORP | COM | 04274410 | 4,231 | 138,960 | SH | DEFINED | 1,2,5 |
| ARROW INTL INC | COM | 04276410 | 17,840 | 596,264 | SH | DEFINED | 1,2 |
| ART TECHNOLOGY GROUP | COM | 04289L10 | 57 | 47,297 | SH | DEFINED | 1 |
| ARTESYN TECHNOLOGIES | COM | 04312710 | 5,643 | 626,989 | SH | DEFINED | 1,2,5 |
| Page Total | | | 2,906,466 | | | | |

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|----------------------|----------------|----------|---------------|---------------|---------|-----------|-----------------------|-------------------|
| ARTHROCARE CORP | COM | 04313610 | 9,964 | 343,105 | SH | | DEFINED | 1,2 |
| ARTISAN COMPONENTS I | COM | 04292310 | 8,600 | 333,335 | SH | | DEFINED | 1,2 |
| ARVINMERITOR INC | COM | 04335310 | 26,099 | 1,333,611 | SH | | DEFINED | 1,2,5,9 |
| ASBURY AUTOMOTIVE GR | COM | 04343610 | 3,149 | 209,918 | SH | | DEFINED | 1,2,5 |
| ASCENTIAL SOFTWARE C | COM NEW | 04362P20 | 18,117 | 1,133,048 | SH | | DEFINED | 1,2,5,9 |
| ASHFORD HOSPITALITY | COM SHS | 04410310 | 2,028 | 242,874 | SH | | DEFINED | 1,2 |
| ASHLAND INC | COM | 04420410 | 120,907 | 2,289,470 | SH | | DEFINED | 1,2,5,6,7,9 |
| ASHWORTH INC | COM | 04516H10 | 232 | 27,913 | SH | | DEFINED | 1,5 |
| ASIAINFO HLDGS INC | COM | 04518A10 | 2,427 | 459,729 | SH | | DEFINED | 1,2 |
| ASK JEEVES INC | COM | 04517410 | 20,252 | 518,879 | SH | | DEFINED | 1,2,5 |
| ASML HLDG NV | N Y SHS | N0705911 | 24,653 | 1,440,842 | SH | | DEFINED | 1,2 |
| ASPECT COMMUNICATION | COM | 04523Q10 | 18,949 | 1,334,435 | SH | | DEFINED | 1,2,5 |
| ASPECT MED SYS INC | COM | 04523510 | 2,995 | 162,509 | SH | | DEFINED | 1,2 |
| ASPEN TECHNOLOGY INC | COM | 04532710 | 7,967 | 1,097,413 | SH | | DEFINED | 1,2,5 |
| ASSET ACCEP CAP CORP | COM | 04543P10 | 1,338 | 78,474 | SH | | DEFINED | 1,2 |
| ASSOCIATED BANC CORP | COM | 04548710 | 42,802 | 1,444,547 | SH | | DEFINED | 1,2,5,9 |
| ASSOCIATED ESTATES R | COM | 04560410 | 1,394 | 173,161 | SH | | DEFINED | 1,3,5 |
| ASSURANT INC | COM | 04621X10 | 18,781 | 711,949 | SH | | DEFINED | 1,2,5 |
| ASTA FDG INC | COM | 04622010 | 2,082 | 119,635 | SH | | DEFINED | 1,2 |
| ASTEC INDS INC | COM | 04622410 | 4,826 | 256,292 | SH | | DEFINED | 1,2,5 |
| ASTORIA FINL CORP | COM | 04626510 | 42,538 | 1,162,880 | SH | | DEFINED | 1,2,5,7,9 |
| ASTRAZENECA PLC | SPONSORED | 04635310 | 8,679 | 190,157 | SH | | DEFINED | 1,2 |
| ASTRO-MED INC NEW | COM | 04638F10 | 119 | 11,770 | SH | | DEFINED | 1 |
| ASYST TECHNOLOGY COR | COM | 04648X10 | 7,796 | 754,010 | SH | | DEFINED | 1,2,5 |
| AT RD INC | COM | 04648K10 | 4,548 | 594,548 | SH | | DEFINED | 1,2 |
| AT&T CORP | COM NEW | 00195750 | 491,479 | 33,593,916 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| AT&T WIRELESS SVCS I | COM | 00209A10 | 1,079,879 | 75,410,517 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| ATARI INC | COM | 04651M10 | 444 | 184,387 | SH | | DEFINED | 1,2 |
| ATHEROGENICS INC | COM | 04743910 | 11,076 | 582,050 | SH | | DEFINED | 1,2,5 |
| ATHEROS COMMUNICATIO | COM | 04743P10 | 1,002 | 94,913 | SH | | DEFINED | 1,2 |
| ATI TECHNOLOGIES INC | COM | 00194110 | 506 | 26,836 | SH | | DEFINED | 5,13 |
| ATLANTIC AMERN CORP | COM | 04820910 | 129 | 46,600 | SH | | DEFINED | 1 |
| ATLANTIC COAST AIRLI | COM | 04839610 | 199 | 34,692 | SH | | DEFINED | 1,2 |
| ATLANTIS PLASTICS IN | COM | 04915610 | 185 | 11,000 | SH | | DEFINED | 1 |
| ATLAS AMER INC | COM | 04916710 | 212 | 10,500 | SH | | DEFINED | 1 |
| ATMEL CORP | COM | 04951310 | 116,479 | 19,675,574 | SH | | DEFINED | 1,2,5,9,10, |
| ATMI INC | COM | 00207R10 | 13,562 | 496,601 | SH | | DEFINED | 1,2,5 |
| ATMOS ENERGY CORP | COM | 04956010 | 23,239 | 907,781 | SH | | DEFINED | 1,2,5 |
| ATP OIL & GAS CORP | COM | 00208J10 | 152 | 19,818 | SH | | DEFINED | 1 |
| ATRIX LABS INC | COM | 04962L10 | 11,916 | 347,613 | SH | | DEFINED | 1,2,5 |
| ATS MED INC | COM | 00208310 | 72 | 19,029 | SH | | DEFINED | 1 |
| ATWOOD OCEANICS INC | COM | 05009510 | 6,463 | 154,791 | SH | | DEFINED | 1,2 |
| AU OPTRONICS CORP | SPONSORED | 00225510 | 7,863 | 481,215 | SH | | DEFINED | 1 |
| AUDIOVOX CORP | CL A | 05075710 | 4,606 | 272,873 | SH | | DEFINED | 1,2,5 |
| AUGUST TECHNOLOGY CO | COM | 05106U10 | 2,656 | 211,824 | SH | | DEFINED | 1,2 |
| AULT INC | COM | 05150310 | 85 | 28,400 | SH | | DEFINED | 1,2 |
| AUSTRALIA&NEW ZEALAN | SPONSORED | 05252830 | 836 | 13,059 | SH | | DEFINED | 1 |

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|----------------------|-----|----------|-----------|------------|----|---------|-------------------|
| AUTHENTIDATE HLDG CO | COM | 05266610 | 4,601 | 420,595 | SH | DEFINED | 1,2 |
| AUTOBYTEL INC | COM | 05275N10 | 5,285 | 582,054 | SH | DEFINED | 1,2 |
| AUTODESK INC | COM | 05276910 | 125,457 | 2,930,544 | SH | DEFINED | 1,2,5,6,9,10 |
| AUTOLIV INC | COM | 05280010 | 37,847 | 896,854 | SH | DEFINED | 1,2,5 |
| AUTOMATIC DATA PROCE | COM | 05301510 | 791,067 | 18,888,902 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| AUTONATION INC | COM | 05329W10 | 116,769 | 6,828,618 | SH | DEFINED | 1,2,5,6,7,9 |
| AUTOZONE INC | COM | 05333210 | 286,113 | 3,571,945 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 86,502 | 1,530,473 | SH | DEFINED | 1,2,3,5,7,8,14 |
| AVANEX CORP | COM | 05348W10 | 4,507 | 1,158,659 | SH | DEFINED | 1,2,5 |
| Page Total | | | 3,632,433 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------------|
| AVANIR PHARMACEUTICA | CL A | 05348P10 | 120 | 71,515 | SH | DEFINED | 1,5 |
| AVANT IMMUNOTHERAPEU | COM | 05349110 | 2,988 | 1,123,196 | SH | DEFINED | 1,2,5 |
| AVATAR HLDGS INC | COM | 05349410 | 3,622 | 87,070 | SH | DEFINED | 1,2,5 |
| AVAYA INC | COM | 05349910 | 176,657 | 11,187,896 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| AVENTIS | SPONSORED | 05356110 | 11,392 | 149,758 | SH | DEFINED | 1 |
| AVERY DENNISON CORP | COM | 05361110 | 201,889 | 3,154,021 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| AVI BIOPHARMA INC | COM | 00234610 | 94 | 39,127 | SH | DEFINED | 1 |
| AVIALL INC NEW | COM | 05366B10 | 7,673 | 403,652 | SH | DEFINED | 1,2 |
| AVID TECHNOLOGY INC | COM | 05367P10 | 19,554 | 358,327 | SH | DEFINED | 1,2,5 |
| AVIGEN INC | COM | 05369010 | 75 | 22,212 | SH | DEFINED | 1,5 |
| AVISTA CORP | COM | 05379B10 | 14,821 | 804,617 | SH | DEFINED | 1,2,5 |
| AVNET INC | COM | 05380710 | 99,835 | 4,398,011 | SH | DEFINED | 1,2,5,9,10,13,14 |
| AVOCENT CORP | COM | 05389310 | 22,969 | 625,173 | SH | DEFINED | 1,2,5,9 |
| AVON PRODS INC | COM | 05430310 | 622,532 | 13,492,233 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| AVX CORP NEW | COM | 00244410 | 8,403 | 581,489 | SH | DEFINED | 1,2,5 |
| AWARE INC MASS | COM | 05453N10 | 96 | 24,342 | SH | DEFINED | 1 |
| AXA | SPONSORED | 05453610 | 16,394 | 740,458 | SH | DEFINED | 1,2 |
| AXCELIS TECHNOLOGIES | COM | 05454010 | 23,102 | 1,857,103 | SH | DEFINED | 1,2,5 |
| AXEDA SYSTEMS INC | COM | 05495910 | 17 | 15,695 | SH | DEFINED | 1 |
| AXONYX INC | COM | 05461R10 | 3,847 | 734,129 | SH | DEFINED | 1,2 |
| AXT INC | COM | 00246W10 | 39 | 19,825 | SH | DEFINED | 1 |
| AZTAR CORP | COM | 05480210 | 13,910 | 496,776 | SH | DEFINED | 1,2,5 |
| B A S F A G | SPONSORED | 05526250 | 1,536 | 28,522 | SH | DEFINED | 1 |
| BAIRNCO CORP | COM | 05709710 | 119 | 13,221 | SH | DEFINED | 1 |
| BAKER HUGHES INC | COM | 05722410 | 410,529 | 10,903,813 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BALCHEM CORP | COM | 05766520 | 217 | 7,879 | SH | DEFINED | 1 |
| BALDOR ELEC CO | COM | 05774110 | 12,713 | 544,463 | SH | DEFINED | 1,2,5 |
| BALDWIN & LYONS INC | CL B | 05775520 | 3,384 | 126,534 | SH | DEFINED | 1,2 |
| BALDWIN TECHNOLOGY I | CL A | 05826410 | 72 | 20,200 | SH | DEFINED | 1 |
| BALL CORP | COM | 05849810 | 163,061 | 2,263,170 | SH | DEFINED | 1,2,5,6,7,8,13,14 |

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|----------------------|------------|----------|-----------|------------|----|---------|--------------------------|
| BALLARD PWR SYS INC | COM | 05858H10 | 115 | 12,528 | SH | DEFINED | 1 |
| BALLY TOTAL FITNESS | COM | 05873K10 | 514 | 102,758 | SH | DEFINED | 1, 2, 5 |
| BAM ENTMNT INC | COM | 05936110 | 7 | 12,500 | SH | DEFINED | 1 |
| BANC CORP | COM | 05944B10 | 177 | 26,900 | SH | DEFINED | 1, 5 |
| BANCFIRST CORP | COM | 05945F10 | 3,733 | 62,479 | SH | DEFINED | 1, 2 |
| BANCINSURANCE CORP | COM | 05945K10 | 89 | 11,015 | SH | DEFINED | 1 |
| BANCO BILBAO VIZCAYA | SPONSORED | 05946K10 | 1,801 | 133,372 | SH | DEFINED | 1 |
| BANCO BRADESCO S A | SP ADR PFD | 05946030 | 3,843 | 83,643 | SH | DEFINED | 1, 2 |
| BANCO SANTANDER CENT | ADR | 05964H10 | 1,637 | 155,919 | SH | DEFINED | 1 |
| BANCO SANTANDER CHIL | SP ADR REP | 05965X10 | 767 | 28,740 | SH | DEFINED | 1, 2, 7 |
| BANCORP BK | COM | 05969F10 | 507 | 28,643 | SH | DEFINED | 1, 2 |
| BANCORPSOUTH INC | COM | 05969210 | 28,308 | 1,256,473 | SH | DEFINED | 1, 2, 5 |
| BANCTRUST FINANCIAL | COM | 05978R10 | 1,861 | 106,199 | SH | DEFINED | 1, 2 |
| BANDAG INC | COM | 05981510 | 18,074 | 405,894 | SH | DEFINED | 1, 2, 9 |
| BANK HAWAII CORP | COM | 06254010 | 32,088 | 709,596 | SH | DEFINED | 1, 2, 5, 9 |
| BANK MUTUAL CORP NEW | COM | 06375010 | 12,218 | 1,120,916 | SH | DEFINED | 1, 2, 5 |
| BANK NEW YORK INC | COM | 06405710 | 637,866 | 21,637,258 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 13, 14 |
| BANK NOVA SCOTIA HAL | COM | 06414910 | 2,850 | 105,756 | SH | DEFINED | 1, 7 |
| BANK OF AMERICA CORP | COM | 06050510 | 5,434,922 | 64,227,395 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 13, 14 |
| BANK OF GRANITE CORP | COM | 06240110 | 4,819 | 230,698 | SH | DEFINED | 1, 2, 5 |
| BANK OF THE OZARKS I | COM | 06390410 | 3,891 | 166,844 | SH | DEFINED | 1, 2 |
| BANK ONE CORP | COM | 06423A10 | 1,688,458 | 33,107,026 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 13, 14 |
| BANK SOUTH CAROLINA | COM | 06506610 | 200 | 14,806 | SH | DEFINED | 1 |
| BANK UTD CORP LITIGA | CTF RT CON | 06541611 | 3 | 41,940 | SH | DEFINED | 1, 2 |
| BANKATLANTIC BANCORP | CL A | 06590850 | 22,885 | 1,240,383 | SH | DEFINED | 1, 2, 5 |
| BANKNORTH GROUP INC | COM | 06646R10 | 90,041 | 2,772,191 | SH | DEFINED | 1, 2, 5, 7, 8, 9, 13, 14 |
| Page Total | | | 9,833,333 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|--------------------------|
| BANKRATE INC | COM | 06646V10 | 158 | 18,400 | SH | DEFINED | 1 |
| BANKUNITED FINL CORP | CL A | 06652B10 | 11,340 | 439,538 | SH | DEFINED | 1, 2 |
| BANNER CORP | COM | 06652V10 | 6,950 | 238,022 | SH | DEFINED | 1, 2 |
| BANTA CORP | COM | 06682110 | 26,287 | 591,910 | SH | DEFINED | 1, 2, 5, 6, 9 |
| BARCLAYS PLC | ADR | 06738E20 | 3,344 | 95,926 | SH | DEFINED | 1, 2 |
| BARD C R INC | COM | 06738310 | 229,578 | 4,052,575 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 13, 14 |
| BARNES & NOBLE INC | COM | 06777410 | 38,895 | 1,144,637 | SH | DEFINED | 1, 2, 5, 9 |
| BARNES GROUP INC | COM | 06780610 | 6,496 | 224,144 | SH | DEFINED | 1, 2 |
| BARR PHARMACEUTICALS | COM | 06830610 | 43,423 | 1,288,508 | SH | DEFINED | 1, 2, 5, 9 |
| BARRETT BUSINESS SER | COM | 06846310 | 180 | 12,172 | SH | DEFINED | 1 |
| BARRICK GOLD CORP | COM | 06790110 | 1,218 | 61,661 | SH | DEFINED | 1, 5 |
| BARRIER THERAPEUTICS | COM | 06850R10 | 471 | 33,600 | SH | DEFINED | 1 |
| BASSETT FURNITURE IN | COM | 07020310 | 4,448 | 204,403 | SH | DEFINED | 1, 2, 5 |
| BAUSCH & LOMB INC | COM | 07170710 | 137,055 | 2,106,270 | SH | DEFINED | 1, 2, 5, 6, 7, 9 |
| BAXTER INTL INC | COM | 07181310 | 731,236 | 21,189,117 | SH | DEFINED | 1, 2, 5, 6, 7, 8, 13, 14 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|-------------------|
| BAY VIEW CAP CORP DE | COM | 07262L10 | 119 | 57,625 | SH | DEFINED | 1 |
| BAYER A G | SPONSORED | 07273030 | 868 | 29,711 | SH | DEFINED | 1 |
| BB&T CORP | COM | 05493710 | 575,397 | 15,563,890 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BBVA BANCO FRANCES S | SPONSORED | 07329M10 | 109 | 21,356 | SH | DEFINED | 1,7 |
| BE AEROSPACE INC | COM | 07330210 | 3,639 | 480,074 | SH | DEFINED | 1,2,5 |
| BEA SYS INC | COM | 07332510 | 42,858 | 5,213,810 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| BEACON POWER CORP | COM | 07367710 | 12 | 29,902 | SH | DEFINED | 1 |
| BEAR STEARNS COS INC | COM | 07390210 | 293,500 | 3,481,204 | SH | DEFINED | 1,2,5,6,7,9 |
| BEARINGPOINT INC | COM | 07400210 | 13,182 | 1,486,174 | SH | DEFINED | 1,2,5 |
| BEASLEY BROADCAST GR | CL A | 07401410 | 971 | 64,261 | SH | DEFINED | 1,2 |
| BEAZER HOMES USA INC | COM | 07556Q10 | 21,693 | 216,261 | SH | DEFINED | 1,2,5 |
| BEBE STORES INC | COM | 07557110 | 2,606 | 130,278 | SH | DEFINED | 1,2 |
| BECKMAN COULTER INC | COM | 07581110 | 119,701 | 1,962,316 | SH | DEFINED | 1,2,5,8,9,13,14 |
| BECTON DICKINSON & C | COM | 07588710 | 643,047 | 12,414,031 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BED BATH & BEYOND IN | COM | 07589610 | 327,399 | 8,514,934 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BEDFORD PPTY INVS IN | COM PAR \$0 | 07644630 | 10,736 | 367,162 | SH | DEFINED | 1,2,3 |
| BEI TECHNOLOGIES INC | COM | 05538P10 | 8,056 | 284,547 | SH | DEFINED | 1,2,5 |
| BEL FUSE INC | CL A | 07734720 | 495 | 13,771 | SH | DEFINED | 1,5 |
| BEL FUSE INC | CL B | 07734730 | 6,983 | 167,470 | SH | DEFINED | 1,2 |
| BELDEN INC | COM | 07745910 | 8,765 | 408,992 | SH | DEFINED | 1,2,5 |
| BELL INDS INC | COM | 07810710 | 98 | 32,600 | SH | DEFINED | 1 |
| BELL MICROPRODUCTS I | COM | 07813710 | 340 | 42,015 | SH | DEFINED | 1,5 |
| BELLSOUTH CORP | COM | 07986010 | 3,712,488 | 141,589,926 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BELO CORP | COM SER A | 08055510 | 42,242 | 1,573,257 | SH | DEFINED | 1,2,5,9 |
| BEMIS INC | COM | 08143710 | 81,774 | 2,894,670 | SH | DEFINED | 1,2,5,6,9,13,14 |
| BENCHMARK ELECTRS IN | COM | 08160H10 | 29,339 | 1,008,202 | SH | DEFINED | 1,2,5 |
| BENTLEY PHARMACEUTIC | COM | 08265710 | 3,326 | 242,070 | SH | DEFINED | 1,2 |
| BERKLEY W R CORP | COM | 08442310 | 70,359 | 1,638,161 | SH | DEFINED | 1,2,5,9 |
| BERKSHIRE HATHAWAY I | CL B | 08467020 | 480,046 | 162,452 | SH | DEFINED | 1,5 |
| BERKSHIRE HILLS BANC | COM | 08468010 | 3,402 | 91,696 | SH | DEFINED | 1,2,5 |
| BERRY PETE CO | CL A | 08578910 | 10,277 | 349,448 | SH | DEFINED | 1,2 |
| BEST BUY INC | COM | 08651610 | 438,431 | 8,640,744 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BEVERLY ENTERPRISES | COM NEW | 08785130 | 13,752 | 1,599,079 | SH | DEFINED | 1,2,5 |
| BFC FINL CORP | CL A | 05538420 | 551 | 46,663 | SH | DEFINED | 1,2 |
| BG PLC | ADR FIN IN | 05543420 | 5,989 | 190,253 | SH | DEFINED | 1 |
| BHA GROUP HLDGS INC | COM | 05544610 | 2,709 | 71,567 | SH | DEFINED | 1,2 |
| BHP BILLITON LTD | SPONSORED | 08860610 | 1,325 | 75,649 | SH | DEFINED | 1 |
| BIG 5 SPORTING GOODS | COM | 08915P10 | 7,518 | 287,058 | SH | DEFINED | 1,2 |
| BIG LOTS INC | COM | 08930210 | 42,214 | 2,919,391 | SH | DEFINED | 1,2,5,6,9,13,14 |
| BINDVIEW DEV CORP | COM | 09032710 | 184 | 52,556 | SH | DEFINED | 1 |
| BIO LOGIC SYS CORP | COM | 09090910 | 83 | 12,700 | SH | DEFINED | 1 |
| Page Total | | | 8,267,660 | | | | |

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

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|----------------------|-------------|----------|-----------|------------|----|---------|-------------------|
| BIO RAD LABS INC | CL A | 09057220 | 17,051 | 289,679 | SH | DEFINED | 1,2,5 |
| BIOCRYST PHARMACEUTI | COM | 09058V10 | 1,140 | 165,285 | SH | DEFINED | 1 |
| BIOENVISION INC | COM | 09059N10 | 1,989 | 227,100 | SH | DEFINED | 1 |
| BIOGEN IDEC INC | COM | 09062X10 | 603,717 | 9,544,937 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BIOLASE TECHNOLOGY I | COM | 09091110 | 5,472 | 406,543 | SH | DEFINED | 1,2,5 |
| BIOMARIN PHARMACEUTI | COM | 09061G10 | 6,533 | 1,088,829 | SH | DEFINED | 1,2 |
| BIOMET INC | COM | 09061310 | 341,660 | 7,688,119 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BIOPURE CORP | CL A | 09065H10 | 31 | 44,402 | SH | DEFINED | 1 |
| BIO-REFERENCE LABS I | COM \$.01 N | 09057G60 | 1,028 | 77,500 | SH | DEFINED | 1 |
| BIOSITE INC | COM | 09094510 | 9,306 | 206,396 | SH | DEFINED | 1,2 |
| BIOSOURCE INTL INC | COM | 09066H10 | 74 | 10,500 | SH | DEFINED | 1 |
| BIOSPHERE MEDICAL IN | COM | 09066V10 | 38 | 11,900 | SH | DEFINED | 1 |
| BIOVAIL CORP | COM | 09067J10 | 2,046 | 107,807 | SH | DEFINED | 1,13 |
| BIOVERIS CORP | COM | 09067610 | 2,778 | 333,878 | SH | DEFINED | 1,2,5 |
| BISYS GROUP INC | COM | 05547210 | 31,684 | 2,253,510 | SH | DEFINED | 1,2,5,9 |
| BITSTREAM INC | CL A | 09173610 | 19 | 10,100 | SH | DEFINED | 1 |
| BJ SVCS CO | COM | 05548210 | 231,858 | 5,057,990 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BJS WHOLESALE CLUB I | COM | 05548J10 | 30,018 | 1,200,728 | SH | DEFINED | 1,2,5,9 |
| BKF CAP GROUP INC | COM | 05548G10 | 1,956 | 67,336 | SH | DEFINED | 1,2 |
| BLACK & DECKER CORP | COM | 09179710 | 234,484 | 3,774,088 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BLACK BOX CORP DEL | COM | 09182610 | 13,602 | 287,814 | SH | DEFINED | 1,2,5 |
| BLACK HILLS CORP | COM | 09211310 | 19,830 | 629,536 | SH | DEFINED | 1,2,5,7,9 |
| BLACKROCK INC | CL A | 09247X10 | 12,448 | 195,023 | SH | DEFINED | 1,2,5 |
| BLAIR CORP | COM | 09282810 | 5,074 | 175,559 | SH | DEFINED | 1,2 |
| BLOCK H & R INC | COM | 09367110 | 236,727 | 4,964,905 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BLOCKBUSTER INC | CL A | 09367910 | 5,820 | 383,408 | SH | DEFINED | 1,2,5 |
| BLOUNT INTL INC NEW | COM | 09518010 | 812 | 63,765 | SH | DEFINED | 1 |
| BLUE COAT SYSTEMS IN | COM NEW | 09534T50 | 4,236 | 126,492 | SH | DEFINED | 1,2 |
| BLUE NILE INC | COM | 09578R10 | 1,425 | 37,900 | SH | DEFINED | 1 |
| BLUEGREEN CORP | COM | 09623110 | 3,139 | 227,457 | SH | DEFINED | 1,2 |
| BLYTH INC | COM | 09643P10 | 23,486 | 680,941 | SH | DEFINED | 1,2,5,9 |
| BMC SOFTWARE INC | COM | 05592110 | 190,959 | 10,322,095 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BOB EVANS FARMS INC | COM | 09676110 | 18,682 | 682,332 | SH | DEFINED | 1,2,5,6,9 |
| BOC GROUP PLC | SPONSORED | 05561760 | 393 | 11,617 | SH | DEFINED | 1 |
| BOCA RESORTS INC | CL A | 09688T10 | 7,264 | 366,507 | SH | DEFINED | 1,2,5 |
| BOEING CO | COM | 09702310 | 4,839,844 | 94,731,736 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BOISE CASCADE CORP | COM | 09738310 | 112,066 | 2,977,305 | SH | DEFINED | 1,2,5,6,9,14 |
| BOK FINL CORP | COM NEW | 05561Q20 | 7,979 | 203,184 | SH | DEFINED | 1,2,5 |
| BOLT TECHNOLOGY CORP | COM | 09769810 | 83 | 18,400 | SH | DEFINED | 1 |
| BOMBAY CO INC | COM | 09792410 | 3,412 | 556,688 | SH | DEFINED | 1,2 |
| BONE CARE INTL INC | COM | 09807210 | 4,666 | 199,225 | SH | DEFINED | 1,2 |
| BON-TON STORES INC | COM | 09776J10 | 491 | 33,506 | SH | DEFINED | 1 |
| BORDERS GROUP INC | COM | 09970910 | 30,249 | 1,290,474 | SH | DEFINED | 1,2,5,9 |
| BORG WARNER INC | COM | 09972410 | 35,406 | 808,920 | SH | DEFINED | 1,2,5,9 |
| BORLAND SOFTWARE COR | COM | 09984910 | 10,235 | 1,205,585 | SH | DEFINED | 1,2,5 |
| BOSTON BEER INC | CL A | 10055710 | 2,890 | 143,501 | SH | DEFINED | 1,2 |
| BOSTON COMMUNICATION | COM | 10058210 | 2,497 | 243,590 | SH | DEFINED | 1,2 |
| BOSTON LIFE SCIENCES | COM NEW | 10084340 | 17 | 16,100 | SH | DEFINED | 1 |
| BOSTON PRIVATE FINL | COM | 10111910 | 8,647 | 373,340 | SH | DEFINED | 1,2 |
| BOSTON PROPERTIES IN | COM | 10112110 | 99,479 | 1,986,407 | SH | DEFINED | 1,2,3,5,7,8,14 |
| BOSTON SCIENTIFIC CO | COM | 10113710 | 949,485 | 22,184,223 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| BOTTOMLINE TECH DEL | COM | 10138810 | 312 | 29,396 | SH | DEFINED | 1,2 |
| BOWATER INC | COM | 10218310 | 32,363 | 778,146 | SH | DEFINED | 1,2,5,7,9 |

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|----------------------|-----|----------|-----------|------------|---------|-------|
| BOWNE & CO INC | COM | 10304310 | 8,866 | 559,400 SH | DEFINED | 1,2 |
| BOYD GAMING CORP | COM | 10330410 | 23,087 | 868,923 SH | DEFINED | 1,2,9 |
| BOYDS COLLECTION LTD | COM | 10335410 | 356 | 107,230 SH | DEFINED | 1 |
| Page Total | | | 8,239,212 | | | |

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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MANAG |
|-----------------------|----------------|----------|---------------|-----------------------|--------------------------------|----------------------|
| BOYKIN LODGING CO | COM | 10343010 | 954 | 124,695 SH | DEFINED | 1,3,5 |
| BP PLC | SPONSORED | 05562210 | 3,066,637 | 57,245,415 SH | DEFINED | 1,2 |
| BP PRUDHOE BAY RTY T | UNIT BEN I | 05563010 | 781 | 23,967 SH | DEFINED | 1 |
| BRADLEY PHARMACEUTIC | COM | 10457610 | 9,838 | 352,621 SH | DEFINED | 1,2 |
| BRADY CORP | CL A | 10467410 | 14,806 | 321,163 SH | DEFINED | 1,2,5 |
| BRANDYWINE RLTY TR | SH BEN INT | 10536820 | 24,918 | 916,456 SH | DEFINED | 1,2,3,5 |
| BRASCAN CORP | CL A LTD V | 10549P60 | 743 | 26,306 SH | DEFINED | 1 |
| BRAUN CONSULTING INC | COM | 10565110 | 20 | 11,206 SH | DEFINED | 1 |
| BRE PROPERTIES INC | CL A | 05564E10 | 27,699 | 797,099 SH | DEFINED | 1,2,3,5 |
| BRIGGS & STRATTON CO | COM | 10904310 | 34,786 | 393,729 SH | DEFINED | 1,2,5 |
| BRIGHAM EXPLORATION | COM | 10917810 | 2,299 | 249,897 SH | DEFINED | 1,2 |
| BRIGHT HORIZON FAMIL | COM | 10919510 | 10,516 | 196,149 SH | DEFINED | 1,2,5 |
| BRIGHTPOINT INC | COM NEW | 10947340 | 3,731 | 272,107 SH | DEFINED | 1,2 |
| BRINKER INTL INC | COM | 10964110 | 78,975 | 2,314,615 SH | DEFINED | 1,2,5,7,8,9 13,14 |
| BRINKS CO | COM | 10969610 | 30,374 | 886,840 SH | DEFINED | 1,2,5,7,9 |
| BRISTOL MYERS SQUIBB | COM | 11012210 | 1,362,478 | 55,611,367 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| BRISTOL WEST HLDGS I | COM | 11037M10 | 3,562 | 195,797 SH | DEFINED | 1,2 |
| BRIESMILE INC | COM NEW | 11041520 | 112 | 10,336 SH | DEFINED | 1 |
| BRITISH AMERN TOB PL | SPONSORED | 11044810 | 35,011 | 1,121,058 SH | DEFINED | 1 |
| BRITISH AWYS PLC | ADR 2ND IN | 11041930 | 260 | 5,105 SH | DEFINED | 1 |
| BRITISH SKY BROADCAST | SPONSORED | 11101310 | 11,294 | 248,160 SH | DEFINED | 1 |
| BROADCOM CORP | CL A | 11132010 | 382,763 | 8,213,801 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| BROADVISION INC | COM NEW | 11141260 | 101 | 24,066 SH | DEFINED | 1,5 |
| BROCADE COMMUNICATIO | COM | 11162110 | 24,247 | 4,054,730 SH | DEFINED | 1,2,5 |
| BROOKFIELD HOMES COR | COM | 11272310 | 6,802 | 259,712 SH | DEFINED | 1,2,5 |
| BROOKFIELD PPTYS COR | COM | 11290010 | 2,627 | 91,359 SH | DEFINED | 1,3,5 |
| BROOKLINE BANCORP IN | COM | 11373M10 | 13,455 | 917,148 SH | DEFINED | 1,2,5 |
| BROOKS AUTOMATION IN | COM | 11434010 | 16,790 | 833,266 SH | DEFINED | 1,2,5 |
| BROOKSTONE INC | COM | 11453710 | 6,329 | 315,677 SH | DEFINED | 1,2,5 |
| BROOKTROUT INC | COM | 11458010 | 158 | 14,589 SH | DEFINED | 1 |
| BROWN & BROWN INC | COM | 11523610 | 41,730 | 968,215 SH | DEFINED | 1,2,5,9 |
| BROWN FORMAN CORP | CL A | 11563710 | 636 | 13,241 SH | DEFINED | 1,5 |
| BROWN FORMAN CORP | CL B | 11563720 | 123,724 | 2,563,170 SH | DEFINED | 1,2,5,6,7,9 |
| BROWN SHOE INC NEW | COM | 11573610 | 12,931 | 315,940 SH | DEFINED | 1,2 |
| BRUKER BIOSCIENCES C | COM | 11679410 | 1,978 | 406,072 SH | DEFINED | 1,2,5 |
| BRUNSWICK CORP | COM | 11704310 | 117,775 | 2,886,632 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| BRUSH ENGINEERED MAT | COM | 11742110 | 4,452 | 235,547 SH | DEFINED | 1,2,5 |
| BRYN MAWR BK CORP | COM | 11766510 | 2,488 | 109,697 SH | DEFINED | 1,2 |
| BSB BANCORP | COM | 05565210 | 5,156 | 145,211 SH | DEFINED | 1,2,5 |
| BSQUARE CORP | COM | 11776U10 | 21 | 20,627 SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| BT GROUP PLC | ADR | 05577E10 | 1,131 | 30,908 | SH | DEFINED | 1 |
| BTU INTL INC | COM | 05603210 | 154 | 29,900 | SH | DEFINED | 1 |
| BUCA INC | COM | 11776910 | 82 | 15,355 | SH | DEFINED | 1,5 |
| BUCKEYE PARTNERS L P | UNIT LTD P | 11823010 | 1,360 | 33,533 | SH | DEFINED | 1,5 |
| BUCKEYE TECHNOLOGIES | COM | 11825510 | 5,178 | 450,284 | SH | DEFINED | 1,2 |
| BUCKLE INC | COM | 11844010 | 3,897 | 137,956 | SH | DEFINED | 1,2 |
| BUFFALO WILD WINGS I | COM | 11984810 | 1,363 | 49,308 | SH | DEFINED | 1,2 |
| BUILDING MATLS HLDG | COM | 12011310 | 3,906 | 206,339 | SH | DEFINED | 1,2 |
| BUNGE LIMITED | COM | G1696210 | 10,030 | 257,576 | SH | DEFINED | 1,5 |
| BURLINGTON COAT FACT | COM | 12157910 | 7,925 | 410,608 | SH | DEFINED | 1,2 |
| BURLINGTON NORTHN SA | COM | 12189T10 | 454,796 | 12,968,246 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| BURLINGTON RES INC | COM | 12201410 | 477,853 | 13,207,656 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| C COR NET CORP | COM | 12501010 | 6,714 | 652,506 | SH | DEFINED | 1,2,5 |
| C D I CORP | COM | 12507110 | 7,390 | 213,577 | SH | DEFINED | 1,2 |
| C D W CORP | COM | 12512N10 | 82,177 | 1,288,849 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| C H ROBINSON WORLDWI | COM | 12541W10 | 60,540 | 1,320,676 | SH | DEFINED | 1,2,5,9 |
| Page Total | | | 6,608,453 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|-----------|-----------------------|----------------------|
| C&D TECHNOLOGIES INC | COM | 12466110 | 6,627 | 371,655 | SH | | DEFINED | 1,2,5 |
| CABLE & WIRELESS PUB | SPONSORED | 12683020 | 308 | 43,404 | SH | | DEFINED | 1 |
| CABLE DESIGN TECHNOL | COM | 12692410 | 7,813 | 737,085 | SH | | DEFINED | 1,2 |
| CABLEVISION SYS CORP | CL A NY CA | 12686C10 | 49,623 | 2,525,320 | SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| CABOT CORP | COM | 12705510 | 328,283 | 8,065,920 | SH | | DEFINED | 1,2,5,6,7,9 |
| CABOT MICROELECTRONI | COM | 12709P10 | 13,834 | 451,953 | SH | | DEFINED | 1,2,5,9 |
| CABOT OIL & GAS CORP | COM | 12709710 | 37,809 | 893,837 | SH | | DEFINED | 1,2,5 |
| CACHE INC | COM NEW | 12715030 | 1,112 | 82,323 | SH | | DEFINED | 1,2 |
| CACI INTL INC | CL A | 12719030 | 24,256 | 599,808 | SH | | DEFINED | 1,2,5 |
| CADBURY SCHWEPPE PL | ADR | 12720930 | 886 | 25,268 | SH | | DEFINED | 1 |
| CADENCE DESIGN SYSTE | COM | 12738710 | 78,347 | 5,355,234 | SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| CADMUS COMMUNICATION | COM | 12758710 | 283 | 19,215 | SH | | DEFINED | 1,2 |
| CAE INC | COM | 12476510 | 86 | 19,000 | SH | | DEFINED | 7 |
| CAESARS ENTMT INC | COM | 12768710 | 164,459 | 10,963,933 | SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| CAGLES INC | CL A | 12770310 | 161 | 11,700 | SH | | DEFINED | 1 |
| CAL DIVE INTL INC | COM | 12791410 | 19,115 | 630,457 | SH | | DEFINED | 1,2,5 |
| CAL MAINE FOODS INC | COM NEW | 12803020 | 2,293 | 163,774 | SH | | DEFINED | 1,2 |
| CALAVO GROWERS INC | COM | 12824610 | 231 | 17,800 | SH | | DEFINED | 1 |
| CALGON CARBON CORP | COM | 12960310 | 3,653 | 545,212 | SH | | DEFINED | 1,2 |
| CALIFORNIA FIRST NTN | COM | 13022210 | 282 | 21,220 | SH | | DEFINED | 1 |
| CALIFORNIA MICRO DEV | COM | 13043910 | 3,204 | 277,864 | SH | | DEFINED | 1,2 |
| CALIFORNIA PIZZA KIT | COM | 13054D10 | 6,215 | 324,381 | SH | | DEFINED | 1,2 |
| CALIFORNIA WTR SVC G | COM | 13078810 | 7,251 | 263,212 | SH | | DEFINED | 1,2 |
| CALIPER LIFE SCIENCE | COM | 13087210 | 110 | 23,605 | SH | | DEFINED | 1 |
| CALLAWAY GOLF CO | COM | 13119310 | 15,377 | 1,356,020 | SH | | DEFINED | 1,2,5,9 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| CALLON PETE CO DEL | COM | 13123X10 | 1,644 | 115,320 | SH | DEFINED | 1,2 |
| CALPINE CORP | COM | 13134710 | 59,252 | 13,715,817 | SH | DEFINED | 1,2,5,6,9,1 |
| CAMBREX CORP | COM | 13201110 | 9,526 | 377,580 | SH | DEFINED | 1,2,5 |
| CAMCO FINL CORP | COM | 13261810 | 260 | 18,602 | SH | DEFINED | 1 |
| CAMDEN NATL CORP | COM | 13303410 | 4,363 | 131,941 | SH | DEFINED | 1,2,5 |
| CAMDEN PPTY TR | SH BEN INT | 13313110 | 35,290 | 770,528 | SH | DEFINED | 1,2,3,5 |
| CAMPBELL SOUP CO | COM | 13442910 | 282,280 | 10,501,487 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CANADIAN NATL RY CO | COM | 13637510 | 776 | 17,791 | SH | DEFINED | 1 |
| CANADIAN PAC RY LTD | COM | 13645T10 | 498 | 20,223 | SH | DEFINED | 1,7 |
| CANCERVAX CORP | COM | 13738Y10 | 1,349 | 177,301 | SH | DEFINED | 1,2 |
| CANDELA CORP | COM | 13690710 | 2,774 | 283,065 | SH | DEFINED | 1,2 |
| CANDIES INC | COM | 13740910 | 38 | 13,900 | SH | DEFINED | 1 |
| CANON INC | ADR | 13800630 | 2,216 | 41,493 | SH | DEFINED | 1 |
| CANTEL MEDICAL CORP | COM | 13809810 | 320 | 14,850 | SH | DEFINED | 1,2 |
| CAPITAL AUTOMOTIVE R | COM SH BEN | 13973310 | 24,537 | 836,587 | SH | DEFINED | 1,2,5 |
| CAPITAL CITY BK GROU | COM | 13967410 | 5,609 | 141,682 | SH | DEFINED | 1,2 |
| CAPITAL CORP OF THE | COM | 14006510 | 2,904 | 74,758 | SH | DEFINED | 1,2 |
| CAPITAL CROSSING BK | COM | 14007110 | 1,245 | 22,419 | SH | DEFINED | 1,2 |
| CAPITAL LEASE FDG IN | COM | 14028810 | 2,667 | 256,435 | SH | DEFINED | 1,2 |
| CAPITAL ONE FINL COR | COM | 14040H10 | 527,070 | 7,707,953 | SH | DEFINED | 1,2,5,6,7,9 13,14 |
| CAPITAL SOUTHWEST CO | COM | 14050110 | 2,536 | 32,180 | SH | DEFINED | 1,2 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H50 | 2,006 | 75,079 | SH | DEFINED | 1,2 |
| CAPITALSOURCE INC | COM | 14055X10 | 13,774 | 563,339 | SH | DEFINED | 1,2 |
| CAPITOL BANCORP LTD | COM | 14056D10 | 4,129 | 158,751 | SH | DEFINED | 1,2 |
| CAPITOL FED FINL | COM | 14057C10 | 7,593 | 253,948 | SH | DEFINED | 1,2,5 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E50 | 2,488 | 185,007 | SH | DEFINED | 1,2,5 |
| CAPSTONE TURBINE COR | COM | 14067D10 | 1,869 | 865,318 | SH | DEFINED | 1,2,5 |
| CAPTARIS INC | COM | 14071N10 | 2,471 | 382,553 | SH | DEFINED | 1,2 |
| CAPTIVA SOFTWARE COR | COM | 14073T10 | 187 | 19,260 | SH | DEFINED | 1 |
| CARACO PHARMACEUTICA | COM | 14075T10 | 309 | 32,048 | SH | DEFINED | 1,2 |
| CARAUSTAR INDS INC | COM | 14090910 | 6,752 | 478,495 | SH | DEFINED | 1,2 |
| Page Total | | | 1,780,353 | | | | |

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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| CARBO CERAMICS INC | COM | 14078110 | 15,834 | 232,006 | SH | DEFINED | 1,2 |
| CARDIAC SCIENCE INC | COM NEW | 14141020 | 2,019 | 817,245 | SH | DEFINED | 1,2,5 |
| CARDINAL HEALTH INC | COM | 14149Y10 | 941,803 | 13,444,732 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CARDIODYNAMICS INTL | COM | 14159710 | 2,758 | 546,076 | SH | DEFINED | 1,2,5 |
| CARDIOTECH INTL INC | COM | 14160C10 | 82 | 19,595 | SH | DEFINED | 1 |
| CAREER EDUCATION COR | COM | 14166510 | 76,522 | 1,679,584 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| CAREMARK RX INC | COM | 14170510 | 442,089 | 13,421,039 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CARLISLE COS INC | COM | 14233910 | 28,349 | 455,399 | SH | DEFINED | 1,2,5,9 |
| CARMAX INC | COM | 14313010 | 37,256 | 1,703,507 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| CARMIKE CINEMAS INC | COM | 14343640 | 4,579 | 116,080 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|----------------------|
| CARNIVAL CORP | PAIRED CTF | 14365830 | 591,035 | 12,575,215 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CARNIVAL PLC | ADR | 14365C10 | 477 | 9,723 | SH | DEFINED | 1 |
| CARPENTER TECHNOLOGY | COM | 14428510 | 16,140 | 473,999 | SH | DEFINED | 1,2 |
| CARRAMERICA RLTY COR | COM | 14441810 | 42,221 | 1,396,643 | SH | DEFINED | 1,2,3,5 |
| CARREKER CORP | COM | 14443310 | 2,607 | 260,159 | SH | DEFINED | 1,2,5 |
| CARRIAGE SVCS INC | COM | 14390510 | 279 | 55,400 | SH | DEFINED | 1,2 |
| CARRIER ACCESS CORP | COM | 14446010 | 3,067 | 257,321 | SH | DEFINED | 1,2 |
| CARRINGTON LABS INC | COM | 14452510 | 233 | 52,300 | SH | DEFINED | 1 |
| CARRIZO OIL & CO INC | COM | 14457710 | 256 | 25,100 | SH | DEFINED | 1 |
| CARTER INC | COM | 14622910 | 4,090 | 140,505 | SH | DEFINED | 1,2 |
| CASCADE BANCORP | COM | 14715410 | 4,597 | 248,751 | SH | DEFINED | 1,2 |
| CASCADE CORP | COM | 14719510 | 5,100 | 163,215 | SH | DEFINED | 1,2 |
| CASCADE NAT GAS CORP | COM | 14733910 | 4,339 | 196,610 | SH | DEFINED | 1,2,5 |
| CASELLA WASTE SYS IN | CL A | 14744810 | 3,222 | 245,057 | SH | DEFINED | 1,2 |
| CASEYS GEN STORES IN | COM | 14752810 | 14,131 | 772,183 | SH | DEFINED | 1,2,5 |
| CASH AMER INTL INC | COM | 14754D10 | 11,143 | 484,471 | SH | DEFINED | 1,2 |
| CASTLE ENERGY CORP | COM PAR\$0. | 14844930 | 169 | 13,500 | SH | DEFINED | 1 |
| CASUAL MALE RETAIL G | COM | 14871110 | 3,720 | 509,566 | SH | DEFINED | 1,2 |
| CATALINA MARKETING C | COM | 14886710 | 17,337 | 947,871 | SH | DEFINED | 1,2,5,9 |
| CATALYST SEMICONDUCT | COM | 14888110 | 115 | 16,969 | SH | DEFINED | 1 |
| CATALYTICA ENERGY SY | COM | 14888410 | 29 | 10,205 | SH | DEFINED | 1 |
| CATAPULT COMMUNICATI | COM | 14901610 | 2,267 | 98,578 | SH | DEFINED | 1,2 |
| CATELLUS DEV CORP NE | COM | 14911310 | 40,083 | 1,626,074 | SH | DEFINED | 1,2,3,5 |
| CATERPILLAR INC DEL | COM | 14912310 | 1,188,751 | 14,964,134 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CATHAY GENERAL BANCO | COM | 14915010 | 22,793 | 341,730 | SH | DEFINED | 1,2,5 |
| CATO CORP NEW | CL A | 14920510 | 8,695 | 387,289 | SH | DEFINED | 1,2 |
| CAVALIER HOMES INC | COM | 14950710 | 267 | 49,900 | SH | DEFINED | 1 |
| CB BANCSHARES INC HA | COM | 12478510 | 6,289 | 67,976 | SH | DEFINED | 1,2 |
| CBL & ASSOC PPTYS IN | COM | 12483010 | 22,218 | 403,959 | SH | DEFINED | 1,2,3,5 |
| CBRL GROUP INC | COM | 12489V10 | 31,799 | 1,030,769 | SH | DEFINED | 1,2,5,9 |
| CCA INDS INC | COM | 12486710 | 88 | 10,400 | SH | DEFINED | 1 |
| CCC INFORMATION SVCS | COM | 12487Q10 | 3,653 | 218,069 | SH | DEFINED | 1,2 |
| CCF HLDG CO | COM | 12487X10 | 298 | 11,250 | SH | DEFINED | 1 |
| CDN IMPERIAL BK OF C | COM | 13606910 | 959 | 19,605 | SH | DEFINED | 1 |
| CEC ENTMT INC | COM | 12513710 | 19,921 | 675,056 | SH | DEFINED | 1,2,5 |
| CEDAR FAIR L P | DEPOSITRY | 15018510 | 1,902 | 60,294 | SH | DEFINED | 1,5 |
| CEDAR SHOPPING CTRS | COM NEW | 15060220 | 2,401 | 208,968 | SH | DEFINED | 1,2 |
| CELESTICA INC | SUB VTG SH | 15101Q10 | 3,067 | 153,711 | SH | DEFINED | 1,5,7 |
| CELGENE CORP | COM | 15102010 | 47,259 | 825,344 | SH | DEFINED | 1,2,5 |
| CELL GENESYS INC | COM | 15092110 | 6,550 | 630,433 | SH | DEFINED | 1,2,5 |
| CELL THERAPEUTICS IN | COM | 15093410 | 5,568 | 755,537 | SH | DEFINED | 1,2,5 |
| CELLEGY PHARMACEUTIC | COM | 15115L10 | 42 | 10,800 | SH | DEFINED | 1 |
| CELLSTAR CORP | COM NEW | 15092520 | 169 | 22,950 | SH | DEFINED | 1 |
| CEMEX S A | SPON ADR 5 | 15129088 | 17,690 | 607,901 | SH | DEFINED | 1,2,4 |
| CENDANT CORP | COM | 15131310 | 874,891 | 35,738,998 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CENTENE CORP DEL | COM | 15135B10 | 12,475 | 323,609 | SH | DEFINED | 1,2 |
| Page Total | | | 4,595,693 | | | | |

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

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|----------------------|------------|----------|---------|------------|----|---------|----------------------|
| CENTENNIAL COMMUNCTN | CL A NEW | 15133V20 | 1,699 | 238,238 | SH | DEFINED | 1,2 |
| CENTER BANCORP INC | COM | 15140810 | 144 | 12,882 | SH | DEFINED | 1 |
| CENTER FINL CORP CAL | COM | 15146E10 | 2,067 | 136,276 | SH | DEFINED | 1,2 |
| CENTERPOINT ENERGY I | COM | 15189T10 | 162,363 | 14,118,561 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CENTERPOINT PPTYS TR | COM | 15189510 | 34,122 | 444,592 | SH | DEFINED | 1,2,3,5 |
| CENTEX CORP | COM | 15231210 | 206,448 | 4,512,521 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CENTILLIUM COMMUNICA | COM | 15231910 | 154 | 40,134 | SH | DEFINED | 1,5 |
| CENTRA SOFTWARE INC | COM | 15234X10 | 45 | 20,010 | SH | DEFINED | 1 |
| CENTRAL COAST BANCOR | COM | 15314510 | 2,757 | 149,655 | SH | DEFINED | 1,2 |
| CENTRAL EUROPEAN DIS | COM | 15343510 | 4,851 | 187,243 | SH | DEFINED | 1,2 |
| CENTRAL FGHT LINES I | COM | 15349110 | 412 | 51,515 | SH | DEFINED | 1,2 |
| CENTRAL GARDEN & PET | COM | 15352710 | 9,338 | 261,046 | SH | DEFINED | 1,2 |
| CENTRAL PAC FINL COR | COM | 15476010 | 8,086 | 294,045 | SH | DEFINED | 1,2 |
| CENTRAL PKG CORP | COM | 15478510 | 5,896 | 315,477 | SH | DEFINED | 1,2 |
| CENTRAL VT PUB SVC C | COM | 15577110 | 5,944 | 290,100 | SH | DEFINED | 1,2 |
| CENTURY ALUM CO | COM | 15643110 | 17,010 | 686,173 | SH | DEFINED | 1,2 |
| CENTURY BANCORP INC | CL A NON V | 15643210 | 1,447 | 43,988 | SH | DEFINED | 1,2 |
| CENTURY BUSINESS SVC | COM | 15649010 | 4,491 | 1,030,092 | SH | DEFINED | 1,2 |
| CENTURYTEL INC | COM | 15670010 | 147,977 | 4,925,991 | SH | DEFINED | 1,2,5,6,9,10 |
| CENVEO INC | COM | 15670S10 | 257 | 87,820 | SH | DEFINED | 1,5 |
| CEPHALON INC | COM | 15670810 | 44,783 | 829,308 | SH | DEFINED | 1,2,5,9 |
| CEPHEID | COM | 15670R10 | 6,524 | 565,375 | SH | DEFINED | 1,2,5 |
| CERADYNE INC | COM | 15671010 | 8,209 | 229,493 | SH | DEFINED | 1,2,5 |
| CERES GROUP INC | COM | 15677210 | 2,243 | 365,383 | SH | DEFINED | 1,2 |
| CERIDIAN CORP NEW | COM | 15677910 | 56,052 | 2,491,195 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CERNER CORP | COM | 15678210 | 23,129 | 518,818 | SH | DEFINED | 1,2,5 |
| CERTEGY INC | COM | 15688010 | 47,934 | 1,235,425 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| CERUS CORP | COM | 15708510 | 41 | 17,262 | SH | DEFINED | 1 |
| CEVA INC | COM | 15721010 | 156 | 19,784 | SH | DEFINED | 1,5 |
| CFS BANCORP INC | COM | 12525D10 | 315 | 23,794 | SH | DEFINED | 1,5 |
| CH ENERGY GROUP INC | COM | 12541M10 | 11,706 | 252,057 | SH | DEFINED | 1,2,5 |
| CHAD THERAPEUTICS IN | COM | 15722810 | 118 | 27,600 | SH | DEFINED | 1 |
| CHAMPION ENTERPRISES | COM | 15849610 | 11,143 | 1,213,840 | SH | DEFINED | 1,2,5,6 |
| CHARLES & COLVARD LT | COM | 15976510 | 116 | 19,200 | SH | DEFINED | 1 |
| CHARLES RIV LABS INT | COM | 15986410 | 65,242 | 1,335,016 | SH | DEFINED | 1,2,5,9 |
| CHARLES RIVER ASSOCI | COM | 15985210 | 3,951 | 127,651 | SH | DEFINED | 1,2 |
| CHARLOTTE RUSSE HLDG | COM | 16104810 | 4,517 | 211,260 | SH | DEFINED | 1,2 |
| CHARMING SHOPPES INC | COM | 16113310 | 16,050 | 1,797,325 | SH | DEFINED | 1,2,5 |
| CHARTER COMMUNICATIO | CL A | 16117M10 | 15,849 | 4,053,384 | SH | DEFINED | 1,2,5 |
| CHARTER FINL CORP WE | COM | 16122M10 | 2,375 | 69,851 | SH | DEFINED | 1,2 |
| CHARTER ONE FINL INC | COM | 16090310 | 285,705 | 6,465,381 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CHARTERMAC | SH BEN INT | 16090810 | 12,023 | 611,521 | SH | DEFINED | 1,2,5 |
| CHATTEM INC | COM | 16245610 | 9,367 | 324,449 | SH | DEFINED | 1,2 |
| CHECK POINT SOFTWARE | ORD | M2246510 | 9,387 | 347,783 | SH | DEFINED | 1,2,5 |
| CHECKERS DRIVE-IN RE | COM NEW | 16280930 | 671 | 59,000 | SH | DEFINED | 1,2 |
| CHECKFREE CORP NEW | COM | 16281310 | 72,817 | 2,427,227 | SH | DEFINED | 1,2,5,9,10,11 |
| CHECKPOINT SYS INC | COM | 16282510 | 16,642 | 928,191 | SH | DEFINED | 1,2 |
| CHEESECAKE FACTORY I | COM | 16307210 | 30,496 | 766,414 | SH | DEFINED | 1,2,5,9 |
| CHELSEA PPTY GROUP I | COM | 16342110 | 52,161 | 799,770 | SH | DEFINED | 1,2,3,5 |
| CHEMED CORP NEW | COM | 16359R10 | 8,938 | 184,293 | SH | DEFINED | 1,2 |
| CHEMICAL FINL CORP | COM | 16373110 | 13,892 | 376,587 | SH | DEFINED | 1,2,5 |
| CHENIERE ENERGY INC | COM NEW | 16411R20 | 5,088 | 260,000 | SH | DEFINED | 1,2 |
| CHEROKEE INC DEL NEW | COM | 16444H10 | 2,496 | 99,466 | SH | DEFINED | 1,2,5 |
| CHEROKEE INTL CORP | COM | 16445010 | 724 | 63,411 | SH | DEFINED | 1,2 |
| CHESAPEAKE CORP | COM | 16515910 | 8,111 | 304,010 | SH | DEFINED | 1,2 |

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CHESAPEAKE ENERGY CO COM 16516710 41,886 2,845,490 SH DEFINED 1,2,5
 Page Total 1,506,367

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| CHEVRONTEXACO CORP | COM | 16676410 | 3,932,674 | 41,788,052 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CHICAGO MERCANTILE H | CL A | 16776010 | 45,037 | 311,958 SH | | DEFINED | 1,2,5 |
| CHICAGO PIZZA & BREW | COM | 16788910 | 2,658 | 174,778 SH | | DEFINED | 1,2 |
| CHICOS FAS INC | COM | 16861510 | 67,306 | 1,490,391 SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| CHILDRENS PL RETAIL | COM | 16890510 | 6,397 | 271,982 SH | | DEFINED | 1,2,5 |
| CHILDTIME LEARNING C | COM | 16882010 | 24 | 10,200 SH | | DEFINED | 1 |
| CHINA PETE & CHEM CO | SPON ADR H | 16941R10 | 295 | 7,975 SH | | DEFINED | 1 |
| CHINADOTCOM CORP | CL A | G2108N10 | 90 | 12,135 SH | | DEFINED | 1,5 |
| CHIPPAC INC | CL A | 16965710 | 5,474 | 873,064 SH | | DEFINED | 1,2 |
| CHIQUITA BRANDS INTL | COM | 17003280 | 15,990 | 764,344 SH | | DEFINED | 1,2 |
| CHIRON CORP | COM | 17004010 | 204,177 | 4,573,856 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CHITTENDEN CORP | COM | 17022810 | 20,606 | 586,221 SH | | DEFINED | 1,2,5 |
| CHOICE HOTELS INTL I | COM | 16990510 | 26,707 | 532,434 SH | | DEFINED | 1,2,5 |
| CHOICEPOINT INC | COM | 17038810 | 66,338 | 1,452,869 SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| CHOLESTECH CORP | COM | 17039310 | 113 | 13,900 SH | | DEFINED | 1 |
| CHORDIANT SOFTWARE I | COM | 17040410 | 4,776 | 1,047,468 SH | | DEFINED | 1,2 |
| CHRISTOPHER & BANKS | COM | 17104610 | 11,826 | 667,779 SH | | DEFINED | 1,2,5 |
| CHROMAVISION MED SYS | COM | 17111P10 | 31 | 16,300 SH | | DEFINED | 1 |
| CHRONIMED INC | COM | 17116410 | 142 | 17,362 SH | | DEFINED | 1,5 |
| CHUBB CORP | COM | 17123210 | 369,546 | 5,420,147 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CHURCH & DWIGHT INC | COM | 17134010 | 26,694 | 583,084 SH | | DEFINED | 1,2,5,9 |
| CHURCHILL DOWNS INC | COM | 17148410 | 6,033 | 147,534 SH | | DEFINED | 1,2 |
| CIBA SPECIALTY CHEMI | SPONSORED | 17162W20 | 6,362 | 176,048 SH | | DEFINED | 1 |
| CIBER INC | COM | 17163B10 | 7,439 | 905,017 SH | | DEFINED | 1,2 |
| CIENA CORP | COM | 17177910 | 50,493 | 13,646,739 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CIGNA CORP | COM | 12550910 | 337,445 | 4,904,007 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CIMA LABS INC | COM | 17179610 | 7,752 | 229,837 SH | | DEFINED | 1,2 |
| CIMAREX ENERGY CO | COM | 17179810 | 19,858 | 656,902 SH | | DEFINED | 1,2,5 |
| CINCINNATI BELL INC | COM | 17187110 | 19,649 | 4,425,404 SH | | DEFINED | 1,2,5,9 |
| CINCINNATI FINL CORP | COM | 17206210 | 243,813 | 5,602,326 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CINERGY CORP | COM | 17247410 | 215,568 | 5,672,840 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CINTAS CORP | COM | 17290810 | 214,630 | 4,502,403 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CIPHERGEN BIOSYSTEMS | COM | 17252Y10 | 2,698 | 368,562 SH | | DEFINED | 1,2 |
| CIPRICO INC | COM | 17252910 | 63 | 13,830 SH | | DEFINED | 1 |
| CIRCLE GROUP HLDGS I | COM | 17257010 | 995 | 193,300 SH | | DEFINED | 1 |
| CIRCOR INTL INC | COM | 17273K10 | 4,141 | 203,070 SH | | DEFINED | 1,2 |

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|----------------------|------|----------|------------|-------------|----|---------|-------------------|
| CIRCUIT CITY STORE I | COM | 17273710 | 64,531 | 4,983,083 | SH | DEFINED | 1,2,5,6,9,1 |
| CIRRUS LOGIC INC | COM | 17275510 | 12,357 | 2,056,143 | SH | DEFINED | 1,2,5 |
| CISCO SYS INC | COM | 17275R10 | 4,978,709 | 210,072,128 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| CIT GROUP INC | COM | 12558110 | 107,275 | 2,801,639 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| CITADEL BROADCASTING | COM | 17285T10 | 6,771 | 464,752 | SH | DEFINED | 1,2 |
| CITIGROUP INC | COM | 17296710 | 12,320,433 | 264,955,549 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| CITIZENS BKG CORP MI | COM | 17442010 | 21,109 | 679,841 | SH | DEFINED | 1,2,5 |
| CITIZENS COMMUNICATI | COM | 17453B10 | 89,190 | 7,371,046 | SH | DEFINED | 1,2,5,6,7,9 |
| CITIZENS FIRST BANCO | COM | 17461R10 | 3,358 | 142,751 | SH | DEFINED | 1,2,5 |
| CITIZENS INC | CL A | 17474010 | 3,894 | 474,925 | SH | DEFINED | 1,2 |
| CITRIX SYS INC | COM | 17737610 | 122,520 | 6,017,678 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| CITY BK LYNNWOOD WAS | COM | 17770A10 | 4,246 | 132,600 | SH | DEFINED | 1,2 |
| CITY HLDG CO | COM | 17783510 | 9,260 | 293,214 | SH | DEFINED | 1,2 |
| CITY NATL CORP | COM | 17856610 | 39,174 | 596,258 | SH | DEFINED | 1,2,5,7,9 |
| CKE RESTAURANTS INC | COM | 12561E10 | 11,573 | 868,225 | SH | DEFINED | 1,2 |
| CLAIRES STORES INC | COM | 17958410 | 39,855 | 1,836,630 | SH | DEFINED | 1,2,5,6,9 |
| CLARCOR INC | COM | 17989510 | 25,120 | 548,476 | SH | DEFINED | 1,2,5 |
| CLARK INC | COM | 18145710 | 4,822 | 259,945 | SH | DEFINED | 1,2 |
| CLARUS CORP | COM | 18270710 | 1,789 | 155,565 | SH | DEFINED | 1,2 |
| CLEAN HARBORS INC | COM | 18449610 | 212 | 22,400 | SH | DEFINED | 1 |
| Page Total | | | 23,810,038 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|-----------|-----------------------|-------------------|
| CLEAR CHANNEL COMMUN | COM | 18450210 | 658,541 | 17,822,487 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| CLECO CORP NEW | COM | 12561W10 | 19,744 | 1,098,135 | SH | | DEFINED | 1,2,5,6 |
| CLEVELAND CLIFFS INC | COM | 18589610 | 10,373 | 183,951 | SH | | DEFINED | 1,2,5 |
| CLIFTON SVGS BANCORP | COM | 18712Q10 | 1,708 | 144,600 | SH | | DEFINED | 1 |
| CLOROX CO DEL | COM | 18905410 | 305,030 | 5,671,805 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| CLOSURE MED CORP | COM | 18909310 | 3,438 | 136,899 | SH | | DEFINED | 1,2 |
| CMGI INC | COM | 12575010 | 11,229 | 5,758,684 | SH | | DEFINED | 1,2,5 |
| CMS ENERGY CORP | COM | 12589610 | 50,008 | 5,477,306 | SH | | DEFINED | 1,2,5,6,9,1 |
| CNA FINL CORP | COM | 12611710 | 16,583 | 560,435 | SH | | DEFINED | 1,2,5 |
| CNA SURETY CORP | COM | 12612L10 | 2,959 | 270,263 | SH | | DEFINED | 1,2 |
| CNET NETWORKS INC | COM | 12613R10 | 21,239 | 1,918,618 | SH | | DEFINED | 1,2,5 |
| CNF INC | COM | 12612W10 | 50,592 | 1,217,316 | SH | | DEFINED | 1,2,5,9 |
| CNS INC | COM | 12613610 | 135 | 13,421 | SH | | DEFINED | 1 |
| COACH INC | COM | 18975410 | 153,674 | 3,400,613 | SH | | DEFINED | 1,2,5,7,8,9,13,14 |
| COACHMEN INDS INC | COM | 18987310 | 3,527 | 220,559 | SH | | DEFINED | 1,2 |
| COAST DISTR SYS | COM | 19034510 | 208 | 27,800 | SH | | DEFINED | 1 |
| COASTAL FINL CORP DE | COM | 19046E10 | 2,708 | 181,126 | SH | | DEFINED | 1,2,5 |
| COBIZ INC | COM | 19089710 | 2,741 | 198,631 | SH | | DEFINED | 1,2 |
| COBRA ELECTRS CORP | COM | 19104210 | 92 | 10,200 | SH | | DEFINED | 1 |
| COCA COLA BOTTLING C | COM | 19109810 | 5,542 | 95,933 | SH | | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|---------------|---------|----------------------|
| COCA COLA CO | COM | 19121610 | 3,827,147 | 75,815,106 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| COCA COLA ENTERPRISE | COM | 19121910 | 297,782 | 10,271,881 SH | DEFINED | 1,2,5,6,7,9 |
| COCA-COLA FEMSA S A | SPON ADR R | 19124110 | 13,206 | 595,132 SH | DEFINED | 1,2,4 |
| COEUR D ALENE MINES | COM | 19210810 | 14,207 | 3,482,225 SH | DEFINED | 1,2,5 |
| COGNEX CORP | COM | 19242210 | 25,812 | 670,791 SH | DEFINED | 1,2,5 |
| COGNITRONICS CORP | COM | 19243210 | 121 | 29,500 SH | DEFINED | 1 |
| COGNIZANT TECHNOLOGY | CL A | 19244610 | 45,639 | 1,796,104 SH | DEFINED | 1,2,5,9 |
| COGNOS INC | COM | 19244C10 | 430 | 11,890 SH | DEFINED | 1 |
| COHERENT INC | COM | 19247910 | 14,708 | 492,718 SH | DEFINED | 1,2,5 |
| COHU INC | COM | 19257610 | 6,686 | 351,150 SH | DEFINED | 1,2 |
| COINSTAR INC | COM | 19259P30 | 9,393 | 427,526 SH | DEFINED | 1,2 |
| COLDWATER CREEK INC | COM | 19306810 | 5,639 | 213,042 SH | DEFINED | 1,2,5 |
| COLE KENNETH PRODTNS | CL A | 19329410 | 3,897 | 113,720 SH | DEFINED | 1,2 |
| COLE NATIONAL CORP N | CL A | 19329010 | 4,681 | 200,451 SH | DEFINED | 1,2,5 |
| COLES MYER LTD | SPON ADR N | 19387040 | 289 | 6,050 SH | DEFINED | 1 |
| COLGATE PALMOLIVE CO | COM | 19416210 | 887,951 | 15,191,627 SH | DEFINED | 1,2,5,6,7,9 |
| COLLAGENEX PHARMACEU | COM | 19419B10 | 1,958 | 208,250 SH | DEFINED | 1 |
| COLLINS & AIKMAN COR | COM NEW | 19483020 | 3,172 | 567,504 SH | DEFINED | 1,2,5 |
| COLONIAL BANCGROUP I | COM | 19549330 | 32,522 | 1,789,857 SH | DEFINED | 1,2,5,9 |
| COLONIAL PPTYS TR | COM SH BEN | 19587210 | 18,049 | 468,446 SH | DEFINED | 1,2,3,5 |
| COLT TELECOM GROUP P | SPONSORED | 19687710 | 85 | 14,344 SH | DEFINED | 1 |
| COLUMBIA BANCORP | COM | 19722710 | 2,651 | 90,729 SH | DEFINED | 1,2 |
| COLUMBIA BKG SYS INC | COM | 19723610 | 5,095 | 229,295 SH | DEFINED | 1,2 |
| COLUMBIA LABS INC | COM | 19777910 | 134 | 38,613 SH | DEFINED | 1 |
| COLUMBIA SPORTSWEAR | COM | 19851610 | 8,668 | 158,693 SH | DEFINED | 1,2,5 |
| COLUMBUS MCKINNON CO | COM | 19933310 | 71 | 10,078 SH | DEFINED | 1 |
| COMARCO INC | COM | 20008010 | 88 | 12,500 SH | DEFINED | 1 |
| COMCAST CORP NEW | CL A | 20030N10 | 1,642,284 | 58,444,267 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| COMCAST CORP NEW | CL A SPL | 20030N20 | 92,428 | 3,347,613 SH | DEFINED | 1,2,5,7,8,9 13,14 |
| COMERICA INC | COM | 20034010 | 279,658 | 5,095,815 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| COMFORCE CORP | COM | 20038K10 | 181 | 75,800 SH | DEFINED | 1 |
| COMFORT SYS USA INC | COM | 19990810 | 3,202 | 501,146 SH | DEFINED | 1,2 |
| COMMERCE BANCORP INC | COM | 20051910 | 68,638 | 1,247,734 SH | DEFINED | 1,2,5,7,8,9 13,14 |
| COMMERCE BANCSHARES | COM | 20052510 | 34,555 | 752,094 SH | DEFINED | 1,2,5,7 |
| COMMERCE GROUP INC M | COM | 20064110 | 19,625 | 397,504 SH | DEFINED | 1,2,5 |
| COMMERCE ONE INC DEL | COM NEW | 20069320 | 19 | 19,716 SH | DEFINED | 1,5 |
| Page Total | | | 8,690,739 | | | |

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|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------|
| COMMERCIAL CAP BANCO | COM | 20162L10 | 10,510 | 605,067 SH | | DEFINED | 1,2,5 |
| COMMERCIAL FEDERAL C | COM | 20164710 | 28,055 | 1,035,234 SH | | DEFINED | 1,2,5 |
| COMMERCIAL METALS CO | COM | 20172310 | 16,064 | 495,045 SH | | DEFINED | 1,2,5 |
| COMMERCIAL NET LEASE | COM | 20221810 | 13,272 | 771,650 SH | | DEFINED | 1,2,5 |
| COMMONWEALTH TEL ENT | COM | 20334910 | 20,325 | 453,977 SH | | DEFINED | 1,2 |
| COMMSCOPE INC | COM | 20337210 | 25,055 | 1,168,060 SH | | DEFINED | 1,2,5,9 |

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|----------------------|-------------|----------|-----------|------------|----|---------|----------------------|
| COMMUNICATIONS SYS I | COM | 20390010 | 115 | 14,303 | SH | DEFINED | 1,2 |
| COMMUNITY BK NORTHN | COM | 20356610 | 153 | 11,300 | SH | DEFINED | 1 |
| COMMUNITY BK SYS INC | COM | 20360710 | 12,110 | 531,362 | SH | DEFINED | 1,2 |
| COMMUNITY BKS INC MI | COM | 20362810 | 5,104 | 173,246 | SH | DEFINED | 1,2 |
| COMMUNITY FIRST BANK | COM | 20390210 | 21,595 | 670,869 | SH | DEFINED | 1,2,5 |
| COMMUNITY HEALTH SYS | COM | 20366810 | 27,685 | 1,034,197 | SH | DEFINED | 1,2,5,7,9 |
| COMMUNITY TR BANCORP | COM | 20414910 | 5,852 | 191,863 | SH | DEFINED | 1,2 |
| COMPANHIA DE BEBIDAS | SPONSORED | 20441W10 | 576 | 14,901 | SH | DEFINED | 1,2 |
| COMPANHIA DE BEBIDAS | SPON ADR P | 20441W20 | 2,691 | 134,070 | SH | DEFINED | 1,2 |
| COMPANHIA ENERGETICA | SP ADR N-V | 20440960 | 1,173 | 78,100 | SH | DEFINED | 1,2 |
| COMPANHIA SIDERURGIC | SPONSORED | 20440W10 | 2,314 | 190,260 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPON ADR P | 20441210 | 8,567 | 219,102 | SH | DEFINED | 1,2 |
| COMPANHIA VALE DO RI | SPONSORED | 20441220 | 238 | 5,013 | SH | DEFINED | 2 |
| COMPANIA ANONIMA NAC | SPON ADR D | 20442110 | 12,242 | 607,519 | SH | DEFINED | 1,2,4,7 |
| COMPANIA DE MINAS BU | SPONSORED | 20444810 | 1,347 | 60,957 | SH | DEFINED | 1,7 |
| COMPANIA DE TELECOMU | SPON ADR N | 20444930 | 694 | 56,927 | SH | DEFINED | 1,2,7 |
| COMPASS BANCSHARES I | COM | 20449H10 | 87,376 | 2,031,998 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| COMPASS MINERALS INT | COM | 20451N10 | 3,764 | 194,244 | SH | DEFINED | 1,2 |
| COMPETITIVE TECHNOLO | COM | 20451210 | 125 | 25,400 | SH | DEFINED | 1 |
| COMPEX TECHNOLOGIES | COM | 20451310 | 101 | 16,400 | SH | DEFINED | 1 |
| COMPUCOM SYS INC | COM | 20478010 | 1,630 | 359,052 | SH | DEFINED | 1,2 |
| COMPUCREDIT CORP | COM | 20478N10 | 5,267 | 304,422 | SH | DEFINED | 1,2 |
| COMPUTER ACCESS TECH | COM | 20485310 | 62 | 13,100 | SH | DEFINED | 1 |
| COMPUTER ASSOC INTL | COM | 20491210 | 452,487 | 16,125,694 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| COMPUTER HORIZONS CO | COM | 20590810 | 80 | 20,195 | SH | DEFINED | 1 |
| COMPUTER NETWORK TEC | COM | 20492510 | 282 | 47,032 | SH | DEFINED | 1,2 |
| COMPUTER PROGRAMS & | COM | 20530610 | 1,966 | 96,461 | SH | DEFINED | 1,2 |
| COMPUTER SCIENCES CO | COM | 20536310 | 243,271 | 5,239,524 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| COMPUTER TASK GROUP | COM | 20547710 | 98 | 24,745 | SH | DEFINED | 1 |
| COMPUWARE CORP | COM | 20563810 | 74,029 | 11,216,562 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| COMPX INTERNATIONAL | CL A | 20563P10 | 719 | 47,924 | SH | DEFINED | 1,2 |
| COMSTOCK RES INC | COM NEW | 20576820 | 15,057 | 773,760 | SH | DEFINED | 1,2,5 |
| COMTECH TELECOMMUNIC | COM NEW | 20582620 | 5,600 | 248,219 | SH | DEFINED | 1,2,5 |
| COMVERSE TECHNOLOGY | COM PAR \$0 | 20586240 | 117,217 | 5,878,486 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CONAGRA FOODS INC | COM | 20588710 | 940,133 | 34,716,872 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CONCEPTUS INC | COM | 20601610 | 4,247 | 377,188 | SH | DEFINED | 1,2,7 |
| CONCORD CAMERA CORP | COM | 20615610 | 105 | 31,841 | SH | DEFINED | 1,5 |
| CONCORD COMMUNICATIO | COM | 20618610 | 3,373 | 295,655 | SH | DEFINED | 1,2,5 |
| CONCUR TECHNOLOGIES | COM | 20670810 | 4,220 | 394,439 | SH | DEFINED | 1,2,5 |
| CONCURRENT COMPUTER | COM | 20671020 | 201 | 101,272 | SH | DEFINED | 1,2,5 |
| CONEXANT SYSTEMS INC | COM | 20714210 | 19,722 | 4,554,720 | SH | DEFINED | 1,2,5 |
| CONMED CORP | COM | 20741010 | 13,140 | 479,558 | SH | DEFINED | 1,2 |
| CONNECTICUT WTR SVC | COM | 20779710 | 3,220 | 124,695 | SH | DEFINED | 1,2,5 |
| CONNETICS CORP | COM | 20819210 | 10,447 | 517,168 | SH | DEFINED | 1,2 |
| CONNS INC | COM | 20824210 | 915 | 58,085 | SH | DEFINED | 1,2 |
| CONOCOPHILLIPS | COM | 20825C10 | 1,476,838 | 19,358,214 | SH | DEFINED | 1,2,5,6,7,9 |
| CONSECO INC | COM NEW | 20846488 | 24,763 | 1,244,385 | SH | DEFINED | 1,2 |
| CONSOL ENERGY INC | COM | 20854P10 | 29,879 | 829,985 | SH | DEFINED | 1,2,5 |
| CONSOLIDATED EDISON | COM | 20911510 | 284,751 | 7,161,735 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CONSOLIDATED GRAPHIC | COM | 20934110 | 20,767 | 471,440 | SH | DEFINED | 1,2 |
| Page Total | | | 4,061,589 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|--------------------------|------------|--------------|--------------------------|----------------------|
| CONSOLIDATED TOMOKA | COM | 21022610 | 3,528 | 93,430 | SH | | DEFINED | 1,2 |
| CONSTAR INTL INC NEW | COM | 21036U10 | 53 | 11,400 | SH | | DEFINED | 1 |
| CONSTELLATION BRANDS | CL A | 21036P10 | 52,591 | 1,416,398 | SH | | DEFINED | 1,2,5,9 |
| CONSTELLATION ENERGY | COM | 21037110 | 223,679 | 5,901,826 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CONSUMER PORTFOLIO S | COM | 21050210 | 154 | 34,300 | SH | | DEFINED | 1 |
| CONTINENTAL AIRLS IN | CL B | 21079530 | 13,489 | 1,186,356 | SH | | DEFINED | 1,2,5 |
| CONVERA CORP | CL A | 21191910 | 65 | 28,300 | SH | | DEFINED | 1 |
| CONVERGYS CORP | COM | 21248510 | 100,542 | 6,528,723 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| COOPER CAMERON CORP | COM | 21664010 | 42,295 | 868,482 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| COOPER COS INC | COM NEW | 21664840 | 23,148 | 366,433 | SH | | DEFINED | 1,2,5 |
| COOPER INDS LTD | CL A | G2418210 | 148,643 | 2,501,991 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| COOPER TIRE & RUBR C | COM | 21683110 | 49,790 | 2,164,778 | SH | | DEFINED | 1,2,5,6,9,1 |
| COORS ADOLPH CO | CL B | 21701610 | 97,144 | 1,342,882 | SH | | DEFINED | 1,2,5,6,9,1 |
| COPART INC | COM | 21720410 | 33,891 | 1,269,331 | SH | | DEFINED | 1,2,5,9 |
| CORCEPT THERAPEUTICS | COM | 21835210 | 173 | 22,359 | SH | | DEFINED | 1,2 |
| CORE LABORATORIES N | COM | N2271710 | 362 | 15,753 | SH | | DEFINED | 1,2,5 |
| CORGENTECH INC | COM | 21872P10 | 651 | 40,405 | SH | | DEFINED | 1,2 |
| CORILLIAN CORP | COM | 21872510 | 2,002 | 397,201 | SH | | DEFINED | 1 |
| CORINTHIAN COLLEGES | COM | 21886810 | 30,632 | 1,238,150 | SH | | DEFINED | 1,2,5,9 |
| CORIO INC | COM | 21887510 | 61 | 28,400 | SH | | DEFINED | 1 |
| CORIXA CORP | COM | 21887F10 | 3,693 | 790,706 | SH | | DEFINED | 1,2 |
| CORN PRODS INTL INC | COM | 21902310 | 35,756 | 768,119 | SH | | DEFINED | 1,2,5 |
| CORNELL COMPANIES IN | COM | 21914110 | 2,109 | 155,061 | SH | | DEFINED | 1,2,5 |
| CORNERSTONE RLTY INC | COM | 21922V10 | 9,885 | 1,127,133 | SH | | DEFINED | 1,2,3,5 |
| CORNING INC | COM | 21935010 | 477,948 | 36,596,336 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| CORPORATE EXECUTIVE | COM | 21988R10 | 22,817 | 394,823 | SH | | DEFINED | 1,2,5 |
| CORPORATE OFFICE PPT | SH BEN INT | 22002T10 | 26,384 | 1,061,719 | SH | | DEFINED | 1,2,3,5 |
| CORRECTIONAL PPTYS T | COM | 22025E10 | 4,799 | 164,084 | SH | | DEFINED | 1,2 |
| CORRECTIONS CORP AME | COM NEW | 22025Y40 | 23,170 | 586,727 | SH | | DEFINED | 1,2,5 |
| CORRPRO COS INC | COM | 22031710 | 20 | 10,691 | SH | | DEFINED | 1 |
| CORUS BANKSHARES INC | COM | 22087310 | 15,311 | 372,442 | SH | | DEFINED | 1,2 |
| CORUS GROUP PLC | SPONSORED | 22087M10 | 107 | 14,306 | SH | | DEFINED | 1 |
| CORVEL CORP | COM | 22100610 | 3,033 | 106,940 | SH | | DEFINED | 1,2 |
| CORVIS CORP | COM | 22100910 | 8,070 | 5,723,133 | SH | | DEFINED | 1,2,5 |
| COSI INC | COM | 22122P10 | 1,574 | 264,600 | SH | | DEFINED | 1 |
| COST PLUS INC CALIF | COM | 22148510 | 12,261 | 377,850 | SH | | DEFINED | 1,2,5 |
| COSTAR GROUP INC | COM | 22160N10 | 11,240 | 244,712 | SH | | DEFINED | 1,2 |
| COSTCO WHSL CORP NEW | COM | 22160K10 | 538,514 | 13,077,080 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| COTT CORP QUE | COM | 22163N10 | 1,494 | 46,124 | SH | | DEFINED | 1,2 |
| COUNTRYWIDE FINANCI | COM | 22237210 | 567,936 | 8,084,492 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| COURIER CORP | COM | 22266010 | 3,870 | 93,712 | SH | | DEFINED | 1,2 |
| COUSINS PPTYS INC | COM | 22279510 | 29,600 | 898,332 | SH | | DEFINED | 1,2,3,5 |
| COVANCE INC | COM | 22281610 | 34,151 | 885,187 | SH | | DEFINED | 1,2,5,9 |
| COVANSYS CORP | COM | 22281W10 | 2,530 | 244,955 | SH | | DEFINED | 1,2 |
| COVENANT TRANS INC | CL A | 22284P10 | 2,083 | 121,871 | SH | | DEFINED | 1,2 |

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|----------------------|------|----------|-----------|-----------|----|---------|----------------------|
| COVENTRY HEALTH CARE | COM | 22286210 | 96,625 | 1,975,981 | SH | DEFINED | 1,2,5,9 |
| COVISTA COMMUNICATIO | COM | 22357410 | 59 | 22,500 | SH | DEFINED | 1 |
| COX COMMUNICATIONS I | CL A | 22404410 | 99,414 | 3,577,312 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| COX RADIO INC | CL A | 22405110 | 9,184 | 528,400 | SH | DEFINED | 1,2,5 |
| CPI CORP | COM | 12590210 | 397 | 26,953 | SH | DEFINED | 1,2 |
| CRANE CO | COM | 22439910 | 46,843 | 1,492,283 | SH | DEFINED | 1,2,5,6,9,1 |
| CRAWFORD & CO | CL B | 22463310 | 1,143 | 231,820 | SH | DEFINED | 1,2 |
| CRAY INC | COM | 22522310 | 7,919 | 1,196,281 | SH | DEFINED | 1,2,5 |
| CREDENCE SYS CORP | COM | 22530210 | 21,735 | 1,575,018 | SH | DEFINED | 1,2,5,9 |
| CREDICORP LTD | COM | G2519Y10 | 501 | 38,521 | SH | DEFINED | 1,7 |
| CREDIT ACCEP CORP MI | COM | 22531010 | 3,685 | 244,544 | SH | DEFINED | 1,2 |
| Page Total | | | 2,948,752 | | | | |

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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|----------------------|
| CREDIT SUISSE GROUP | SPONSORED | 22540110 | 2,031 | 56,723 | SH | DEFINED | 1 |
| CREE INC | COM | 22544710 | 31,343 | 1,353,900 | SH | DEFINED | 1,2,5,9 |
| CRESCENT REAL ESTATE | COM | 22575610 | 28,640 | 1,776,669 | SH | DEFINED | 1,2,3,5,7,8 12,14 |
| CRH PLC | ADR | 12626K20 | 24,882 | 1,136,172 | SH | DEFINED | 1 |
| CRIIMI MAE INC | COM NEW | 22660350 | 201 | 16,800 | SH | DEFINED | 1 |
| CRITICAL PATH INC | COM NEW | 22674V50 | 16 | 11,641 | SH | DEFINED | 1 |
| CRITICARE SYS INC | COM | 22690110 | 73 | 24,400 | SH | DEFINED | 1 |
| CROMPTON CORP | COM | 22711610 | 34,151 | 5,420,860 | SH | DEFINED | 1,2,5,9 |
| CROSS A T CO | CL A | 22747810 | 107 | 22,419 | SH | DEFINED | 1,2 |
| CROSS CTRY HEALTHCAR | COM | 22748310 | 6,655 | 366,658 | SH | DEFINED | 1,2 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R10 | 396 | 14,299 | SH | DEFINED | 1,5 |
| CROSSROADS SYS INC | COM | 22765D10 | 28 | 16,571 | SH | DEFINED | 1 |
| CROSSTEX ENERGY INC | COM | 22765Y10 | 449 | 11,199 | SH | DEFINED | 1,2 |
| CROWN CASTLE INTL CO | COM | 22822710 | 29,528 | 2,001,870 | SH | DEFINED | 1,2,5,7 |
| CROWN HOLDINGS INC | COM | 22836810 | 26,925 | 2,700,621 | SH | DEFINED | 1,2,5 |
| CROWN MEDIA HLDGS IN | CL A | 22841110 | 2,461 | 288,811 | SH | DEFINED | 1,2 |
| CRYOLIFE INC | COM | 22890310 | 115 | 21,734 | SH | DEFINED | 1 |
| CRYSTALEX INTL CORP | COM | 22942F10 | 52 | 20,878 | SH | DEFINED | 1,5 |
| CSG SYS INTL INC | COM | 12634910 | 22,163 | 1,070,666 | SH | DEFINED | 1,2,5,9 |
| CSK AUTO CORP | COM | 12596510 | 15,234 | 888,819 | SH | DEFINED | 1,2 |
| CSS INDS INC | COM | 12590610 | 3,377 | 96,362 | SH | DEFINED | 1,2 |
| CSX CORP | COM | 12640810 | 203,402 | 6,206,960 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| CT COMMUNICATIONS IN | COM NEW | 12642640 | 4,120 | 273,752 | SH | DEFINED | 1,2 |
| CTI MOLECULAR IMAGIN | COM | 22943D10 | 6,012 | 423,986 | SH | DEFINED | 1,2 |
| CTS CORP | COM | 12650110 | 7,096 | 588,386 | SH | DEFINED | 1,2 |
| CUBIC CORP | COM | 22966910 | 5,554 | 265,361 | SH | DEFINED | 1,2 |
| CUBIST PHARMACEUTICA | COM | 22967810 | 6,929 | 624,257 | SH | DEFINED | 1,2,5 |
| CULLEN FROST BANKERS | COM | 22989910 | 29,928 | 668,782 | SH | DEFINED | 1,2,5,9 |
| CUMMINS INC | COM | 23102110 | 65,762 | 1,052,191 | SH | DEFINED | 1,2,5,6,9,1 |
| CUMULUS MEDIA INC | CL A | 23108210 | 13,679 | 813,725 | SH | DEFINED | 1,2 |
| CUNO INC | COM | 12658310 | 15,080 | 282,661 | SH | DEFINED | 1,2,5 |
| CURAGEN CORP | COM | 23126R10 | 6,517 | 1,084,345 | SH | DEFINED | 1,2,5 |
| CURATIVE HEALTH SRVC | COM | 23126W10 | 123 | 14,169 | SH | DEFINED | 1 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-------------------|
| CURIS INC | COM | 23126910 | 2,205 | 498,900 | SH | DEFINED | 1 |
| CURON MED INC | COM | 23129210 | 21 | 12,700 | SH | DEFINED | 1 |
| CURTISS WRIGHT CORP | COM | 23156110 | 17,298 | 307,841 | SH | DEFINED | 1,2 |
| CV THERAPEUTICS INC | COM | 12666710 | 9,805 | 585,016 | SH | DEFINED | 1,2,5 |
| CVB FINL CORP | COM | 12660010 | 12,870 | 591,732 | SH | DEFINED | 1,2,5 |
| CVS CORP | COM | 12665010 | 484,878 | 11,539,227 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| CYBERGUARD CORP | COM | 23191010 | 1,102 | 135,083 | SH | DEFINED | 1,2 |
| CYBERONICS INC | COM | 23251P10 | 10,807 | 323,951 | SH | DEFINED | 1,2 |
| CYBEROPTICS CORP | COM | 23251710 | 2,349 | 90,398 | SH | DEFINED | 1,2 |
| CYBERSOURCE CORP | COM | 23251J10 | 2,780 | 332,583 | SH | DEFINED | 1,2 |
| CYBEX INTL INC | COM | 23252E10 | 53 | 14,200 | SH | DEFINED | 1 |
| CYMER INC | COM | 23257210 | 24,164 | 645,401 | SH | DEFINED | 1,2,5 |
| CYPRESS BIOSCIENCES | COM PAR \$. | 23267450 | 5,942 | 432,784 | SH | DEFINED | 1,2 |
| CYPRESS SEMICONDUCTO | COM | 23280610 | 26,252 | 1,850,065 | SH | DEFINED | 1,2,5,9 |
| CYTEC INDS INC | COM | 23282010 | 38,048 | 837,132 | SH | DEFINED | 1,2,5,9 |
| CYTOGEN CORP | COM NEW | 23282430 | 2,784 | 175,100 | SH | DEFINED | 1,2 |
| CYTOKINETICS INC | COM | 23282W10 | 1,054 | 71,000 | SH | DEFINED | 1 |
| CYTYC CORP | COM | 23294610 | 43,974 | 1,733,304 | SH | DEFINED | 1,2,5,9 |
| D & E COMMUNICATIONS | COM | 23286010 | 2,775 | 206,797 | SH | DEFINED | 1,2 |
| D & K HEALTHCARE RES | COM | 23286110 | 179 | 14,900 | SH | DEFINED | 1 |
| D R HORTON INC | COM | 23331A10 | 104,065 | 3,664,245 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| DADE BEHRING HLDGS I | COM | 23342J20 | 43,133 | 907,686 | SH | DEFINED | 1,2,5 |
| DAIMLERCHRYSLER AG | ORD | D1668R12 | 2,170 | 46,111 | SH | DEFINED | 1,2 |
| Page Total | | | 1,431,737 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| DAKTRONICS INC | COM | 23426410 | 6,094 | 244,265 | SH | DEFINED | 1,2 |
| DANA CORP | COM | 23581110 | 70,061 | 3,574,541 | SH | DEFINED | 1,2,5,6,9,13,14 |
| DANAHER CORP DEL | COM | 23585110 | 468,537 | 9,036,399 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| DANIELSON HLDG CORP | COM | 23627410 | 1,687 | 244,068 | SH | DEFINED | 1,2 |
| DARDEN RESTAURANTS I | COM | 23719410 | 97,458 | 4,742,467 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| DARLING INTL INC | COM | 23726610 | 3,769 | 897,462 | SH | DEFINED | 1,2 |
| DATA I O CORP | COM | 23769010 | 123 | 43,700 | SH | DEFINED | 1 |
| DATARAM CORP | COM PAR \$1 | 23810820 | 204 | 22,200 | SH | DEFINED | 1 |
| DATASCOPE CORP | COM | 23811310 | 9,467 | 238,530 | SH | DEFINED | 1,2 |
| DATASTREAM SYS INC | COM | 23812410 | 117 | 18,003 | SH | DEFINED | 1 |
| DAVE & BUSTERS INC | COM | 23833N10 | 6,957 | 370,253 | SH | DEFINED | 1,2 |
| DAVITA INC | COM | 23918K10 | 47,922 | 1,554,393 | SH | DEFINED | 1,2,5 |
| DAWSON GEOPHYSICAL C | COM | 23935910 | 242 | 11,100 | SH | DEFINED | 1 |
| DDI CORP | COM PAR \$ | 23316230 | 2,601 | 316,067 | SH | DEFINED | 1,2 |
| DEAN FOODS CO NEW | COM | 24237010 | 99,070 | 2,655,311 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| DEB SHOPS INC | COM | 24272810 | 1,726 | 71,752 | SH | DEFINED | 1,2 |
| DECKERS OUTDOOR CORP | COM | 24353710 | 3,198 | 108,456 | SH | DEFINED | 1,2 |
| DECODE GENETICS INC | COM | 24358610 | 6,275 | 738,201 | SH | DEFINED | 1,2 |
| DECORATOR INDS INC | COM PAR \$0 | 24363120 | 95 | 11,400 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|---------------|---------|----------------------|
| DEERE & CO | COM | 24419910 | 622,925 | 8,881,173 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| DEL LABS INC | COM | 24509110 | 2,247 | 72,452 SH | DEFINED | 1,2 |
| DEL MONTE FOODS CO | COM | 24522P10 | 19,474 | 1,916,723 SH | DEFINED | 1,2,5,7 |
| DELL INC | COM | 24702R10 | 2,725,949 | 76,101,302 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| DELPHAX TECHNOLOGIES | COM | 24712X10 | 108 | 20,400 SH | DEFINED | 1 |
| DELPHI CORP | COM | 24712610 | 801,857 | 75,080,282 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| DELPHI FINL GROUP IN | CL A | 24713110 | 22,306 | 501,259 SH | DEFINED | 1,2,5 |
| DELTA & PINE LD CO | COM | 24735710 | 13,977 | 636,760 SH | DEFINED | 1,2,5 |
| DELTA AIR LINES INC | COM | 24736110 | 28,699 | 4,030,823 SH | DEFINED | 1,2,5,6,9,1 |
| DELTA FINANCIAL CORP | COM | 24791810 | 339 | 42,599 SH | DEFINED | 1 |
| DELTA PETE CORP | COM NEW | 24790720 | 2,806 | 208,627 SH | DEFINED | 1,2 |
| DELTATHREE INC | COM | 24783N10 | 28 | 13,000 SH | DEFINED | 1 |
| DELTIC TIMBER CORP | COM | 24785010 | 6,435 | 167,569 SH | DEFINED | 1,2 |
| DELUXE CORP | COM | 24801910 | 63,088 | 1,450,305 SH | DEFINED | 1,2,5,6,7,9 |
| DENBURY RES INC | COM NEW | 24791620 | 17,139 | 818,083 SH | DEFINED | 1,2 |
| DENDREON CORP | COM | 24823Q10 | 10,484 | 855,845 SH | DEFINED | 1,2,5 |
| DENDRITE INTL INC | COM | 24823910 | 13,085 | 704,238 SH | DEFINED | 1,2 |
| DENTSPLY INTL INC NE | COM | 24903010 | 58,304 | 1,119,080 SH | DEFINED | 1,2,5,9 |
| DEPARTMENT 56 INC | COM | 24950910 | 3,344 | 217,111 SH | DEFINED | 1,2,5 |
| DEPOMED INC | COM | 24990810 | 1,302 | 263,515 SH | DEFINED | 1,2 |
| DESERT CMNTY BK VICT | COM | 25037Y10 | 665 | 26,246 SH | DEFINED | 1 |
| DEUTSCHE BANK AG NAM | ORD | D1819089 | 810 | 10,233 SH | DEFINED | 1 |
| DEUTSCHE TELEKOM AG | SPONSORED | 25156610 | 1,371 | 77,434 SH | DEFINED | 1 |
| DEVELOPERS DIVERSIFI | COM | 25159110 | 61,752 | 1,745,891 SH | DEFINED | 1,2,3,5 |
| DEVON ENERGY CORP NE | COM | 25179M10 | 476,491 | 7,219,567 SH | DEFINED | 1,2,5,6,7,8 13,14 |
| DEVRY INC DEL | COM | 25189310 | 28,181 | 1,027,766 SH | DEFINED | 1,2,5,6,9 |
| DHB INDS INC | COM | 23321E10 | 4,815 | 317,211 SH | DEFINED | 1,2 |
| DIAGEO P L C | SPON ADR N | 25243Q20 | 9,049 | 165,282 SH | DEFINED | 1 |
| DIAGNOSTIC PRODS COR | COM | 25245010 | 16,937 | 385,455 SH | DEFINED | 1,2,5 |
| DIAMOND OFFSHORE DRI | COM | 25271C10 | 18,751 | 786,882 SH | DEFINED | 1,2,5,7 |
| DIAMONDCLUSTER INTL | COM | 25278P10 | 2,488 | 286,317 SH | DEFINED | 1,2 |
| DICKS SPORTING GOODS | COM | 25339310 | 14,770 | 442,870 SH | DEFINED | 1,2 |
| DIEBOLD INC | COM | 25365110 | 52,682 | 996,449 SH | DEFINED | 1,2,5,9 |
| DIGENE CORP | COM | 25375210 | 9,958 | 272,597 SH | DEFINED | 1,2 |
| DIGI INTL INC | COM | 25379810 | 2,775 | 258,855 SH | DEFINED | 1,2,5 |
| DIGIMARC CORP | COM | 25380710 | 2,540 | 190,256 SH | DEFINED | 1,2 |
| DIGITAL ANGEL CORP | COM | 25383010 | 66 | 19,900 SH | DEFINED | 1 |
| Page Total | | | 5,943,601 | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------|
| DIGITAL GENERATION S | COM | 25392110 | 113 | 76,600 SH | | DEFINED | 1 |
| DIGITAL IMPACT INC D | COM | 25385G10 | 22 | 11,809 SH | | DEFINED | 1 |
| DIGITAL INSIGHT CORP | COM | 25385P10 | 11,100 | 539,887 SH | | DEFINED | 1,2 |
| DIGITAL LIGHTWAVE IN | COM | 25385510 | 37 | 21,349 SH | | DEFINED | 1 |
| DIGITAL RIV INC | COM | 25388B10 | 25,358 | 777,146 SH | | DEFINED | 1,2 |
| DIGITAL THEATER SYS | COM | 25389G10 | 6,327 | 242,225 SH | | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|------------------------------|
| DIGITALNET HLDGS INC | COM | 25389B10 | 1,568 | 77,116 | SH | DEFINED | 1,2 |
| DIGITAS INC | COM | 25388K10 | 8,975 | 813,733 | SH | DEFINED | 1,2 |
| DILLARDS INC | CL A | 25406710 | 50,736 | 2,275,155 | SH | DEFINED | 1,2,5,6,9,10 |
| DIME BANCORP INC NEW | *W EXP 99/ | 25429Q11 | 8 | 68,321 | SH | DEFINED | 1 |
| DIME CMNTY BANCSHARE | COM | 25392210 | 15,391 | 880,512 | SH | DEFINED | 1,2,5 |
| DIMON INC | COM | 25439410 | 3,069 | 536,573 | SH | DEFINED | 1,2 |
| DIODES INC | COM | 25454310 | 2,579 | 108,859 | SH | DEFINED | 1,2 |
| DIONEX CORP | COM | 25454610 | 17,967 | 325,667 | SH | DEFINED | 1,2,5 |
| DIRECT GEN CORP | COM | 25456W20 | 6,936 | 215,142 | SH | DEFINED | 1,2 |
| DIRECTV GROUP INC | COM | 25459L10 | 877,280 | 51,302,913 | SH | DEFINED | 1,2,5,7,8,9,10,11,12,13,14 |
| DISCOVERY LABORATORI | COM | 25466810 | 6,634 | 691,729 | SH | DEFINED | 1,2,5 |
| DISCOVERY PARTNERS I | COM | 25467510 | 101 | 19,812 | SH | DEFINED | 1 |
| DISNEY WALT CO | COM DISNEY | 25468710 | 1,733,924 | 68,023,695 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| DISTRIBUCION Y SERVI | SPONSORED | 25475310 | 262 | 17,106 | SH | DEFINED | 1,2,7 |
| DISTRIBUTED ENERGY S | COM | 25475V10 | 139 | 51,150 | SH | DEFINED | 1,2 |
| DITECH COMMUNICATION | COM | 25500M10 | 18,366 | 786,881 | SH | DEFINED | 1,2 |
| DIVERSA CORP | COM | 25506410 | 4,122 | 406,873 | SH | DEFINED | 1,2 |
| DIXIE GROUP INC | CL A | 25551910 | 186 | 15,644 | SH | DEFINED | 1 |
| DIXON TICONDEROGA CO | COM | 25586010 | 76 | 19,200 | SH | DEFINED | 1 |
| DJ ORTHOPEDICS INC | COM | 23325G10 | 5,707 | 248,147 | SH | DEFINED | 1,2 |
| DNP SELECT INCOME FD | COM | 23325P10 | 1,179 | 112,030 | SH | DEFINED | 5,7 |
| DOBSON COMMUNICATION | CL A | 25606910 | 5,282 | 1,620,336 | SH | DEFINED | 1,2 |
| DOCUCORP INTL INC | COM | 25591110 | 90 | 10,300 | SH | DEFINED | 1 |
| DOLLAR GEN CORP | COM | 25666910 | 210,242 | 10,748,592 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| DOLLAR THRIFTY AUTOM | COM | 25674310 | 10,538 | 384,038 | SH | DEFINED | 1,2,5 |
| DOLLAR TREE STORES I | COM | 25674710 | 49,584 | 1,807,643 | SH | DEFINED | 1,2,5,9 |
| DOMINION HOMES INC | COM | 25738610 | 1,258 | 54,439 | SH | DEFINED | 1,2 |
| DOMINION RES INC VA | COM | 25746U10 | 678,923 | 10,762,889 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| DOMTAR INC | COM | 25756110 | 478 | 36,915 | SH | DEFINED | 1,5,8 |
| DONALDSON INC | COM | 25765110 | 32,121 | 1,096,291 | SH | DEFINED | 1,2,5,9 |
| DONEGAL GROUP INC | CL A | 25770120 | 1,356 | 67,757 | SH | DEFINED | 1,2 |
| DONEGAL GROUP INC | CL B | 25770130 | 220 | 10,966 | SH | DEFINED | 1 |
| DONNELLEY R R & SONS | COM | 25786710 | 195,756 | 5,928,421 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| DORAL FINL CORP | COM | 25811P10 | 54,072 | 1,567,308 | SH | DEFINED | 1,2,5,10,12 |
| DORCHESTER MINERALS | COM UNIT | 25820R10 | 605 | 31,807 | SH | DEFINED | 1,5 |
| DOT HILL SYS CORP | COM | 25848T10 | 6,720 | 599,473 | SH | DEFINED | 1,2,5 |
| DOUBLECLICK INC | COM | 25860930 | 14,437 | 1,858,085 | SH | DEFINED | 1,2,5 |
| DOV PHARMACEUTICAL I | COM | 25985810 | 2,588 | 185,419 | SH | DEFINED | 1,2 |
| DOVER CORP | COM | 26000310 | 249,892 | 5,935,671 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| DOVER DOWNS GAMING & | COM | 26009510 | 3,538 | 314,494 | SH | DEFINED | 1,2,5 |
| DOVER MOTORSPORTS IN | COM | 26017410 | 810 | 202,489 | SH | DEFINED | 1,2,5 |
| DOW CHEM CO | COM | 26054310 | 1,119,470 | 27,505,402 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| DOW JONES & CO INC | COM | 26056110 | 92,884 | 2,059,504 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| DOWNEY FINL CORP | COM | 26101810 | 18,548 | 348,322 | SH | DEFINED | 1,2,5 |
| DPAC TECHNOLOGIES CO | COM | 23326910 | 11 | 17,200 | SH | DEFINED | 1 |
| DPL INC | COM | 23329310 | 32,806 | 1,689,302 | SH | DEFINED | 1,2,5,9 |
| DRESS BARN INC | COM | 26157010 | 5,673 | 331,392 | SH | DEFINED | 1,2 |
| DREW INDS INC | COM NEW | 26168L20 | 4,025 | 98,886 | SH | DEFINED | 1,2 |
| DREXLER TECHNOLOGY C | COM | 26187610 | 1,833 | 137,533 | SH | DEFINED | 1,2 |
| DREYERS GRAND ICE CR | COM A CALL | 26187710 | 415 | 5,247 | SH | DEFINED | 1,5 |
| Page Total | | | 5,592,338 | | | | |

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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| DRIL-QUIP INC | COM | 26203710 | 1,889 | 101,028 SH | | DEFINED | 1,2 |
| DRS TECHNOLOGIES INC | COM | 23330X10 | 11,815 | 370,362 SH | | DEFINED | 1,2,5 |
| DRUGSTORE COM INC | COM | 26224110 | 2,215 | 638,274 SH | | DEFINED | 1,2 |
| DSL NET INC | COM | 26250610 | 8 | 26,359 SH | | DEFINED | 1 |
| DSP GROUP INC | COM | 23332B10 | 16,847 | 618,477 SH | | DEFINED | 1,2,5 |
| DST SYS INC DEL | COM | 23332610 | 64,215 | 1,335,313 SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| DTE ENERGY CO | COM | 23333110 | 211,008 | 5,204,942 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| DU PONT E I DE NEMOU | COM | 26353410 | 1,980,155 | 44,578,008 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| DUANE READE INC | COM | 26357810 | 5,918 | 362,401 SH | | DEFINED | 1,2 |
| DUCOMMUN INC DEL | COM | 26414710 | 2,611 | 122,114 SH | | DEFINED | 1,2,5 |
| DUKE ENERGY CORP | COM | 26439910 | 1,599,509 | 78,832,364 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| DUKE REALTY CORP | COM NEW | 26441150 | 91,322 | 2,870,861 SH | | DEFINED | 1,2,3,5,7,8 14 |
| DUN & BRADSTREET COR | COM | 26483E10 | 64,185 | 1,190,590 SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| DUPONT PHOTOMASKS IN | COM | 26613X10 | 4,177 | 205,481 SH | | DEFINED | 1,2 |
| DUQUESNE LT HLDGS IN | COM | 26623310 | 32,114 | 1,663,052 SH | | DEFINED | 1,2,5,9 |
| DURA AUTOMOTIVE SYST | CL A | 26590310 | 450 | 49,192 SH | | DEFINED | 1,5 |
| DURATEK INC | COM | 26658Q10 | 2,106 | 139,398 SH | | DEFINED | 1,2 |
| DURECT CORP | COM | 26660510 | 1,938 | 560,231 SH | | DEFINED | 1,2 |
| DUSA PHARMACEUTICALS | COM | 26689810 | 1,514 | 159,400 SH | | DEFINED | 1 |
| DYAX CORP | COM | 26746E10 | 4,562 | 388,244 SH | | DEFINED | 1,2 |
| DYCOM INDS INC | COM | 26747510 | 39,758 | 1,419,933 SH | | DEFINED | 1,2,5,9 |
| DYNABAZAAR INC | COM | 26779R10 | 3 | 11,500 SH | | DEFINED | 1 |
| DYNAVAX TECHNOLOGIES | COM | 26815810 | 198 | 29,700 SH | | DEFINED | 1 |
| DYNEGY INC NEW | CL A | 26816Q10 | 51,340 | 12,051,657 SH | | DEFINED | 1,2,5,6,9,1 |
| E M C CORP MASS | COM | 26864810 | 858,288 | 75,288,453 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| E ON AG | SPONSORED | 26878010 | 16,223 | 223,791 SH | | DEFINED | 1,2 |
| E PIPHANY INC | COM | 26881V10 | 4,794 | 992,496 SH | | DEFINED | 1,2,5 |
| E TRADE FINANCIAL CO | COM | 26924610 | 100,262 | 8,992,112 SH | | DEFINED | 1,2,5,6,9,1 |
| E Z EM INC | COM NEW | 26930540 | 1,309 | 71,200 SH | | DEFINED | 1 |
| EAGLE BROADBAND INC | COM | 26943710 | 2,350 | 2,373,420 SH | | DEFINED | 1,2 |
| EAGLE MATERIALS INC | COM | 26969P10 | 20,820 | 293,155 SH | | DEFINED | 1,2,5,7 |
| EAGLE MATERIALS INC | CL B | 26969P20 | 1,030 | 14,869 SH | | DEFINED | 1,2,5 |
| EARTHLINK INC | COM | 27032110 | 25,114 | 2,426,512 SH | | DEFINED | 1,2,5 |
| EAST WEST BANCORP IN | COM | 27579R10 | 28,127 | 916,196 SH | | DEFINED | 1,2,5 |
| EASTERN AMERN NAT GA | SPERS RCT | 27621710 | 206 | 8,800 SH | | DEFINED | 1 |
| EASTGROUP PPTY INC | COM | 27727610 | 15,260 | 453,227 SH | | DEFINED | 1,2,3,5 |
| EASTMAN CHEM CO | COM | 27743210 | 94,735 | 2,049,200 SH | | DEFINED | 1,2,5,6,7,9 |
| EASTMAN KODAK CO | COM | 27746110 | 240,416 | 8,910,898 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| EATON CORP | COM | 27805810 | 336,787 | 5,202,148 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| EATON VANCE CORP | COM NON VT | 27826510 | 36,115 | 945,165 SH | | DEFINED | 1,2,5,9 |
| EBAY INC | COM | 27864210 | 1,566,028 | 17,031,304 SH | | DEFINED | 1,2,5,6,7,8 13,14 |

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|----------------------|-----------|----------|-----------|------------|----|---------|----------------------|
| ECHELON CORP | COM | 27874N10 | 5,334 | 476,698 | SH | DEFINED | 1,2 |
| ECHOSTAR COMMUNICATI | CL A | 27876210 | 93,527 | 3,041,534 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| ECLIPSYS CORP | COM | 27885610 | 8,658 | 567,359 | SH | DEFINED | 1,2,5 |
| ECOLAB INC | COM | 27886510 | 247,207 | 7,798,337 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ECOLLEGE COM | COM | 27887E10 | 3,498 | 218,651 | SH | DEFINED | 1,2 |
| ECOLOGY & ENVIRONMEN | CL A | 27887810 | 101 | 10,600 | SH | DEFINED | 1 |
| EDEN BIOSCIENCE CORP | COM | 27944510 | 10 | 12,006 | SH | DEFINED | 1 |
| EDGE PETE CORP DEL | COM | 27986210 | 2,460 | 144,711 | SH | DEFINED | 1,2 |
| EDISON INTL | COM | 28102010 | 1,004,762 | 39,294,560 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| EDO CORP | COM | 28134710 | 5,929 | 245,794 | SH | DEFINED | 1,2 |
| EDP-ELETRICIDADE DE | SPONSORED | 26835310 | 402 | 14,264 | SH | DEFINED | 1 |
| EDUCATION LENDING GR | COM | 28140A10 | 2,602 | 146,599 | SH | DEFINED | 1,2 |
| EDUCATION MGMT CORP | COM | 28139T10 | 32,649 | 993,571 | SH | DEFINED | 1,2,5,9 |
| EDWARDS AG INC | COM | 28176010 | 39,311 | 1,155,200 | SH | DEFINED | 1,2,5,6,7,9 |
| EDWARDS LIFESCIENCES | COM | 28176E10 | 58,729 | 1,685,183 | SH | DEFINED | 1,2,5,9 |
| Page Total | | | 9,042,900 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| EFUNDS CORP | COM | 28224R10 | 13,637 | 779,274 | SH | DEFINED | 1,2,5 |
| EGL INC | COM | 26848410 | 17,971 | 675,598 | SH | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L10 | 267,585 | 33,957,524 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| EL PASO ELEC CO | COM NEW | 28367785 | 14,755 | 955,624 | SH | DEFINED | 1,2,5 |
| ELAN PLC | ADR | 28413120 | 310 | 12,549 | SH | DEFINED | 1 |
| ELECTRO RENT CORP | COM | 28521810 | 2,981 | 284,682 | SH | DEFINED | 1,2,5 |
| ELECTRO SCIENTIFIC I | COM | 28522910 | 12,941 | 457,135 | SH | DEFINED | 1,2,5 |
| ELECTROGLAS INC | COM | 28532410 | 104 | 19,373 | SH | DEFINED | 1 |
| ELECTRONIC ARTS INC | COM | 28551210 | 469,254 | 8,602,271 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ELECTRONIC DATA SYS | COM | 28566110 | 565,920 | 29,551,947 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ELECTRONICS BOUTIQUE | COM | 28604510 | 6,824 | 259,085 | SH | DEFINED | 1,2,5 |
| ELECTRONICS FOR IMAG | COM | 28608210 | 32,757 | 1,159,146 | SH | DEFINED | 1,2,5 |
| ELIZABETH ARDEN INC | COM | 28660G10 | 6,001 | 285,219 | SH | DEFINED | 1,2 |
| ELKCORP | COM | 28745610 | 8,399 | 350,825 | SH | DEFINED | 1,2 |
| ELLIS PERRY INTL INC | COM | 28885310 | 1,644 | 65,098 | SH | DEFINED | 1,2 |
| E-LOAN INC | COM | 26861P10 | 203 | 75,101 | SH | DEFINED | 1 |
| EMBARCADERO TECHNOLO | COM | 29078710 | 3,048 | 246,585 | SH | DEFINED | 1,2 |
| EMBOTELLADORA ANDINA | SPON ADR A | 29081P20 | 160 | 13,219 | SH | DEFINED | 1,2,7 |
| EMBREX INC | COM | 29081710 | 1,748 | 129,505 | SH | DEFINED | 1 |
| EMC INS GROUP INC | COM | 26866410 | 1,132 | 47,885 | SH | DEFINED | 1,2 |
| EMCOR GROUP INC | COM | 29084Q10 | 9,982 | 226,959 | SH | DEFINED | 1,2,5 |
| EMCORE CORP | COM | 29084610 | 113 | 34,529 | SH | DEFINED | 1,5 |
| EMERGE INTERACTIVE I | CL A | 29088W10 | 27 | 14,126 | SH | DEFINED | 1 |
| EMERITUS CORP | COM | 29100510 | 97 | 12,910 | SH | DEFINED | 1 |
| EMERSON ELEC CO | COM | 29101110 | 780,754 | 12,285,660 | SH | DEFINED | 1,2,5,6,7,8 13,14 |

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|----------------------|-----------|----------|-----------|-----------|----|---------|----------------------|
| EMERSON RADIO CORP | COM NEW | 29108720 | 128 | 40,800 | SH | DEFINED | 1,5 |
| EMISPHERE TECHNOLOGI | COM | 29134510 | 125 | 30,549 | SH | DEFINED | 1,2 |
| EMMIS COMMUNICATIONS | CL A | 29152510 | 20,423 | 973,461 | SH | DEFINED | 1,2,5,9 |
| EMPIRE DIST ELEC CO | COM | 29164110 | 8,608 | 428,068 | SH | DEFINED | 1,2 |
| EMPIRE RESORTS INC | COM | 29205210 | 735 | 52,303 | SH | DEFINED | 1,2 |
| EMPRESA NACIONAL DE | SPONSORED | 29244T10 | 620 | 50,038 | SH | DEFINED | 1,2,7 |
| EMS TECHNOLOGIES INC | COM | 26873N10 | 3,261 | 167,832 | SH | DEFINED | 1,2 |
| EMULEX CORP | COM NEW | 29247520 | 18,626 | 1,301,573 | SH | DEFINED | 1,2,5 |
| ENBRIDGE ENERGY MANA | SHS UNITS | 29250X10 | 445 | 10,433 | SH | DEFINED | 1 |
| ENBRIDGE ENERGY PART | COM | 29250R10 | 344 | 7,432 | SH | DEFINED | 1,5 |
| ENBRIDGE INC | COM | 29250N10 | 546 | 14,913 | SH | DEFINED | 1 |
| ENCANA CORP | COM | 29250510 | 2,269 | 52,578 | SH | DEFINED | 1,5 |
| ENCORE ACQUISITION C | COM | 29255W10 | 9,045 | 324,190 | SH | DEFINED | 1,2 |
| ENCORE CAP GROUP INC | COM | 29255410 | 2,188 | 165,657 | SH | DEFINED | 1,2 |
| ENCORE MED CORP | COM | 29256E10 | 2,408 | 382,237 | SH | DEFINED | 1,2 |
| ENCORE WIRE CORP | COM | 29256210 | 5,090 | 184,405 | SH | DEFINED | 1,2,5 |
| ENCYSIVE PHARMACEUTI | COM | 29256X10 | 6,969 | 819,883 | SH | DEFINED | 1,2,5 |
| ENDESA S A | SPONSORED | 29258N10 | 834 | 44,044 | SH | DEFINED | 1 |
| ENDO PHARMACEUTICALS | COM | 29264F20 | 27,777 | 1,184,504 | SH | DEFINED | 1,2,5 |
| ENDOCARDIAL SOLUTION | COM | 29296210 | 2,716 | 262,189 | SH | DEFINED | 1,2 |
| ENDOLOGIX INC | COM | 29266S10 | 52 | 10,700 | SH | DEFINED | 1 |
| ENDURANCE SPECIALTY | SHS | G3039710 | 3,045 | 87,502 | SH | DEFINED | 1,5 |
| ENERGEN CORP | COM | 29265N10 | 41,258 | 859,722 | SH | DEFINED | 1,2,5 |
| ENERGIZER HLDGS INC | COM | 29266R10 | 105,307 | 2,340,145 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| ENERGY CONVERSION DE | COM | 29265910 | 3,321 | 294,925 | SH | DEFINED | 1,2 |
| ENERGY EAST CORP | COM | 29266M10 | 60,085 | 2,477,712 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| ENERGY PARTNERS LTD | COM | 29270U10 | 5,771 | 377,196 | SH | DEFINED | 1,2,5 |
| ENERGYSOUTH INC | COM | 29297010 | 2,988 | 74,666 | SH | DEFINED | 1,2 |
| ENERSIS S A | SPONSORED | 29274F10 | 134 | 22,428 | SH | DEFINED | 1,2 |
| ENESCO GROUP INC | COM | 29297310 | 414 | 46,180 | SH | DEFINED | 1 |
| ENGELHARD CORP | COM | 29284510 | 207,349 | 6,417,495 | SH | DEFINED | 1,2,5,6,7,9 13,14 |
| Page Total | | | 2,761,226 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| ENGINEERED SUPPORT S | COM | 29286610 | 31,548 | 539,195 | SH | DEFINED | 1,2 |
| ENI S P A | SPONSORED | 26874R10 | 18,944 | 188,798 | SH | DEFINED | 1,2 |
| ENNIS BUSINESS FORMS | COM | 29338910 | 4,914 | 251,990 | SH | DEFINED | 1,2 |
| ENPRO INDS INC | COM | 29355X10 | 8,342 | 363,019 | SH | DEFINED | 1,2,5 |
| ENSCO INTL INC | COM | 26874Q10 | 72,259 | 2,483,141 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| ENSTAR GROUP INC GA | COM | 29358R10 | 2,115 | 40,651 | SH | DEFINED | 1,2 |
| ENTEGRIS INC | COM | 29362U10 | 16,560 | 1,431,271 | SH | DEFINED | 1,2,5 |
| ENTERASYS NETWORKS I | COM | 29363710 | 7,103 | 3,366,329 | SH | DEFINED | 1,2,5 |
| ENTERCOM COMMUNICATI | CL A | 29363910 | 21,235 | 569,292 | SH | DEFINED | 1,2,5,9 |
| ENERGY CORP NEW | COM | 29364G10 | 467,600 | 8,348,502 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ENTERPRISE PRODS PAR | COM | 29379210 | 3,967 | 186,696 | SH | DEFINED | 1,2,5 |
| ENTERTAINMENT PPTYS | COM SH BEN | 29380T10 | 13,586 | 380,145 | SH | DEFINED | 1,2,5 |

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|----------------------|-------------|----------|-----------|------------|----|---------|----------------------|
| ENTRAVISION COMMUNIC | CL A | 29382R10 | 5,719 | 744,725 | SH | DEFINED | 1,2,5 |
| ENTREMED INC | COM | 29382F10 | 31 | 15,389 | SH | DEFINED | 1 |
| ENTRUST INC | COM | 29384810 | 3,730 | 828,983 | SH | DEFINED | 1,2,5 |
| ENVIRONMENTAL TECTON | COM | 29409210 | 99 | 14,100 | SH | DEFINED | 1 |
| ENZO BIOCHEM INC | COM | 29410010 | 6,507 | 433,826 | SH | DEFINED | 1,2,5 |
| ENZON PHARMACEUTICAL | COM | 29390410 | 11,845 | 928,300 | SH | DEFINED | 1,2,5 |
| EOG RES INC | COM | 26875P10 | 228,209 | 3,821,959 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| EON LABS INC | COM | 29412E10 | 15,405 | 376,368 | SH | DEFINED | 1,2,5 |
| EPICOR SOFTWARE CORP | COM | 29426L10 | 8,860 | 630,604 | SH | DEFINED | 1,2,5 |
| EPIMMUNE INC | COM | 29425Y10 | 24 | 14,000 | SH | DEFINED | 1 |
| EPIQ SYS INC | COM | 26882D10 | 3,172 | 218,728 | SH | DEFINED | 1,2 |
| EPIX MEDICAL INC | COM | 26881Q10 | 6,130 | 290,533 | SH | DEFINED | 1,2,5 |
| EQUIFAX INC | COM | 29442910 | 117,195 | 4,735,148 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| EQUINIX INC | COM NEW | 29444U50 | 5,130 | 151,152 | SH | DEFINED | 1,2 |
| EQUITABLE RES INC | COM | 29454910 | 45,866 | 886,986 | SH | DEFINED | 1,2,5,6,7,9 |
| EQUITEX INC | COM PAR \$0 | 29459230 | 13 | 14,700 | SH | DEFINED | 1 |
| EQUITY INNS INC | COM | 29470310 | 9,261 | 996,909 | SH | DEFINED | 1,2,3,5 |
| EQUITY OFFICE PROPER | COM | 29474110 | 389,311 | 14,312,903 | SH | DEFINED | 1,2,3,5,6,7 12,14 |
| EQUITY OIL CO | COM | 29474910 | 118 | 25,700 | SH | DEFINED | 1 |
| EQUITY ONE | COM | 29475210 | 16,773 | 927,697 | SH | DEFINED | 1,2,3 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L10 | 283,640 | 9,540,538 | SH | DEFINED | 1,2,3,5,6,7 12,14 |
| ERESEARCHTECHNOLOGY | COM | 29481V10 | 19,208 | 686,017 | SH | DEFINED | 1,2,5 |
| ERICSSON L M TEL CO | ADR B SEK | 29482160 | 1,751 | 58,561 | SH | DEFINED | 1,2 |
| ERIE INDY CO | CL A | 29530P10 | 13,293 | 284,170 | SH | DEFINED | 1,2,5 |
| ESB FINL CORP | COM | 26884F10 | 159 | 12,667 | SH | DEFINED | 1 |
| ESCALADE INC | COM | 29605610 | 2,325 | 100,592 | SH | DEFINED | 1,2 |
| ESCO TECHNOLOGIES IN | COM | 29631510 | 17,071 | 319,927 | SH | DEFINED | 1,2,5 |
| ESPEED INC | CL A | 29664310 | 7,307 | 413,989 | SH | DEFINED | 1,2 |
| ESS TECHNOLOGY INC | COM | 26915110 | 12,011 | 1,121,516 | SH | DEFINED | 1,2,5 |
| ESSEX PPTY TR INC | COM | 29717810 | 39,548 | 578,608 | SH | DEFINED | 1,2,3,5 |
| ESTERLINE TECHNOLOGI | COM | 29742510 | 10,311 | 349,163 | SH | DEFINED | 1,2 |
| ETHAN ALLEN INTERIOR | COM | 29760210 | 24,462 | 681,203 | SH | DEFINED | 1,2,5 |
| EURONET WORLDWIDE IN | COM | 29873610 | 7,237 | 312,871 | SH | DEFINED | 1,2,5 |
| EVANS & SUTHERLAND C | COM | 29909610 | 74 | 15,800 | SH | DEFINED | 1 |
| EVEREST RE GROUP LTD | COM | G3223R10 | 38,358 | 477,326 | SH | DEFINED | 1,5,7,8,9,1 14 |
| EVERGREEN RES INC | COM NO PAR | 29990030 | 19,646 | 486,292 | SH | DEFINED | 1,2,5 |
| EVERGREEN SOLAR INC | COM | 30033R10 | 433 | 133,672 | SH | DEFINED | 2 |
| EVERTRUST FINL GROUP | COM | 30041210 | 1,173 | 46,134 | SH | DEFINED | 1,2,5 |
| EVOLVING SYS INC | COM | 30049R10 | 80 | 16,830 | SH | DEFINED | 1 |
| EXACT SCIENCES CORP | COM | 30063P10 | 111 | 17,954 | SH | DEFINED | 1 |
| EXACTECH INC | COM | 30064E10 | 1,634 | 75,314 | SH | DEFINED | 1,2 |
| EXAR CORP | COM | 30064510 | 10,592 | 722,497 | SH | DEFINED | 1,2,5 |
| EXCEL TECHNOLOGY INC | COM | 30067T10 | 5,279 | 159,000 | SH | DEFINED | 1,2 |
| EXELIXIS INC | COM | 30161Q10 | 10,361 | 1,026,816 | SH | DEFINED | 1,2,5 |
| Page Total | | | 2,067,636 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

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

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|-------------------------|------------|----------|-----------|-------------|----|---------|-------------------|
| EXELON CORP | COM | 30161N10 | 887,224 | 26,651,353 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| EXIDE TECHNOLOGIES | COM NEW | 30205120 | 6,342 | 310,100 | SH | DEFINED | 1,2 |
| EXPEDITORS INTL WASH | COM | 30213010 | 91,339 | 1,848,589 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| EXPLORATION CO | COM NEW | 30213320 | 107 | 28,187 | SH | DEFINED | 1 |
| EXPONENT INC | COM | 30214U10 | 1,868 | 69,519 | SH | DEFINED | 1,2 |
| EXPRESS SCRIPTS INC | COM | 30218210 | 178,330 | 2,250,785 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| EXPRESSJET HOLDINGS | CL A | 30218U10 | 31,141 | 2,565,143 | SH | DEFINED | 1,2 |
| EXTREME NETWORKS INC | COM | 30226D10 | 9,403 | 1,703,427 | SH | DEFINED | 1,2,5 |
| EXULT INC DEL | COM | 30228410 | 3,574 | 664,360 | SH | DEFINED | 1,2,5 |
| EXXON MOBIL CORP | COM | 30231G10 | 9,257,910 | 208,464,545 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| EYETECH PHARMACEUTIC | COM | 30229710 | 5,406 | 125,950 | SH | DEFINED | 1,2,5 |
| F M C CORP | COM NEW | 30249130 | 38,852 | 901,231 | SH | DEFINED | 1,2,5,9 |
| F N B CORP VA | COM | 30293010 | 2,990 | 103,740 | SH | DEFINED | 1,2 |
| F5 NETWORKS INC | COM | 31561610 | 13,627 | 514,599 | SH | DEFINED | 1,2 |
| FACTSET RESH SYS INC | COM | 30307510 | 22,323 | 472,241 | SH | DEFINED | 1,2,5 |
| FAIR ISAAC CORP | COM | 30325010 | 32,424 | 971,372 | SH | DEFINED | 1,2,5,9 |
| FAIRCHILD CORP | CL A | 30369810 | 91 | 21,278 | SH | DEFINED | 1 |
| FAIRCHILD SEMICONDUCTOR | COM | 30372610 | 24,736 | 1,511,050 | SH | DEFINED | 1,2,5,8,9,13,14 |
| FAIRMONT HOTELS RESORT | COM | 30520410 | 1,156 | 42,909 | SH | DEFINED | 1 |
| FALCON PRODS INC | COM | 30607510 | 48 | 18,000 | SH | DEFINED | 1 |
| FALCONSTOR SOFTWARE | COM | 30613710 | 4,249 | 550,417 | SH | DEFINED | 1,2,5 |
| FAMILY DLR STORES INC | COM | 30700010 | 138,843 | 4,564,189 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FARGO ELECTRONICS INC | COM | 30744P10 | 278 | 25,000 | SH | DEFINED | 1,2 |
| FARMER BROS CO | COM | 30767510 | 3,393 | 126,452 | SH | DEFINED | 1,2 |
| FARMERS CAP BK CORP | COM | 30956210 | 3,415 | 95,525 | SH | DEFINED | 1,2 |
| FARO TECHNOLOGIES INC | COM | 31164210 | 3,782 | 147,347 | SH | DEFINED | 1,2 |
| FASTENAL CO | COM | 31190010 | 56,193 | 988,789 | SH | DEFINED | 1,2,5,6,9 |
| FBL FINL GROUP INC | CL A | 30239F10 | 5,970 | 211,259 | SH | DEFINED | 1,2 |
| FEDDERS CORP | COM NEW | 31313550 | 153 | 35,153 | SH | DEFINED | 1 |
| FEDERAL AGRIC MTG CO | CL C | 31314830 | 2,853 | 119,216 | SH | DEFINED | 1,2 |
| FEDERAL HOME LN MTG | COM | 31340030 | 1,330,648 | 21,021,294 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FEDERAL NATL MTG ASSN | COM | 31358610 | 2,188,611 | 30,669,997 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FEDERAL REALTY INVT | SH BEN INT | 31374720 | 31,877 | 766,447 | SH | DEFINED | 1,2,3,5 |
| FEDERAL SIGNAL CORP | COM | 31385510 | 16,801 | 902,776 | SH | DEFINED | 1,2,5,9 |
| FEDERATED DEPT STORE | COM | 31410H10 | 413,663 | 8,424,918 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FEDERATED INVS INC P | CL B | 31421110 | 91,720 | 3,023,088 | SH | DEFINED | 1,2,5,6,7,9 |
| FEDEX CORP | COM | 31428X10 | 688,165 | 8,424,101 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FEI CO | COM | 30241L10 | 10,362 | 433,361 | SH | DEFINED | 1,2,5 |
| FELCOR LODGING TR INC | COM | 31430F10 | 19,904 | 1,644,965 | SH | DEFINED | 1,2,3,5 |
| FERRO CORP | COM | 31540510 | 20,022 | 750,433 | SH | DEFINED | 1,2,5,9 |
| FIAT S P A | SP ADR ORD | 31562188 | 103 | 12,207 | SH | DEFINED | 1 |
| FIDELITY BANKSHARES | COM | 31604Q10 | 7,750 | 218,605 | SH | DEFINED | 1,2 |
| FIDELITY NATL FINL INC | COM | 31632610 | 131,955 | 3,533,865 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| FIDELITY SOUTHN CORP | COM | 31639410 | 174 | 12,681 | SH | DEFINED | 1 |
| FIFTH THIRD BANCORP | COM | 31677310 | 797,978 | 14,837,816 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FILENET CORP | COM | 31686910 | 20,682 | 655,111 | SH | DEFINED | 1,2,5 |
| FINANCIAL FED CORP | COM | 31749210 | 9,320 | 264,319 | SH | DEFINED | 1,2 |
| FINANCIAL INSTNS INC | COM | 31758540 | 3,393 | 139,531 | SH | DEFINED | 1,2 |
| FINDWHAT COM | COM | 31779410 | 5,886 | 254,377 | SH | DEFINED | 1,2,5 |

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|----------------------|------|----------|------------|-----------|----|---------|---------|
| FINISAR | COM | 31787A10 | 4,881 | 2,464,907 | SH | DEFINED | 1,2,5 |
| FINISH LINE INC | CL A | 31792310 | 8,549 | 283,373 | SH | DEFINED | 1,2,5 |
| FIRST ACCEPTANCE COR | COM | 31845710 | 1,991 | 284,369 | SH | DEFINED | 1 |
| FIRST ADVANTAGE CORP | CL A | 31845F10 | 1,212 | 64,110 | SH | DEFINED | 1,2 |
| FIRST ALBANY COS INC | COM | 31846510 | 101 | 10,045 | SH | DEFINED | 1 |
| FIRST AMERN CORP CAL | COM | 31852230 | 27,820 | 1,074,528 | SH | DEFINED | 1,2,5,9 |
| FIRST BANCORP N C | COM | 31891010 | 4,001 | 119,668 | SH | DEFINED | 1,2,5 |
| Page Total | | | 16,665,584 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| FIRST BANCORP P R | COM | 31867210 | 24,856 | 609,968 | SH | DEFINED | 1,2,5 |
| FIRST BANCTRUST CORP | COM | 31868F10 | 359 | 28,640 | SH | DEFINED | 1 |
| FIRST BUSEY CORP | COM | 31938310 | 4,065 | 138,793 | SH | DEFINED | 1,2,5 |
| FIRST CASH FINL SVCS | COM | 31942D10 | 3,098 | 145,585 | SH | DEFINED | 1,2 |
| FIRST CHARTER CORP | COM | 31943910 | 10,092 | 463,137 | SH | DEFINED | 1,2,5 |
| FIRST CMNTY BANCORP | COM | 31983B10 | 8,864 | 230,597 | SH | DEFINED | 1,2 |
| FIRST CMNTY BANCSHAR | COM | 31983A10 | 4,864 | 145,189 | SH | DEFINED | 1,2 |
| FIRST COMWLTH FINL C | COM | 31982910 | 14,010 | 1,080,175 | SH | DEFINED | 1,2,5 |
| FIRST CONSULTING GRO | COM | 31986R10 | 128 | 23,167 | SH | DEFINED | 1 |
| FIRST CTZNS BANCSHAR | CL A | 31946M10 | 11,846 | 97,101 | SH | DEFINED | 1,2,5 |
| FIRST DATA CORP | COM | 31996310 | 1,346,918 | 30,254,228 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FIRST DEFIANCE FINL | COM | 32006W10 | 303 | 13,712 | SH | DEFINED | 1,5 |
| FIRST FED CAP CORP | COM | 31996010 | 9,080 | 326,264 | SH | DEFINED | 1,2 |
| FIRST FINL BANCORP O | COM | 32020910 | 9,980 | 563,199 | SH | DEFINED | 1,2,5 |
| FIRST FINL BANKSHARE | COM | 32020R10 | 9,175 | 218,816 | SH | DEFINED | 1,2,5 |
| FIRST FINL CORP IND | COM | 32021810 | 7,525 | 234,854 | SH | DEFINED | 1,2 |
| FIRST FINL HLDGS INC | COM | 32023910 | 5,613 | 194,836 | SH | DEFINED | 1,2 |
| FIRST HEALTH GROUP C | COM | 32096010 | 34,276 | 2,195,798 | SH | DEFINED | 1,2,5,7,9 |
| FIRST HORIZON NATL C | COM | 32051710 | 165,441 | 3,638,461 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FIRST HORIZON PHARMA | COM | 32051K10 | 7,341 | 388,420 | SH | DEFINED | 1,2 |
| FIRST IND CORP | COM | 32054R10 | 4,118 | 216,070 | SH | DEFINED | 1,2 |
| FIRST INDUSTRIAL REA | COM | 32054K10 | 32,589 | 883,647 | SH | DEFINED | 1,2,3,5 |
| FIRST LONG IS CORP | COM | 32073410 | 2,140 | 46,350 | SH | DEFINED | 1,2 |
| FIRST MARBLEHEAD COR | COM | 32077110 | 7,042 | 174,916 | SH | DEFINED | 1,2 |
| FIRST MERCHANTS CORP | COM | 32081710 | 7,546 | 290,776 | SH | DEFINED | 1,2 |
| FIRST MIDWEST BANCOR | COM | 32086710 | 33,943 | 964,010 | SH | DEFINED | 1,2,5 |
| FIRST NATL BANKSHRS | COM | 32110010 | 14,694 | 775,425 | SH | DEFINED | 1,2,5 |
| FIRST NIAGARA FINL G | COM | 33582V10 | 15,789 | 1,315,746 | SH | DEFINED | 1,2,5 |
| FIRST OAK BROOK BANC | COM | 33584720 | 3,219 | 106,248 | SH | DEFINED | 1,2 |
| FIRST PL FINL CORP | COM | 33610T10 | 4,715 | 253,646 | SH | DEFINED | 1,2 |
| FIRST REP BK SAN FRA | COM | 33615810 | 7,722 | 179,248 | SH | DEFINED | 1,2 |
| FIRST SENTINEL BANCO | COM | 33640T10 | 7,687 | 374,062 | SH | DEFINED | 1,2 |
| FIRST ST BANCORPORAT | COM | 33645310 | 5,414 | 175,434 | SH | DEFINED | 1,2 |
| FIRST UN REAL EST EQ | SH BEN INT | 33740010 | 47 | 14,849 | SH | DEFINED | 1 |
| FIRSTBANK CORP MICH | COM | 33761G10 | 1,955 | 67,297 | SH | DEFINED | 1,5 |
| FIRSTENERGY CORP | COM | 33793210 | 862,551 | 23,056,692 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FIRSTFED FINL CORP | COM | 33790710 | 18,660 | 448,556 | SH | DEFINED | 1,2,5 |

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|----------------------|---------|----------|-----------|-----------|----|---------|-------------------|
| FIRSTMERIT CORP | COM | 33791510 | 29,182 | 1,106,647 | SH | DEFINED | 1,2,5,9 |
| FISERV INC | COM | 33773810 | 225,026 | 5,786,230 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FISHER COMMUNICATION | COM | 33775620 | 4,270 | 84,834 | SH | DEFINED | 1,2 |
| FISHER SCIENTIFIC IN | COM NEW | 33803220 | 52,445 | 908,144 | SH | DEFINED | 1,2,5 |
| FLAG FINL CORP | COM | 33832H10 | 163 | 12,606 | SH | DEFINED | 1 |
| FLAGSTAR BANCORP INC | COM | 33793010 | 22,206 | 1,117,009 | SH | DEFINED | 1,2,5 |
| FLANDERS CORP | COM | 33849410 | 1,285 | 155,400 | SH | DEFINED | 1 |
| FLEETWOOD ENTERPRISE | COM | 33909910 | 12,294 | 844,976 | SH | DEFINED | 1,2,6 |
| FLEXTRONICS INTL LTD | ORD | Y2573F10 | 96,501 | 6,050,232 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| FLIR SYS INC | COM | 30244510 | 20,504 | 373,475 | SH | DEFINED | 1,2,5 |
| FLORIDA EAST COAST I | COM | 34063210 | 12,645 | 327,159 | SH | DEFINED | 1,2 |
| FLORIDA ROCK INDS IN | COM | 34114010 | 17,485 | 414,630 | SH | DEFINED | 1,2,5,7 |
| FLOWERS FOODS INC | COM | 34349810 | 14,761 | 564,490 | SH | DEFINED | 1,2,5 |
| FLOWERVE CORP | COM | 34354P10 | 35,018 | 1,404,102 | SH | DEFINED | 1,2,5,9 |
| FLUOR CORP NEW | COM | 34341210 | 110,470 | 2,317,391 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FLUSHING FINL CORP | COM | 34387310 | 7,415 | 420,133 | SH | DEFINED | 1,2 |
| FMC TECHNOLOGIES INC | COM | 30249U10 | 26,038 | 904,086 | SH | DEFINED | 1,2,5,9 |
| FNB CORP PA | COM | 30252010 | 15,739 | 771,522 | SH | DEFINED | 1,2,5 |
| FOCUS ENHANCEMENTS I | COM | 34415910 | 17 | 11,700 | SH | DEFINED | 1 |
| Page Total | | | 3,411,132 | | | | |

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|----------------------|----------------|----------|---------------|-----------------------|----------------------------|-------------------|
| FOMENTO ECONOMICO ME | SPON ADR U | 34441910 | 1,574 | 34,334 SH | DEFINED | 1,2 |
| FONAR CORP | COM | 34443710 | 39 | 30,200 SH | DEFINED | 1 |
| FOOT LOCKER INC | COM | 34484910 | 43,732 | 1,796,729 SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FORD MTR CO DEL | COM PAR \$0 | 34537086 | 948,687 | 60,619,001 SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FOREST CITY ENTERPRI | CL A | 34555010 | 16,180 | 305,276 SH | DEFINED | 1,2,5 |
| FOREST LABS INC | COM | 34583810 | 542,578 | 9,581,097 SH | DEFINED | 1,2,5,6,9,13,14 |
| FOREST OIL CORP | COM PAR \$0 | 34609170 | 25,141 | 920,257 SH | DEFINED | 1,2,5,9 |
| FORMFACTOR INC | COM | 34637510 | 9,310 | 414,684 SH | DEFINED | 1,2 |
| FORRESTER RESH INC | COM | 34656310 | 4,653 | 249,484 SH | DEFINED | 1,2 |
| FORTUNE BRANDS INC | COM | 34963110 | 377,547 | 5,005,266 SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FORWARD AIR CORP | COM | 34985310 | 21,844 | 584,055 SH | DEFINED | 1,2 |
| FOSSIL INC | COM | 34988210 | 13,263 | 486,715 SH | DEFINED | 1,2 |
| FOSTER L B CO | COM | 35006010 | 151 | 18,900 SH | DEFINED | 1 |
| FOUNDRY NETWORKS INC | COM | 35063R10 | 15,996 | 1,136,859 SH | DEFINED | 1,2,5 |
| FOUNTAIN POWERBOAT I | COM NEW | 35075530 | 69 | 13,400 SH | DEFINED | 1 |
| FOX ENTMT GROUP INC | CL A | 35138T10 | 72,186 | 2,703,596 SH | DEFINED | 1,2,5,7 |
| FPIC INS GROUP INC | COM | 30256310 | 2,491 | 100,899 SH | DEFINED | 1,2,5 |
| FPL GROUP INC | COM | 30257110 | 385,362 | 6,025,987 SH | DEFINED | 1,2,5,6,7,8,13,14 |
| FRANCE TELECOM | SPONSORED | 35177Q10 | 365 | 13,894 SH | DEFINED | 1 |
| FRANKLIN BK CORP DEL | COM | 35245110 | 2,502 | 158,177 SH | DEFINED | 1,2 |
| FRANKLIN ELEC INC | COM | 35351410 | 10,512 | 277,647 SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|------------|-------------|----|---------|----------------------|
| GENAISSANCE PHARMACE | COM | 36867W10 | 61 | 14,456 | SH | DEFINED | 1 |
| GENCORP INC | COM | 36868210 | 6,939 | 518,228 | SH | DEFINED | 1,2 |
| GENE LOGIC INC | COM | 36868910 | 197 | 48,717 | SH | DEFINED | 1,2,5 |
| GENELABS TECHNOLOGIE | COM | 36870610 | 2,619 | 1,133,584 | SH | DEFINED | 1,2,5 |
| GENENCOR INTL INC | COM | 36870910 | 3,809 | 232,658 | SH | DEFINED | 1,2 |
| GENENTECH INC | COM NEW | 36871040 | 337,967 | 6,013,656 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| GENERAL BINDING CORP | COM | 36915410 | 1,593 | 102,865 | SH | DEFINED | 1,2 |
| GENERAL CABLE CORP D | COM | 36930010 | 5,231 | 611,790 | SH | DEFINED | 1,2,5 |
| GENERAL COMMUNICATIO | CL A | 36938510 | 5,656 | 712,366 | SH | DEFINED | 1,2 |
| GENERAL DYNAMICS COR | COM | 36955010 | 667,963 | 6,726,714 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENERAL ELEC CO | COM | 36960410 | 10,432,417 | 321,988,172 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENERAL EMPLOYMENT E | COM | 36973010 | 24 | 12,578 | SH | DEFINED | 1 |
| GENERAL GROWTH PPTYS | COM | 37002110 | 132,729 | 4,488,639 | SH | DEFINED | 1,2,3,5,7,8 14 |
| GENERAL MARITIME COR | SHS | Y2692M10 | 1,230 | 44,839 | SH | DEFINED | 1,5 |
| GENERAL MLS INC | COM | 37033410 | 460,121 | 9,680,641 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENERAL MTRS CORP | COM | 37044210 | 4,681,875 | 100,490,992 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENESCO INC | COM | 37153210 | 16,308 | 690,142 | SH | DEFINED | 1,2 |
| GENESEE & WYO INC | CL A | 37155910 | 7,105 | 299,810 | SH | DEFINED | 1,2 |
| GENESIS HEALTHCARE C | COM | 37184D10 | 7,985 | 274,955 | SH | DEFINED | 1,2,5 |
| GENESIS MICROCHIP IN | COM | 37184C10 | 7,436 | 540,023 | SH | DEFINED | 1,2 |
| GENLYTE GROUP INC | COM | 37230210 | 22,850 | 363,388 | SH | DEFINED | 1,2 |
| GEN-PROBE INC NEW | COM | 36866T10 | 38,325 | 809,918 | SH | DEFINED | 1,2,5 |
| GENTA INC | COM NEW | 37245M20 | 2,145 | 857,862 | SH | DEFINED | 1,2,5 |
| GENTEX CORP | COM | 37190110 | 45,961 | 1,158,290 | SH | DEFINED | 1,2,5,9 |
| GENTIVA HEALTH SERVI | COM | 37247A10 | 6,529 | 401,556 | SH | DEFINED | 1,2,5 |
| GENUINE PARTS CO | COM | 37246010 | 193,277 | 4,870,882 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GENUS INC | COM | 37246110 | 151 | 44,200 | SH | DEFINED | 1,5 |
| GENVEC INC | COM | 37246C10 | 174 | 56,812 | SH | DEFINED | 1 |
| GENWORTH FINL INC | COM CL A | 37247D10 | 31,602 | 1,377,000 | SH | DEFINED | 1,2 |
| GENZYME CORP | COM GENL D | 37291710 | 297,201 | 6,279,346 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GEO GROUP INC | COM | 36159R10 | 3,150 | 154,401 | SH | DEFINED | 1,2,5 |
| GEORGIA GULF CORP | COM PAR \$0 | 37320020 | 31,008 | 864,703 | SH | DEFINED | 1,2,5 |
| GEORGIA PAC CORP | COM | 37329810 | 386,485 | 10,451,188 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GERBER SCIENTIFIC IN | COM | 37373010 | 229 | 32,506 | SH | DEFINED | 1,2 |
| GERDAU S A | SPONSORED | 37373710 | 144 | 11,904 | SH | DEFINED | 1,2 |
| GERMAN AMERN BANCORP | COM | 37386510 | 2,188 | 130,237 | SH | DEFINED | 1,2,5 |
| GERON CORP | COM | 37416310 | 5,292 | 657,384 | SH | DEFINED | 1,2 |
| GETTY IMAGES INC | COM | 37427610 | 25,238 | 420,635 | SH | DEFINED | 1,2,5 |
| GETTY RLTY CORP NEW | COM | 37429710 | 7,592 | 301,744 | SH | DEFINED | 1,2 |
| GEVITY HR INC | COM | 37439310 | 9,583 | 365,914 | SH | DEFINED | 1,2 |
| GIANT INDS INC | COM | 37450810 | 3,837 | 174,396 | SH | DEFINED | 1,2 |
| GIBRALTAR STL CORP | COM | 37476F10 | 6,936 | 211,340 | SH | DEFINED | 1,2 |
| GIGA TRONICS INC | COM | 37517510 | 67 | 36,300 | SH | DEFINED | 1 |
| G-III APPAREL GROUP | COM | 36237H10 | 101 | 13,000 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | COM | 37555810 | 346,406 | 5,170,236 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GILLETTE CO | COM | 37576610 | 1,354,564 | 31,947,271 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GLACIER BANCORP INC | COM | 37637Q10 | 10,416 | 369,761 | SH | DEFINED | 1,2 |
| GLADSTONE CAPITAL CO | COM | 37653510 | 2,446 | 121,384 | SH | DEFINED | 1,2 |
| Page Total | | | 19,738,173 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|-----------|-----------------------|-------------------|
| GLAMIS GOLD LTD | COM | 37677510 | 3,726 | 212,577 | SH | | DEFINED | 1,9 |
| GLATFELTER | COM | 37731610 | 8,713 | 618,794 | SH | | DEFINED | 1,2,9 |
| GLAXOSMITHKLINE PLC | SPONSORED | 37733W10 | 822,337 | 19,834,467 | SH | | DEFINED | 1,2 |
| GLENAYRE TECHNOLOGIE | COM | 37789910 | 127 | 55,275 | SH | | DEFINED | 1 |
| GLENBOROUGH RLTY TR | COM | 37803P10 | 11,613 | 632,867 | SH | | DEFINED | 1,2,3,5 |
| GLIMCHER RLTY TR | SH BEN INT | 37930210 | 16,676 | 753,878 | SH | | DEFINED | 1,2,3,5 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A17 | 340 | 21,800 | SH | | DEFINED | 1 |
| GLOBAL IMAGING SYSTE | COM | 37934A10 | 12,355 | 337,029 | SH | | DEFINED | 1,2 |
| GLOBAL INDS LTD | COM | 37933610 | 7,687 | 1,343,938 | SH | | DEFINED | 1,2,5 |
| GLOBAL PMTS INC | COM | 37940X10 | 17,625 | 391,498 | SH | | DEFINED | 1,2,5 |
| GLOBAL POWER EQUIPME | COM | 37941P10 | 3,334 | 415,684 | SH | | DEFINED | 1,2,5 |
| GLOBALSANTAFE CORP | SHS | G3930E10 | 26,188 | 988,244 | SH | | DEFINED | 1,5,7,8,9,14 |
| GLOWPOINT INC | COM | 37988710 | 24 | 12,500 | SH | | DEFINED | 1 |
| GOLD BANC CORP INC | COM | 37990710 | 10,276 | 662,939 | SH | | DEFINED | 1,2,5 |
| GOLDCORP INC NEW | COM | 38095640 | 350 | 29,993 | SH | | DEFINED | 1,13 |
| GOLDEN TELECOM INC | COM | 38122G10 | 5,950 | 211,450 | SH | | DEFINED | 1,2 |
| GOLDEN WEST FINL COR | COM | 38131710 | 435,249 | 4,092,611 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GOLDMAN SACHS GROUP | COM | 38141G10 | 1,138,959 | 12,095,998 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GOODRICH CORP | COM | 38238810 | 109,736 | 3,394,243 | SH | | DEFINED | 1,2,5,6,7,9 |
| GOODRICH PETE CORP | COM NEW | 38241040 | 153 | 18,500 | SH | | DEFINED | 1 |
| GOODYEAR TIRE & RUBR | COM | 38255010 | 44,283 | 4,871,598 | SH | | DEFINED | 1,2,5,6,9,14 |
| GOODYS FAMILY CLOTHI | COM | 38258810 | 3,843 | 370,609 | SH | | DEFINED | 1,2,5 |
| GOREMOTE INTERNET CO | COM | 38285910 | 25 | 13,500 | SH | | DEFINED | 1 |
| GORMAN RUPP CO | COM | 38308210 | 5,526 | 203,388 | SH | | DEFINED | 1,2 |
| GOTTSCHALKS INC | COM | 38348510 | 74 | 12,492 | SH | | DEFINED | 1 |
| GOVERNMENT PPTYS TR | COM | 38374W10 | 2,416 | 231,239 | SH | | DEFINED | 1,2 |
| GP STRATEGIES CORP | COM | 36225V10 | 133 | 20,257 | SH | | DEFINED | 1 |
| GRACE W R & CO DEL N | COM | 38388F10 | 11,604 | 1,871,671 | SH | | DEFINED | 1,2 |
| GRACO INC | COM | 38410910 | 34,536 | 1,112,256 | SH | | DEFINED | 1,2,5,9 |
| GRAFTECH INTL LTD | COM | 38431310 | 15,841 | 1,514,474 | SH | | DEFINED | 1,2,5 |
| GRAINGER W W INC | COM | 38480210 | 144,033 | 2,504,923 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| GRANITE BROADCASTING | COM | 38724110 | 17 | 23,830 | SH | | DEFINED | 1 |
| GRANITE CONSTR INC | COM | 38732810 | 19,091 | 1,047,205 | SH | | DEFINED | 1,2,5,9 |
| GRANT PRIDECO INC | COM | 38821G10 | 37,971 | 2,056,917 | SH | | DEFINED | 1,2,5,9 |
| GRAPHIC PACKAGING CO | COM | 38868810 | 7,568 | 874,938 | SH | | DEFINED | 1,2 |
| GRAY TELEVISION INC | COM | 38937510 | 8,927 | 642,665 | SH | | DEFINED | 1,2 |
| GREAT AMERN FINL RES | COM | 38991510 | 2,285 | 143,732 | SH | | DEFINED | 1,2 |
| GREAT ATLANTIC & PAC | COM | 39006410 | 2,226 | 290,585 | SH | | DEFINED | 1,2,5 |
| GREAT LAKES CHEM COR | COM | 39056810 | 45,277 | 1,673,217 | SH | | DEFINED | 1,2,5,6,9,14 |
| GREAT NORTHN IRON OR | CTFS BEN I | 39106410 | 1,273 | 13,248 | SH | | DEFINED | 1,5 |
| GREAT PLAINS ENERGY | COM | 39116410 | 31,894 | 1,073,856 | SH | | DEFINED | 1,2,5,9 |
| GREAT SOUTHN BANCORP | COM | 39090510 | 5,031 | 174,028 | SH | | DEFINED | 1,2 |
| GREATER BAY BANCORP | COM | 39164810 | 29,542 | 1,022,229 | SH | | DEFINED | 1,2,5,9 |
| GREEN MOUNTAIN PWR C | COM | 39315410 | 292 | 11,183 | SH | | DEFINED | 1 |
| GREENBRIER COS INC | COM | 39365710 | 1,912 | 100,386 | SH | | DEFINED | 1,2 |
| GREENHILL & CO INC | COM | 39525910 | 2,166 | 103,600 | SH | | DEFINED | 1 |

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|----------------------|------------|----------|-----------|-----------|----|---------|----------------------|
| GREENPOINT FINL CORP | COM | 39538410 | 111,980 | 2,820,653 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GREIF INC | CL A | 39762410 | 9,003 | 213,086 | SH | DEFINED | 1,2 |
| GREY GLOBAL GROUP IN | COM | 39787M10 | 14,763 | 14,988 | SH | DEFINED | 1,2,5 |
| GREY WOLF INC | COM | 39788810 | 12,101 | 2,854,083 | SH | DEFINED | 1,2,5 |
| GRIFFIN LD & NURSERY | CL A | 39823110 | 215 | 8,600 | SH | DEFINED | 1 |
| GRIFFON CORP | COM | 39843310 | 9,522 | 427,398 | SH | DEFINED | 1,2 |
| GROUP 1 AUTOMOTIVE I | COM | 39890510 | 9,621 | 289,715 | SH | DEFINED | 1,2 |
| GROUP 1 SOFTWARE INC | COM | 39943Y10 | 3,850 | 167,756 | SH | DEFINED | 1,2 |
| GROUPE CGI INC | CL A SUB V | 39945C10 | 114 | 16,870 | SH | DEFINED | 1 |
| GROUPE DANONE | SPONSORED | 39944910 | 1,044 | 59,496 | SH | DEFINED | 1 |
| Page Total | | | 3,261,421 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|-----------------------|----------------|----------|---------------|-------------------|-----|-----------|-----------------------|----------------------|
| GRUPO AEROPORTUARIO | SPON ADR S | 40051E20 | 458 | 24,755 | SH | | DEFINED | 1,7 |
| GRUPO TELEVISIA SA DE | SP ADR REP | 40049J20 | 20,024 | 442,328 | SH | | DEFINED | 1,2,4 |
| GSI COMMERCE INC | COM | 36238G10 | 2,783 | 289,036 | SH | | DEFINED | 1,2,5 |
| GTC BIOTHERAPEUTICS | COM | 36238T10 | 34 | 21,777 | SH | | DEFINED | 1 |
| GTECH HLDGS CORP | COM | 40051810 | 43,150 | 931,768 | SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| GTX INC DEL | COM | 40052B10 | 362 | 34,787 | SH | | DEFINED | 1,2 |
| GUESS INC | COM | 40161710 | 2,568 | 159,484 | SH | | DEFINED | 1,2 |
| GUIDANT CORP | COM | 40169810 | 522,276 | 9,346,393 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| GUILFORD PHARMACEUTI | COM | 40182910 | 2,074 | 436,626 | SH | | DEFINED | 1,2 |
| GUITAR CTR MGMT INC | COM | 40204010 | 17,667 | 397,273 | SH | | DEFINED | 1,2,5 |
| GULF ISLAND FABRICAT | COM | 40230710 | 2,568 | 118,727 | SH | | DEFINED | 1,2 |
| GULFMARK OFFSHORE IN | COM | 40262910 | 3,581 | 226,919 | SH | | DEFINED | 1,2,5 |
| GULFTERRA ENERGY PAR | COM | 40274U10 | 320 | 8,266 | SH | | DEFINED | 1,5 |
| GYMBOREE CORP | COM | 40377710 | 7,587 | 493,947 | SH | | DEFINED | 1,2 |
| HAEMONETICS CORP | COM | 40502410 | 17,584 | 593,064 | SH | | DEFINED | 1,2,5 |
| HAGGAR CORP | COM | 40517310 | 310 | 15,508 | SH | | DEFINED | 1 |
| HAIN CELESTIAL GROUP | COM | 40521710 | 7,283 | 402,372 | SH | | DEFINED | 1,2,5 |
| HALLIBURTON CO | COM | 40621610 | 410,434 | 13,563,582 | SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| HALLWOOD GROUP INC | COM PAR \$0 | 40636440 | 206 | 4,033 | SH | | DEFINED | 1 |
| HAMPSHIRE GROUP LTD | COM | 40885910 | 321 | 11,150 | SH | | DEFINED | 1 |
| HANARO TELECOM INC | SPONSORED | 40964920 | 30 | 12,549 | SH | | DEFINED | 1 |
| HANCOCK FABRICS INC | COM | 40990010 | 3,206 | 251,435 | SH | | DEFINED | 1,2 |
| HANCOCK HLDG CO | COM | 41012010 | 14,700 | 505,849 | SH | | DEFINED | 1,2 |
| HANDLEMAN CO DEL | COM | 41025210 | 9,382 | 405,078 | SH | | DEFINED | 1,2 |
| HANGER ORTHOPEDIC GR | COM NEW | 41043F20 | 4,434 | 378,301 | SH | | DEFINED | 1,2,5 |
| HANMI FINL CORP | COM | 41049510 | 8,294 | 281,163 | SH | | DEFINED | 1,2 |
| HANOVER CAP MTG HLDG | COM | 41076110 | 159 | 13,500 | SH | | DEFINED | 1,2 |
| HANOVER COMPRESSOR C | COM | 41076810 | 20,768 | 1,745,190 | SH | | DEFINED | 1,2,5,9 |
| HANOVER DIRECT INC | COM | 41078310 | 8 | 60,400 | SH | | DEFINED | 1 |
| HANSEN NAT CORP | COM | 41131010 | 1,640 | 64,728 | SH | | DEFINED | 1,2 |
| HANSON PLC NEW | SPONSORED | 41134910 | 211 | 6,093 | SH | | DEFINED | 1 |
| HARBOR FLA BANCSHARE | COM | 41190110 | 9,371 | 340,641 | SH | | DEFINED | 1,2,5 |
| HARDINGE INC | COM | 41232430 | 5,850 | 489,949 | SH | | DEFINED | 1 |

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|----------------------|-----------|----------|-----------|------------|----|---------|-------------------|
| HARKEN ENERGY CORP | COM NEW | 41255230 | 29 | 55,071 | SH | DEFINED | 1 |
| HARLAND JOHN H CO | COM | 41269310 | 14,955 | 509,543 | SH | DEFINED | 1,2,5 |
| HARLEY DAVIDSON INC | COM | 41282210 | 525,397 | 8,482,348 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HARLEYSVILLE GROUP I | COM | 41282410 | 5,357 | 284,192 | SH | DEFINED | 1,2 |
| HARLEYSVILLE NATL CO | COM | 41285010 | 9,950 | 388,687 | SH | DEFINED | 1,2 |
| HARMAN INTL INDS INC | COM | 41308610 | 93,725 | 1,029,945 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| HARMONIC INC | COM | 41316010 | 10,844 | 1,274,313 | SH | DEFINED | 1,2,5 |
| HARRAHS ENTMT INC | COM | 41361910 | 327,120 | 6,046,586 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HARRIS & HARRIS GROU | COM | 41383310 | 1,392 | 113,687 | SH | DEFINED | 1,2 |
| HARRIS CORP DEL | COM | 41387510 | 58,950 | 1,161,571 | SH | DEFINED | 1,2,5,7,9 |
| HARRIS INTERACTIVE I | COM | 41454910 | 4,834 | 719,380 | SH | DEFINED | 1,2 |
| HARSCO CORP | COM | 41586410 | 25,488 | 542,289 | SH | DEFINED | 1,2,5,9 |
| HARTE-HANKS INC | COM | 41619610 | 39,827 | 1,631,594 | SH | DEFINED | 1,2,5,9 |
| HARTFORD FINL SVCS G | COM | 41651510 | 1,467,963 | 21,355,295 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HARTMARX CORP | COM | 41711910 | 1,728 | 274,279 | SH | DEFINED | 1,2 |
| HARVARD BIOSCIENCE I | COM | 41690610 | 70 | 15,632 | SH | DEFINED | 1 |
| HARVEST NATURAL RESO | COM | 41754V10 | 8,487 | 569,191 | SH | DEFINED | 1,2,5 |
| HASBRO INC | COM | 41805610 | 127,449 | 6,707,819 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HAVAS | SPONSORED | 41931310 | 65 | 12,678 | SH | DEFINED | 1 |
| HAVERTY FURNITURE IN | COM | 41959610 | 5,406 | 309,253 | SH | DEFINED | 1,2 |
| HAWAIIAN ELEC INDUST | COM | 41987010 | 27,051 | 1,036,441 | SH | DEFINED | 1,2,5,9 |
| HAWAIIAN HOLDINGS IN | COM | 41987910 | 85 | 11,915 | SH | DEFINED | 1 |
| HAWK CORP | CL A | 42008910 | 113 | 16,200 | SH | DEFINED | 1 |
| Page Total | | | 3,895,926 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| HAWKINS INC | COM | 42026110 | 149 | 12,452 | SH | DEFINED | 1 |
| HAYES LEMMERZ INTL I | COM NEW | 42078130 | 8,357 | 553,441 | SH | DEFINED | 1,2 |
| HCA INC | COM | 40411910 | 545,770 | 13,122,633 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HCC INS HLDGS INC | COM | 40413210 | 30,225 | 904,681 | SH | DEFINED | 1,2,5,9 |
| HEADWATERS INC | COM | 42210P10 | 21,381 | 824,571 | SH | DEFINED | 1,2 |
| HEALTH CARE PPTY INV | COM | 42191510 | 31,284 | 1,301,317 | SH | DEFINED | 1,2,5 |
| HEALTH CARE REIT INC | COM | 42217K10 | 15,772 | 485,305 | SH | DEFINED | 1,2,5 |
| HEALTH MGMT ASSOC IN | CL A | 42193310 | 155,947 | 6,955,714 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HEALTH NET INC | COM | 42222G10 | 56,106 | 2,117,220 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| HEALTHCARE RLTY TR | COM | 42194610 | 27,791 | 741,480 | SH | DEFINED | 1,2,5 |
| HEALTHCARE SVCS GRP | COM | 42190610 | 3,380 | 220,903 | SH | DEFINED | 1,2 |
| HEALTHEXTRAS INC | COM | 42221110 | 4,662 | 281,361 | SH | DEFINED | 1,2 |
| HEARST-ARGYLE TELEVI | COM | 42231710 | 15,154 | 587,822 | SH | DEFINED | 1,2,5 |
| HEARTLAND EXPRESS IN | COM | 42234710 | 15,412 | 563,313 | SH | DEFINED | 1,2,5 |
| HEARTLAND FINL USA I | COM | 42234Q10 | 2,316 | 126,204 | SH | DEFINED | 1,2 |
| HECLA MNG CO | COM | 42270410 | 11,047 | 1,938,013 | SH | DEFINED | 1,2,5 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-------------------|
| HEICO CORP NEW | COM | 42280610 | 4,592 | 251,627 | SH | DEFINED | 1,2,5 |
| HEICO CORP NEW | CL A | 42280620 | 190 | 13,642 | SH | DEFINED | 1 |
| HEIDRICK & STRUGGLES | COM | 42281910 | 9,061 | 305,301 | SH | DEFINED | 1,2,5 |
| HEINZ H J CO | COM | 42307410 | 419,813 | 10,709,519 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HELEN OF TROY CORP L | COM | G4388N10 | 1,390 | 37,707 | SH | DEFINED | 1,5 |
| HELIX TECHNOLOGY COR | COM | 42331910 | 10,074 | 472,285 | SH | DEFINED | 1,2 |
| HELLENIC TELECOM ORG | SPONSORED | 42332530 | 310 | 47,912 | SH | DEFINED | 1 |
| HELMERICH & PAYNE IN | COM | 42345210 | 26,252 | 1,003,894 | SH | DEFINED | 1,2,5,6,9 |
| HEMISPHERX BIOPHARMA | COM | 42366C10 | 104 | 30,210 | SH | DEFINED | 1,5 |
| HENRY JACK & ASSOC I | COM | 42628110 | 20,358 | 1,012,857 | SH | DEFINED | 1,2,5,9 |
| HERCULES INC | COM | 42705610 | 42,740 | 3,506,133 | SH | DEFINED | 1,2,5,6,9,13,14 |
| HERITAGE COMMERCE CO | COM | 42692710 | 213 | 14,600 | SH | DEFINED | 1 |
| HERITAGE PPTY INVT T | COM | 42725M10 | 21,502 | 794,617 | SH | DEFINED | 1,2,3 |
| HERLEY INDS INC DEL | COM | 42739810 | 3,483 | 178,252 | SH | DEFINED | 1,2 |
| HERSHA HOSPITALITY T | SH BEN INT | 42782510 | 116 | 11,700 | SH | DEFINED | 1,2 |
| HERSHEY FOODS CORP | COM | 42786610 | 334,075 | 7,220,111 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HESKA CORP | COM | 42805E10 | 20 | 16,000 | SH | DEFINED | 1 |
| HEWITT ASSOCS INC | COM | 42822Q10 | 9,003 | 327,381 | SH | DEFINED | 1,2,5 |
| HEWLETT PACKARD CO | COM | 42823610 | 2,030,570 | 96,235,535 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HEXCEL CORP NEW | COM | 42829110 | 4,445 | 383,893 | SH | DEFINED | 1,2 |
| HI / FN INC | COM | 42835810 | 276 | 23,127 | SH | DEFINED | 1 |
| HIBBETT SPORTING GOO | COM | 42856510 | 9,995 | 365,459 | SH | DEFINED | 1,2 |
| HIBERNIA CORP | CL A | 42865610 | 71,942 | 2,960,577 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| HICKORY TECH CORP | COM | 42906010 | 173 | 17,062 | SH | DEFINED | 1 |
| HIGHLAND HOSPITALITY | COM | 43014110 | 4,995 | 497,045 | SH | DEFINED | 1,2 |
| HIGHWOODS PPTYS INC | COM | 43128410 | 32,191 | 1,369,816 | SH | DEFINED | 1,2,3,5,9 |
| HILB ROGAL & HOBBS C | COM | 43129410 | 24,215 | 678,663 | SH | DEFINED | 1,2,5 |
| HILFIGER TOMMY CORP | ORD | G8915Z10 | 837 | 55,314 | SH | DEFINED | 1,2,5 |
| HILLENBRAND INDS INC | COM | 43157310 | 56,259 | 930,673 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HILTON HOTELS CORP | COM | 43284810 | 254,366 | 13,631,599 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| HITACHI LIMITED | ADR 10 COM | 43357850 | 603 | 8,669 | SH | DEFINED | 1 |
| HI-TECH PHARMACAL IN | COM | 42840B10 | 174 | 10,650 | SH | DEFINED | 1 |
| HMS HLDGS CORP | COM | 40425J10 | 103 | 17,100 | SH | DEFINED | 1 |
| HNI CORP | COM | 40425110 | 35,250 | 832,744 | SH | DEFINED | 1,2,5,6,9 |
| HOLLINGER INTL INC | CL A | 43556910 | 14,168 | 843,865 | SH | DEFINED | 1,2,5 |
| HOLLIS-EDEN PHARMACE | COM | 43590210 | 1,702 | 141,250 | SH | DEFINED | 1,2 |
| HOLLY CORP | COM PAR \$0 | 43575830 | 6,130 | 163,897 | SH | DEFINED | 1,2 |
| HOLLYWOOD ENTMT CORP | COM | 43614110 | 11,017 | 824,633 | SH | DEFINED | 1,2,5 |
| HOLLYWOOD MEDIA CORP | COM | 43623310 | 96 | 26,340 | SH | DEFINED | 1 |
| HOLOGIC INC | COM | 43644010 | 7,944 | 341,658 | SH | DEFINED | 1,2,5 |
| Page Total | | | 4,415,502 | | | | |

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|----------------|----------------|----------|---------------|-----------------------|--------------------------|------------|-------------|
| HOME DEPOT INC | COM | 43707610 | 2,597,826 | 73,801,889 | SH | DEFINED | 1,2,5,6,7,8 |

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|-----------------------|------------|----------|-----------|-------------|----|---------|----------------------|
| HOME PROPERTIES INC | COM | 43730610 | 27,679 | 710,088 | SH | DEFINED | 13,14 1,2,3,5 |
| HOMESTORE INC | COM | 43785210 | 5,801 | 1,453,811 | SH | DEFINED | 1,2,5 |
| HONDA MOTOR LTD | AMERN SHS | 43812830 | 819 | 33,689 | SH | DEFINED | 1 |
| HONEYWELL INTL INC | COM | 43851610 | 3,797,176 | 103,663,008 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| HOOKER FURNITURE COR | COM | 43903810 | 1,481 | 73,446 | SH | DEFINED | 1,2 |
| HOOPER HOLMES INC | COM | 43910410 | 7,017 | 1,222,417 | SH | DEFINED | 1,2 |
| HORACE MANN EDUCATOR | COM | 44032710 | 14,110 | 807,187 | SH | DEFINED | 1,2,5,9 |
| HORIZON FINL CORP WA | COM | 44041F10 | 4,673 | 234,814 | SH | DEFINED | 1,2,5 |
| HORIZON OFFSHORE INC | COM | 44043J10 | 40 | 40,269 | SH | DEFINED | 1,5 |
| HORMEL FOODS CORP | COM | 44045210 | 45,272 | 1,455,695 | SH | DEFINED | 1,2,5,7,9 |
| HORNBECK OFFSHORE SV | COM | 44054310 | 632 | 48,382 | SH | DEFINED | 1,2 |
| HOSPIRA INC | COM | 44106010 | 124,763 | 4,520,395 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| HOSPITALITY PPTYS TR | COM SH BEN | 44106M10 | 57,591 | 1,361,495 | SH | DEFINED | 1,2,3,5,9 |
| HOST MARRIOTT CORP N | COM | 44107P10 | 80,868 | 6,542,707 | SH | DEFINED | 1,2,3,5,7,8 |
| HOT TOPIC INC | COM | 44133910 | 16,615 | 810,895 | SH | DEFINED | 1,2,5 |
| HOUSTON EXPL CO | COM | 44212010 | 12,357 | 238,362 | SH | DEFINED | 1,2 |
| HOVNIANIAN ENTERPRISE | CL A | 44248720 | 19,099 | 550,254 | SH | DEFINED | 1,2,5,9 |
| HRPT PPTYS TR | COM SH BEN | 40426W10 | 24,872 | 2,484,765 | SH | DEFINED | 1,2,3,5 |
| HSBC HLDGS PLC | SPON ADR N | 40428040 | 24,828 | 331,433 | SH | DEFINED | 1,2 |
| HUANENG PWR INTL INC | SPON ADR N | 44330410 | 317 | 8,766 | SH | DEFINED | 1,7 |
| HUB GROUP INC | CL A | 44332010 | 2,171 | 63,658 | SH | DEFINED | 1,2 |
| HUBBELL INC | CL B | 44351020 | 52,904 | 1,132,595 | SH | DEFINED | 1,2,5,6,9 |
| HUDSON CITY BANCORP | COM | 44368310 | 25,136 | 751,682 | SH | DEFINED | 1,2,5 |
| HUDSON HIGHLAND GROU | COM | 44379210 | 4,565 | 148,899 | SH | DEFINED | 1,2,5 |
| HUDSON RIV BANCORP I | COM | 44412810 | 8,220 | 481,563 | SH | DEFINED | 1,2 |
| HUDSON UNITED BANCOR | COM | 44416510 | 19,060 | 511,277 | SH | DEFINED | 1,2,5 |
| HUFFY CORP | COM | 44435610 | 26 | 22,653 | SH | DEFINED | 1 |
| HUGHES SUPPLY INC | COM | 44448210 | 21,246 | 360,532 | SH | DEFINED | 1,2,5 |
| HUGOTON RTY TR TEX | UNIT BEN I | 44471710 | 878 | 38,419 | SH | DEFINED | 1 |
| HUMAN GENOME SCIENCE | COM | 44490310 | 24,299 | 2,089,337 | SH | DEFINED | 1,2,5 |
| HUMANA INC | COM | 44485910 | 92,162 | 5,453,383 | SH | DEFINED | 1,2,5,6,9,1 |
| HUMBOLDT BANCORP | COM | 44506910 | 4,816 | 230,195 | SH | DEFINED | 1,2,5 |
| HUNT J B TRANS SVCS | COM | 44565810 | 33,237 | 861,498 | SH | DEFINED | 1,2,5,9 |
| HUNTINGTON BANCSHARE | COM | 44615010 | 178,277 | 7,757,931 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| HURCO COMPANIES INC | COM | 44732410 | 377 | 31,600 | SH | DEFINED | 1 |
| HUTCHINSON TECHNOLOG | COM | 44840710 | 10,894 | 443,019 | SH | DEFINED | 1,2,5 |
| HUTTIG BLDG PRODS IN | COM | 44845110 | 115 | 15,027 | SH | DEFINED | 1 |
| HYDRIL | COM | 44877410 | 8,157 | 258,951 | SH | DEFINED | 1,2 |
| HYPERCOM CORP | COM | 44913M10 | 6,478 | 766,662 | SH | DEFINED | 1,2 |
| HYPERION SOLUTIONS C | COM | 44914M10 | 34,733 | 794,435 | SH | DEFINED | 1,2,5 |
| IBERIABANK CORP | COM | 45082810 | 6,670 | 112,833 | SH | DEFINED | 1,2,5 |
| IBIS TECHNOLOGY CORP | COM | 45090910 | 64 | 10,457 | SH | DEFINED | 1 |
| ICICI BK LTD | ADR | 45104G10 | 466 | 38,497 | SH | DEFINED | 1,2 |
| ICO INC NEW | COM | 44929310 | 125 | 55,500 | SH | DEFINED | 1 |
| ICOS CORP | COM | 44929510 | 17,994 | 603,010 | SH | DEFINED | 1,2,5 |
| ICT GROUP INC | COM | 44929Y10 | 1,041 | 113,600 | SH | DEFINED | 1 |
| ICU MED INC | COM | 44930G10 | 6,382 | 190,330 | SH | DEFINED | 1,2 |
| IDACORP INC | COM | 45110710 | 28,320 | 1,048,897 | SH | DEFINED | 1,2,5,6,9 |
| IDENTIX INC | COM | 45190610 | 10,444 | 1,398,071 | SH | DEFINED | 1,2 |
| IDEX CORP | COM | 45167R10 | 30,601 | 890,865 | SH | DEFINED | 1,2,5 |
| IDEXX LABS INC | COM | 45168D10 | 26,757 | 425,124 | SH | DEFINED | 1,2,5,7 |
| IDT CORP | COM | 44894710 | 8,509 | 471,961 | SH | DEFINED | 1,2,5 |
| IDT CORP | CL B | 44894730 | 2,266 | 122,858 | SH | DEFINED | 1,2 |
| IDX SYS CORP | COM | 44949110 | 10,317 | 323,510 | SH | DEFINED | 1,2 |
| I-FLOW CORP | COM NEW | 44952030 | 2,546 | 214,676 | SH | DEFINED | 1,2 |
| Page Total | | | 7,544,089 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| IGATE CORP | COM | 45169U10 | 1,214 | 304,978 SH | | DEFINED | 1,2 |
| IGI INC | COM | 44957510 | 63 | 26,800 SH | | DEFINED | 1 |
| IHOP CORP | COM | 44962310 | 12,029 | 336,392 SH | | DEFINED | 1,2 |
| II VI INC | COM | 90210410 | 5,409 | 176,419 SH | | DEFINED | 1,2 |
| IKON OFFICE SOLUTION | COM | 45171310 | 260,000 | 22,667,806 SH | | DEFINED | 1,2,5,6 |
| ILEX ONCOLOGY INC | COM | 45192310 | 15,112 | 604,702 SH | | DEFINED | 1,2,5 |
| ILLINOIS TOOL WKS IN | COM | 45230810 | 804,624 | 8,391,111 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| ILLUMINA INC | COM | 45232710 | 1,893 | 299,074 SH | | DEFINED | 1,2 |
| IMAGE ENTMT INC | COM NEW | 45243920 | 55 | 15,000 SH | | DEFINED | 1 |
| IMAGISTICS INTERNATI | COM | 45247T10 | 16,280 | 459,881 SH | | DEFINED | 1,2,5 |
| I-MANY INC | COM | 44973Q10 | 35 | 28,997 SH | | DEFINED | 1 |
| IMATION CORP | COM | 45245A10 | 32,832 | 770,523 SH | | DEFINED | 1,2,5,9 |
| IMC GLOBAL INC | COM | 44966910 | 29,504 | 2,201,805 SH | | DEFINED | 1,2,5,9 |
| IMCLONE SYS INC | COM | 45245W10 | 56,175 | 654,791 SH | | DEFINED | 1,2,5 |
| IMCO RECYCLING INC | COM | 44968110 | 2,336 | 176,687 SH | | DEFINED | 1,2 |
| IMMERSION CORP | COM | 45252110 | 78 | 16,024 SH | | DEFINED | 1 |
| IMMTECH INTL INC | COM | 45251910 | 128 | 10,400 SH | | DEFINED | 1 |
| IMMUCOR INC | COM | 45252610 | 13,932 | 428,005 SH | | DEFINED | 1,2 |
| IMMUNICON CORP DEL | COM | 45260A10 | 206 | 26,300 SH | | DEFINED | 1 |
| IMMUNOGEN INC | COM | 45253H10 | 3,966 | 653,323 SH | | DEFINED | 1,2,5 |
| IMMUNOMEDICS INC | COM | 45290710 | 3,488 | 716,254 SH | | DEFINED | 1,2,5 |
| IMPAC MED SYS INC | COM | 45255A10 | 161 | 11,000 SH | | DEFINED | 1 |
| IMPAC MTG HLDGS INC | COM | 45254P10 | 30,869 | 1,370,715 SH | | DEFINED | 1,2,5 |
| IMPAX LABORATORIES I | COM | 45256B10 | 14,201 | 732,784 SH | | DEFINED | 1,2 |
| IMPERIAL CHEM INDS P | ADR NEW | 45270450 | 239 | 14,125 SH | | DEFINED | 1 |
| IMPERIAL OIL LTD | COM NEW | 45303840 | 974 | 20,804 SH | | DEFINED | 1 |
| IMPERIAL TOBACCO GRO | SPONSORED | 45314210 | 543 | 12,382 SH | | DEFINED | 1 |
| IMS HEALTH INC | COM | 44993410 | 168,386 | 7,183,698 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| INAMED CORP | COM | 45323510 | 22,794 | 362,788 SH | | DEFINED | 1,2,5,9 |
| INCO LTD | COM | 45325840 | 1,232 | 35,642 SH | | DEFINED | 1 |
| INCYTE CORP | COM | 45337C10 | 8,217 | 1,075,527 SH | | DEFINED | 1,2,5 |
| INDEPENDENCE CMNTY B | COM | 45341410 | 39,111 | 1,074,473 SH | | DEFINED | 1,2,5,9 |
| INDEPENDENCE HLDG CO | COM NEW | 45344030 | 1,595 | 46,518 SH | | DEFINED | 1,2 |
| INDEPENDENT BANK COR | COM | 45383610 | 6,281 | 216,975 SH | | DEFINED | 1,2,5 |
| INDEPENDENT BANK COR | COM | 45383810 | 7,351 | 289,391 SH | | DEFINED | 1,2 |
| INDEVUS PHARMACEUTIC | COM | 45407210 | 3,817 | 620,618 SH | | DEFINED | 1,2,5 |
| INDIA FD INC | COM | 45408910 | 2,070 | 96,372 SH | | DEFINED | 7 |
| INDUS INTL INC | COM | 45578L10 | 59 | 28,100 SH | | DEFINED | 1 |
| INDYMAC BANCORP INC | COM | 45660710 | 24,403 | 772,257 SH | | DEFINED | 1,2,5,9 |
| INERGY L P | UNIT LTD P | 45661510 | 235 | 9,800 SH | | DEFINED | 1 |
| INET TECHNOLOGIES IN | COM | 45662V10 | 4,459 | 357,565 SH | | DEFINED | 1,2 |
| INFINEON TECHNOLOGIE | SPONSORED | 45662N10 | 1,933 | 142,100 SH | | DEFINED | 1 |
| INFINITY PPTY & CAS | COM | 45665Q10 | 9,932 | 300,972 SH | | DEFINED | 1,2,5 |
| INFOCROSSING INC | COM | 45664X10 | 2,588 | 191,712 SH | | DEFINED | 1,2 |
| INFOCUS CORP | COM | 45665B10 | 5,478 | 644,470 SH | | DEFINED | 1,2,5 |
| INFONET SVCS CORP | CL B | 45666T10 | 1,829 | 1,045,271 SH | | DEFINED | 1,2,5 |
| INFORMATICA CORP | COM | 45666Q10 | 9,120 | 1,195,314 SH | | DEFINED | 1,2,5 |
| INFORMATION HLDGS IN | COM | 45672710 | 5,881 | 214,887 SH | | DEFINED | 1,2 |

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|-----------------------|-----------|----------|-----------|-----------|----|---------|----------------------|
| INFOSPACE INC | COM NEW | 45678T20 | 26,595 | 699,120 | SH | DEFINED | 1,2 |
| INFOSYS TECHNOLOGIES | SPONSORED | 45678810 | 1,447 | 15,524 | SH | DEFINED | 1,2 |
| INFOUSA INC NEW | COM | 45681830 | 5,245 | 517,272 | SH | DEFINED | 1,2 |
| INFRA SOURCE SVCS INC | COM | 45684P10 | 991 | 80,800 | SH | DEFINED | 1 |
| ING GROUP N V | SPONSORED | 45683710 | 23,823 | 1,005,190 | SH | DEFINED | 1,2 |
| INGERSOLL-RAND COMPA | CL A | G4776G10 | 284,520 | 4,165,130 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| INGLES MKTS INC | CL A | 45703010 | 1,664 | 148,986 | SH | DEFINED | 1,2,5 |
| INGRAM MICRO INC | CL A | 45715310 | 18,725 | 1,294,033 | SH | DEFINED | 1,2,5 |
| Page Total | | | 1,996,124 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | OR SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|-----------------------|----------------|----------|---------------|---------------|------------------|-----------------------|----------------------|
| INKINE PHARMACEUTICA | COM | 45721410 | 2,151 | 555,836 | SH | DEFINED | 1,2 |
| INNKEEPERS USA TR | COM | 4576J010 | 8,024 | 778,287 | SH | DEFINED | 1,2,3,5 |
| INNODATA ISOGEN INC | COM NEW | 45764220 | 43 | 11,700 | SH | DEFINED | 1 |
| INNOTRAC CORP | COM | 45767M10 | 100 | 11,400 | SH | DEFINED | 1 |
| INNOVATIVE SOLUTIONS | COM | 45769N10 | 1,603 | 82,141 | SH | DEFINED | 1,2 |
| INNOVEX INC | COM | 45764710 | 95 | 20,683 | SH | DEFINED | 1 |
| INPUT/OUTPUT INC | COM | 45765210 | 6,972 | 841,014 | SH | DEFINED | 1,2 |
| INSIGHT COMMUNICATIO | CL A | 45768V10 | 6,873 | 742,174 | SH | DEFINED | 1,2,5 |
| INSIGHT ENTERPRISES | COM | 45765U10 | 14,475 | 815,039 | SH | DEFINED | 1,2,5 |
| INSIGNIA SYS INC | COM | 45765Y10 | 19 | 12,600 | SH | DEFINED | 1 |
| INSITUMFORM TECHNOLOG | CL A | 45766710 | 6,085 | 374,014 | SH | DEFINED | 1,2 |
| INSMED INC | COM NEW | 45766920 | 75 | 33,500 | SH | DEFINED | 1 |
| INSPIRE PHARMACEUTIC | COM | 45773310 | 7,578 | 453,204 | SH | DEFINED | 1,2 |
| INSTINET GROUP INC | COM | 45775010 | 7,093 | 1,343,384 | SH | DEFINED | 1,2,5 |
| INSURANCE AUTO AUCTI | COM | 45787510 | 2,521 | 148,323 | SH | DEFINED | 1,2,5 |
| INTAC INTL | COM | 45811T10 | 616 | 50,143 | SH | DEFINED | 1,2 |
| INTEGRA BK CORP | COM | 45814P10 | 6,070 | 274,779 | SH | DEFINED | 1,2 |
| INTEGRA LIFESCIENCES | COM NEW | 45798520 | 18,757 | 531,817 | SH | DEFINED | 1,2 |
| INTEGRAL SYS INC MD | COM | 45810H10 | 171 | 10,610 | SH | DEFINED | 1 |
| INTEGRATED ALARM SVC | COM | 45890M10 | 109 | 20,130 | SH | DEFINED | 1 |
| INTEGRATED CIRCUIT S | COM | 45811K20 | 24,748 | 911,211 | SH | DEFINED | 1,2,5,9 |
| INTEGRATED DEVICE TE | COM | 45811810 | 34,743 | 2,510,326 | SH | DEFINED | 1,2,5,9 |
| INTEGRATED ELECTRICA | COM | 45811E10 | 4,708 | 584,881 | SH | DEFINED | 1,2,5 |
| INTEGRATED SILICON S | COM | 45812P10 | 6,679 | 547,002 | SH | DEFINED | 1,2,5 |
| INTEL CORP | COM | 45814010 | 5,662,207 | 205,152,416 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| INTELIDATA TECHNOLOG | COM | 45814T10 | 78 | 117,688 | SH | DEFINED | 1,5 |
| INTELLIGROUP INC | COM | 45816A10 | 104 | 20,017 | SH | DEFINED | 1 |
| INTELLISYNC CORP | COM | 45817610 | 147 | 51,210 | SH | DEFINED | 1,5 |
| INTER PARFUMS INC | COM | 45833410 | 1,380 | 66,170 | SH | DEFINED | 1,2 |
| INTER TEL INC | COM | 45837210 | 16,740 | 670,423 | SH | DEFINED | 1,2 |
| INTERACTIVE DATA COR | COM | 45840J10 | 10,267 | 589,380 | SH | DEFINED | 1,2,5 |
| INTERCEPT INC | COM | 45845L10 | 4,473 | 273,063 | SH | DEFINED | 1,2,5 |
| INTERCHANGE FINL SVC | COM | 45844710 | 4,396 | 176,680 | SH | DEFINED | 1,2 |
| INTERCONTINENTAL HOT | SPONSORED | 45857310 | 339 | 31,462 | SH | DEFINED | 1 |
| INTERDIGITAL COMMUNI | COM | 45866A10 | 16,584 | 881,650 | SH | DEFINED | 1,2,5 |
| INTERFACE INC | CL A | 45866510 | 6,598 | 753,174 | SH | DEFINED | 1,2,5 |
| INTERGRAPH CORP | COM | 45868310 | 18,443 | 713,177 | SH | DEFINED | 1,2,5 |

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|-----------------------|---------|----------|------------|-------------|----|---------|----------------------|
| INTERLAND INC | COM NEW | 45872720 | 34 | 12,187 | SH | DEFINED | 1 |
| INTERMAGNETICS GEN C | COM | 45877110 | 10,193 | 299,519 | SH | DEFINED | 1,2 |
| INTERMET CORP | COM | 45881K10 | 99 | 23,323 | SH | DEFINED | 1 |
| INTERMUNE INC | COM | 45884X10 | 6,581 | 426,786 | SH | DEFINED | 1,2,5 |
| INTERNAP NETWORK SVC | COM | 45885A10 | 2,653 | 2,192,975 | SH | DEFINED | 1,2 |
| INTERNATIONAL BANC SH | COM | 45904410 | 17,586 | 433,694 | SH | DEFINED | 1,2,5 |
| INTERNATIONAL BUSINE | COM | 45920010 | 11,367,144 | 128,952,289 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| INTERNATIONAL FLAVOR | COM | 45950610 | 100,671 | 2,691,748 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| INTERNATIONAL GAME T | COM | 45990210 | 405,415 | 10,502,980 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| INTERNATIONAL RECTIF | COM | 46025410 | 37,191 | 897,906 | SH | DEFINED | 1,2,5,9 |
| INTERNATIONAL SHIPHO | COM NEW | 46032120 | 159 | 10,700 | SH | DEFINED | 1 |
| INTERNATIONAL SPEEDW | CL A | 46033520 | 25,616 | 526,652 | SH | DEFINED | 1,2,5,9 |
| INTERNATIONAL STL GR | COM | 46037710 | 5,685 | 191,105 | SH | DEFINED | 1,2 |
| INTERNET CAP GROUP I | COM NEW | 46059C20 | 4,085 | 530,541 | SH | DEFINED | 1,2 |
| INTERNET SEC SYS INC | COM | 46060X10 | 10,992 | 716,572 | SH | DEFINED | 1,2,5 |
| INTERPUBLIC GROUP CO | COM | 46069010 | 154,713 | 11,268,226 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| INTERSECTIONS INC | COM | 46098130 | 1,974 | 82,300 | SH | DEFINED | 1 |
| INTERSIL CORP | CL A | 46069S10 | 39,686 | 1,832,222 | SH | DEFINED | 1,2,5,9 |
| INTERSTATE BAKERIES | COM | 46072H10 | 16,207 | 1,493,701 | SH | DEFINED | 1,2,5,9 |
| Page Total | | | 18,108,750 | | | | |

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|----------------------|----------------|----------|---------------|-------------------|-----|---------------|-----------------------|-------------|
| INTERVIDEO INC | COM | 46114Y10 | 1,062 | 82,090 | SH | DEFINED | 1,2 | |
| INTERVOICE INC NEW | COM | 46114210 | 6,538 | 569,984 | SH | DEFINED | 1,2,5 | |
| INTERWOVEN INC | COM NEW | 46114T50 | 6,375 | 631,236 | SH | DEFINED | 1,2,5 | |
| INTEVAC INC | COM | 46114810 | 1,797 | 202,551 | SH | DEFINED | 1,2 | |
| INTL PAPER CO | COM | 46014610 | 1,442,521 | 32,271,174 | SH | DEFINED | 1,2,5,6,7,8 13,14 | |
| INTRADO INC | COM | 46117A10 | 4,544 | 282,411 | SH | DEFINED | 1,2 | |
| INTRAWARE INC | COM | 46118M10 | 48 | 26,776 | SH | DEFINED | 1 | |
| INTROGEN THERAPEUTIC | COM | 46119F10 | 117 | 27,500 | SH | DEFINED | 1 | |
| INTUIT | COM | 46120210 | 229,594 | 5,951,110 | SH | DEFINED | 1,2,5,6,7,8 13,14 | |
| INTUITIVE SURGICAL I | COM NEW | 46120E60 | 9,005 | 473,926 | SH | DEFINED | 1,2 | |
| INVACARE CORP | COM | 46120310 | 19,291 | 431,380 | SH | DEFINED | 1,2,5 | |
| INVERESK RESH GROUP | COM | 46123810 | 14,207 | 460,681 | SH | DEFINED | 1,2 | |
| INVERNESS MED INNOVA | COM | 46126P10 | 4,708 | 214,971 | SH | DEFINED | 1,2,5 | |
| INVESTMENT TECHNOLOG | COM | 46145F10 | 9,569 | 748,189 | SH | DEFINED | 1,2,5 | |
| INVESTORS FINL SERVI | COM | 46191510 | 46,100 | 1,057,817 | SH | DEFINED | 1,2,5,9 | |
| INVESTORS REAL ESTAT | SH BEN INT | 46173010 | 6,751 | 650,418 | SH | DEFINED | 1,2,5 | |
| INVISION TECHNOLOGIE | COM | 46185110 | 14,378 | 288,127 | SH | DEFINED | 1,2,5 | |
| INVITROGEN CORP | COM | 46185R10 | 90,818 | 1,261,542 | SH | DEFINED | 1,2,5,7,8,9 13,14 | |
| IOMEGA CORP | COM NEW | 46203030 | 4,842 | 867,714 | SH | DEFINED | 1,2,5 | |
| IONICS INC | COM | 46221810 | 8,490 | 300,537 | SH | DEFINED | 1,2 | |
| IPASS INC | COM | 46261V10 | 6,396 | 603,964 | SH | DEFINED | 1,2 | |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| IPAYMENT INC | COM | 46262E10 | 6,214 | 151,564 | SH | DEFINED | 1,2 |
| IPC HLDGS LTD | ORD | G4933P10 | 205 | 5,548 | SH | DEFINED | 1,5 |
| IRELAND BK | SPONSORED | 46267Q10 | 664 | 12,326 | SH | DEFINED | 1 |
| IRON MTN INC PA | COM | 46284610 | 37,992 | 787,239 | SH | DEFINED | 1,2,5 |
| IRSA INVERSIONES Y R | GLOBL DEP | 45004720 | 87 | 11,793 | SH | DEFINED | 1,7 |
| IRVINE SENSORS CORP | COM NEW | 46366450 | 26 | 11,424 | SH | DEFINED | 1 |
| IRWIN FINL CORP | COM | 46411910 | 16,714 | 633,118 | SH | DEFINED | 1,2 |
| ISCO INTL INC | COM | 46426P10 | 17 | 41,922 | SH | DEFINED | 1 |
| ISHARES TR | MSCI EMERG | 46428723 | 8,899 | 55,055 | SH | DEFINED | 7 |
| ISHARES TR | RUSSELL100 | 46428759 | 5,015 | 83,500 | SH | DEFINED | 1 |
| ISIS PHARMACEUTICALS | COM | 46433010 | 4,481 | 780,629 | SH | DEFINED | 1,2,5 |
| ISLAND PAC INC | COM | 46447810 | 15 | 23,500 | SH | DEFINED | 1 |
| ISLE OF CAPRI CASINO | COM | 46459210 | 4,981 | 285,432 | SH | DEFINED | 1,2,5 |
| ISOLAGEN INC | COM | 46488N10 | 2,069 | 201,313 | SH | DEFINED | 1,2 |
| ISTA PHARMACEUTICALS | COM NEW | 45031X20 | 692 | 66,189 | SH | DEFINED | 1,2 |
| ISTAR FINL INC | COM | 45031U10 | 49,938 | 1,248,457 | SH | DEFINED | 1,2,5,7,8,9 |
| ITC DELTACOM INC | COM NEW | 45031T40 | 415 | 74,491 | SH | DEFINED | 1,2 |
| ITLA CAP CORP | COM | 45056510 | 3,120 | 77,218 | SH | DEFINED | 1,2 |
| ITRON INC | COM | 46574110 | 10,857 | 473,264 | SH | DEFINED | 1,2 |
| ITT EDUCATIONAL SERV | COM | 45068B10 | 41,310 | 1,086,539 | SH | DEFINED | 1,2,5,9 |
| ITT INDS INC IND | COM | 45091110 | 865,121 | 10,423,140 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| IVAX CORP | COM | 46582310 | 56,437 | 2,352,532 | SH | DEFINED | 1,2,5,7,9 |
| IVAX DIAGNOSTICS INC | COM | 45070W10 | 303 | 47,400 | SH | DEFINED | 1 |
| IVILLAGE INC | COM | 46588H10 | 2,063 | 324,920 | SH | DEFINED | 1,2 |
| IXIA | COM | 45071R10 | 4,398 | 448,346 | SH | DEFINED | 1,2 |
| IXYS CORP | COM | 46600W10 | 2,156 | 273,575 | SH | DEFINED | 1,2,5 |
| J & J SNACK FOODS CO | COM | 46603210 | 5,926 | 145,139 | SH | DEFINED | 1,2 |
| J ALEXANDER CORP | COM | 46609610 | 150 | 18,800 | SH | DEFINED | 1 |
| J JILL GROUP INC | COM | 46618910 | 7,573 | 321,030 | SH | DEFINED | 1,2,5 |
| J P MORGAN CHASE & C | COM | 46625H10 | 2,719,111 | 70,134,400 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| J2 GLOBAL COMMUNICAT | COM NEW | 46626E20 | 8,924 | 321,004 | SH | DEFINED | 1,2 |
| JABIL CIRCUIT INC | COM | 46631310 | 138,196 | 5,488,340 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| JACK IN THE BOX INC | COM | 46636710 | 25,094 | 844,905 | SH | DEFINED | 1,2,5 |
| JACLYN INC | COM | 46977210 | 114 | 21,900 | SH | DEFINED | 1 |
| JACO ELECTRS INC | COM | 46978310 | 119 | 19,600 | SH | DEFINED | 1 |
| Page Total | | | 5,956,550 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| JACOBS ENGR GROUP IN | COM | 46981410 | 29,182 | 741,038 | SH | DEFINED | 1,2,5,9 |
| JACUZZI BRANDS INC | COM | 46986510 | 9,883 | 1,226,218 | SH | DEFINED | 1,2 |
| JAKKS PAC INC | COM | 47012E10 | 8,601 | 413,721 | SH | DEFINED | 1,2 |
| JANUS CAP GROUP INC | COM | 47102X10 | 105,052 | 6,370,663 | SH | DEFINED | 1,2,5,6,7,9 |
| JARDEN CORP | COM | 47110910 | 20,803 | 578,025 | SH | DEFINED | 1,2 |
| JDA SOFTWARE GROUP I | COM | 46612K10 | 6,173 | 468,700 | SH | DEFINED | 1,2 |
| JDS UNIPHASE CORP | COM | 46612J10 | 152,061 | 40,121,519 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| JEFFERIES GROUP INC | COM | 47231910 | 21,619 | 699,199 | SH | DEFINED | 1,2,5,9 |

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|----------------------|------------|----------|------------|-------------|----|---------|----------------------|
| JEFFERSON PILOT CORP | COM | 47507010 | 198,881 | 3,914,983 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| JETBLUE AWYS CORP | COM | 47714310 | 37,885 | 1,289,498 | SH | DEFINED | 1,2,5,6,9 |
| JLG INDS INC | COM | 46621010 | 9,878 | 711,129 | SH | DEFINED | 1,2,5 |
| JMAR TECHNOLOGIES IN | COM | 46621210 | 125 | 63,400 | SH | DEFINED | 1 |
| JO-ANN STORES INC | COM | 47758P30 | 11,758 | 399,930 | SH | DEFINED | 1,2 |
| JOHNSON & JOHNSON | COM | 47816010 | 7,526,462 | 135,124,993 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| JOHNSON CTLS INC | COM | 47836610 | 279,065 | 5,227,894 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| JONES APPAREL GROUP | COM | 48007410 | 170,123 | 4,309,082 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| JONES LANG LASALLE I | COM | 48020Q10 | 13,824 | 510,112 | SH | DEFINED | 1,2,5 |
| JOS A BANK CLOTHIERS | COM | 48083810 | 4,028 | 128,319 | SH | DEFINED | 1,2,5 |
| JOULE INC | COM | 48110910 | 27 | 16,800 | SH | DEFINED | 1 |
| JOURNAL COMMUNICATIO | CL A | 48113010 | 5,486 | 291,357 | SH | DEFINED | 1,2 |
| JOURNAL REGISTER CO | COM | 48113810 | 12,291 | 614,529 | SH | DEFINED | 1,2,5 |
| JOY GLOBAL INC | COM | 48116510 | 23,777 | 794,145 | SH | DEFINED | 1,2,5 |
| JUNIPER NETWORKS INC | COM | 48203R10 | 171,740 | 6,989,808 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| JUNO LTG INC | COM NEW | 48204720 | 407 | 11,400 | SH | DEFINED | 1 |
| JUPITERMEDIA CORP | COM | 48207D10 | 2,609 | 184,112 | SH | DEFINED | 1,2 |
| K FED BANCORP | COM | 48246S10 | 317 | 24,900 | SH | DEFINED | 1 |
| K V PHARMACEUTICAL C | CL A | 48274020 | 13,737 | 594,945 | SH | DEFINED | 1,2,5 |
| K2 INC | COM | 48273210 | 8,234 | 524,429 | SH | DEFINED | 1,2 |
| KADANT INC | COM | 48282T10 | 6,511 | 281,487 | SH | DEFINED | 1,2 |
| KAMAN CORP | CL A | 48354810 | 5,097 | 364,296 | SH | DEFINED | 1,2 |
| KANA SOFTWARE INC | COM NEW | 48360030 | 58 | 24,474 | SH | DEFINED | 1 |
| KANEB PIPE LINE PART | SR PREF UN | 48416910 | 264 | 5,762 | SH | DEFINED | 1,5 |
| KANEB SERVICES LLC | COM | 48417310 | 701 | 24,848 | SH | DEFINED | 1,2,5 |
| KANSAS CITY LIFE INS | COM | 48483610 | 2,764 | 65,664 | SH | DEFINED | 1,2 |
| KANSAS CITY SOUTHERN | COM NEW | 48517030 | 16,519 | 1,065,750 | SH | DEFINED | 1,2,5,6 |
| KATY INDS INC | COM | 48602610 | 113 | 23,204 | SH | DEFINED | 1,2 |
| KAYDON CORP | COM | 48658710 | 20,956 | 677,542 | SH | DEFINED | 1,2,5 |
| KB HOME | COM | 48666K10 | 135,053 | 1,967,845 | SH | DEFINED | 1,2,5,6,9,1 |
| KCS ENERGY INC | COM | 48243420 | 9,712 | 729,104 | SH | DEFINED | 1,2,5 |
| KEANE INC | COM | 48666510 | 20,338 | 1,485,634 | SH | DEFINED | 1,2,5,9 |
| KEITH COMPANIES INC | COM | 48753910 | 150 | 10,330 | SH | DEFINED | 1 |
| KEITHLEY INSTRS INC | COM | 48758410 | 4,788 | 216,159 | SH | DEFINED | 1,2 |
| KELLOGG CO | COM | 48783610 | 445,618 | 10,647,992 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| KELLWOOD CO | COM | 48804410 | 26,181 | 601,179 | SH | DEFINED | 1,2,5 |
| KELLY SVCS INC | CL A | 48815220 | 12,529 | 420,439 | SH | DEFINED | 1,2,5,6,9 |
| KEMET CORP | COM | 48836010 | 20,258 | 1,657,771 | SH | DEFINED | 1,2,5,9 |
| KENNAMETAL INC | COM | 48917010 | 30,802 | 672,522 | SH | DEFINED | 1,2,5,9 |
| KENSEY NASH CORP | COM | 49005710 | 7,541 | 218,587 | SH | DEFINED | 1,2 |
| KENT FINL SVCS INC | COM NEW | 49056020 | 69 | 30,000 | SH | DEFINED | 1 |
| KERR MCGEE CORP | COM | 49238610 | 402,919 | 7,493,378 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| KERYX BIOPHARMACEUTI | COM | 49251510 | 2,963 | 234,075 | SH | DEFINED | 1,2 |
| KEY ENERGY SVCS INC | COM | 49291410 | 20,352 | 2,155,983 | SH | DEFINED | 1,2,5 |
| KEY TRONICS CORP | COM | 49314410 | 176 | 47,600 | SH | DEFINED | 1 |
| KEYCORP NEW | COM | 49326710 | 375,251 | 12,554,414 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| KEYNOTE SYS INC | COM | 49330810 | 3,688 | 268,199 | SH | DEFINED | 1,2 |
| KEYSPAN CORP | COM | 49337W10 | 184,846 | 5,036,667 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| Page Total | | | 10,600,246 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------------|
| KEYSTONE AUTOMOTIVE | COM | 49338N10 | 5,488 | 196,776 | SH | DEFINED | 1,2 |
| KEYSTONE PPTY TR COR | COM | 49359610 | 14,477 | 602,440 | SH | DEFINED | 1,2,3,5 |
| KFORCE INC | COM | 49373210 | 2,903 | 307,555 | SH | DEFINED | 1,2,5 |
| KFX INC | COM | 48245L10 | 3,973 | 521,425 | SH | DEFINED | 1,2 |
| KILROY RLTY CORP | COM | 49427F10 | 27,980 | 820,516 | SH | DEFINED | 1,2,3,5 |
| KIMBALL INTL INC | CL B | 49427410 | 7,620 | 516,580 | SH | DEFINED | 1,2,5 |
| KIMBERLY CLARK CORP | COM | 49436810 | 996,348 | 15,123,678 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| KIMCO REALTY CORP | COM | 49446R10 | 94,059 | 2,067,221 | SH | DEFINED | 1,2,3,5,7,8,14 |
| KINDER MORGAN ENERGY | UT LTD PAR | 49455010 | 1,228 | 30,186 | SH | DEFINED | 1,2,5 |
| KINDER MORGAN INC KA | COM | 49455P10 | 227,000 | 3,828,631 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| KINDER MORGAN MANAGE | SHS | 49455U10 | 1,843 | 50,122 | SH | DEFINED | 1,5 |
| KINDRED HEALTHCARE I | COM | 49458010 | 11,311 | 429,260 | SH | DEFINED | 1,2,5 |
| KINETIC CONCEPTS INC | COM NEW | 49460W20 | 11,198 | 224,411 | SH | DEFINED | 1,2 |
| KING PHARMACEUTICALS | COM | 49558210 | 71,412 | 6,236,876 | SH | DEFINED | 1,2,5,6,9,13,14 |
| KINROSS GOLD CORP | COM NEW | 49690220 | 197 | 35,496 | SH | DEFINED | 1,5 |
| KINTERA INC | COM | 49720P50 | 493 | 47,265 | SH | DEFINED | 1,2 |
| KIRBY CORP | COM | 49726610 | 14,587 | 374,993 | SH | DEFINED | 1,2,5 |
| KIRKLANDS INC | COM | 49749810 | 1,833 | 153,645 | SH | DEFINED | 1,2 |
| KLA-TENCOR CORP | COM | 48248010 | 266,011 | 5,387,024 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| KMART HLDG CORPORATI | COM | 49878010 | 30,575 | 425,829 | SH | DEFINED | 1,2,5 |
| KNBT BANCORP INC | COM | 48292110 | 7,482 | 448,040 | SH | DEFINED | 1,2 |
| KNIGHT RIDDER INC | COM | 49904010 | 161,724 | 2,246,161 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| KNIGHT TRADING GROUP | COM | 49906310 | 18,003 | 1,796,680 | SH | DEFINED | 1,2,5 |
| KNIGHT TRANSN INC | COM | 49906410 | 13,117 | 456,572 | SH | DEFINED | 1,2,5 |
| KNOLOGY INC | COM | 49918380 | 138 | 27,700 | SH | DEFINED | 1 |
| KOHL'S CORP | COM | 50025510 | 374,471 | 8,856,929 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| KOMAG INC | COM NEW | 50045320 | 9,576 | 685,481 | SH | DEFINED | 1,2,5 |
| KONINKLIJKE AHOLD N | SPON ADR N | 50046730 | 256 | 32,284 | SH | DEFINED | 1 |
| KONINKLIJKE PHILIPS | NY REG SH | 50047230 | 2,027 | 74,506 | SH | DEFINED | 1,2 |
| KOOKMIN BK NEW | SPONSORED | 50049M10 | 10,117 | 322,414 | SH | DEFINED | 4 |
| KOPIN CORP | COM | 50060010 | 6,251 | 1,223,211 | SH | DEFINED | 1,2,5 |
| KOREA ELECTRIC PWR | SPONSORED | 50063110 | 534 | 58,312 | SH | DEFINED | 1 |
| KORN FERRY INTL | COM NEW | 50064320 | 12,655 | 653,323 | SH | DEFINED | 1,2,5,9 |
| KOS PHARMACEUTICALS | COM | 50064810 | 7,678 | 232,890 | SH | DEFINED | 1,2 |
| KOSAN BIOSCIENCES IN | COM | 50064W10 | 2,710 | 343,013 | SH | DEFINED | 1,2,5 |
| KRAFT FOODS INC | CL A | 50075N10 | 288,868 | 9,118,299 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| KRAMONT RLTY TR | COM SH BEN | 50075Q10 | 5,796 | 362,229 | SH | DEFINED | 1,2,5 |
| KRISPY KREME DOUGHNU | COM | 50101410 | 20,867 | 1,093,105 | SH | DEFINED | 1,2,5,9 |
| KROGER CO | COM | 50104410 | 411,628 | 22,616,914 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| KROLL INC | COM | 50104910 | 23,689 | 642,325 | SH | DEFINED | 1,2,5 |
| KRONOS INC | COM | 50105210 | 28,274 | 686,252 | SH | DEFINED | 1,2,5 |
| KRONOS WORLDWIDE INC | COM | 50105F10 | 2,673 | 78,167 | SH | DEFINED | 1,2 |
| K-SWISS INC | CL A | 48268610 | 9,275 | 458,951 | SH | DEFINED | 1,2 |
| KT CORP | SPONSORED | 48268K10 | 6,804 | 377,152 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|-----------|-----------|----|---------|----------------------|
| KULICKE & SOFFA INDS | COM | 50124210 | 10,228 | 933,189 | SH | DEFINED | 1,2,5 |
| KVH INDS INC | COM | 48273810 | 2,695 | 210,068 | SH | DEFINED | 1,2 |
| KYOCERA CORP | ADR | 50155620 | 570 | 6,647 | SH | DEFINED | 1 |
| KYPHON INC | COM | 50157710 | 9,728 | 345,221 | SH | DEFINED | 1,2,5 |
| L-3 COMMUNICATIONS H | COM | 50242410 | 116,905 | 1,750,073 | SH | DEFINED | 1,2,5,9 |
| LA BARGE INC | COM | 50247010 | 208 | 27,500 | SH | DEFINED | 1 |
| LA JOLLA PHARMACEUTI | COM | 50345910 | 121 | 49,889 | SH | DEFINED | 1,5 |
| LA QUINTA CORP | PAIRED CTF | 50419U20 | 26,044 | 3,100,508 | SH | DEFINED | 1,2,5 |
| LA Z BOY INC | COM | 50533610 | 15,329 | 852,572 | SH | DEFINED | 1,2,5 |
| LABONE INC NEW | COM | 50540L10 | 10,899 | 342,960 | SH | DEFINED | 1,2,5 |
| LABOR READY INC | COM NEW | 50540I20 | 12,013 | 775,013 | SH | DEFINED | 1,2,5 |
| LABORATORY CORP AMER | COM NEW | 50540R40 | 76,864 | 1,936,119 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| Page Total | | | 3,496,752 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|----------------------|
| LABRANCHE & CO INC | COM | 50544710 | 15,132 | 1,797,159 | SH | DEFINED | 1,2,5,9 |
| LACLEDE GROUP INC | COM | 50559710 | 8,956 | 326,745 | SH | DEFINED | 1,2,5 |
| LACROSSE FOOTWEAR IN | COM | 50568810 | 115 | 14,400 | SH | DEFINED | 1 |
| LAFARGE COPPEE S A | SPON ADR N | 50586140 | 372 | 16,501 | SH | DEFINED | 1 |
| LAFARGE NORTH AMERIC | COM | 50586210 | 27,113 | 626,156 | SH | DEFINED | 1,2,5,13 |
| LAIDLAW INTL INC | COM | 50730R10 | 19,845 | 1,531,236 | SH | DEFINED | 1,2 |
| LAKELAND BANCORP INC | COM | 51163710 | 2,832 | 176,122 | SH | DEFINED | 1,2 |
| LAKELAND FINL CORP | COM | 51165610 | 2,696 | 80,472 | SH | DEFINED | 1,2 |
| LAKELAND INDS INC | COM | 51179510 | 207 | 8,624 | SH | DEFINED | 1 |
| LAKES ENTMNT INC | COM | 51206P10 | 2,766 | 239,070 | SH | DEFINED | 1,2 |
| LAM RESEARCH CORP | COM | 51280710 | 49,174 | 1,834,868 | SH | DEFINED | 1,2,5,9 |
| LAMAR ADVERTISING CO | CL A | 51281510 | 38,059 | 877,952 | SH | DEFINED | 1,2,5 |
| LAMSON & SESSIONS CO | COM | 51369610 | 151 | 18,800 | SH | DEFINED | 1 |
| LAN CHLE S A | SPONSORED | 50172310 | 217 | 11,233 | SH | DEFINED | 1,7 |
| LANCASTER COLONY COR | COM | 51384710 | 27,078 | 650,299 | SH | DEFINED | 1,2,5,9 |
| LANCE INC | COM | 51460610 | 7,139 | 463,541 | SH | DEFINED | 1,2 |
| LANCER CORP | COM | 51461410 | 88 | 14,078 | SH | DEFINED | 1 |
| LANDAMERICA FINL GRO | COM | 51493610 | 19,148 | 491,859 | SH | DEFINED | 1,2,5 |
| LANDAUER INC | COM | 51476K10 | 7,807 | 174,820 | SH | DEFINED | 1,2 |
| LANDEC CORP | COM | 51476610 | 178 | 25,961 | SH | DEFINED | 1 |
| LANDRYS RESTAURANTS | COM | 51508L10 | 10,573 | 353,721 | SH | DEFINED | 1,2 |
| LANDSTAR SYS INC | COM | 51509810 | 34,622 | 654,860 | SH | DEFINED | 1,2,5 |
| LANNET INC | COM | 51601210 | 1,023 | 68,085 | SH | DEFINED | 1,2 |
| LANTRONIX INC | COM | 51654810 | 42 | 33,609 | SH | DEFINED | 1 |
| LARGE SCALE BIOLOGY | COM | 51705310 | 14 | 10,239 | SH | DEFINED | 1 |
| LASALLE HOTEL PPTYS | COM SH BEN | 51794210 | 20,103 | 823,882 | SH | DEFINED | 1,2,3,5 |
| LASERSCOPE | COM | 51808110 | 7,084 | 257,143 | SH | DEFINED | 1,2 |
| LATTICE SEMICONDUCTO | COM | 51841510 | 15,807 | 2,254,964 | SH | DEFINED | 1,2,5,9 |
| LAUDER ESTEE COS INC | CL A | 51843910 | 105,068 | 2,153,916 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LAUREATE EDUCATION I | COM | 51861310 | 18,974 | 496,184 | SH | DEFINED | 1,2,5,9 |
| LAWSON PRODS INC | COM | 52077610 | 5,568 | 145,941 | SH | DEFINED | 1,2 |
| LAWSON SOFTWARE INC | COM | 52078010 | 11,371 | 1,606,065 | SH | DEFINED | 1,2 |
| LAYNE CHRISTENSEN CO | COM | 52105010 | 1,829 | 110,518 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|-----------|----|---------|----------------------|
| LAZARE KAPLAN INTL I | COM | 52107810 | 124 | 14,711 | SH | DEFINED | 1 |
| LCA-VISION INC | COM PAR \$. | 50180330 | 4,151 | 142,497 | SH | DEFINED | 1,2 |
| LCC INTERNATIONAL IN | CL A | 50181010 | 76 | 15,575 | SH | DEFINED | 1 |
| LEAPFROG ENTERPRISES | CL A | 52186N10 | 11,458 | 576,078 | SH | DEFINED | 1,2,5 |
| LEAR CORP | COM | 52186510 | 92,234 | 1,563,550 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| LEARNING TREE INTL I | COM | 52201510 | 2,528 | 174,211 | SH | DEFINED | 1,2 |
| LECG CORP | COM | 52323410 | 2,567 | 148,283 | SH | DEFINED | 1,2 |
| LECROY CORP | COM | 52324W10 | 1,096 | 60,855 | SH | DEFINED | 1,2 |
| LEE ENTERPRISES INC | COM | 52376810 | 30,874 | 643,077 | SH | DEFINED | 1,2,5,6,9 |
| LEGG MASON INC | COM | 52490110 | 116,391 | 1,278,880 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| LEGGETT & PLATT INC | COM | 52466010 | 148,188 | 5,548,035 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LEHMAN BROS HLDGS IN | COM | 52490810 | 633,163 | 8,414,127 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LENNAR CORP | CL A | 52605710 | 99,133 | 2,216,749 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| LENNOX INTL INC | COM | 52610710 | 14,348 | 792,718 | SH | DEFINED | 1,2,5 |
| LESCO INC OHIO | COM | 52687210 | 140 | 10,390 | SH | DEFINED | 1 |
| LEUCADIA NATL CORP | COM | 52728810 | 37,594 | 756,422 | SH | DEFINED | 1,2,5,7,9 |
| LEVEL 3 COMMUNICATIO | COM | 52729N10 | 30,581 | 8,712,424 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| LEVITT CORP | CL A | 52742P10 | 6,108 | 237,122 | SH | DEFINED | 1,2,5 |
| LEXAR MEDIA INC | COM | 52886P10 | 6,992 | 1,046,717 | SH | DEFINED | 1,2,5 |
| LEXICON GENETICS INC | COM | 52887210 | 7,137 | 910,326 | SH | DEFINED | 1,2,5 |
| LEXINGTON CORP PPTYS | COM | 52904310 | 14,160 | 711,219 | SH | DEFINED | 1,2,5 |
| LEXMARK INTL NEW | CL A | 52977110 | 423,299 | 4,385,150 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LIBBEY INC | COM | 52989810 | 5,963 | 214,799 | SH | DEFINED | 1,2 |
| Page Total | | | 2,149,456 | | | | |

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|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|----------------------|
| LIBERTY CORP S C | COM | 53037010 | 12,841 | 273,514 | SH | DEFINED | 1,2,5 |
| LIBERTY MEDIA CORP N | COM SER A | 53071810 | 314,119 | 34,940,884 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| LIBERTY MEDIA INTL I | COM SER A | 53071910 | 64,261 | 1,732,102 | SH | DEFINED | 1,2,5,7,8,9 |
| LIBERTY PPTY TR | SH BEN INT | 53117210 | 72,775 | 1,809,861 | SH | DEFINED | 1,2,3,5,7,8 |
| LIFECCELL CORP | COM | 53192710 | 4,182 | 372,381 | SH | DEFINED | 1,2 |
| LIFECORE BIOMEDICAL | COM | 53218710 | 66 | 10,705 | SH | DEFINED | 1 |
| LIFELINE SYS INC | COM | 53219210 | 8,973 | 379,262 | SH | DEFINED | 1,2 |
| LIFEPPOINT HOSPITALS | COM | 53219L10 | 26,781 | 719,528 | SH | DEFINED | 1,2,5,9 |
| LIFEPPOINT INC | COM | 53215R10 | 11 | 27,200 | SH | DEFINED | 1 |
| LIFETIME HOAN CORP | COM | 53192610 | 1,921 | 84,300 | SH | DEFINED | 1,2 |
| LIGAND PHARMACEUTICA | CL B | 53220K20 | 19,043 | 1,095,692 | SH | DEFINED | 1,2,5 |
| LIGHTBRIDGE INC | COM | 53222610 | 274 | 48,930 | SH | DEFINED | 1,2 |
| LILLY ELI & CO | COM | 53245710 | 2,222,321 | 31,788,314 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LIMITED BRANDS INC | COM | 53271610 | 242,050 | 12,943,839 | SH | DEFINED | 1,2,5,6,7,8 |

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|----------------------|------------|----------|------------|-------------|----|---------|----------------------|
| LIN TV CORP | CL A | 53277410 | 8,924 | 420,961 | SH | DEFINED | 13,14 1,2 |
| LINCARE HLDGS INC | COM | 53279110 | 59,342 | 1,805,904 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| LINCOLN ELEC HLDGS I | COM | 53390010 | 18,012 | 528,365 | SH | DEFINED | 1,2,5 |
| LINCOLN NATL CORP IN | COM | 53418710 | 242,752 | 5,137,603 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LINDSAY MFG CO | COM | 53555510 | 4,723 | 196,612 | SH | DEFINED | 1,2,5 |
| LINEAR TECHNOLOGY CO | COM | 53567810 | 358,555 | 9,084,247 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LINENS N THINGS INC | COM | 53567910 | 21,008 | 716,768 | SH | DEFINED | 1,2,5 |
| LIONBRIDGE TECHNOLOG | COM | 53625210 | 4,368 | 571,044 | SH | DEFINED | 1,2 |
| LIPID SCIENCES INC A | COM | 53630P10 | 78 | 17,800 | SH | DEFINED | 1 |
| LIQUIDMETAL TECHNOLO | COM | 53634X10 | 87 | 61,000 | SH | DEFINED | 1 |
| LITHIA MTRS INC | CL A | 53679710 | 10,028 | 404,698 | SH | DEFINED | 1,2,5 |
| LITTELFUSE INC | COM | 53700810 | 15,729 | 370,880 | SH | DEFINED | 1,2 |
| LIVEPERSON INC | COM | 53814610 | 105 | 35,045 | SH | DEFINED | 1 |
| LIZ CLAIBORNE INC | COM | 53932010 | 115,880 | 3,220,670 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LKQ CORP | COM | 50188920 | 3,514 | 188,934 | SH | DEFINED | 1,2 |
| LLOYDS TSB GROUP PLC | SPONSORED | 53943910 | 2,084 | 65,381 | SH | DEFINED | 1 |
| LMI AEROSPACE INC | COM | 50207910 | 19 | 14,400 | SH | DEFINED | 1 |
| LNR PPTY CORP | COM | 50194010 | 15,818 | 291,577 | SH | DEFINED | 1,2,5 |
| LOCKHEED MARTIN CORP | COM | 53983010 | 4,402,403 | 84,531,545 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LODGENET ENTMT CORP | COM | 54021110 | 2,969 | 179,936 | SH | DEFINED | 1,2 |
| LOEWS CORP | COM | 54042410 | 298,344 | 4,975,711 | SH | DEFINED | 1,2,5,6,7,9 |
| LOEWS CORP | CAROLNA GP | 54042420 | 9,917 | 403,944 | SH | DEFINED | 1,2,5 |
| LOGIC DEVICES INC | COM | 54140210 | 53 | 34,500 | SH | DEFINED | 1 |
| LOGICVISION INC | COM | 54140W10 | 35 | 12,400 | SH | DEFINED | 1 |
| LO-JACK CORP | COM | 53945110 | 145 | 16,442 | SH | DEFINED | 1 |
| LONE STAR STEAKHOUSE | COM | 54230710 | 15,507 | 570,308 | SH | DEFINED | 1,2 |
| LONE STAR TECHNOLOGI | COM | 54231210 | 12,071 | 437,987 | SH | DEFINED | 1,2 |
| LONGS DRUG STORES CO | COM | 54316210 | 11,791 | 493,960 | SH | DEFINED | 1,2,5,6 |
| LONGVIEW FIBRE CO | COM | 54321310 | 15,010 | 1,019,029 | SH | DEFINED | 1,2,5,9 |
| LOOKSMART LTD | COM | 54344210 | 2,803 | 1,291,661 | SH | DEFINED | 1,2 |
| LORUS THERAPEUTICS I | COM | 54419110 | 11 | 17,700 | SH | DEFINED | 1 |
| LOUDEYE CORP | COM | 54575410 | 36 | 22,700 | SH | DEFINED | 1 |
| LOUISIANA PAC CORP | COM | 54634710 | 147,217 | 6,224,813 | SH | DEFINED | 1,2,5,6,9,1 |
| LOWES COS INC | COM | 54866110 | 3,323,567 | 63,245,813 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LSB INDS INC | COM | 50216010 | 142 | 20,248 | SH | DEFINED | 1 |
| LSI INDS INC | COM | 50216C10 | 3,280 | 285,249 | SH | DEFINED | 1,2 |
| LSI LOGIC CORP | COM | 50216110 | 86,077 | 11,296,253 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| LTC PPTYS INC | COM | 50217510 | 6,506 | 391,929 | SH | DEFINED | 1,2,5 |
| LTX CORP | COM | 50239210 | 12,672 | 1,172,240 | SH | DEFINED | 1,2,5,9 |
| LUBRIZOL CORP | COM | 54927110 | 97,568 | 2,664,343 | SH | DEFINED | 1,2,5,9 |
| LUBYS INC | COM | 54928210 | 214 | 30,921 | SH | DEFINED | 1,2 |
| LUCENT TECHNOLOGIES | COM | 54946310 | 470,079 | 124,359,521 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| Page Total | | | 12,789,060 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|-----------|-----------------------|-------------------|
| LUFKIN INDS INC | COM | 54976410 | 3,048 | 95,321 | SH | | DEFINED | 1,2 |
| LUMINENT MTG CAP INC | COM | 55027830 | 6,228 | 519,014 | SH | | DEFINED | 1,2 |
| LUMINEX CORP DEL | COM | 55027E10 | 4,083 | 405,876 | SH | | DEFINED | 1,2,5 |
| LYDALL INC DEL | COM | 55081910 | 146 | 14,986 | SH | | DEFINED | 1 |
| LYNCH INTERACTIVE CO | COM | 55114610 | 208 | 6,100 | SH | | DEFINED | 1,2 |
| LYON WILLIAM HOMES | COM | 55207410 | 6,863 | 74,473 | SH | | DEFINED | 1,2 |
| LYONDELL CHEMICAL CO | COM | 55207810 | 34,385 | 1,977,275 | SH | | DEFINED | 1,2,5,9 |
| M & F WORLDWIDE CORP | COM | 55254110 | 1,951 | 142,444 | SH | | DEFINED | 1,2 |
| M & T BK CORP | COM | 55261F10 | 248,691 | 2,848,699 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| M D C HLDGS INC | COM | 55267610 | 13,981 | 219,790 | SH | | DEFINED | 1,2,5 |
| M/I HOMES INC | COM | 55305B10 | 7,898 | 194,520 | SH | | DEFINED | 1,2 |
| MACATAWA BK CORP | COM | 55422510 | 3,420 | 124,411 | SH | | DEFINED | 1,2 |
| MACDERMID INC | COM | 55427310 | 16,235 | 479,613 | SH | | DEFINED | 1,2,5 |
| MACERICH CO | COM | 55438210 | 43,742 | 913,769 | SH | | DEFINED | 1,2,3,5 |
| MAC-GRAY CORP | COM | 55415310 | 69 | 10,500 | SH | | DEFINED | 1 |
| MACK CALI RLTY CORP | COM | 55448910 | 48,601 | 1,174,513 | SH | | DEFINED | 1,2,3,5,9 |
| MACROCHEM CORP DEL | COM | 55590310 | 15 | 10,400 | SH | | DEFINED | 1 |
| MACROMEDIA INC | COM | 55610010 | 22,913 | 933,311 | SH | | DEFINED | 1,2,5,9 |
| MACRONIX INTL LTD | SPONSORED | 55610310 | 52 | 16,729 | SH | | DEFINED | 1 |
| MACROVISION CORP | COM | 55590410 | 23,189 | 926,451 | SH | | DEFINED | 1,2,5,9 |
| MADDEN STEVEN LTD | COM | 55626910 | 5,214 | 261,115 | SH | | DEFINED | 1,2,5 |
| MAF BANCORP INC | COM | 55261R10 | 18,586 | 435,474 | SH | | DEFINED | 1,2,5 |
| MAGELLAN HEALTH SVCS | COM NEW | 55907920 | 13,394 | 400,433 | SH | | DEFINED | 1,2 |
| MAGELLAN MIDSTREAM P | COM UNIT R | 55908010 | 1,044 | 20,530 | SH | | DEFINED | 1,2,5 |
| MAGMA DESIGN AUTOMAT | COM | 55918110 | 8,079 | 420,102 | SH | | DEFINED | 1,2 |
| MAGNA ENTMT CORP | CL A | 55921110 | 3,562 | 603,746 | SH | | DEFINED | 1,2 |
| MAGNA INTL INC | CL A | 55922240 | 2,044 | 23,994 | SH | | DEFINED | 1 |
| MAGNETEK INC | COM | 55942410 | 2,319 | 278,055 | SH | | DEFINED | 1,2 |
| MAGNUM HUNTER RES IN | COM PAR \$0 | 55972F20 | 10,756 | 1,036,240 | SH | | DEFINED | 1,2,5 |
| MAGUIRE PPTYS INC | COM | 55977510 | 19,116 | 771,755 | SH | | DEFINED | 1,2,3,5 |
| MAGYAR TAVKOZLESI RT | SPONSORED | 55977610 | 200 | 9,853 | SH | | DEFINED | 1 |
| MAIN STR BKS INC NEW | COM | 56034R10 | 5,870 | 208,891 | SH | | DEFINED | 1,2,5 |
| MAINSOURCE FINANCIAL | COM | 56062Y10 | 3,336 | 164,335 | SH | | DEFINED | 1,2 |
| MAIR HOLDINGS INC | COM | 56063510 | 227 | 27,861 | SH | | DEFINED | 1 |
| MANAGEMENT NETWORK G | COM | 56169310 | 3,856 | 1,548,695 | SH | | DEFINED | 1 |
| MANDALAY RESORT GROU | COM | 56256710 | 62,955 | 917,172 | SH | | DEFINED | 1,2,5,7,9 |
| MANHATTAN ASSOCS INC | COM | 56275010 | 16,919 | 547,895 | SH | | DEFINED | 1,2,5 |
| MANITOWOC INC | COM | 56357110 | 26,744 | 790,080 | SH | | DEFINED | 1,2,5 |
| MANNATECH INC | COM | 56377110 | 1,089 | 113,416 | SH | | DEFINED | 1,2 |
| MANNING GREG AUCTION | COM | 56382310 | 1,204 | 78,712 | SH | | DEFINED | 1,2 |
| MANOR CARE INC NEW | COM | 56405510 | 83,767 | 2,563,251 | SH | | DEFINED | 1,2,5,6,9,13,14 |
| MANPOWER INC | COM | 56418H10 | 109,150 | 2,149,896 | SH | | DEFINED | 1,2,5,7,8,9,13,14 |
| MANTECH INTL CORP | CL A | 56456310 | 4,258 | 226,837 | SH | | DEFINED | 1,2 |
| MANUFACTURED HOME CM | COM | 56468210 | 13,947 | 420,203 | SH | | DEFINED | 1,2,3,5 |
| MANUGISTICS GROUP IN | COM | 56501110 | 3,668 | 1,111,423 | SH | | DEFINED | 1,2,5 |
| MANULIFE FINL CORP | COM | 56501R10 | 12,805 | 316,165 | SH | | DEFINED | 1,5,7,13 |
| MAPICS INC | COM | 56491010 | 3,570 | 338,058 | SH | | DEFINED | 1,2 |
| MAPINFO CORP | COM | 56510510 | 2,886 | 272,286 | SH | | DEFINED | 1,2,5 |
| MARATHON OIL CORP | COM | 56584910 | 485,303 | 12,825,137 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MARCHEX INC | CL B | 56624R10 | 299 | 26,720 | SH | | DEFINED | 1,2 |
| MARCUS CORP | COM | 56633010 | 8,324 | 482,566 | SH | | DEFINED | 1,2 |
| MARIMBA INC | COM | 56781Q10 | 2,303 | 283,237 | SH | | DEFINED | 1 |
| MARINE PRODS CORP | COM | 56842710 | 2,914 | 157,109 | SH | | DEFINED | 1,2 |
| MARINEMAX INC | COM | 56790810 | 4,194 | 146,236 | SH | | DEFINED | 1,2 |
| MARISA CHRISTINA INC | COM | 57026810 | 27 | 21,200 | SH | | DEFINED | 1 |

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MARKEL CORP COM 57053510 22,983 82,821 SH DEFINED 1,2,5
 Page Total 1,452,631

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 FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| MARKETWATCH COM INC | COM | 57061910 | 1,320 | 112,844 SH | | DEFINED | 1,2 |
| MARLIN BUSINESS SVCS | COM | 57115710 | 375 | 24,972 SH | | DEFINED | 1,2 |
| MARRIOTT INTL INC NE | CL A | 57190320 | 351,199 | 7,040,886 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MARSH & MCLENNAN COS | COM | 57174810 | 1,867,279 | 41,147,616 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MARSHALL & ILSLEY CO | COM | 57183410 | 233,878 | 5,983,065 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MARSHALL EDWARDS INC | COM | 57232230 | 337 | 45,331 SH | | DEFINED | 1,2 |
| MARTEK BIOSCIENCES C | COM | 57290110 | 14,839 | 264,179 SH | | DEFINED | 1,2,5 |
| MARTEN TRANS LTD | COM | 57307510 | 2,123 | 113,834 SH | | DEFINED | 1,2 |
| MARTHA STEWART LIVIN | CL A | 57308310 | 1,595 | 177,246 SH | | DEFINED | 1,2 |
| MARTIN MARIETTA MATL | COM | 57328410 | 55,851 | 1,259,884 SH | | DEFINED | 1,2,5,9 |
| MARVEL ENTERPRISES I | COM | 57383M10 | 14,914 | 764,022 SH | | DEFINED | 1,2,5 |
| MARVELL TECHNOLOGY G | ORD | G5876H10 | 18,697 | 700,244 SH | | DEFINED | 1,5,7,8,9,13,14 |
| MASCO CORP | COM | 57459910 | 409,969 | 13,148,447 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MASSEY ENERGY CORP | COM | 57620610 | 23,257 | 824,425 SH | | DEFINED | 1,2,5 |
| MASTEC INC | COM | 57632310 | 1,755 | 323,202 SH | | DEFINED | 1,2,5 |
| MATERIAL SCIENCES CO | COM | 57667410 | 676 | 63,458 SH | | DEFINED | 1,2 |
| MATRIA HEALTHCARE IN | COM NEW | 57681720 | 3,800 | 151,576 SH | | DEFINED | 1,2,5 |
| MATRITECH INC | COM | 57681810 | 87 | 66,800 SH | | DEFINED | 1,5 |
| MATRIX SVC CO | COM | 57685310 | 2,588 | 282,860 SH | | DEFINED | 1,2 |
| MATRIXONE INC | COM | 57685P30 | 5,035 | 728,605 SH | | DEFINED | 1,2,5 |
| MATRIX INITIATIVES | COM | 57685L10 | 112 | 11,024 SH | | DEFINED | 1 |
| MATSUSHITA ELEC INDL | ADR | 57687920 | 1,245 | 86,716 SH | | DEFINED | 1 |
| MATTEL INC | COM | 57708110 | 222,703 | 12,202,921 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MATTHEWS INTL CORP | CL A | 57712810 | 16,882 | 512,510 SH | | DEFINED | 1,2,5 |
| MATTSON TECHNOLOGY I | COM | 57722310 | 6,375 | 530,362 SH | | DEFINED | 1,2 |
| MAUI LD & PINEAPPLE | COM | 57734510 | 1,425 | 41,901 SH | | DEFINED | 1,2 |
| MAVERICK TUBE CORP | COM | 57791410 | 18,618 | 708,996 SH | | DEFINED | 1,2,5 |
| MAXIM INTEGRATED PRO | COM | 57772K10 | 485,165 | 9,255,339 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MAXIM PHARMACEUTICAL | COM | 57772M10 | 3,321 | 344,159 SH | | DEFINED | 1,2,5 |
| MAXIMUS INC | COM | 57793310 | 10,532 | 297,020 SH | | DEFINED | 1,2,5 |
| MAXTOR CORP | COM NEW | 57772920 | 15,070 | 2,272,991 SH | | DEFINED | 1,2,5 |
| MAXWELL SHOE INC | CL A | 57776610 | 6,479 | 278,766 SH | | DEFINED | 1,2,5 |
| MAXWELL TECHNOLOGIES | COM | 57776710 | 1,750 | 135,665 SH | | DEFINED | 1,2 |
| MAXYGEN INC | COM | 57777610 | 4,348 | 411,364 SH | | DEFINED | 1,2 |
| MAY DEPT STORES CO | COM | 57777810 | 254,086 | 9,242,859 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MAYTAG CORP | COM | 57859210 | 54,486 | 2,223,025 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MB FINANCIAL INC NEW | COM | 55264U10 | 12,813 | 348,094 SH | | DEFINED | 1,2 |

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| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| MBIA INC | COM | 55262C10 | 245,105 | 4,291,048 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MBNA CORP | COM | 55262L10 | 988,336 | 38,322,461 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MBT FINL CORP | COM | 57887710 | 4,032 | 221,044 | SH | DEFINED | 1,2 |
| MCCLATCHY CO | CL A | 57948910 | 14,383 | 205,027 | SH | DEFINED | 1,2,5 |
| MCCORMICK & CO INC | COM NON VT | 57978020 | 129,201 | 3,800,036 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MCDATA CORP | CL B | 58003110 | 67 | 13,038 | SH | DEFINED | 1,2 |
| MCDATA CORP | CL A | 58003120 | 11,580 | 2,152,369 | SH | DEFINED | 1,2,5,9 |
| MCDERMOTT INTL INC | COM | 58003710 | 1,037 | 102,024 | SH | DEFINED | 1,2,5 |
| MCDONALDS CORP | COM | 58013510 | 1,168,441 | 44,940,028 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MCG CAPITAL CORP | COM | 58047P10 | 7,027 | 456,908 | SH | DEFINED | 1,2 |
| MCGRATH RENTCORP | COM | 58058910 | 5,201 | 140,748 | SH | DEFINED | 1,2 |
| MCGRAW HILL COS INC | COM | 58064510 | 448,912 | 5,862,770 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MCKESSON CORP | COM | 58155Q10 | 277,547 | 8,084,669 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MCLEODUSA INC | CL A | 58226670 | 80 | 167,196 | SH | DEFINED | 1,5 |
| MCMORAN EXPLORATION | COM | 58241110 | 3,373 | 216,517 | SH | DEFINED | 1,2 |
| MDU RES GROUP INC | COM | 55269010 | 35,214 | 1,465,424 | SH | DEFINED | 1,2,5,9 |
| MEADE INSTRUMENTS CO | COM | 58306210 | 42 | 13,281 | SH | DEFINED | 1 |
| MEADOWBROOK INS GROU | COM | 58319P10 | 85 | 15,953 | SH | DEFINED | 1 |
| MEADWESTVACO CORP | COM | 58333410 | 179,118 | 6,094,515 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| Page Total | | | 7,643,764 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|-----------|-----------------------|-------------|
| MEASUREMENT SPECIALT | COM | 58342110 | 2,961 | 137,092 | SH | DEFINED | 1,2 | |
| MECHANICAL TECHNOLOG | COM | 58353810 | 183 | 30,618 | SH | DEFINED | 1 | |
| MEDALLION FINL CORP | COM | 58392810 | 158 | 19,850 | SH | DEFINED | 1,2 | |
| MEDAREX INC | COM | 58391610 | 9,046 | 1,240,860 | SH | DEFINED | 1,2,5 | |
| MEDCATH CORP | COM | 58404W10 | 1,248 | 62,425 | SH | DEFINED | 1,2 | |
| MEDCO HEALTH SOLUTIO | COM | 58405U10 | 316,522 | 8,440,582 | SH | DEFINED | 1,2,5,6,7,8 13,14 | |
| MEDIA GEN INC | CL A | 58440410 | 21,515 | 335,028 | SH | DEFINED | 1,2,5,6,9 | |
| MEDIACOM COMMUNICATI | CL A | 58446K10 | 6,929 | 886,015 | SH | DEFINED | 1,2,5 | |
| MEDIALINK WORLDWIDE | COM | 58445P10 | 40 | 11,152 | SH | DEFINED | 1 | |
| MEDICAL ACTION INDS | COM | 58449L10 | 2,064 | 112,190 | SH | DEFINED | 1,2 | |
| MEDICAL STAFFING NET | COM | 58463F10 | 1,393 | 216,287 | SH | DEFINED | 1,2 | |
| MEDICINES CO | COM | 58468810 | 21,857 | 716,383 | SH | DEFINED | 1,2,5 | |
| MEDICIS PHARMACEUTIC | CL A NEW | 58469030 | 29,541 | 739,449 | SH | DEFINED | 1,2,5 | |
| MEDICORE INC | COM | 58493110 | 79 | 25,300 | SH | DEFINED | 1 | |
| MEDIMMUNE INC | COM | 58469910 | 167,482 | 7,160,416 | SH | DEFINED | 1,2,5,6,7,8 13,14 | |
| MEDIS TECHNOLOGIES L | COM | 58500P10 | 3,084 | 190,120 | SH | DEFINED | 1,2 | |
| MEDQUIST INC | COM | 58494910 | 5,228 | 456,626 | SH | DEFINED | 1,2 | |
| MEDSOURCE TECHNOLOGI | COM | 58505Y10 | 1,521 | 214,219 | SH | DEFINED | 1,2 | |
| MEDTRONIC INC | COM | 58505510 | 1,803,603 | 37,019,766 | SH | DEFINED | 1,2,5,6,7,8 | |

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|----------------------|---------|----------|-----------|------------|----|---------|-------------------------------|
| MELLON FINL CORP | COM | 58551A10 | 355,753 | 12,129,331 | SH | DEFINED | 13,14 1,2,5,6,7,8 13,14 |
| MEMBERWORKS INC | COM | 58600210 | 5,416 | 182,838 | SH | DEFINED | 1,2 |
| MEMC ELECTR MATLS IN | COM | 55271510 | 12,687 | 1,284,123 | SH | DEFINED | 1,2 |
| MENS WEARHOUSE INC | COM | 58711810 | 14,304 | 542,039 | SH | DEFINED | 1,2,5 |
| MENTOR CORP MINN | COM | 58718810 | 25,650 | 748,019 | SH | DEFINED | 1,2,5 |
| MENTOR GRAPHICS CORP | COM | 58720010 | 20,494 | 1,324,754 | SH | DEFINED | 1,2,5,8,9,1 |
| MERCANTILE BANK CORP | COM | 58737610 | 3,672 | 100,744 | SH | DEFINED | 1,2,5 |
| MERCANTILE BANKSHARE | COM | 58740510 | 65,468 | 1,398,300 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| MERCK & CO INC | COM | 58933110 | 3,591,053 | 75,601,111 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MERCURY COMPUTER SYS | COM | 58937810 | 11,285 | 455,036 | SH | DEFINED | 1,2,5 |
| MERCURY GENL CORP NE | COM | 58940010 | 36,440 | 733,933 | SH | DEFINED | 1,2,5 |
| MERCURY INTERACTIVE | COM | 58940510 | 130,165 | 2,612,175 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MEREDITH CORP | COM | 58943310 | 68,681 | 1,249,657 | SH | DEFINED | 1,2,5,6,9,1 |
| MERGE TECHNOLOGIES I | COM | 58998110 | 1,839 | 125,668 | SH | DEFINED | 1,2 |
| MERIDIAN BIOSCIENCE | COM | 58958410 | 2,227 | 201,037 | SH | DEFINED | 1 |
| MERIDIAN GOLD INC | COM | 58997510 | 1,829 | 140,996 | SH | DEFINED | 1,2 |
| MERIDIAN RESOURCE CO | COM | 58977Q10 | 5,512 | 794,252 | SH | DEFINED | 1,2,5 |
| MERISTAR HOSPITALITY | COM | 58984Y10 | 11,967 | 1,749,615 | SH | DEFINED | 1,2,3,5 |
| MERIT MED SYS INC | COM | 58988910 | 8,170 | 512,839 | SH | DEFINED | 1,2 |
| MERITAGE CORP | COM | 59001A10 | 10,842 | 157,586 | SH | DEFINED | 1,2,5 |
| MERIX CORP | COM | 59004910 | 2,569 | 226,553 | SH | DEFINED | 1,2 |
| MERRILL LYNCH & CO I | COM | 59018810 | 5,140,646 | 95,232,416 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MESA AIR GROUP INC | COM | 59047910 | 3,972 | 491,006 | SH | DEFINED | 1,2 |
| MESTEK INC | COM | 59082910 | 505 | 30,396 | SH | DEFINED | 1,2 |
| METAL MGMT INC | COM NEW | 59109720 | 4,466 | 225,460 | SH | DEFINED | 1,2 |
| METALS USA INC | COM NEW | 59132420 | 4,919 | 275,084 | SH | DEFINED | 1,2 |
| METASOLV INC | COM | 59139P10 | 101 | 35,579 | SH | DEFINED | 1 |
| METHANEX CORP | COM | 59151K10 | 176 | 13,280 | SH | DEFINED | 1,9 |
| METHODE ELECTRS INC | COM | 59152020 | 9,520 | 734,010 | SH | DEFINED | 1,2 |
| METLIFE INC | COM | 59156R10 | 756,740 | 21,108,496 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| METRIS COS INC | COM | 59159810 | 5,671 | 652,599 | SH | DEFINED | 1,2,5 |
| METRO GOLDWYN MAYER | COM | 59161010 | 10,164 | 840,011 | SH | DEFINED | 1,2,5 |
| METRO ONE TELECOMMUN | COM | 59163F10 | 75 | 50,935 | SH | DEFINED | 1,5 |
| METROCALL HLDGS INC | COM | 59164X10 | 5,010 | 74,780 | SH | DEFINED | 1,2 |
| METROLOGIC INSTRS IN | COM | 59167610 | 3,062 | 153,545 | SH | DEFINED | 1,2 |
| METTLER TOLEDO INTER | COM | 59268810 | 23,872 | 485,795 | SH | DEFINED | 1,2,5 |
| MFA MTG INVTS INC | COM | 55272X10 | 10,306 | 1,157,965 | SH | DEFINED | 1,2 |
| Page Total | | | | 12,759,680 | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|--------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------|
| MGE ENERGY INC | COM | 55277P10 | 9,883 | 302,880 | SH | DEFINED | 1,2 |
| MGI PHARMA INC | COM | 55288010 | 21,437 | 793,672 | SH | DEFINED | 1,2,5 |
| MGIC INVT CORP WIS | COM | 55284810 | 260,832 | 3,438,335 | SH | DEFINED | 1,2,5,6,7,8 |

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|----------------------|-----------|----------|------------|-------------|----|---------|----------------------|
| MGM MIRAGE | COM | 55295310 | 34,422 | 733,322 | SH | DEFINED | 13,14 1,2,5 |
| MGP INGREDIENTS INC | COM | 55302G10 | 1,671 | 43,192 | SH | DEFINED | 1,2 |
| MICHAELS STORES INC | COM | 59408710 | 83,316 | 1,514,840 | SH | DEFINED | 1,2,5,9 |
| MICREL INC | COM | 59479310 | 16,369 | 1,347,247 | SH | DEFINED | 1,2,5,9 |
| MICRO THERAPEUTICS I | COM | 59500W10 | 609 | 145,066 | SH | DEFINED | 1,2 |
| MICROCHIP TECHNOLOGY | COM | 59501710 | 123,660 | 3,920,741 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| MICROMUSE INC | COM | 59509410 | 7,549 | 1,128,330 | SH | DEFINED | 1,2,5 |
| MICRON TECHNOLOGY IN | COM | 59511210 | 256,414 | 16,748,157 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MICROS SYS INC | COM | 59490110 | 15,630 | 325,831 | SH | DEFINED | 1,2 |
| MICROSEMI CORP | COM | 59513710 | 15,885 | 1,117,850 | SH | DEFINED | 1,2,5 |
| MICROSOFT CORP | COM | 59491810 | 9,248,452 | 323,825,362 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| MICROSTRATEGY INC | CL A NEW | 59497240 | 13,535 | 316,970 | SH | DEFINED | 1,2,5 |
| MICROTEK MEDICAL HLD | COM | 59515B10 | 2,875 | 561,508 | SH | DEFINED | 1,2,5 |
| MICROTUNE INC DEL | COM | 59514P10 | 71 | 15,248 | SH | DEFINED | 1,2 |
| MICROVISION INC WASH | COM | 59496010 | 2,030 | 241,610 | SH | DEFINED | 1 |
| MID-AMER APT CMNTYS | COM | 59522J10 | 16,834 | 444,288 | SH | DEFINED | 1,2,3 |
| MIDAS GROUP INC | COM | 59562610 | 6,940 | 398,871 | SH | DEFINED | 1,2 |
| MIDDLEBY CORP | COM | 59627810 | 3,256 | 59,607 | SH | DEFINED | 1,2 |
| MIDDLESEX WATER CO | COM | 59668010 | 3,095 | 159,432 | SH | DEFINED | 1,2,5 |
| MIDLAND CO | COM | 59748610 | 4,079 | 137,569 | SH | DEFINED | 1,2 |
| MID-STATE BANCSHARES | COM | 59544010 | 8,854 | 376,612 | SH | DEFINED | 1,2 |
| MIDWAY GAMES INC | COM | 59814810 | 6,840 | 593,729 | SH | DEFINED | 1,2 |
| MIDWEST AIR GROUP IN | COM | 59791110 | 54 | 12,889 | SH | DEFINED | 1 |
| MIDWEST BANC HOLDING | COM | 59825110 | 3,826 | 171,570 | SH | DEFINED | 1,2 |
| MILACRON INC | COM | 59870910 | 2,628 | 656,953 | SH | DEFINED | 1,2,5,6 |
| MILLENNIUM CELL INC | COM | 60038B10 | 47 | 24,978 | SH | DEFINED | 1 |
| MILLENNIUM CHEMICALS | COM | 59990310 | 16,894 | 975,426 | SH | DEFINED | 1,2 |
| MILLENNIUM PHARMACEU | COM | 59990210 | 69,197 | 5,014,275 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| MILLER HERMAN INC | COM | 60054410 | 31,353 | 1,083,381 | SH | DEFINED | 1,2,5,6,9 |
| MILLICOM INTL CELLUL | SHS NEW | L6388F11 | 276 | 12,637 | SH | DEFINED | 1,5 |
| MILLIPORE CORP | COM | 60107310 | 72,493 | 1,286,027 | SH | DEFINED | 1,2,5,6,7,9 |
| MILLS CORP | COM | 60114810 | 48,167 | 1,031,421 | SH | DEFINED | 1,2,3,5 |
| MIM CORP | COM | 55304410 | 227 | 26,110 | SH | DEFINED | 1 |
| MINDSPEED TECHNOLOGI | COM | 60268210 | 7,790 | 1,570,581 | SH | DEFINED | 1,2,5 |
| MINE SAFETY APPLIANC | COM | 60272010 | 10,912 | 323,799 | SH | DEFINED | 1,2 |
| MINERALS TECHNOLOGIE | COM | 60315810 | 65,897 | 1,136,158 | SH | DEFINED | 1,2,5,9 |
| MIPS TECHNOLOGIES IN | COM | 60456710 | 3,027 | 494,566 | SH | DEFINED | 1,2 |
| MISSION RESOURCES CO | COM | 60510910 | 2,711 | 475,656 | SH | DEFINED | 1,2 |
| MISSION WEST PPTYS I | COM | 60520310 | 3,475 | 286,940 | SH | DEFINED | 1,2,5 |
| MITCHELLS & BUTLERS | SPONS ADR | 60668M20 | 114 | 22,208 | SH | DEFINED | 1 |
| MITSUBISHI TOKYO FIN | SPONSORED | 60681610 | 2,742 | 292,601 | SH | DEFINED | 1,2 |
| MITSUI & CO LTD | ADR | 60682720 | 297 | 1,968 | SH | DEFINED | 1 |
| MKS INSTRUMENT INC | COM | 55306N10 | 10,608 | 464,856 | SH | DEFINED | 1,2,5 |
| MMO2 PLC | ADR | 55309W10 | 519 | 30,908 | SH | DEFINED | 1 |
| MOBILE MINI INC | COM | 60740F10 | 6,230 | 219,300 | SH | DEFINED | 1,2,5 |
| MOBILE TELESYSTEMS O | SPONSORED | 60740910 | 13,476 | 110,457 | SH | DEFINED | 1,2,4,7 |
| MOBILITY ELECTRONICS | COM | 60741U10 | 2,394 | 283,307 | SH | DEFINED | 1,2 |
| MOBIUS MGMT SYSTEMS | COM | 60692510 | 82 | 13,540 | SH | DEFINED | 1 |
| MOCON INC | COM | 60749410 | 88 | 10,400 | SH | DEFINED | 1 |
| MODEM MEDIA INC | CL A | 60753310 | 187 | 35,700 | SH | DEFINED | 1 |
| MODINE MFG CO | COM | 60782810 | 17,474 | 548,626 | SH | DEFINED | 1,2,5,6,9 |
| MODTECH HLDGS INC | COM | 60783C10 | 82 | 10,567 | SH | DEFINED | 1 |
| MOHAWK INDS INC | COM | 60819010 | 67,361 | 918,605 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| Page Total | | | 10,625,167 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| MOLDFLOW CORP | COM | 60850710 | 1,469 | 135,500 SH | | DEFINED | 1 |
| MOLECULAR DEVICES CO | COM | 60851C10 | 4,852 | 272,905 SH | | DEFINED | 1,2 |
| MOLEX INC | COM | 60855410 | 144,242 | 4,496,326 SH | | DEFINED | 1,2,5,6,7,9 |
| MOLEX INC | CL A | 60855420 | 1,587 | 58,191 SH | | DEFINED | 1,5,7 |
| MOLINA HEALTHCARE IN | COM | 60855R10 | 4,909 | 128,572 SH | | DEFINED | 1,2 |
| MONACO COACH CORP | COM | 60886R10 | 22,664 | 804,561 SH | | DEFINED | 1,2 |
| MONARCH CASINO & RES | COM | 60902710 | 1,465 | 103,900 SH | | DEFINED | 1 |
| MONDAVI ROBERT CORP | CL A | 60920010 | 6,211 | 167,775 SH | | DEFINED | 1,2 |
| MONOLITHIC SYS TECHN | COM | 60984210 | 2,730 | 362,587 SH | | DEFINED | 1,2 |
| MONRO MUFFLER BRAKE | COM | 61023610 | 5,426 | 223,650 SH | | DEFINED | 1,2,5 |
| MONSANTO CO NEW | COM | 61166W10 | 355,050 | 9,222,068 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MONSTER WORLDWIDE IN | COM | 61174210 | 71,498 | 2,779,864 SH | | DEFINED | 1,2,5,6,9,1 |
| MONTEREY PASTA CO | COM | 61257010 | 39 | 10,800 SH | | DEFINED | 1 |
| MONTPELIER RE HOLDIN | SHS | G6218510 | 249 | 7,134 SH | | DEFINED | 1,5 |
| MONY GROUP INC | COM | 61533710 | 29,179 | 932,234 SH | | DEFINED | 1,2,5,9 |
| MOODYS CORP | COM | 61536910 | 277,235 | 4,287,587 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MOOG INC | CL A | 61539420 | 14,516 | 391,173 SH | | DEFINED | 1,2 |
| MORGAN STANLEY | COM NEW | 61744644 | 4,839,721 | 91,713,495 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MORGAN STANLEY INDIA | COM | 61745C10 | 1,941 | 96,329 SH | | DEFINED | 7 |
| MOTOROLA INC | COM | 62007610 | 1,295,502 | 70,986,413 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| MOVADO GROUP INC | COM | 62458010 | 5,066 | 293,690 SH | | DEFINED | 1,2 |
| MOVIE GALLERY INC | COM | 62458110 | 15,835 | 809,970 SH | | DEFINED | 1,2 |
| MPS GROUP INC | COM | 55340910 | 27,177 | 2,242,341 SH | | DEFINED | 1,2,5,9 |
| MRO SOFTWARE INC | COM | 55347W10 | 7,958 | 584,712 SH | | DEFINED | 1,2,5 |
| MRV COMMUNICATIONS I | COM | 55347710 | 4,743 | 1,730,883 SH | | DEFINED | 1,2,5 |
| MSC INDL DIRECT INC | CL A | 55353010 | 10,375 | 315,934 SH | | DEFINED | 1,2,5 |
| MSC SOFTWARE CORP | COM | 55353110 | 3,453 | 385,854 SH | | DEFINED | 1,2,5 |
| MTC TECHNOLOGIES INC | COM | 55377A10 | 2,855 | 110,520 SH | | DEFINED | 1,2 |
| MTI TECHNOLOGY CORP | COM | 55390310 | 52 | 28,200 SH | | DEFINED | 1 |
| MTR GAMING GROUP INC | COM | 55376910 | 3,948 | 360,509 SH | | DEFINED | 1,2,5 |
| MTS SYS CORP | COM | 55377710 | 10,621 | 452,902 SH | | DEFINED | 1,2 |
| MUELLER INDS INC | COM | 62475610 | 19,328 | 539,901 SH | | DEFINED | 1,2,5 |
| MULTIMEDIA GAMES INC | COM | 62545310 | 10,624 | 396,112 SH | | DEFINED | 1,2,5 |
| MURPHY OIL CORP | COM | 62671710 | 87,651 | 1,189,293 SH | | DEFINED | 1,2,5,9 |
| MYERS INDS INC | COM | 62846410 | 4,724 | 335,029 SH | | DEFINED | 1,2 |
| MYKROLIS CORP | COM | 62852P10 | 10,074 | 578,287 SH | | DEFINED | 1,2,5 |
| MYLAN LABS INC | COM | 62853010 | 151,223 | 7,467,806 SH | | DEFINED | 1,2,5,6,7,9 |
| MYOGEN INC | COM | 62856E10 | 439 | 56,710 SH | | DEFINED | 1,2 |
| MYRIAD GENETICS INC | COM | 62855J10 | 7,499 | 502,588 SH | | DEFINED | 1,2,5 |
| NABI BIOPHARMACEUTIC | COM | 62951910 | 13,787 | 969,551 SH | | DEFINED | 1,2,5 |
| NABORS INDUSTRIES LT | SHS | G6359F10 | 155,854 | 3,446,571 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| NACCO INDS INC | CL A | 62957910 | 8,363 | 88,027 SH | | DEFINED | 1,2 |
| NANOGEN INC | COM | 63007510 | 2,492 | 368,055 SH | | DEFINED | 1,2 |
| NANOPHASE TCHNOLOGIE | COM | 63007910 | 101 | 13,500 SH | | DEFINED | 1 |
| NAPCO SEC SYS INC | COM | 63040210 | 580 | 78,000 SH | | DEFINED | 1,2 |

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|----------------------|-----------|----------|-----------|------------|----|---------|-------------------|
| NARA BANCORP INC | COM | 63080P10 | 5,210 | 304,150 | SH | DEFINED | 1,2,5 |
| NASB FINL INC | COM | 62896810 | 2,268 | 53,743 | SH | DEFINED | 1,2 |
| NASH FINCH CO | COM | 63115810 | 4,816 | 192,394 | SH | DEFINED | 1,2 |
| NASSDA CORP | COM | 63172M10 | 115 | 27,800 | SH | DEFINED | 1 |
| NATCO GROUP INC | CL A | 63227W20 | 167 | 21,700 | SH | DEFINED | 1,2 |
| NATIONAL AUSTRALIA B | SPONSORED | 63252540 | 1,086 | 10,413 | SH | DEFINED | 1 |
| NATIONAL BEVERAGE CO | COM | 63501710 | 1,749 | 176,178 | SH | DEFINED | 1,2 |
| NATIONAL BK GREECE S | SPONSORED | 63364340 | 339 | 74,425 | SH | DEFINED | 1 |
| NATIONAL CITY CORP | COM | 63540510 | 742,338 | 21,203,599 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| NATIONAL COMMERCE FI | COM | 63545P10 | 110,452 | 3,398,514 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| NATIONAL FINL PARTNE | COM | 63607P20 | 17,173 | 486,896 | SH | DEFINED | 1,2 |
| Page Total | | | 8,531,020 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------------|
| NATIONAL FUEL GAS CO | COM | 63618010 | 32,616 | 1,304,649 | SH | DEFINED | 1,2,5,9 |
| NATIONAL GRID TRANSC | SPONSORED | 63627410 | 539 | 13,758 | SH | DEFINED | 1 |
| NATIONAL HEALTH INVS | COM | 63633D10 | 14,239 | 523,690 | SH | DEFINED | 1,2 |
| NATIONAL HEALTH REAL | COM | 63590510 | 266 | 15,700 | SH | DEFINED | 1,2,5 |
| NATIONAL HEALTHCARE | COM | 63590610 | 3,085 | 110,145 | SH | DEFINED | 1,2,5 |
| NATIONAL INSTRS CORP | COM | 63651810 | 27,546 | 898,722 | SH | DEFINED | 1,2,5,9 |
| NATIONAL PENN BANCSH | COM | 63713810 | 10,832 | 364,207 | SH | DEFINED | 1,2,5 |
| NATIONAL PRESTO INDS | COM | 63721510 | 3,520 | 85,379 | SH | DEFINED | 1,2,5 |
| NATIONAL PROCESSING | COM | 63722910 | 4,486 | 156,037 | SH | DEFINED | 1,2 |
| NATIONAL SEMICONDUCT | COM | 63764010 | 247,688 | 11,263,664 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| NATIONAL WESTN LIFE | CL A | 63852210 | 6,094 | 39,690 | SH | DEFINED | 1,2 |
| NATIONAL-OILWELL INC | COM | 63707110 | 35,730 | 1,134,652 | SH | DEFINED | 1,2,5,9 |
| NATIONWIDE FINL SVCS | CL A | 63861210 | 65,802 | 1,749,591 | SH | DEFINED | 1,2,5,10,12 |
| NATIONWIDE HEALTH PP | COM | 63862010 | 20,358 | 1,077,119 | SH | DEFINED | 1,2,5 |
| NATROL INC | COM | 63878910 | 30 | 10,774 | SH | DEFINED | 1 |
| NATURAL ALTERNATIVES | COM NEW | 63884230 | 121 | 14,200 | SH | DEFINED | 1 |
| NATURAL RESOURCE PAR | COM UNIT L | 63900P10 | 476 | 12,500 | SH | DEFINED | 1 |
| NATURES SUNSHINE PRO | COM | 63902710 | 2,889 | 202,906 | SH | DEFINED | 1,2 |
| NATUS MEDICAL INC DE | COM | 63905010 | 70 | 10,900 | SH | DEFINED | 1 |
| NAUTILUS GROUP INC | COM | 63910B10 | 9,295 | 476,427 | SH | DEFINED | 1,2,5 |
| NAVARRE CORP | COM | 63920810 | 4,128 | 286,851 | SH | DEFINED | 1,2 |
| NAVIGANT CONSULTING | COM | 63935N10 | 15,246 | 711,113 | SH | DEFINED | 1,2 |
| NAVIGANT INTL INC | COM | 63935R10 | 3,625 | 203,749 | SH | DEFINED | 1,2 |
| NAVIGATORS GROUP INC | COM | 63890410 | 4,893 | 169,381 | SH | DEFINED | 1,2 |
| NAVISTAR INTL CORP N | COM | 63934E10 | 65,288 | 1,684,413 | SH | DEFINED | 1,2,5,6,9,1 |
| NBC CAP CORP | COM | 62872910 | 3,057 | 113,276 | SH | DEFINED | 1,2,5 |
| NBT BANCORP INC | COM | 62877810 | 11,561 | 517,496 | SH | DEFINED | 1,2,5 |
| NBTY INC | COM | 62878210 | 18,615 | 633,390 | SH | DEFINED | 1,2,5 |
| NCI BUILDING SYS INC | COM | 62885210 | 11,534 | 354,361 | SH | DEFINED | 1,2 |
| NCO GROUP INC | COM | 62885810 | 11,853 | 444,114 | SH | DEFINED | 1,2 |
| NCR CORP NEW | COM | 62886E10 | 139,335 | 2,809,742 | SH | DEFINED | 1,2,5,6,7,9 |
| NDCHEALTH CORP | COM | 63948010 | 14,491 | 624,609 | SH | DEFINED | 1,2,5 |
| NEC CORP | ADR | 62905020 | 545 | 75,970 | SH | DEFINED | 1 |

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|----------------------|-------------|----------|-----------|--------------|---------|-------------------|
| NEIGHBORCARE INC | COM | 64015Y10 | 17,530 | 559,513 SH | DEFINED | 1,2,5 |
| NEIMAN MARCUS GROUP | CL A | 64020420 | 34,505 | 620,038 SH | DEFINED | 1,2,5,9 |
| NEKTAR THERAPEUTICS | COM | 64026810 | 15,834 | 793,295 SH | DEFINED | 1,2,5 |
| NELNET INC | CL A | 64031N10 | 2,254 | 127,010 SH | DEFINED | 1,2 |
| NELSON THOMAS INC | COM | 64037610 | 8,056 | 354,286 SH | DEFINED | 1,2,5 |
| NEOFORMA COM INC | COM NEW | 64047550 | 1,439 | 118,539 SH | DEFINED | 1,2 |
| NEOMAGIC CORP | COM | 64049710 | 39 | 13,400 SH | DEFINED | 1 |
| NEON SYS INC | COM | 64050910 | 38 | 10,500 SH | DEFINED | 1 |
| NEOPHARM INC | COM | 64091910 | 2,659 | 257,383 SH | DEFINED | 1,2 |
| NEORX CORP | COM PAR \$0 | 64052030 | 88 | 35,448 SH | DEFINED | 1 |
| NEOSE TECHNOLOGIES I | COM | 64052210 | 187 | 22,486 SH | DEFINED | 1 |
| NEOWARE SYS INC | COM | 64065P10 | 1,292 | 156,200 SH | DEFINED | 1,5 |
| NET PERCEPTIONS INC | COM | 64107U10 | 8 | 11,252 SH | DEFINED | 1 |
| NET2PHONE | COM | 64108N10 | 2,409 | 531,772 SH | DEFINED | 1,2 |
| NETBANK INC | COM | 64093310 | 9,083 | 831,021 SH | DEFINED | 1,2,5 |
| NETEGRITY INC | COM | 64110P10 | 4,399 | 520,003 SH | DEFINED | 1,2,5 |
| NETFLIX COM INC | COM | 64110L10 | 12,090 | 335,824 SH | DEFINED | 1,2,5 |
| NETGEAR INC | COM | 64111Q10 | 3,078 | 286,307 SH | DEFINED | 1,2 |
| NETIQ CORP | COM | 64115P10 | 18,456 | 1,398,192 SH | DEFINED | 1,2,5 |
| NETOPIA INC | COM | 64114K10 | 182 | 27,627 SH | DEFINED | 1 |
| NETRATINGS INC | COM | 64116M10 | 2,889 | 177,367 SH | DEFINED | 1,2 |
| NETSCOUT SYS INC | COM | 64115T10 | 1,978 | 300,195 SH | DEFINED | 1,2 |
| NETWORK APPLIANCE IN | COM | 64120L10 | 206,134 | 9,574,247 SH | DEFINED | 1,2,5,6,7,8,13,14 |
| Page Total | | | 1,134,481 | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------------|
| NETWORK ENGINES INC | COM | 64121A10 | 86 | 31,456 SH | | DEFINED | 1 |
| NETWORK EQUIP TECHNO | COM | 64120810 | 3,015 | 369,495 SH | | DEFINED | 1,2 |
| NEUROBIOLOGICAL TECH | COM | 64124W10 | 76 | 20,402 SH | | DEFINED | 1 |
| NEUROCRINE BIOSCIENC | COM | 64125C10 | 18,016 | 347,463 SH | | DEFINED | 1,2,5 |
| NEUROGEN CORP | COM | 64124E10 | 2,260 | 301,802 SH | | DEFINED | 1,2 |
| NEW BRUNSWICK SCIENT | COM | 64287610 | 152 | 24,511 SH | | DEFINED | 1,2 |
| NEW CENTURY FINANCI | COM | 64352D10 | 57,100 | 1,219,560 SH | | DEFINED | 1,2,5 |
| NEW FRONTIER MEDIA I | COM | 64439810 | 134 | 15,757 SH | | DEFINED | 1 |
| NEW HORIZONS WORLDWI | COM | 64552610 | 141 | 23,563 SH | | DEFINED | 1 |
| NEW JERSEY RES | COM | 64602510 | 17,849 | 429,275 SH | | DEFINED | 1,2,5 |
| NEW PLAN EXCEL RLTY | COM | 64805310 | 44,004 | 1,883,719 SH | | DEFINED | 1,2,3,5,9 |
| NEW YORK CMNTY BANCO | COM | 64944510 | 82,244 | 4,189,701 SH | | DEFINED | 1,2,5,7,8,9,13,14 |
| NEW YORK TIMES CO | CL A | 65011110 | 206,006 | 4,607,608 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| NEWALLIANCE BANCShar | COM | 65020310 | 11,052 | 791,686 SH | | DEFINED | 1,2 |
| NEWCASTLE INVT CORP | COM | 65105M10 | 14,243 | 475,551 SH | | DEFINED | 1,2 |
| NEWELL RUBBERMAID IN | COM | 65122910 | 183,030 | 7,788,511 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| NEWFIELD EXPL CO | COM | 65129010 | 48,022 | 861,530 SH | | DEFINED | 1,2,5,9 |
| NEWMONT MINING CORP | COM | 65163910 | 486,088 | 12,540,969 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| NEWPARK RES INC | COM PAR \$. | 65171850 | 8,267 | 1,333,355 SH | | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| NEWPORT CORP | COM | 65182410 | 12,308 | 761,154 | SH | DEFINED | 1,2,5,9 |
| NEWS CORP LTD | ADR NEW | 65248770 | 7,544 | 212,988 | SH | DEFINED | 1,4 |
| NEWS CORP LTD | SP ADR PFD | 65248780 | 95,076 | 2,891,613 | SH | DEFINED | 1,5 |
| NEWTEK BUSINESS SVCS | COM | 65252610 | 52 | 13,800 | SH | DEFINED | 1 |
| NEXEN INC | COM | 65334H10 | 543 | 13,923 | SH | DEFINED | 1 |
| NEXSTAR BROADCASTING | CL A | 65336K10 | 783 | 70,510 | SH | DEFINED | 1,2 |
| NEXTEL COMMUNICATION | CL A | 65332V10 | 839,059 | 31,472,598 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NEXTEL PARTNERS INC | CL A | 65333F10 | 23,410 | 1,470,472 | SH | DEFINED | 1,2,5 |
| NIC INC | COM | 62914B10 | 3,323 | 464,823 | SH | DEFINED | 1,2 |
| NICOR INC | COM | 65408610 | 52,841 | 1,555,507 | SH | DEFINED | 1,2,5,6,9,1 |
| NII HLDGS INC | CL B NEW | 62913F20 | 16,244 | 482,171 | SH | DEFINED | 1,2 |
| NIKE INC | CL B | 65410610 | 509,290 | 6,723,301 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NIKU CORP | COM NEW | 65411370 | 126 | 11,073 | SH | DEFINED | 1 |
| NISOURCE INC | COM | 65473P10 | 203,257 | 9,857,254 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NISSAN MOTORS | SPONSORED | 65474440 | 10,567 | 472,582 | SH | DEFINED | 1,2 |
| NITROMED INC | COM | 65479850 | 348 | 57,429 | SH | DEFINED | 1,2 |
| NL INDS INC | COM NEW | 62915640 | 2,143 | 147,816 | SH | DEFINED | 1,2 |
| NMS COMMUNICATIONS C | COM | 62924810 | 5,030 | 681,615 | SH | DEFINED | 1,2 |
| NMT MED INC | COM | 62929410 | 48 | 12,700 | SH | DEFINED | 1 |
| NN INC | COM | 62933710 | 2,648 | 208,362 | SH | DEFINED | 1,2 |
| NOBEL LEARNING CMNTY | COM | 65488910 | 124 | 17,933 | SH | DEFINED | 1 |
| NOBLE CORPORATION | SHS | G6542210 | 129,702 | 3,423,132 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NOBLE ENERGY INC | COM | 65504410 | 39,732 | 779,052 | SH | DEFINED | 1,2,5,9 |
| NOBLE INTL LTD | COM | 65505310 | 1,751 | 70,678 | SH | DEFINED | 1,2 |
| NOKIA CORP | SPONSORED | 65490220 | 6,666 | 458,440 | SH | DEFINED | 1,2 |
| NOLAND CO | COM | 65528610 | 406 | 9,550 | SH | DEFINED | 1 |
| NOMURA HLDGS INC | SPONSORED | 65535H20 | 17,744 | 1,186,891 | SH | DEFINED | 1,2 |
| NORANDA INC | COM | 65542210 | 368 | 21,450 | SH | DEFINED | 7 |
| NORDSON CORP | COM | 65566310 | 25,037 | 577,292 | SH | DEFINED | 1,2,5,9 |
| NORDSTROM INC | COM | 65566410 | 136,447 | 3,202,223 | SH | DEFINED | 1,2,5,6,7,9 |
| NORFOLK SOUTHERN COR | COM | 65584410 | 291,761 | 11,001,563 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NORTEL NETWORKS CORP | COM | 65656810 | 2,351 | 471,200 | SH | DEFINED | 1,5 |
| NORTH AMERN GALVANZN | COM | 65686Y10 | 52 | 26,300 | SH | DEFINED | 1 |
| NORTH AMERN SCIENTIF | COM | 65715D10 | 84 | 10,000 | SH | DEFINED | 1 |
| NORTH AMERN TECH GRO | COM NEW | 65719320 | 11 | 15,700 | SH | DEFINED | 1 |
| NORTH FORK BANCORPOR | COM | 65942410 | 176,735 | 4,644,816 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NORTH PITTSBURGH SYS | COM | 66156210 | 5,691 | 283,850 | SH | DEFINED | 1,2 |
| Page Total | | | 3,801,090 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------|
| NORTHEAST UTILS | COM | 66439710 | 41,476 | 2,130,228 | SH | DEFINED | 1,2,5,7,9 |
| NORTHERN BORDER PART | UNIT LTD P | 66478510 | 313 | 7,825 | SH | DEFINED | 1,5 |
| NORTHERN STS FINL CO | COM | 66575110 | 320 | 11,800 | SH | DEFINED | 1 |
| NORTHERN TR CORP | COM | 66585910 | 246,173 | 5,822,445 | SH | DEFINED | 1,2,5,6,7,8 |

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|----------------------|-----------|----------|-----------|------------|----|---------|----------------------|
| NORTHFIELD LABS INC | COM | 66613510 | 2,658 | 186,406 | SH | DEFINED | 13,14 1,2 |
| NORTHROP GRUMMAN COR | COM | 66680710 | 1,121,750 | 20,889,193 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NORTHWEST AIRLS CORP | CL A | 66728010 | 90,698 | 8,156,265 | SH | DEFINED | 1,2,5 |
| NORTHWEST BANCORP IN | COM | 66732810 | 5,634 | 246,020 | SH | DEFINED | 1,2 |
| NORTHWEST NAT GAS CO | COM | 66765510 | 13,966 | 457,893 | SH | DEFINED | 1,2,5 |
| NORTHWEST PIPE CO | COM | 66774610 | 1,834 | 104,400 | SH | DEFINED | 1 |
| NOVA CHEMICALS CORP | COM | 66977W10 | 516 | 17,821 | SH | DEFINED | 1,5,7 |
| NOVAMED INC DEL | COM | 66986W10 | 40 | 11,552 | SH | DEFINED | 1 |
| NOVARTIS A G | SPONSORED | 66987V10 | 31,199 | 701,091 | SH | DEFINED | 1,2 |
| NOVASTAR FINL INC | COM | 66994740 | 14,201 | 374,111 | SH | DEFINED | 1,2 |
| NOVATEL WIRELESS INC | COM NEW | 66987M60 | 7,011 | 264,568 | SH | DEFINED | 1,2 |
| NOVAVAX INC | COM | 67000210 | 105 | 19,500 | SH | DEFINED | 1 |
| NOVELL INC | COM | 67000610 | 77,657 | 9,255,944 | SH | DEFINED | 1,2,5,6,9,10 |
| NOVELLUS SYS INC | COM | 67000810 | 133,858 | 4,257,557 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NOVEN PHARMACEUTICAL | COM | 67000910 | 9,845 | 447,077 | SH | DEFINED | 1,2 |
| NOVO-NORDISK A S | ADR | 67010020 | 833 | 16,037 | SH | DEFINED | 1 |
| NOVOSTE CORP | COM | 67010C10 | 42 | 15,184 | SH | DEFINED | 1 |
| NPS PHARMACEUTICALS | COM | 62936P10 | 11,921 | 567,670 | SH | DEFINED | 1,2,5 |
| NRG ENERGY INC | COM NEW | 62937750 | 17,706 | 713,959 | SH | DEFINED | 1,2 |
| NS GROUP INC | COM | 62891610 | 4,207 | 255,904 | SH | DEFINED | 1,2,5 |
| NSTAR | COM | 67019E10 | 35,049 | 732,017 | SH | DEFINED | 1,2,5,7,9 |
| NTL INC DEL | COM | 62940M10 | 52,274 | 907,219 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| NTT DOCOMO INC | SPONS ADR | 62942M20 | 11,484 | 634,148 | SH | DEFINED | 1,2 |
| NU HORIZONS ELECTRS | COM | 66990810 | 151 | 16,740 | SH | DEFINED | 1 |
| NU SKIN ENTERPRISES | CL A | 67018T10 | 20,822 | 822,366 | SH | DEFINED | 1,2 |
| NUANCE COMMUNICATION | COM | 66996710 | 215 | 47,041 | SH | DEFINED | 1 |
| NUCO2 INC | COM | 62942810 | 1,526 | 77,732 | SH | DEFINED | 1,2 |
| NUCOR CORP | COM | 67034610 | 190,393 | 2,480,364 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NUI CORP | COM | 62943110 | 4,001 | 274,058 | SH | DEFINED | 1,2 |
| NUTRACEUTICAL INTL C | COM | 67060Y10 | 1,924 | 90,285 | SH | DEFINED | 1,2 |
| NUVASIVE INC | COM | 67070410 | 339 | 31,000 | SH | DEFINED | 1 |
| NUVEEN INVTS INC | CL A | 67090F10 | 10,262 | 382,918 | SH | DEFINED | 1,2,5 |
| NUVELO INC | COM NEW | 67072M30 | 3,300 | 343,008 | SH | DEFINED | 1,2 |
| NVE CORP | COM NEW | 62944520 | 237 | 5,921 | SH | DEFINED | 1 |
| NVIDIA CORP | COM | 67066G10 | 89,920 | 4,392,785 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| NVR INC | COM | 62944T10 | 72,234 | 149,182 | SH | DEFINED | 1,2,5 |
| NYFIX INC | COM | 67071210 | 207 | 42,360 | SH | DEFINED | 1,5 |
| NYMAGIC INC | COM | 62948410 | 2,706 | 102,498 | SH | DEFINED | 1,2 |
| O CHARLEYS INC | COM | 67082310 | 5,634 | 327,776 | SH | DEFINED | 1,2 |
| O I CORP | COM | 67084110 | 129 | 14,300 | SH | DEFINED | 1 |
| O REILLY AUTOMOTIVE | COM | 68609110 | 30,152 | 667,085 | SH | DEFINED | 1,2,5,9 |
| OAK HILL FINL INC | COM | 67133710 | 271 | 8,601 | SH | DEFINED | 1 |
| OAKLEY INC | COM | 67366210 | 6,938 | 536,179 | SH | DEFINED | 1,2,5 |
| OCCIDENTAL PETE CORP | COM | 67459910 | 679,623 | 14,038,893 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| OCEANEERING INTL INC | COM | 67523210 | 21,887 | 639,037 | SH | DEFINED | 1,2,5 |
| OCEANFIRST FINL CORP | COM | 67523410 | 3,213 | 134,143 | SH | DEFINED | 1,2 |
| OCTEL CORP | COM | 67572710 | 8,691 | 330,073 | SH | DEFINED | 1,2,5 |
| OCULAR SCIENCES INC | COM | 67574410 | 11,512 | 302,960 | SH | DEFINED | 1,2 |
| OCWEN FINL CORP | COM | 67574610 | 8,865 | 736,275 | SH | DEFINED | 1,2 |
| ODYSSEY HEALTHCARE I | COM | 67611V10 | 10,904 | 579,362 | SH | DEFINED | 1,2,5 |
| ODYSSEY RE HLDGS COR | COM | 67612W10 | 3,787 | 157,800 | SH | DEFINED | 1,2 |
| OFFICE DEPOT INC | COM | 67622010 | 153,068 | 8,546,487 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| Page Total | | | 3,275,678 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| OFFSHORE LOGISTICS I | COM | 67625510 | 8,865 | 315,250 SH | | DEFINED | 1,2 |
| OGE ENERGY CORP | COM | 67083710 | 39,478 | 1,549,976 SH | | DEFINED | 1,2,5,6,9 |
| OHIO CAS CORP | COM | 67724010 | 23,399 | 1,162,408 SH | | DEFINED | 1,2,5,9 |
| OIL STS INTL INC | COM | 67802610 | 6,416 | 419,342 SH | | DEFINED | 1,2 |
| OLD DOMINION FGHT LI | COM | 67958010 | 7,998 | 271,300 SH | | DEFINED | 1,2 |
| OLD NATL BANCORP IND | COM | 68003310 | 26,743 | 1,077,058 SH | | DEFINED | 1,2,5 |
| OLD REP INTL CORP | COM | 68022310 | 99,510 | 4,195,184 SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| OLD SECOND BANCORP I | COM | 68027710 | 6,191 | 117,374 SH | | DEFINED | 1,2 |
| OLIN CORP | COM PAR \$1 | 68066520 | 39,383 | 2,235,116 SH | | DEFINED | 1,2,5,9 |
| OLYMPIC CASCADE FINL | COM | 68158N10 | 21 | 13,100 SH | | DEFINED | 1 |
| OLYMPIC STEEL INC | COM | 68162K10 | 685 | 33,554 SH | | DEFINED | 1 |
| OM GROUP INC | COM | 67087210 | 20,892 | 632,896 SH | | DEFINED | 1,2,5 |
| OMEGA FINL CORP | COM | 68209210 | 4,625 | 135,197 SH | | DEFINED | 1,2,5 |
| OMEGA HEALTHCARE INV | COM | 68193610 | 7,521 | 749,104 SH | | DEFINED | 1,2 |
| OMEGA PROTEIN CORP | COM | 68210P10 | 923 | 95,167 SH | | DEFINED | 1,2 |
| OMI CORP NEW | COM | Y6476W10 | 1,281 | 107,608 SH | | DEFINED | 1,5 |
| OMNI ENERGY SERVICES | COM NEW | 68210T20 | 278 | 55,000 SH | | DEFINED | 1 |
| OMNICARE INC | COM | 68190410 | 71,896 | 1,679,429 SH | | DEFINED | 1,2,5,7,8,9 13,14 |
| OMNICELL INC | COM | 68213N10 | 3,988 | 272,967 SH | | DEFINED | 1,2 |
| OMNICOM GROUP INC | COM | 68191910 | 401,983 | 5,296,920 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| OMNIVISION TECHNOLOG | COM | 68212810 | 13,469 | 844,448 SH | | DEFINED | 1,2,5 |
| OMNOVA SOLUTIONS INC | COM | 68212910 | 3,687 | 604,400 SH | | DEFINED | 1,2 |
| ON ASSIGNMENT INC | COM | 68215910 | 208 | 35,236 SH | | DEFINED | 1,2 |
| ON SEMICONDUCTOR COR | COM | 68218910 | 8,906 | 1,774,139 SH | | DEFINED | 1,2 |
| ON2 TECHNOLOGIES INC | COM | 68338A10 | 10 | 14,100 SH | | DEFINED | 1 |
| ONE LIBERTY PPTYS IN | COM | 68240610 | 196 | 10,800 SH | | DEFINED | 1 |
| ONEOK INC NEW | COM | 68268010 | 36,340 | 1,652,567 SH | | DEFINED | 1,2,5,9 |
| ONLINE RES CORP | COM | 68273G10 | 104 | 15,223 SH | | DEFINED | 1 |
| ONYX PHARMACEUTICALS | COM | 68339910 | 22,543 | 532,181 SH | | DEFINED | 1,2,5 |
| OPEN JT STK CO-VIMPE | SPONSORED | 68370R10 | 17,918 | 185,778 SH | | DEFINED | 1,2,4,7 |
| OPEN SOLUTIONS INC | COM | 68371P10 | 4,063 | 162,638 SH | | DEFINED | 1,2 |
| OPENTV CORP | CL A | G6754310 | 189 | 91,515 SH | | DEFINED | 1 |
| OPENWAVE SYS INC | COM NEW | 68371830 | 13,218 | 1,040,819 SH | | DEFINED | 1,2,5 |
| OPLINK COMMUNICATION | COM | 68375Q10 | 3,338 | 1,738,737 SH | | DEFINED | 1,2 |
| OPNET TECHNOLOGIES I | COM | 68375710 | 2,723 | 207,900 SH | | DEFINED | 1,2,5 |
| OPSWARE INC | COM | 68383A10 | 6,999 | 883,755 SH | | DEFINED | 1,2,5,7 |
| OPTICAL COMMUNICATIO | CL A | 68382T10 | 467 | 195,585 SH | | DEFINED | 1,2 |
| OPTION CARE INC | COM | 68394810 | 7,126 | 466,985 SH | | DEFINED | 1,2,5 |
| ORACLE CORP | COM | 68389X10 | 1,672,967 | 140,231,954 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| ORASURE TECHNOLOGIES | COM | 68554V10 | 6,476 | 665,583 SH | | DEFINED | 1,2,5 |
| ORBITAL SCIENCES COR | COM | 68556410 | 10,710 | 775,516 SH | | DEFINED | 1,2 |
| ORBITZ INC | CL A | 68556Y10 | 3,216 | 148,774 SH | | DEFINED | 1,2 |
| ORBOTECH LTD | ORD | M7525310 | 389 | 19,092 SH | | DEFINED | 1,2,7 |
| ORCHID BIOSCIENCES I | COM PAR \$0 | 68571P50 | 447 | 58,031 SH | | DEFINED | 1 |
| OREGON STL MLS INC | COM | 68607910 | 5,734 | 389,023 SH | | DEFINED | 1,2 |

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|----------------------|-----------|----------|-----------|---------|----|---------|-------|
| ORIENTAL FINL GROUP | COM | 68618W10 | 7,889 | 291,440 | SH | DEFINED | 1,2 |
| ORIGEN FINL INC | COM | 68619E20 | 265 | 33,300 | SH | DEFINED | 1 |
| ORIX CORP | SPONSORED | 68633010 | 449 | 7,835 | SH | DEFINED | 1 |
| ORLEANS HOMEBUILDERS | COM | 68658810 | 791 | 41,046 | SH | DEFINED | 1 |
| ORTHODONTIC CTRS AME | COM | 68750P10 | 6,091 | 743,717 | SH | DEFINED | 1,2,5 |
| ORTHOLOGIC CORP | COM | 68750J10 | 4,672 | 538,815 | SH | DEFINED | 1,2,5 |
| ORTHOVITA INC | COM | 68750U10 | 2,072 | 403,129 | SH | DEFINED | 1,2 |
| OSCIENT PHARMACEUTIC | COM | 68812R10 | 4,376 | 856,314 | SH | DEFINED | 1,2 |
| OSHKOSH B GOSH INC | CL A | 68822220 | 4,141 | 165,838 | SH | DEFINED | 1,2 |
| OSHKOSH TRUCK CORP | COM | 68823920 | 23,714 | 413,777 | SH | DEFINED | 1,2,5 |
| OSI PHARMACEUTICALS | COM | 67104010 | 29,903 | 424,515 | SH | DEFINED | 1,2,5 |
| Page Total | | | 2,697,883 | | | | |

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|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| OSI SYSTEMS INC | COM | 67104410 | 4,034 | 202,419 | SH | DEFINED | 1,2 |
| OSTEOTECH INC | COM | 68858210 | 182 | 28,036 | SH | DEFINED | 1,5 |
| OTTER TAIL CORP | COM | 68964810 | 11,147 | 414,994 | SH | DEFINED | 1,2,5 |
| OUTBACK STEAKHOUSE I | COM | 68989910 | 46,027 | 1,112,831 | SH | DEFINED | 1,2,5,7,9 |
| OVERLAND STORAGE INC | COM | 69031010 | 2,112 | 159,273 | SH | DEFINED | 1,2 |
| OVERNITE CORP | COM | 69032210 | 13,145 | 447,105 | SH | DEFINED | 1,2 |
| OVERSEAS SHIPHOLDING | COM | 69036810 | 47,947 | 1,086,502 | SH | DEFINED | 1,2,9 |
| OVERSTOCK COM INC DE | COM | 69037010 | 6,483 | 165,762 | SH | DEFINED | 1,2,5 |
| OWENS & MINOR INC NE | COM | 69073210 | 15,269 | 589,519 | SH | DEFINED | 1,2,5 |
| OWENS ILL INC | COM NEW | 69076840 | 303,905 | 18,132,769 | SH | DEFINED | 1,2,5 |
| OXFORD HEALTH PLANS | COM | 69147110 | 91,173 | 1,656,483 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| OXFORD INDS INC | COM | 69149730 | 10,234 | 234,947 | SH | DEFINED | 1,2 |
| OXIGENE INC | COM | 69182810 | 115 | 18,229 | SH | DEFINED | 1 |
| P & F INDS INC | CL A NEW | 69283050 | 201 | 26,300 | SH | DEFINED | 1 |
| P A M TRANSN SVCS IN | COM | 69314910 | 1,561 | 81,585 | SH | DEFINED | 1,2 |
| P C CONNECTION | COM | 69318J10 | 633 | 96,927 | SH | DEFINED | 1,2 |
| P F CHANGS CHINA BIS | COM | 69333Y10 | 18,719 | 454,890 | SH | DEFINED | 1,2 |
| P T TELEKOMUNIKASI I | SPONSORED | 71568410 | 500 | 32,180 | SH | DEFINED | 1,2 |
| PAB BANKSHARES INC | COM | 69313P10 | 137 | 11,300 | SH | DEFINED | 1,2 |
| PACCAR INC | COM | 69371810 | 274,239 | 4,729,081 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PACER INTL INC TENN | COM | 69373H10 | 12,807 | 692,290 | SH | DEFINED | 1,2 |
| PACIFIC CAP BANCORP | COM | 69404P10 | 19,416 | 690,240 | SH | DEFINED | 1,2,5 |
| PACIFIC ENERGY PARTN | COM UNIT | 69422R10 | 615 | 23,600 | SH | DEFINED | 1,2 |
| PACIFIC SUNWEAR CALI | COM | 69487310 | 21,142 | 1,079,224 | SH | DEFINED | 1,2,5,9 |
| PACIFICARE HEALTH SY | COM | 69511210 | 47,963 | 1,240,631 | SH | DEFINED | 1,2,5,9 |
| PACKAGING CORP AMER | COM | 69515610 | 56,389 | 2,359,359 | SH | DEFINED | 1,2,5,9 |
| PACKETEER INC | COM | 69521010 | 7,429 | 460,018 | SH | DEFINED | 1,2 |
| PACTIV CORP | COM | 69525710 | 133,706 | 5,361,114 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PAC-WEST TELECOM INC | COM | 69371Y10 | 18 | 16,763 | SH | DEFINED | 1 |
| PAIN THERAPEUTICS IN | COM | 69562K10 | 2,981 | 369,884 | SH | DEFINED | 1,2 |
| PALATIN TECHNOLOGIES | COM NEW | 69607730 | 3,365 | 799,320 | SH | DEFINED | 1,2 |
| PALL CORP | COM | 69642930 | 79,847 | 3,048,769 | SH | DEFINED | 1,2,5,6,7,9 |
| PALM HARBOR HOMES | COM | 69663910 | 4,817 | 271,687 | SH | DEFINED | 1,2 |

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|----------------------|---------|----------|-----------|-----------|----|---------|----------------------|
| PALMONE INC | COM | 69713P10 | 22,706 | 653,025 | SH | DEFINED | 1,2,5 |
| PALMSOURCE INC | COM | 69715410 | 3,848 | 224,521 | SH | DEFINED | 1,2,5 |
| PALOMAR MED TECHNOLO | COM NEW | 69752930 | 2,193 | 130,642 | SH | DEFINED | 1,2 |
| PAN PACIFIC RETAIL P | COM | 69806L10 | 36,377 | 720,061 | SH | DEFINED | 1,2,3,5 |
| PANAMSAT CORP NEW | COM | 69793310 | 19,761 | 851,040 | SH | DEFINED | 1,2,5 |
| PANERA BREAD CO | CL A | 69840W10 | 17,941 | 500,018 | SH | DEFINED | 1,2,5 |
| PANTRY INC | COM | 69865710 | 7,359 | 337,588 | SH | DEFINED | 1,2 |
| PAPA JOHNS INTL INC | COM | 69881310 | 13,741 | 465,172 | SH | DEFINED | 1,2 |
| PAR PHARMACEUTICAL C | COM | 69888P10 | 23,347 | 663,070 | SH | DEFINED | 1,2,5,9 |
| PAR TECHNOLOGY CORP | COM | 69888410 | 144 | 13,291 | SH | DEFINED | 1 |
| PARADIGM GENETICS IN | COM | 69900R10 | 12 | 15,004 | SH | DEFINED | 1 |
| PARADYNE NETWORKS IN | COM | 69911G10 | 2,587 | 470,391 | SH | DEFINED | 1,2 |
| PARALLEL PETE CORP D | COM | 69915710 | 153 | 30,200 | SH | DEFINED | 1 |
| PARAMETRIC TECHNOLOG | COM | 69917310 | 40,655 | 8,130,966 | SH | DEFINED | 1,2,5,6,8,9 |
| PAREXEL INTL CORP | COM | 69946210 | 8,494 | 429,012 | SH | DEFINED | 1,2 |
| PARK ELECTROCHEMICAL | COM | 70041620 | 7,817 | 309,568 | SH | DEFINED | 1,2 |
| PARK NATL CORP | COM | 70065810 | 25,973 | 203,378 | SH | DEFINED | 1,2,5 |
| PARK OHIO HLDGS CORP | COM | 70066610 | 122 | 10,368 | SH | DEFINED | 1 |
| PARKER DRILLING CO | COM | 70108110 | 5,428 | 1,420,813 | SH | DEFINED | 1,2,5 |
| PARKER HANNIFIN CORP | COM | 70109410 | 245,191 | 4,123,633 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PARKERVISION INC | COM | 70135410 | 70 | 12,232 | SH | DEFINED | 1 |
| PARKVALE FINL CORP | COM | 70149210 | 229 | 8,700 | SH | DEFINED | 1 |
| PARKWAY PPTYS INC | COM | 70159Q10 | 9,953 | 223,905 | SH | DEFINED | 1,2,3 |
| Page Total | | | 1,732,361 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|---------------|-----------------------|-------------|
| PARLUX FRAGRANCES IN | COM | 70164510 | 245 | 22,400 | SH | DEFINED | 2 | |
| PARTNERRE LTD | COM | G6852T10 | 694 | 12,235 | SH | DEFINED | 1,5 | |
| PARTNERS TRUST FINCL | COM | 70213A10 | 1,793 | 91,473 | SH | DEFINED | 1 | |
| PARTY CITY CORP | COM | 70214510 | 2,149 | 172,094 | SH | DEFINED | 1,2,5 | |
| PATHMARK STORES INC | COM | 70322A10 | 3,502 | 459,635 | SH | DEFINED | 1,2 | |
| PATINA OIL & GAS COR | COM | 70322410 | 35,760 | 1,197,195 | SH | DEFINED | 1,2,5 | |
| PATRICK INDS INC | COM | 70334310 | 108 | 10,800 | SH | DEFINED | 1 | |
| PATTERSON UTI ENERGY | COM | 70348110 | 40,069 | 1,199,300 | SH | DEFINED | 1,2,5,7,9 | |
| PAULA FINL DEL | COM | 70358810 | 44 | 14,900 | SH | DEFINED | 1 | |
| PAXAR CORP | COM | 70422710 | 9,190 | 470,795 | SH | DEFINED | 1,2 | |
| PAXSON COMMUNICATION | COM | 70423110 | 1,647 | 506,898 | SH | DEFINED | 1,2 | |
| PAYCHEX INC | COM | 70432610 | 339,751 | 10,028,079 | SH | DEFINED | 1,2,5,6,7,8 13,14 | |
| PAYLESS SHOESOURCE I | COM | 70437910 | 20,142 | 1,350,898 | SH | DEFINED | 1,2,5,9 | |
| PC MALL INC | COM | 69323K10 | 1,669 | 88,408 | SH | DEFINED | 1 | |
| PC-TEL INC | COM | 69325Q10 | 4,590 | 388,946 | SH | DEFINED | 1,2 | |
| PDF SOLUTIONS INC | COM | 69328210 | 1,912 | 224,663 | SH | DEFINED | 1,2,5 | |
| PDI INC | COM | 69329V10 | 5,934 | 195,342 | SH | DEFINED | 1,2 | |
| PEABODY ENERGY CORP | COM | 70454910 | 44,089 | 787,438 | SH | DEFINED | 1,2,5,9 | |
| PEAPACK-GLADSTONE FI | COM | 70469910 | 3,317 | 103,268 | SH | DEFINED | 1,2 | |
| PEARSON PLC | SPONSORED | 70501510 | 466 | 37,374 | SH | DEFINED | 1 | |
| PEC SOLUTIONS INC | COM | 70510710 | 3,152 | 264,247 | SH | DEFINED | 1,2 | |
| PECO II INC | COM | 70522110 | 9 | 11,100 | SH | DEFINED | 1 | |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| PEDIATRIX MED GROUP | COM | 70532410 | 31,798 | 455,236 | SH | DEFINED | 1,2,5 |
| PEETS COFFEE & TEA I | COM | 70556010 | 4,728 | 189,207 | SH | DEFINED | 1,2 |
| PEGASUS SOLUTIONS IN | COM | 70590610 | 5,214 | 397,143 | SH | DEFINED | 1,2 |
| PEGASYSYSTEMS INC | COM | 70557310 | 1,202 | 138,473 | SH | DEFINED | 1,2 |
| PEMSTAR INC | COM | 70655210 | 90 | 38,824 | SH | DEFINED | 1,5 |
| PENN ENGR & MFG CORP | COM NON VT | 70738930 | 4,089 | 190,724 | SH | DEFINED | 1,2 |
| PENN NATL GAMING INC | COM | 70756910 | 23,400 | 704,805 | SH | DEFINED | 1,2,5 |
| PENN VA CORP | COM | 70788210 | 9,236 | 255,764 | SH | DEFINED | 1,2 |
| PENN VA RESOURCES PA | COM | 70788410 | 297 | 8,300 | SH | DEFINED | 1 |
| PENN-AMER GROUP INC | COM | 70724710 | 2,949 | 210,639 | SH | DEFINED | 1,2 |
| PENNEY J C INC | COM | 70816010 | 1,533,506 | 40,611,927 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PENNFED FINL SVCS IN | COM | 70816710 | 2,392 | 72,012 | SH | DEFINED | 1,2 |
| PENNRCK FINL SVCS C | COM | 70835210 | 3,687 | 122,087 | SH | DEFINED | 1,2 |
| PENNSYLVANIA RL ESTA | SH BEN INT | 70910210 | 25,244 | 737,063 | SH | DEFINED | 1,2,3,5 |
| PENTAIR INC | COM | 70963110 | 47,344 | 1,407,374 | SH | DEFINED | 1,2,5,9 |
| PENWEST PHARMACEUTIC | COM | 70975410 | 3,238 | 252,737 | SH | DEFINED | 1,2 |
| PEOPLES BANCORP INC | COM | 70978910 | 4,447 | 165,027 | SH | DEFINED | 1,2 |
| PEOPLES BK BRIDGEPOR | COM | 71019810 | 13,256 | 425,567 | SH | DEFINED | 1,2,5 |
| PEOPLES ENERGY CORP | COM | 71103010 | 56,315 | 1,336,073 | SH | DEFINED | 1,2,5,6,9,1 |
| PEOPLES HLDG CO | COM | 71114810 | 4,580 | 132,513 | SH | DEFINED | 1,2 |
| PEOPLESOFT INC | COM | 71271310 | 180,671 | 9,765,991 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PEP BOYS MANNY MOE & | COM | 71327810 | 22,966 | 905,951 | SH | DEFINED | 1,2,5 |
| PEPCO HOLDINGS INC | COM | 71329110 | 51,569 | 2,821,059 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| PEPSI BOTTLING GROUP | COM | 71340910 | 436,740 | 14,300,584 | SH | DEFINED | 1,2,5,6,9,1 |
| PEPSIAMERICAS INC | COM | 71343P20 | 35,156 | 1,655,177 | SH | DEFINED | 1,2,5,6,7,9 |
| PEPSICO INC | COM | 71344810 | 2,809,810 | 52,149,408 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PEREGRINE PHARMACEUT | COM | 71366110 | 2,948 | 2,019,200 | SH | DEFINED | 1,2,5 |
| PERFORMANCE FOOD GRO | COM | 71375510 | 19,281 | 726,504 | SH | DEFINED | 1,2,5 |
| PERFORMANCE TECHNOLO | COM | 71376K10 | 142 | 15,117 | SH | DEFINED | 1 |
| PERICOM SEMICONDUCTO | COM | 71383110 | 3,657 | 341,450 | SH | DEFINED | 1,2 |
| PERINI CORP | COM | 71383910 | 1,560 | 146,158 | SH | DEFINED | 1,2 |
| PERKINELMER INC | COM | 71404610 | 68,874 | 3,436,847 | SH | DEFINED | 1,2,5,6,9,1 |
| PERMA-FIX ENVIRONMEN | COM | 71415710 | 22 | 12,500 | SH | DEFINED | 1 |
| PEROT SYS CORP | CL A | 71426510 | 16,315 | 1,229,481 | SH | DEFINED | 1,2,5 |
| Page Total | | | 5,946,959 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------|
| PERRIGO CO | COM | 71429010 | 28,438 | 1,499,090 | SH | DEFINED | 1,2,5,9 |
| PER-SE TECHNOLOGIES | COM NEW | 71356930 | 5,834 | 401,251 | SH | DEFINED | 1,2 |
| PERUSAHAAN PERS INDO | SPONSORED | 71568010 | 252 | 11,904 | SH | DEFINED | 1,2,4 |
| PERVASIVE SOFTWARE I | COM | 71571010 | 85 | 13,600 | SH | DEFINED | 1 |
| PETCO ANIMAL SUPPLIE | COM NEW | 71601620 | 12,428 | 385,835 | SH | DEFINED | 1,2 |
| PETMED EXPRESS INC | COM | 71638210 | 358 | 44,600 | SH | DEFINED | 1 |
| PETROBRAS ENERGIA PA | SP ADR B S | 71646M10 | 267 | 27,340 | SH | DEFINED | 1,2,7 |
| PETRO-CDA | COM | 71644E10 | 888 | 20,553 | SH | DEFINED | 1,5 |
| PETROKAZAKHSTAN INC | COM | 71649P10 | 3,049 | 112,029 | SH | DEFINED | 1,2,7 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|----------------------|
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 14,101 | 559,549 | SH | DEFINED | 1,2 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V40 | 24,458 | 871,327 | SH | DEFINED | 1,2,4 |
| PETROLEUM DEV CORP | COM | 71657810 | 7,494 | 273,318 | SH | DEFINED | 1,2,5 |
| PETROQUEST ENERGY IN | COM | 71674810 | 199 | 46,500 | SH | DEFINED | 1 |
| PETSMART INC | COM | 71676810 | 78,328 | 2,413,793 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| PFF BANCORP INC | COM | 69331W10 | 12,533 | 336,551 | SH | DEFINED | 1,2 |
| PFIZER INC | COM | 71708110 | 8,176,733 | 238,527,803 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PFSWEB INC | COM | 71709810 | 39 | 23,282 | SH | DEFINED | 1 |
| PG&E CORP | COM | 69331C10 | 390,250 | 13,967,426 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PHARMACEUTICAL PROD | COM | 71712410 | 21,560 | 678,642 | SH | DEFINED | 1,2,5 |
| PHARMACOPEIA DRUG DI | COM | 7171EP10 | 103 | 17,961 | SH | DEFINED | 1,2,5 |
| PHARMACYCLICS INC | COM | 71693310 | 2,425 | 239,200 | SH | DEFINED | 1,2 |
| PHARMION CORP | COM | 71715B40 | 8,471 | 173,165 | SH | DEFINED | 1,2 |
| PHARMOS CORP | COM NEW | 71713920 | 4,954 | 1,205,325 | SH | DEFINED | 1,2 |
| PHELPS DODGE CORP | COM | 71726510 | 245,659 | 3,169,391 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PHILADELPHIA CONS HL | COM | 71752810 | 24,247 | 403,642 | SH | DEFINED | 1,2,5 |
| PHILLIPS VAN HEUSEN | COM | 71859210 | 9,568 | 497,032 | SH | DEFINED | 1,2 |
| PHOENIX COS INC NEW | COM | 71902E10 | 20,191 | 1,648,269 | SH | DEFINED | 1,2,5 |
| PHOENIX TECHNOLOGY L | COM | 71915310 | 138 | 19,794 | SH | DEFINED | 1 |
| PHOTON DYNAMICS INC | COM | 71936410 | 10,387 | 296,169 | SH | DEFINED | 1,2 |
| PHOTONICS INC | COM | 71940510 | 15,471 | 816,852 | SH | DEFINED | 1,2,5 |
| PICO HLDGS INC | COM NEW | 69336620 | 1,670 | 88,572 | SH | DEFINED | 1,2 |
| PIEDMONT NAT GAS INC | COM | 72018610 | 25,699 | 601,844 | SH | DEFINED | 1,2,5 |
| PIER 1 IMPORTS INC | COM | 72027910 | 22,170 | 1,253,227 | SH | DEFINED | 1,2,5,9 |
| PILGRIMS PRIDE CORP | COM | 72146710 | 5,372 | 185,614 | SH | DEFINED | 1,2 |
| PINNACLE AIRL CORP | COM | 72344310 | 2,761 | 244,306 | SH | DEFINED | 1,2 |
| PINNACLE ENTMT INC | COM | 72345610 | 6,195 | 491,274 | SH | DEFINED | 1,2,5 |
| PINNACLE SYS INC | COM | 72348110 | 7,384 | 1,032,794 | SH | DEFINED | 1,2,5 |
| PINNACLE WEST CAP CO | COM | 72348410 | 113,550 | 2,811,346 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PIIONEER NAT RES CO | COM | 72378710 | 76,380 | 2,177,316 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| PIIONEER RAILCORP | COM | 72383910 | 30 | 12,600 | SH | DEFINED | 1 |
| PIPER JAFFRAY COS | COM | 72407810 | 15,067 | 333,124 | SH | DEFINED | 1,2,5,7 |
| PITNEY BOWES INC | COM | 72447910 | 301,176 | 6,806,245 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PIXAR | COM | 72581110 | 21,866 | 314,576 | SH | DEFINED | 1,2,5,6 |
| PIXELWORKS INC | COM | 72581M10 | 10,673 | 696,651 | SH | DEFINED | 1,2,5 |
| PLACER DOME INC | COM | 72590610 | 304 | 18,277 | SH | DEFINED | 1 |
| PLAINS ALL AMERN PIP | UNIT LTD P | 72650310 | 2,026 | 60,687 | SH | DEFINED | 1,5 |
| PLAINS EXPL& PRODTN | COM | 72650510 | 26,923 | 1,467,176 | SH | DEFINED | 1,2,5,9 |
| PLAINS RES INC | COM PAR \$0 | 72654050 | 6,951 | 410,076 | SH | DEFINED | 1,2 |
| PLANAR SYS INC | COM | 72690010 | 7,007 | 523,302 | SH | DEFINED | 1,2,5 |
| PLANTRONICS INC NEW | COM | 72749310 | 34,025 | 808,188 | SH | DEFINED | 1,2,5,9 |
| PLATINUM UNDERWRITER | COM | G7127P10 | 501 | 16,450 | SH | DEFINED | 1,2,5 |
| PLATO LEARNING INC | COM | 72764Y10 | 2,750 | 277,456 | SH | DEFINED | 1,2 |
| PLAYBOY ENTERPRISES | CL B | 72811730 | 3,066 | 264,076 | SH | DEFINED | 1,2 |
| PLAYTEX PRODS INC | COM | 72813P10 | 4,016 | 513,580 | SH | DEFINED | 1,2 |
| PLEXUS CORP | COM | 72913210 | 15,484 | 1,146,933 | SH | DEFINED | 1,2,5,9 |
| PLUG POWER INC | COM | 72919P10 | 5,240 | 700,557 | SH | DEFINED | 1,2,5 |
| Page Total | | | 9,837,192 | | | | |

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|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| PLUM CREEK TIMBER CO | COM | 72925110 | 161,297 | 4,950,794 SH | | DEFINED | 1,2,5,6,7,8,14 |
| PLUMTREE SOFTWARE IN | COM | 72940Q10 | 62 | 16,680 SH | | DEFINED | 1 |
| PLX TECHNOLOGY INC | COM | 69341710 | 4,807 | 278,518 SH | | DEFINED | 1,2 |
| PMA CAP CORP | CL A | 69341920 | 3,895 | 432,791 SH | | DEFINED | 1,2,5 |
| PMC COML TR | SH BEN INT | 69343410 | 156 | 10,828 SH | | DEFINED | 1 |
| PMC-SIERRA INC | COM | 69344F10 | 61,260 | 4,268,975 SH | | DEFINED | 1,2,5,6,9,1 |
| PMI GROUP INC | COM | 69344M10 | 66,836 | 1,535,752 SH | | DEFINED | 1,2,5,7,8,9,13,14 |
| PNC FINL SVCS GROUP | COM | 69347510 | 436,367 | 8,220,938 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PNM RES INC | COM | 69349H10 | 28,212 | 1,358,295 SH | | DEFINED | 1,2,5,9 |
| POGO PRODUCING CO | COM | 73044810 | 48,799 | 987,826 SH | | DEFINED | 1,2,5,7,9 |
| POLARIS INDS INC | COM | 73106810 | 25,748 | 536,409 SH | | DEFINED | 1,2,5 |
| POLO RALPH LAUREN CO | CL A | 73157210 | 15,604 | 452,941 SH | | DEFINED | 1,2,5 |
| POLYCOM INC | COM | 73172K10 | 37,188 | 1,659,416 SH | | DEFINED | 1,2,5,9 |
| POLYMEDICA CORP | COM | 73173810 | 12,959 | 417,485 SH | | DEFINED | 1,2 |
| POLYONE CORP | COM | 73179P10 | 12,073 | 1,622,730 SH | | DEFINED | 1,2,5 |
| POMEROY IT SOLUTIONS | COM | 73182210 | 301 | 25,341 SH | | DEFINED | 1,2 |
| POPE & TALBOT INC | COM | 73282710 | 5,169 | 261,451 SH | | DEFINED | 1,2,5 |
| POPULAR INC | COM | 73317410 | 58,569 | 1,369,383 SH | | DEFINED | 1,2,5 |
| PORTAL SOFTWARE INC | COM NEW | 73612630 | 1,628 | 448,558 SH | | DEFINED | 1,2 |
| PORTFOLIO RECOVERY A | COM | 73640Q10 | 5,316 | 192,824 SH | | DEFINED | 1,2 |
| PORTUGAL TELECOM SGP | SPONSORED | 73727310 | 420 | 38,713 SH | | DEFINED | 1 |
| POSSIS MEDICAL INC | COM | 73740710 | 12,911 | 378,078 SH | | DEFINED | 1,2 |
| POST PPTYS INC | COM | 73746410 | 24,457 | 838,999 SH | | DEFINED | 1,2,3,5 |
| POTASH CORP SASK INC | COM | 73755L10 | 635 | 6,549 SH | | DEFINED | 1 |
| POTLATCH CORP | COM | 73762810 | 23,036 | 553,222 SH | | DEFINED | 1,2,5,9 |
| POWELL INDS INC | COM | 73912810 | 3,546 | 207,472 SH | | DEFINED | 1,2 |
| POWER INTEGRATIONS I | COM | 73927610 | 12,959 | 520,452 SH | | DEFINED | 1,2,5 |
| POWER-ONE INC | COM | 73930810 | 26,366 | 2,401,318 SH | | DEFINED | 1,2,5,6,9,1 |
| POWERWAVE TECHNOLOGI | COM | 73936310 | 11,695 | 1,518,858 SH | | DEFINED | 1,2,5,9 |
| POZEN INC | COM | 73941U10 | 3,008 | 439,185 SH | | DEFINED | 1,2,5 |
| PPG INDS INC | COM | 69350610 | 328,715 | 5,260,279 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PPL CORP | COM | 69351T10 | 289,326 | 6,303,400 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PRAECIS PHARMACEUTIC | COM | 73942110 | 3,089 | 812,861 SH | | DEFINED | 1,2,5 |
| PRAXAIR INC | COM | 74005P10 | 399,959 | 10,021,514 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PRE PAID LEGAL SVCS | COM | 74006510 | 5,887 | 247,041 SH | | DEFINED | 1,2 |
| PRECISION CASTPARTS | COM | 74018910 | 66,633 | 1,218,382 SH | | DEFINED | 1,2,5,9 |
| PRECISION DRILLING C | COM | 74022D10 | 1,665 | 34,683 SH | | DEFINED | 1,7 |
| PREMCOR INC | COM | 74045Q10 | 13,695 | 365,188 SH | | DEFINED | 1,2,5 |
| PRENTISS PPTYS TR | SH BEN INT | 74070610 | 31,103 | 927,907 SH | | DEFINED | 1,2,3,5 |
| PRESIDENTIAL LIFE CO | COM | 74088410 | 6,739 | 373,952 SH | | DEFINED | 1,2 |
| PRESSTEK INC | COM | 74111310 | 5,351 | 509,124 SH | | DEFINED | 1,2 |
| PRG-SCHULTZ INTERNAT | COM | 69357C10 | 3,878 | 708,937 SH | | DEFINED | 1,2 |
| PRICE COMMUNICATIONS | COM NEW | 74143730 | 10,079 | 682,888 SH | | DEFINED | 1,2,5 |
| PRICE LEGACY CORP | COM NEW | 74144P50 | 5,656 | 306,411 SH | | DEFINED | 1,2 |
| PRICE T ROWE GROUP I | COM | 74144T10 | 170,959 | 3,392,049 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PRICELINE COM INC | COM NEW | 74150340 | 11,914 | 442,421 SH | | DEFINED | 1,2,5 |
| PRIDE INTL INC DEL | COM | 74153Q10 | 28,466 | 1,663,708 SH | | DEFINED | 1,2,5,7,9 |
| PRIMA ENERGY CORP | COM PAR \$0 | 74190120 | 6,599 | 166,780 SH | | DEFINED | 1,2,5 |

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| PRIME GROUP REALTY T | SH BEN INT | 74158J10 | 175 | 33,142 | SH | DEFINED | 1,5 |
| PRIME HOSPITALITY CO | COM | 74191710 | 7,080 | 666,624 | SH | DEFINED | 1,2 |
| PRIME MED SVCS INC N | COM | 74156D10 | 424 | 53,373 | SH | DEFINED | 1,2 |
| PRIMEDIA INC | COM | 74157K10 | 5,995 | 2,156,524 | SH | DEFINED | 1,2,5 |
| PRIMUS KNOWLEDGE SOL | COM | 74163Q10 | 33 | 17,806 | SH | DEFINED | 1 |
| PRIMUS TELECOMMUNICA | COM | 74192910 | 7,319 | 1,440,702 | SH | DEFINED | 1,2 |
| PRINCETON REVIEW INC | COM | 74235210 | 2,132 | 281,998 | SH | DEFINED | 1,2,5 |
| PRINCIPAL FINANCIAL | COM | 74251V10 | 391,315 | 11,251,157 | SH | DEFINED | 1,2,5,6,9,13,14 |
| Page Total | | | | 2,909,464 | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | SH/ AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|---------------|---------|-----------|-----------------------|-------------------|
| PRIORITY HEALTHCARE | CL B | 74264T10 | 14,399 | 627,412 | SH | | DEFINED | 1,2,5 |
| PRIVATEBANCORP INC | COM | 74296210 | 6,702 | 243,884 | SH | | DEFINED | 1,2,5 |
| PROASSURANCE CORP | COM | 74267C10 | 13,981 | 409,893 | SH | | DEFINED | 1,2,5 |
| PROCTER & GAMBLE CO | COM | 74271810 | 4,685,157 | 86,060,926 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PROGENICS PHARMACEUT | COM | 74318710 | 2,807 | 166,580 | SH | | DEFINED | 1,2 |
| PROGRESS ENERGY INC | COM | 74326310 | 1,086,086 | 24,655,754 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PROGRESS SOFTWARE CO | COM | 74331210 | 11,840 | 546,383 | SH | | DEFINED | 1,2,5 |
| PROGRESSIVE CORP OHI | COM | 74331510 | 552,346 | 6,475,333 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PROLOGIS | SH BEN INT | 74341010 | 204,804 | 6,221,267 | SH | | DEFINED | 1,2,3,5,6,7,12,14 |
| PROQUEST COMPANY | COM | 74346P10 | 10,357 | 380,072 | SH | | DEFINED | 1,2,5 |
| PROSOFTTRAINING | COM | 74347710 | 10 | 18,500 | SH | | DEFINED | 1 |
| PROSPERITY BANCSHARE | COM | 74360610 | 5,406 | 222,004 | SH | | DEFINED | 1,2 |
| PROTECTIVE LIFE CORP | COM | 74367410 | 50,937 | 1,317,233 | SH | | DEFINED | 1,2,5,9 |
| PROTEIN DESIGN LABS | COM | 74369L10 | 23,925 | 1,250,638 | SH | | DEFINED | 1,2,5,9 |
| PROVIDE COMM INC | COM | 74373W10 | 687 | 34,864 | SH | | DEFINED | 1,2 |
| PROVIDENT BANCORP IN | COM | 74383A10 | 6,562 | 575,646 | SH | | DEFINED | 1,2 |
| PROVIDENT BANKSHARES | COM | 74385910 | 19,892 | 689,736 | SH | | DEFINED | 1,2,5 |
| PROVIDENT FINL GROUP | COM | 74386610 | 21,969 | 556,729 | SH | | DEFINED | 1,2,5 |
| PROVIDENT FINL HLDGS | COM | 74386810 | 1,746 | 73,824 | SH | | DEFINED | 1,2 |
| PROVIDENT FINL SVCS | COM | 74386T10 | 14,706 | 837,955 | SH | | DEFINED | 1,2,5 |
| PROVIDIAN FINL CORP | COM | 74406A10 | 149,307 | 10,177,690 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PROVINCE HEALTHCARE | COM | 74397710 | 17,448 | 1,017,400 | SH | | DEFINED | 1,2,5 |
| PROXIM CORP | CL A | 74428310 | 174 | 146,565 | SH | | DEFINED | 1,5 |
| PROXYMED PHARMACY IN | COM NEW | 74429030 | 681 | 39,904 | SH | | DEFINED | 1,2 |
| PRUDENTIAL FINL INC | COM | 74432010 | 660,903 | 14,222,152 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| PRUDENTIAL PLC | ADR | 74435K20 | 871 | 49,952 | SH | | DEFINED | 1 |
| PS BUSINESS PKS INC | COM | 69360J10 | 15,577 | 387,107 | SH | | DEFINED | 1,2,3,5 |
| PSS WORLD MED INC | COM | 69366A10 | 12,418 | 1,108,793 | SH | | DEFINED | 1,2,5 |
| PSYCHIATRIC SOLUTION | COM | 74439H10 | 2,969 | 119,091 | SH | | DEFINED | 1,2 |
| PTEK HLDGS INC | COM | 69366M10 | 10,441 | 905,541 | SH | | DEFINED | 1,2 |
| PUBLIC STORAGE INC | COM | 74460D10 | 93,274 | 2,027,248 | SH | | DEFINED | 1,2,3,5,7,8,14 |

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| | | | | | | | |
|----------------------|------------|----------|------------|------------|----|---------|----------------------|
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 303,396 | 7,579,217 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| PUGET ENERGY INC NEW | COM | 74531010 | 32,543 | 1,485,288 | SH | DEFINED | 1,2,5,7,9 |
| PULITZER INC | COM | 74576910 | 6,654 | 136,077 | SH | DEFINED | 1,2 |
| PULTE HOMES INC | COM | 74586710 | 168,500 | 3,238,516 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| Q MED | COM | 74791410 | 126 | 14,807 | SH | DEFINED | 1 |
| QAD INC | COM | 74727D10 | 1,964 | 185,085 | SH | DEFINED | 1,2 |
| QLOGIC CORP | COM | 74727710 | 77,909 | 2,929,996 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| QRS CORP | COM | 74726X10 | 190 | 29,079 | SH | DEFINED | 1,2,6 |
| QUAKER CHEM CORP | COM | 74731610 | 3,590 | 129,989 | SH | DEFINED | 1,2,5 |
| QUAKER CITY BANCORP | COM | 74731K10 | 4,500 | 81,914 | SH | DEFINED | 1,2 |
| QUALCOMM INC | COM | 74752510 | 1,761,759 | 24,140,301 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| QUALITY DISTR INC FL | COM | 74756M10 | 160 | 14,500 | SH | DEFINED | 1 |
| QUALITY SYS INC | COM | 74758210 | 4,161 | 84,769 | SH | DEFINED | 1,2 |
| QUANEX CORP | COM | 74762010 | 12,906 | 265,019 | SH | DEFINED | 1,2 |
| QUANTA SVCS INC | COM | 74762E10 | 10,464 | 1,682,331 | SH | DEFINED | 1,2,5,9 |
| QUANTUM CORP | COM DSSG | 74790620 | 9,676 | 3,121,220 | SH | DEFINED | 1,2,5,9 |
| QUANTUM FUEL SYS TEC | COM | 74765E10 | 214 | 34,889 | SH | DEFINED | 1 |
| QUEBECOR WORLD INC | COM NON-VT | 74820310 | 218 | 9,923 | SH | DEFINED | 1 |
| QUEST DIAGNOSTICS IN | COM | 74834L10 | 234,048 | 2,755,126 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| QUEST SOFTWARE INC | COM | 74834T10 | 9,538 | 739,418 | SH | DEFINED | 1,2,5 |
| QUESTAR CORP | COM | 74835610 | 45,876 | 1,187,278 | SH | DEFINED | 1,2,5,9 |
| QUICKSILVER RESOURCE | COM | 74837R10 | 14,974 | 223,258 | SH | DEFINED | 1,2 |
| QUIDEL CORP | COM | 74838J10 | 3,100 | 526,365 | SH | DEFINED | 1,2,5 |
| QUIKSILVER INC | COM | 74838C10 | 22,330 | 937,860 | SH | DEFINED | 1,2,5 |
| QUINENCO S A | SPONSORED | 74871810 | 92 | 10,897 | SH | DEFINED | 1,7 |
| Page Total | | | 10,427,272 | | | | |

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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| QUINTON CARDIOLOGY S | COM | 74877310 | 187 | 18,500 | SH | DEFINED | 1 |
| QUIXOTE CORP | COM | 74905610 | 2,260 | 112,732 | SH | DEFINED | 1,2 |
| QUOVADX INC | COM | 74913K10 | 32 | 28,444 | SH | DEFINED | 1 |
| QWEST COMMUNICATIONS | COM | 74912110 | 498,391 | 138,827,597 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| R & G FINANCIAL CORP | CL B | 74913610 | 22,113 | 668,876 | SH | DEFINED | 1,2 |
| R H DONNELLEY CORP | COM NEW | 74955W30 | 27,132 | 620,292 | SH | DEFINED | 1,2,5 |
| RADIAN GROUP INC | COM | 75023610 | 79,347 | 1,656,512 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| RADIANT SYSTEMS INC | COM | 75025N10 | 170 | 36,294 | SH | DEFINED | 1 |
| RADIO ONE INC | CL A | 75040P10 | 2,051 | 127,681 | SH | DEFINED | 1,2 |
| RADIO ONE INC | CL D NON V | 75040P40 | 11,822 | 738,394 | SH | DEFINED | 1,2,5 |
| RADIOLOGIX INC | COM | 75040K10 | 61 | 13,600 | SH | DEFINED | 1 |
| RADIOSHACK CORP | COM | 75043810 | 237,806 | 8,306,193 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| RADISYS CORP | COM | 75045910 | 10,302 | 554,765 | SH | DEFINED | 1,2,5 |
| RAE SYS INC | COM | 75061P10 | 1,854 | 343,285 | SH | DEFINED | 1,2 |

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|-----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| RAILAMERICA INC | COM | 75075310 | 7,221 | 494,583 | SH | DEFINED | 1,2 |
| RAINDANCE COMM | COM | 75086X10 | 111 | 53,600 | SH | DEFINED | 1 |
| RAINMAKER SYSTEMS | COM | 75087510 | 24 | 11,900 | SH | DEFINED | 1 |
| RAIT INVT TR | COM | 74922710 | 8,581 | 348,114 | SH | DEFINED | 1,2,5 |
| RALCORP HLDGS INC NE | COM | 75102810 | 16,265 | 462,075 | SH | DEFINED | 1,2,5 |
| RAMBUS INC DEL | COM | 75091710 | 15,434 | 870,491 | SH | DEFINED | 1,2,5 |
| RAMCO-GERSHENSON PPT | COM SH BEN | 75145220 | 7,328 | 302,454 | SH | DEFINED | 1,2,3 |
| RAMTRON INTL CORP | COM NEW | 75190730 | 78 | 17,140 | SH | DEFINED | 1 |
| RANGE RES CORP | COM | 75281A10 | 13,306 | 911,379 | SH | DEFINED | 1,2 |
| RANK GROUP PLC | SPONSORED | 75303710 | 193 | 18,080 | SH | DEFINED | 1 |
| RARE HOSPITALITY INT | COM | 75382010 | 13,480 | 541,369 | SH | DEFINED | 1,2,5 |
| RAVEN INDS INC | COM | 75421210 | 4,108 | 115,616 | SH | DEFINED | 1,2 |
| RAYMOND JAMES FINANC | COM | 75473010 | 25,154 | 951,011 | SH | DEFINED | 1,2,5,9 |
| RAYONIER INC | COM | 75490710 | 76,373 | 1,718,167 | SH | DEFINED | 1,2,5,9 |
| RAYOVAC CORP | COM | 75508110 | 18,889 | 672,199 | SH | DEFINED | 1,2 |
| RAYTECH CORP DEL | COM | 75510310 | 71 | 42,300 | SH | DEFINED | 1 |
| RAYTHEON CO | COM NEW | 75511150 | 587,062 | 16,412,131 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| RC2 CORP | COM | 74938810 | 8,600 | 242,267 | SH | DEFINED | 1,2 |
| RCM TECHNOLOGIES INC | COM NEW | 74936040 | 170 | 26,500 | SH | DEFINED | 1 |
| READERS DIGEST ASSN | COM | 75526710 | 34,374 | 2,149,728 | SH | DEFINED | 1,2,5,9 |
| READING INTERNATIONAL | CL A | 75540810 | 1,781 | 204,766 | SH | DEFINED | 1,2 |
| REALNETWORKS INC | COM | 75605L10 | 11,590 | 1,694,378 | SH | DEFINED | 1,2,5 |
| REALTY INCOME CORP | COM | 75610910 | 28,892 | 692,355 | SH | DEFINED | 1,2,5 |
| RECKSON ASSOCS RLTY | COM | 75621K10 | 28,892 | 1,052,166 | SH | DEFINED | 1,2,3,5 |
| RED HAT INC | COM | 75657710 | 36,836 | 1,603,676 | SH | DEFINED | 1,2,5 |
| RED ROBIN GOURMET BU | COM | 75689M10 | 4,595 | 167,898 | SH | DEFINED | 1,2 |
| REDBACK NETWORKS INC | COM NEW | 75720950 | 5,369 | 837,576 | SH | DEFINED | 1,2,5 |
| REDWOOD TR INC | COM | 75807540 | 18,720 | 336,207 | SH | DEFINED | 1,2,5 |
| REEBOK INTL LTD | COM | 75811010 | 50,741 | 1,410,262 | SH | DEFINED | 1,2,5,6,9,1 |
| REED ELSEVIER N V | SPONSORED | 75820410 | 3,329 | 117,080 | SH | DEFINED | 1 |
| REED ELSEVIER P L C | SPONSORED | 75820510 | 16,240 | 412,713 | SH | DEFINED | 1 |
| REGAL BELOIT CORP | COM | 75875010 | 9,000 | 404,306 | SH | DEFINED | 1,2,5 |
| REGAL ENTMT GROUP | CL A | 75876610 | 7,052 | 389,625 | SH | DEFINED | 1,2,5 |
| REGENCY CTRS CORP | COM | 75884910 | 42,445 | 989,400 | SH | DEFINED | 1,2,3,5 |
| REGENERATION TECH IN | COM | 75886N10 | 4,057 | 378,078 | SH | DEFINED | 1,2 |
| REGENERON PHARMACEUT | COM | 75886F10 | 7,013 | 666,004 | SH | DEFINED | 1,2,5 |
| REGENT COMMUNICATION | COM | 75886510 | 3,919 | 633,077 | SH | DEFINED | 1,2 |
| REGIONS FINL CORP | COM | 75894010 | 246,361 | 6,740,392 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| REGIS CORP MINN | COM | 75893210 | 27,439 | 615,359 | SH | DEFINED | 1,2,5,9 |
| REGISTER COM INC | COM | 75914G10 | 394 | 66,024 | SH | DEFINED | 1,2 |
| REHABCARE GROUP INC | COM | 75914810 | 9,487 | 356,234 | SH | DEFINED | 1,2,5 |
| REINSURANCE GROUP AM | COM | 75935110 | 11,336 | 278,880 | SH | DEFINED | 1,2,5 |
| Page Total | | | 2,305,840 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------|
| RELIABILITY INC | COM | 75990310 | 67 | 61,800 | SH | DEFINED | 1 |
| RELIANCE STEEL & ALU | COM | 75950910 | 26,493 | 657,061 | SH | DEFINED | 1,2,5,7 |
| RELIANT ENERGY INC | COM | 75952B10 | 72,649 | 6,708,127 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|-----------|-----------|----|---------|-------------------|
| RELIV INTL INC | COM | 75952R10 | 199 | 21,125 | SH | DEFINED | 1 |
| REMEC INC | COM | 75954310 | 6,352 | 1,005,030 | SH | DEFINED | 1,2 |
| REMINGTON OIL & GAS | COM | 75959430 | 8,520 | 361,012 | SH | DEFINED | 1,2 |
| RENAISSANCE LEARNING | COM | 75968L10 | 4,659 | 207,792 | SH | DEFINED | 1,2 |
| RENAISSANCE RE HLDGS | COM | G7496G10 | 9,437 | 174,923 | SH | DEFINED | 1,5,7,8,9,13,14 |
| RENAL CARE GROUP INC | COM | 75993010 | 31,618 | 954,362 | SH | DEFINED | 1,2,5,9 |
| RENOVIS INC | COM | 75988510 | 573 | 62,505 | SH | DEFINED | 1,2 |
| RENT A CTR INC NEW | COM | 76009N10 | 59,538 | 1,989,252 | SH | DEFINED | 1,2,5,9 |
| RENT WAY INC | COM | 76009U10 | 3,648 | 405,321 | SH | DEFINED | 1,2,5 |
| RENTRAK CORP | COM | 76017410 | 149 | 15,800 | SH | DEFINED | 1 |
| REPLIGEN CORP | COM | 75991610 | 75 | 30,390 | SH | DEFINED | 1 |
| REPSOL YPF S A | SPONSORED | 76026T20 | 1,033 | 47,243 | SH | DEFINED | 1 |
| REPUBLIC AWYS HLDGS | COM | 76027610 | 251 | 17,600 | SH | DEFINED | 1 |
| REPUBLIC BANCORP INC | COM | 76028210 | 14,534 | 1,045,615 | SH | DEFINED | 1,2,5 |
| REPUBLIC BANCORP KY | CL A | 76028120 | 3,112 | 154,119 | SH | DEFINED | 1,2 |
| REPUBLIC FIRST BANCO | COM | 76041610 | 136 | 10,500 | SH | DEFINED | 1 |
| REPUBLIC SVCS INC | COM | 76075910 | 91,127 | 3,148,809 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| RES-CARE INC | COM | 76094310 | 2,806 | 220,972 | SH | DEFINED | 1,2 |
| RESEARCH FRONTIERS I | COM | 76091110 | 78 | 10,970 | SH | DEFINED | 1 |
| RESEARCH IN MOTION L | COM | 76097510 | 1,172 | 17,128 | SH | DEFINED | 1,5 |
| RESMED INC | COM | 76115210 | 19,859 | 389,696 | SH | DEFINED | 1,2,5 |
| RESOURCE AMERICA INC | CL A | 76119520 | 5,662 | 239,929 | SH | DEFINED | 1,2,5 |
| RESOURCES CONNECTION | COM | 76122Q10 | 12,837 | 328,232 | SH | DEFINED | 1,2 |
| RESPIRONICS INC | COM | 76123010 | 28,215 | 480,256 | SH | DEFINED | 1,2,5 |
| RESTORATION HARDWARE | COM | 76098110 | 2,531 | 346,261 | SH | DEFINED | 1,2,5 |
| RETAIL VENTURES INC | COM | 76128Y10 | 1,376 | 177,723 | SH | DEFINED | 1,2 |
| RETALIX LTD | ORD | M8215W10 | 626 | 30,900 | SH | DEFINED | 1,2 |
| RETEK INC | COM | 76128Q10 | 6,725 | 1,095,341 | SH | DEFINED | 1,2,5,9 |
| RETRACTABLE TECHNOLO | COM | 76129W10 | 117 | 18,900 | SH | DEFINED | 1 |
| REUTERS GROUP PLC | SPONSORED | 76132M10 | 459 | 11,266 | SH | DEFINED | 1 |
| REVLON INC | CL A | 76152550 | 5,890 | 1,996,764 | SH | DEFINED | 1,2 |
| REWARDS NETWORK INC | COM | 76155710 | 2,980 | 331,079 | SH | DEFINED | 1,2 |
| REX STORES CORP | COM | 76162410 | 130 | 10,589 | SH | DEFINED | 1 |
| REXHALL INDS INC | COM | 76168410 | 35 | 17,500 | SH | DEFINED | 1 |
| REYNOLDS & REYNOLDS | CL A | 76169510 | 21,028 | 909,101 | SH | DEFINED | 1,2,5,9 |
| REYNOLDS R J TOB HLD | COM | 76182K10 | 123,448 | 1,826,420 | SH | DEFINED | 1,2,5,6,10 |
| RF MICRODEVICES INC | COM | 74994110 | 26,539 | 3,538,530 | SH | DEFINED | 1,2,5,9 |
| RIGEL PHARMACEUTICAL | COM NEW | 76655960 | 1,989 | 139,943 | SH | DEFINED | 1,2 |
| RIGGS NATL CORP WASH | COM | 76657010 | 6,331 | 299,786 | SH | DEFINED | 1,2 |
| RIMAGE CORP | COM | 76672110 | 186 | 12,400 | SH | DEFINED | 1 |
| RIO TINTO PLC | SPONSORED | 76720410 | 1,211 | 12,350 | SH | DEFINED | 1 |
| RITE AID CORP | COM | 76775410 | 22,523 | 4,314,747 | SH | DEFINED | 1,2,5 |
| RIVIANA FOODS INC | COM | 76953610 | 2,539 | 97,030 | SH | DEFINED | 1,2 |
| RIVIERA TOOL CO | COM | 76964810 | 39 | 10,694 | SH | DEFINED | 1 |
| RLI CORP | COM | 74960710 | 92,929 | 2,546,004 | SH | DEFINED | 1,2 |
| ROANOKE ELEC STL COR | COM | 76984110 | 188 | 13,850 | SH | DEFINED | 1 |
| ROBBINS & MYERS INC | COM | 77019610 | 4,481 | 199,608 | SH | DEFINED | 1,2 |
| ROBERT HALF INTL INC | COM | 77032310 | 140,165 | 4,708,252 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| ROCK OF AGES CORP | CL A | 77263210 | 94 | 11,698 | SH | DEFINED | 1 |
| ROCK-TENN CO | CL A | 77273920 | 9,048 | 533,785 | SH | DEFINED | 1,2 |
| ROCKWELL AUTOMATION | COM | 77390310 | 233,198 | 6,216,945 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| ROCKWELL COLLINS INC | COM | 77434110 | 192,314 | 5,771,732 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| ROFIN SINAR TECHNOLO | COM | 77504310 | 5,814 | 229,001 | SH | DEFINED | 1,2,5 |
| Page Total | | | 1,309,731 | | | | |

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STATE STREET CORPORATION
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|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| ROGERS COMMUNICATION | CL B | 77510920 | 333 | 18,345 SH | | DEFINED | 1 |
| ROGERS CORP | COM | 77513310 | 19,329 | 276,518 SH | | DEFINED | 1,2 |
| ROHM & HAAS CO | COM | 77537110 | 267,984 | 6,445,021 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| ROLLINS INC | COM | 77571110 | 11,351 | 493,304 SH | | DEFINED | 1,2,9 |
| ROPER INDS INC NEW | COM | 77669610 | 29,202 | 513,212 SH | | DEFINED | 1,2,5 |
| ROSS STORES INC | COM | 77829610 | 73,424 | 2,743,779 SH | | DEFINED | 1,2,5,7,8,9,13,14 |
| ROSTELECOM OPEN JT S | SPONSORED | 77852910 | 562 | 43,463 SH | | DEFINED | 1,2,7 |
| ROUSE CO | COM | 77927310 | 96,179 | 2,024,813 SH | | DEFINED | 1,2,3,5,6,7,12,14 |
| ROWAN COS INC | COM | 77938210 | 80,233 | 3,297,698 SH | | DEFINED | 1,2,5,6,9,1 |
| ROWE COS | COM | 77952810 | 189 | 34,300 SH | | DEFINED | 1 |
| ROXIO INC | COM | 78000810 | 82 | 16,668 SH | | DEFINED | 1 |
| ROYAL & SUN ALLIANCE | SPON ADR N | 78004V20 | 103 | 13,302 SH | | DEFINED | 1 |
| ROYAL BANCSHARES PA | CL A | 78008110 | 1,692 | 68,222 SH | | DEFINED | 1,2 |
| ROYAL BK CDA MONTREA | COM | 78008710 | 3,477 | 78,438 SH | | DEFINED | 1,5 |
| ROYAL CARIBBEAN CRUI | COM | V7780T10 | 11,212 | 258,273 SH | | DEFINED | 1,5,7,8 |
| ROYAL DUTCH PETE CO | NY REG EUR | 78025780 | 10,757 | 208,192 SH | | DEFINED | 1,2 |
| ROYAL GOLD INC | COM | 78028710 | 4,300 | 303,423 SH | | DEFINED | 1,2,5 |
| ROYAL GROUP TECHNOLO | SUB VTG SH | 77991510 | 101 | 11,237 SH | | DEFINED | 1 |
| RPC INC | COM | 74966010 | 4,655 | 294,830 SH | | DEFINED | 1,2,5 |
| RPM INTL INC | COM | 74968510 | 23,510 | 1,546,704 SH | | DEFINED | 1,2,5,9 |
| RSA SEC INC | COM | 74971910 | 37,788 | 1,846,002 SH | | DEFINED | 1,2,5,9 |
| RTI INTL METALS INC | COM | 74973W10 | 5,263 | 329,994 SH | | DEFINED | 1,2 |
| RUBY TUESDAY INC | COM | 78118210 | 25,712 | 936,673 SH | | DEFINED | 1,2,5,9 |
| RUDDICK CORP | COM | 78125810 | 19,237 | 856,867 SH | | DEFINED | 1,2,5,9 |
| RUDOLPH TECHNOLOGIES | COM | 78127010 | 3,514 | 193,184 SH | | DEFINED | 1,2,5 |
| RURAL / METRO CORP | COM | 78174810 | 20 | 13,195 SH | | DEFINED | 1 |
| RURAL CELLULAR CORP | CL A | 78190410 | 103 | 11,642 SH | | DEFINED | 1 |
| RUSH ENTERPRISES INC | CL B | 78184630 | 421 | 32,500 SH | | DEFINED | 1 |
| RUSS BERRIE & CO | COM | 78223310 | 3,162 | 162,750 SH | | DEFINED | 1,2 |
| RUSSELL CORP | COM | 78235210 | 8,886 | 494,779 SH | | DEFINED | 1,2 |
| RYANAIR HLDGS PLC | SPONSORED | 78351310 | 6,833 | 208,453 SH | | DEFINED | 1,2,5,7 |
| RYANS RESTAURANT GRO | COM | 78352010 | 11,135 | 704,732 SH | | DEFINED | 1,2,5 |
| RYDER SYS INC | COM | 78354910 | 69,959 | 1,745,930 SH | | DEFINED | 1,2,5,6,9,1 |
| RYERSON TULL INC NEW | COM | 78375P10 | 5,912 | 372,273 SH | | DEFINED | 1,2 |
| RYLAND GROUP INC | COM | 78376410 | 31,215 | 399,170 SH | | DEFINED | 1,2,5,9 |
| S & T BANCORP INC | COM | 78385910 | 12,592 | 393,749 SH | | DEFINED | 1,2,5 |
| S L INDS INC | COM | 78441310 | 129 | 11,700 SH | | DEFINED | 1 |
| S Y BANCORP INC | COM | 78506010 | 4,111 | 175,626 SH | | DEFINED | 1,2 |
| S1 CORPORATION | COM | 78463B10 | 11,102 | 1,116,929 SH | | DEFINED | 1,2,5 |
| SABA SOFTWARE INC | COM NEW | 78493260 | 39 | 10,482 SH | | DEFINED | 1 |
| SABRE HLDGS CORP | CL A | 78590510 | 115,639 | 4,173,187 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| SAFECO CORP | COM | 78642910 | 165,834 | 3,768,953 SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| SAFEGUARD SCIENTIFIC | COM | 78644910 | 4,435 | 1,928,449 SH | | DEFINED | 1,2,5 |
| SAFENET INC | COM | 78645R10 | 9,452 | 341,485 SH | | DEFINED | 1,2 |
| SAFETY INS GROUP INC | COM | 78648T10 | 3,226 | 150,591 SH | | DEFINED | 1,2 |
| SAFEWAY INC | COM NEW | 78651420 | 315,970 | 12,469,211 SH | | DEFINED | 1,2,5,6,7,8 |

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| ISSUER | CLASS | CUSIP | VALUE | SHARES OR SH/ | PUT/ | INVESTMENT | OTHER MANAG |
|----------------------|-----------|----------|-----------|---------------|------|------------|-------------|
| SAFLINK CORP | COM NEW | 78657830 | 70 | 29,748 SH | | DEFINED | 13,14 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 4,250 | 232,853 SH | | DEFINED | 1 |
| SAKS INC | COM | 79377W10 | 75,721 | 5,048,039 SH | | DEFINED | 1,2 |
| SALEM COMMUNICATIONS | CL A | 79409310 | 4,079 | 150,338 SH | | DEFINED | 1,2,5,9,10, |
| SALIX PHARMACEUTICAL | COM | 79543510 | 11,750 | 356,599 SH | | DEFINED | 1,2 |
| SALTON INC | COM | 79575710 | 106 | 19,844 SH | | DEFINED | 1,2,5 |
| SAN PAOLO-IMI S P A | SPONSORED | 79917510 | 10,991 | 451,013 SH | | DEFINED | 1,5 |
| SANDERS MORRIS HARRI | COM | 80000Q10 | 2,198 | 150,144 SH | | DEFINED | 1,2 |
| SANDERSON FARMS INC | COM | 80001310 | 19,964 | 372,321 SH | | DEFINED | 1,2 |
| SANDISK CORP | COM | 80004C10 | 56,436 | 2,601,942 SH | | DEFINED | 1,2,5,7,8,9 |
| Page Total | | | 1,695,927 | | | | 13,14 |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|---------------|
| SANDS REGENT | COM | 80009110 | 175 | 21,300 SH | | DEFINED | 1 |
| SANDY SPRING BANCORP | COM | 80036310 | 8,135 | 234,115 SH | | DEFINED | 1,2 |
| SANFILIPPO JOHN B & | COM | 80042210 | 2,779 | 103,996 SH | | DEFINED | 1,2 |
| SANGAMO BIOSCIENCES | COM | 80067710 | 114 | 19,037 SH | | DEFINED | 1 |
| SANMINA SCI CORP | COM | 80090710 | 205,182 | 22,547,446 SH | | DEFINED | 1,2,5,6,7,8 |
| SANOFI-SYNTHELABO | SPONSORED | 80105N10 | 17,781 | 555,816 SH | | DEFINED | 13,14 |
| SANTANDER BANCORP | COM | 80280910 | 2,843 | 115,015 SH | | DEFINED | 1,2 |
| SANTARUS INC | COM | 80281730 | 579 | 39,226 SH | | DEFINED | 1,2 |
| SANYO ELEC LTD | ADR 5 COM | 80303830 | 207 | 9,960 SH | | DEFINED | 1 |
| SAP AKTIENGESELLSCHA | SPONSORED | 80305420 | 40,383 | 965,858 SH | | DEFINED | 1,2 |
| SAPIENT CORP | COM | 80306210 | 8,184 | 1,361,786 SH | | DEFINED | 1,2,5 |
| SARA LEE CORP | COM | 80311110 | 564,300 | 24,545,456 SH | | DEFINED | 1,2,5,6,7,8 |
| SATCON TECHNOLOGY CO | COM | 80389310 | 36 | 14,001 SH | | DEFINED | 13,14 |
| SAUER-DANFOSS INC | COM | 80413710 | 2,992 | 175,252 SH | | DEFINED | 1 |
| SAUL CTRS INC | COM | 80439510 | 9,166 | 285,444 SH | | DEFINED | 1,2 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 243 | 98,163 SH | | DEFINED | 1,2,3,5 |
| SAVVIS COMMUNICATION | COM | 80542310 | 83 | 60,300 SH | | DEFINED | 1,2,5 |
| SAXON CAPITAL INC | COM | 80556P30 | 10,072 | 441,153 SH | | DEFINED | 1 |
| SBA COMMUNICATIONS C | COM | 78388J10 | 3,114 | 699,783 SH | | DEFINED | 1,2 |
| SBC COMMUNICATIONS I | COM | 78387G10 | 2,574,278 | 106,155,783 SH | | DEFINED | 1,2 |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 4,601 | 286,306 SH | | DEFINED | 1,2,5,6,7,8,9 |
| SCANA CORP NEW | COM | 80589M10 | 105,307 | 2,895,446 SH | | DEFINED | 13,14 |
| SCANSOFT INC | COM | 80603P10 | 6,257 | 1,263,948 SH | | DEFINED | 1,2 |
| SCANSOURCE INC | COM | 80603710 | 11,900 | 200,267 SH | | DEFINED | 1,2,5 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 3,414 | 113,231 SH | | DEFINED | 1,2 |
| SCHAWK INC | CL A | 80637310 | 1,458 | 104,349 SH | | DEFINED | 1,2 |
| SCHEIB EARL INC | COM | 80639810 | 38 | 12,100 SH | | DEFINED | 1 |
| SCHEIN HENRY INC | COM | 80640710 | 44,173 | 699,601 SH | | DEFINED | 1,2,5,9 |
| SCHERING A G | SPONSORED | 80658520 | 609 | 10,292 SH | | DEFINED | 1 |
| SCHERING PLOUGH CORP | COM | 80660510 | 674,692 | 36,509,293 SH | | DEFINED | 1,2,5,6,7,9 |
| SCHLUMBERGER LTD | COM | 80685710 | 853,313 | 13,435,877 SH | | DEFINED | 1,2,5,6,7,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------|
| SCHNITZER STL INDS | CL A | 80688210 | 8,780 | 258,537 | SH | DEFINED | 13,14 |
| SCHOLASTIC CORP | COM | 80706610 | 18,513 | 618,116 | SH | DEFINED | 1,2,5 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 15,094 | 415,692 | SH | DEFINED | 1,2,5,9 |
| SCHULMAN A INC | COM | 80819410 | 12,367 | 575,475 | SH | DEFINED | 1,2,5 |
| SCHWAB CHARLES CORP | COM | 80851310 | 334,137 | 34,769,735 | SH | DEFINED | 1,2 |
| | | | | | | | 1,2,5,6,7,8 |
| | | | | | | | 13,14 |
| SCHWEITZER-MAUDUIT I | COM | 80854110 | 6,466 | 211,100 | SH | DEFINED | 1,2 |
| SCICLONE PHARMACEUTI | COM | 80862K10 | 4,174 | 823,304 | SH | DEFINED | 1,2 |
| SCIENTIFIC ATLANTA I | COM | 80865510 | 253,343 | 7,343,286 | SH | DEFINED | 1,2,5,6,7,8 |
| | | | | | | | 13,14 |
| SCIENTIFIC GAMES COR | CL A | 80874P10 | 19,218 | 1,004,097 | SH | DEFINED | 1,2,5 |
| SCM MICROSYSTEMS INC | COM | 78401810 | 82 | 12,565 | SH | DEFINED | 1 |
| SCO GROUP INC | COM | 78403A10 | 111 | 19,017 | SH | DEFINED | 1 |
| SCOTTISH PWR PLC | SPON ADR F | 81013T70 | 213,655 | 7,240,079 | SH | DEFINED | 1 |
| SCOTTS CO | CL A | 81018610 | 21,693 | 339,586 | SH | DEFINED | 1,2,5,9 |
| SCP POOL CORP | COM | 78402810 | 27,225 | 605,006 | SH | DEFINED | 1,2,5 |
| SCPIE HLDGS INC | COM | 78402P10 | 152 | 16,651 | SH | DEFINED | 1,5 |
| SCRIPPS E W CO OHIO | CL A | 81105420 | 43,018 | 409,697 | SH | DEFINED | 1,2,5,7 |
| SCS TRANSN INC | COM | 81111T10 | 6,304 | 238,885 | SH | DEFINED | 1,2,5 |
| SEA CONTAINERS LTD | CL A | 81137170 | 298 | 17,000 | SH | DEFINED | 1,5 |
| SEABOARD CORP | COM | 81154310 | 2,974 | 5,972 | SH | DEFINED | 1,2 |
| SEABULK INTL INC | COM | 81169P10 | 1,484 | 179,707 | SH | DEFINED | 1,2 |
| SEACHANGE INTL INC | COM | 81169910 | 11,441 | 677,785 | SH | DEFINED | 1,2,5 |
| SEACOAST BKG CORP FL | COM | 81170730 | 3,848 | 183,854 | SH | DEFINED | 1,2 |
| SEACOAST FINL SVCS C | COM | 81170Q10 | 15,276 | 441,509 | SH | DEFINED | 1,2 |
| SEACOR HOLDINGS INC | COM | 81190410 | 12,691 | 288,902 | SH | DEFINED | 1,2,5 |
| SEAGATE TECHNOLOGY | SHS | G7945J10 | 2,317 | 160,554 | SH | DEFINED | 1,2,5 |
| Page Total | | | 6,191,066 | | | | |

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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------|
| SEALED AIR CORP NEW | COM | 81211K10 | 178,986 | 3,359,979 | SH | DEFINED | 1,2,5,6,7,8 |
| | | | | | | | 13,14 |
| SEARS ROEBUCK & CO | COM | 81238710 | 887,287 | 23,498,071 | SH | DEFINED | 1,2,5,6,7,8 |
| | | | | | | | 13,14 |
| SEATTLE GENETICS INC | COM | 81257810 | 3,042 | 432,728 | SH | DEFINED | 1,2 |
| SECOND BANCORP INC | COM | 81311410 | 4,171 | 133,210 | SH | DEFINED | 1,2,5 |
| SECURE COMPUTING COR | COM | 81370510 | 7,640 | 655,786 | SH | DEFINED | 1,2,5 |
| SECURITY BANK CORP | COM | 81404710 | 1,710 | 49,431 | SH | DEFINED | 1,2 |
| SEEBEYOND TECHNOLOGI | COM | 81570410 | 3,275 | 868,614 | SH | DEFINED | 1,2,5 |
| SEI INVESTMENTS CO | COM | 78411710 | 50,344 | 1,733,613 | SH | DEFINED | 1,2,5,9 |
| SELAS CORP AMER | COM | 81611910 | 100 | 33,400 | SH | DEFINED | 1 |
| SELECT COMFORT CORP | COM | 81616X10 | 23,371 | 822,926 | SH | DEFINED | 1,2,5 |
| SELECT MEDICAL CORP | COM | 81619610 | 18,807 | 1,401,407 | SH | DEFINED | 1,2,5 |
| SELECT SECTOR SPDR T | SBI HEALTH | 81369Y20 | 489 | 15,986 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-EN | 81369Y50 | 361 | 11,464 | SH | DEFINED | 5 |
| SELECT SECTOR SPDR T | SBI INT-UT | 81369Y88 | 470 | 19,770 | SH | DEFINED | 5 |
| SELECTICA INC | COM | 81628810 | 126 | 26,548 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP | COM | 81630010 | 25,227 | 632,584 | SH | DEFINED | 1,2,5 |
| SEMCO ENERGY INC | COM | 78412D10 | 1,212 | 208,319 | SH | DEFINED | 1,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| SEMICONDUCTOR MFG IN | SPONSORED | 81663N20 | 2,489 | 232,000 | SH | DEFINED | 1 |
| SEMITOOL INC | COM | 81690910 | 3,155 | 278,731 | SH | DEFINED | 1,2,5 |
| SEMPRA ENERGY | COM | 81685110 | 277,901 | 8,071,466 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SEMTECH CORP | COM | 81685010 | 28,039 | 1,191,135 | SH | DEFINED | 1,2,5,9 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M10 | 13,576 | 808,579 | SH | DEFINED | 1,2 |
| SENSIENT TECHNOLOGIE | COM | 81725T10 | 22,654 | 1,054,657 | SH | DEFINED | 1,2,5,9 |
| SEPRACOR INC | COM | 81731510 | 59,801 | 1,130,447 | SH | DEFINED | 1,2,5,9 |
| SEQUA CORPORATION | CL A | 81732010 | 7,295 | 124,771 | SH | DEFINED | 1,2,9 |
| SEQUENOM INC | COM | 81733710 | 48 | 32,670 | SH | DEFINED | 1 |
| SERENA SOFTWARE INC | COM | 81749210 | 9,157 | 479,701 | SH | DEFINED | 1,2,5 |
| SEROLOGICALS CORP | COM | 81752310 | 9,645 | 482,500 | SH | DEFINED | 1,2 |
| SERVICE CORP INTL | COM | 81756510 | 22,098 | 2,998,324 | SH | DEFINED | 1,2,5 |
| SERVICEMASTER CO | COM | 81760N10 | 57,482 | 4,665,734 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| SFBC INTL INC | COM | 78412110 | 5,192 | 165,723 | SH | DEFINED | 1,2 |
| SHARPER IMAGE CORP | COM | 82001310 | 6,513 | 207,498 | SH | DEFINED | 1,2 |
| SHAW COMMUNICATIONS | CL B CONV | 82028K20 | 680 | 40,477 | SH | DEFINED | 1,5,7 |
| SHAW GROUP INC | COM | 82028010 | 10,261 | 1,012,938 | SH | DEFINED | 1,2,5 |
| SHELL TRANS & TRADIN | ADR NY SHS | 82270360 | 3,684 | 82,412 | SH | DEFINED | 1 |
| SHENANDOAH TELECOMMU | COM | 82312B10 | 3,275 | 122,507 | SH | DEFINED | 1,2 |
| SHERWIN WILLIAMS CO | COM | 82434810 | 300,982 | 7,243,853 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SHIP FINANCE INTERNA | SHS | G8107510 | 518 | 34,662 | SH | DEFINED | 1,2,5,7,8,13,14 |
| SHOE CARNIVAL INC | COM | 82488910 | 3,243 | 216,040 | SH | DEFINED | 1,2,5 |
| SHOE PAVILION INC | COM | 82489410 | 36 | 14,200 | SH | DEFINED | 1 |
| SHOPKO STORES INC | COM | 82491110 | 9,531 | 674,058 | SH | DEFINED | 1,2 |
| SHUFFLE MASTER INC | COM | 82554910 | 15,798 | 435,093 | SH | DEFINED | 1,2 |
| SHURGARD STORAGE CTR | COM | 82567D10 | 26,860 | 718,175 | SH | DEFINED | 1,2,3,5 |
| SI INTL INC | COM | 78427V10 | 925 | 45,365 | SH | DEFINED | 1,2 |
| SIEBEL SYS INC | COM | 82617010 | 140,445 | 13,138,020 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SIEMENS A G | SPONSORED | 82619750 | 12,042 | 166,046 | SH | DEFINED | 1,2 |
| SIERRA HEALTH SVCS I | COM | 82632210 | 35,543 | 795,156 | SH | DEFINED | 1,2,5 |
| SIERRA PAC RES NEW | COM | 82642810 | 18,243 | 2,366,172 | SH | DEFINED | 1,2,5,9 |
| SIFCO INDS INC | COM | 82654610 | 49 | 13,380 | SH | DEFINED | 1 |
| SIGMA ALDRICH CORP | COM | 82655210 | 138,462 | 2,322,796 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SIGMA DESIGNS INC | COM | 82656510 | 161 | 20,200 | SH | DEFINED | 1 |
| SIGMATEL INC | COM | 82661W10 | 10,260 | 353,061 | SH | DEFINED | 1,2 |
| SIGNATURE BK NEW YOR | COM | 82669G10 | 673 | 28,337 | SH | DEFINED | 1,2 |
| SILGAN HOLDINGS INC | COM | 82704810 | 11,640 | 288,761 | SH | DEFINED | 1,2 |
| SILICON GRAPHICS INC | COM | 82705610 | 8,646 | 3,930,201 | SH | DEFINED | 1,2 |
| SILICON IMAGE INC | COM | 82705T10 | 15,559 | 1,186,783 | SH | DEFINED | 1,2,5 |
| Page Total | | | 2,499,181 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------|
| SILICON LABORATORIES | COM | 82691910 | 24,755 | 534,083 | SH | DEFINED | 1,2,5,9 |
| SILICON STORAGE TECH | COM | 82705710 | 13,625 | 1,322,833 | SH | DEFINED | 1,2,5 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-------------------|
| SILICON VY BANCSHARE | COM | 82706410 | 36,673 | 924,928 | SH | DEFINED | 1,2,5,9 |
| SILICONIX INC | COM NEW | 82707920 | 6,424 | 129,459 | SH | DEFINED | 1,2 |
| SILICONWARE PRECISIO | SPONSD ADR | 82708486 | 64 | 15,775 | SH | DEFINED | 1 |
| SIMMONS 1ST NATL COR | CL A \$1 PA | 82873020 | 6,062 | 232,880 | SH | DEFINED | 1,2 |
| SIMON PPTY GROUP INC | COM | 82880610 | 347,552 | 6,759,086 | SH | DEFINED | 1,2,3,5,6,7,12,14 |
| SIMPLETECH INC | COM | 82882310 | 530 | 155,740 | SH | DEFINED | 1,2 |
| SIMPSON MANUFACTURIN | COM | 82907310 | 19,707 | 351,160 | SH | DEFINED | 1,2,5 |
| SINCLAIR BROADCAST G | CL A | 82922610 | 6,969 | 678,530 | SH | DEFINED | 1,2 |
| SINOPEC SHANGHAI PET | SPON ADR H | 82935M10 | 209 | 6,291 | SH | DEFINED | 1 |
| SIPEX CORP | COM | 82990910 | 2,014 | 353,922 | SH | DEFINED | 1,2 |
| SIRENZA MICRODEVICES | COM | 82966T10 | 112 | 26,632 | SH | DEFINED | 1 |
| SIRF TECHNOLOGY HLDG | COM | 82967H10 | 1,426 | 109,100 | SH | DEFINED | 1 |
| SIRIUS SATELLITE RAD | COM | 82966U10 | 35,680 | 11,584,274 | SH | DEFINED | 1,2,5 |
| SIRNA THERAPEUTICS I | COM | 82966910 | 124 | 42,011 | SH | DEFINED | 1 |
| SIRVA INC | COM | 82967Y10 | 4,722 | 205,300 | SH | DEFINED | 1,2 |
| SITEL CORP | COM | 82980K10 | 3,003 | 711,539 | SH | DEFINED | 1,2 |
| SIX FLAGS INC | COM | 83001P10 | 12,925 | 1,780,360 | SH | DEFINED | 1,2,5,9 |
| SIZELER PPTY INVS IN | COM | 83013710 | 396 | 43,000 | SH | DEFINED | 1,2,5 |
| SJW CORP | COM | 78430510 | 3,556 | 104,580 | SH | DEFINED | 1,2 |
| SK TELECOM LTD | SPONSORED | 78440P10 | 12,869 | 613,090 | SH | DEFINED | 1,2,4 |
| SKECHERS U S A INC | CL A | 83056610 | 3,854 | 296,497 | SH | DEFINED | 1,2 |
| SKY FINL GROUP INC | COM | 83080P10 | 23,034 | 931,426 | SH | DEFINED | 1,2,5 |
| SKYLINE CORP | COM | 83083010 | 4,059 | 99,849 | SH | DEFINED | 1,2 |
| SKYWEST INC | COM | 83087910 | 15,974 | 917,500 | SH | DEFINED | 1,2,5 |
| SKYWORKS SOLUTIONS I | COM | 83088M10 | 20,167 | 2,310,104 | SH | DEFINED | 1,2,5 |
| SL GREEN RLTY CORP | COM | 78440X10 | 36,108 | 771,528 | SH | DEFINED | 1,2,3,5 |
| SLM CORP | COM | 78442P10 | 504,637 | 12,475,580 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SM&A | COM | 78465D10 | 203 | 23,531 | SH | DEFINED | 1 |
| SMART & FINAL INC | COM | 83168310 | 2,580 | 214,630 | SH | DEFINED | 1,2 |
| SMITH & NEPHEW PLC | SPDN ADR N | 83175M20 | 3,868 | 69,985 | SH | DEFINED | 1 |
| SMITH A O | COM | 83186520 | 9,139 | 287,493 | SH | DEFINED | 1,2 |
| SMITH INTL INC | COM | 83211010 | 116,108 | 2,082,274 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| SMITH MICRO SOFTWARE | COM | 83215410 | 31 | 16,068 | SH | DEFINED | 1 |
| SMITHFIELD FOODS INC | COM | 83224810 | 35,728 | 1,215,241 | SH | DEFINED | 1,2,5,9 |
| SMITHTOWN BANCORP IN | COM | 83244910 | 2,536 | 62,342 | SH | DEFINED | 1,2 |
| SMUCKER J M CO | COM NEW | 83269640 | 33,959 | 739,676 | SH | DEFINED | 1,2,5,6,9 |
| SMURFIT-STONE CONTAI | COM | 83272710 | 64,392 | 3,227,681 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| SNAP ON INC | COM | 83303410 | 47,587 | 1,418,382 | SH | DEFINED | 1,2,5,6,9,13,14 |
| SOCIEDAD QUIMICA MIN | SPON ADR S | 83363510 | 212 | 5,177 | SH | DEFINED | 1,2,7 |
| SOCKET COMMUNICATION | COM | 83367210 | 44 | 15,400 | SH | DEFINED | 1 |
| SOHU COM INC | COM | 83408W10 | 5,744 | 288,931 | SH | DEFINED | 1,2 |
| SOLA INTL INC | COM | 83409210 | 8,059 | 467,721 | SH | DEFINED | 1,2 |
| SOLETRON CORP | COM | 83418210 | 161,488 | 24,959,447 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SOMERA COMMUNICATION | COM | 83445810 | 69 | 42,653 | SH | DEFINED | 1 |
| SONIC AUTOMOTIVE INC | CL A | 83545G10 | 9,574 | 432,251 | SH | DEFINED | 1,2,5 |
| SONIC CORP | COM | 83545110 | 23,589 | 1,036,879 | SH | DEFINED | 1,2,5 |
| SONIC INNOVATIONS IN | COM | 83545M10 | 458 | 80,709 | SH | DEFINED | 1,2 |
| SONIC SOLUTIONS | COM | 83546010 | 5,197 | 244,575 | SH | DEFINED | 1,2 |
| SONICWALL INC | COM | 83547010 | 8,477 | 985,732 | SH | DEFINED | 1,2,5 |
| SONOCO PRODS CO | COM | 83549510 | 113,068 | 4,434,053 | SH | DEFINED | 1,2,5,6,9 |
| SONOSITE INC | COM | 83568G10 | 5,627 | 234,537 | SH | DEFINED | 1,2 |
| SONUS NETWORKS INC | COM | 83591610 | 16,124 | 3,373,266 | SH | DEFINED | 1,2,5 |
| SONY CORP | ADR NEW | 83569930 | 1,339 | 35,188 | SH | DEFINED | 1 |
| SOTHEBYS HLDGS INC | CL A | 83589810 | 15,423 | 966,363 | SH | DEFINED | 1,2,9 |
| Page Total | | | 1,837,849 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| SOUND FED BANCORP IN | COM | 83607V10 | 163 | 12,128 SH | | DEFINED | 1,5 |
| SOURCE INTERLINK COS | COM NEW | 83615120 | 2,616 | 235,292 SH | | DEFINED | 1,2 |
| SOURCECORP | COM | 83616710 | 9,427 | 342,541 SH | | DEFINED | 1,2,5 |
| SOUTH FINL GROUP INC | COM | 83784110 | 16,561 | 583,744 SH | | DEFINED | 1,2,5 |
| SOUTH JERSEY INDS IN | COM | 83851810 | 13,073 | 297,122 SH | | DEFINED | 1,2 |
| SOUTHERN CMNTY FINL | COM | 84263210 | 1,662 | 159,840 SH | | DEFINED | 1,2 |
| SOUTHERN CO | COM | 84258710 | 753,562 | 25,851,190 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| SOUTHERN PERU COPPER | COM | 84361110 | 6,603 | 159,772 SH | | DEFINED | 1,2,5,7 |
| SOUTHERN UN CO NEW | COM | 84403010 | 20,143 | 955,557 SH | | DEFINED | 1,2,5 |
| SOUTHSIDE BANCSHARES | COM | 84470P10 | 2,945 | 140,228 SH | | DEFINED | 1,2 |
| SOUTHTRUST CORP | COM | 84473010 | 348,786 | 8,987,021 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| SOUTHWEST AIRLS CO | COM | 84474110 | 1,526,070 | 91,000,001 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| SOUTHWEST BANCORP IN | COM | 84476710 | 4,749 | 260,204 SH | | DEFINED | 1,2 |
| SOUTHWEST BANCORPORA | COM | 84476R10 | 25,063 | 568,072 SH | | DEFINED | 1,2,5 |
| SOUTHWEST GAS CORP | COM | 84489510 | 13,876 | 575,043 SH | | DEFINED | 1,2,5 |
| SOUTHWEST WTR CO | COM | 84533110 | 2,508 | 200,300 SH | | DEFINED | 1,2 |
| SOUTHWESTERN ENERGY | COM | 84546710 | 20,566 | 717,343 SH | | DEFINED | 1,2 |
| SOVEREIGN BANCORP IN | COM | 84590510 | 152,407 | 6,896,224 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| SOVRAN SELF STORAGE | COM | 84610H10 | 13,082 | 342,642 SH | | DEFINED | 1,2,3,5 |
| SPACEHAB INC | COM | 84624310 | 202 | 54,800 SH | | DEFINED | 1,2 |
| SPANISH BROADCASTING | CL A | 84642588 | 5,106 | 547,270 SH | | DEFINED | 1,2 |
| SPARTAN STORES INC | COM | 84682210 | 46 | 13,600 SH | | DEFINED | 1 |
| SPARTECH CORP | COM NEW | 84722020 | 11,810 | 455,284 SH | | DEFINED | 1,2 |
| SPARTON CORP | COM | 84723510 | 98 | 11,055 SH | | DEFINED | 1 |
| SPATIALIGHT INC | COM | 84724810 | 1,665 | 275,161 SH | | DEFINED | 1 |
| SPDR TR | UNIT SER 1 | 78462F10 | 106,212 | 927,372 SH | | DEFINED | 1,5,6 |
| SPECIALTY LABORATORI | COM | 84749R10 | 978 | 109,126 SH | | DEFINED | 1,2 |
| SPECTRALINK CORP | COM | 84758010 | 4,714 | 316,357 SH | | DEFINED | 1,2 |
| SPECTRANETICS CORP | COM | 84760C10 | 170 | 30,300 SH | | DEFINED | 1 |
| SPECTRASITE INC | COM | 84761M10 | 16,392 | 379,259 SH | | DEFINED | 1,2 |
| SPECTRUM CTL INC | COM | 84761510 | 115 | 14,400 SH | | DEFINED | 1 |
| SPEEDUS CORP | COM | 84772310 | 73 | 30,500 SH | | DEFINED | 1 |
| SPEEDWAY MOTORSPORTS | COM | 84778810 | 8,300 | 248,219 SH | | DEFINED | 1,2 |
| SPHERION CORP | COM | 84842010 | 10,280 | 1,013,771 SH | | DEFINED | 1,2,5 |
| SPHERIX INC | COM | 84842R10 | 82 | 15,999 SH | | DEFINED | 1 |
| SPINNAKER EXPL CO | COM | 84855W10 | 15,486 | 393,238 SH | | DEFINED | 1,2,5 |
| SPIRE CORP | COM | 84856510 | 59 | 10,200 SH | | DEFINED | 1 |
| SPORTS AUTH INC NEW | COM | 84917U10 | 12,592 | 350,743 SH | | DEFINED | 1,2 |
| SPORTS CLUB INC | COM | 84917P10 | 17 | 10,688 SH | | DEFINED | 1 |
| SPORTS RESORTS INTL | COM | 84918U10 | 495 | 130,310 SH | | DEFINED | 1 |
| SPORTSLINE COM INC | COM | 84893410 | 21 | 19,280 SH | | DEFINED | 1 |
| SPORTSMANS GUIDE INC | COM NEW | 84890720 | 253 | 10,800 SH | | DEFINED | 1,2 |
| SPRINT CORP | COM FON GR | 85206110 | 655,971 | 37,271,084 SH | | DEFINED | 1,2,5,6,7,9 |
| SPSS INC | COM | 78462K10 | 3,830 | 213,152 SH | | DEFINED | 1,2,5 |
| SPX CORP | COM | 78463510 | 112,228 | 2,416,626 SH | | DEFINED | 1,2,5,6,7,8 13,14 |

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|----------------------|-------------|----------|-----------|------------|----|---------|----------------------|
| SRA INTL INC | CL A | 78464R10 | 8,127 | 192,038 | SH | DEFINED | 1,2 |
| SRS LABS INC | COM | 78464M10 | 95 | 17,300 | SH | DEFINED | 1 |
| SS&C TECHNOLOGIES IN | COM | 85227Q10 | 7,281 | 389,369 | SH | DEFINED | 1,2 |
| ST JOE CO | COM | 79014810 | 22,232 | 559,996 | SH | DEFINED | 1,2,5,7 |
| ST JUDE MED INC | COM | 79084910 | 433,750 | 5,733,639 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| ST MARY LD & EXPL CO | COM | 79222810 | 17,647 | 495,015 | SH | DEFINED | 1,2,5 |
| ST PAUL TRAVELERS IN | COM | 79286010 | 913,733 | 22,539,042 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| STAAR SURGICAL CO | COM PAR \$0 | 85231230 | 191 | 24,489 | SH | DEFINED | 1 |
| STAGE STORES INC | COM NEW | 85254C30 | 12,414 | 329,625 | SH | DEFINED | 1,2,5 |
| STAKTEK HLDGS INC | COM | 85256P10 | 379 | 72,246 | SH | DEFINED | 1,2 |
| STAMPS COM INC | COM NEW | 85285720 | 3,088 | 303,043 | SH | DEFINED | 1,2 |
| Page Total | | | 5,319,991 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------------------|
| STANCORP FINL GROUP | COM | 85289110 | 33,799 | 504,457 | SH | DEFINED | 1,2,5,9 |
| STANDARD COML CORP | COM | 85325810 | 2,311 | 128,030 | SH | DEFINED | 1,2,5 |
| STANDARD MICROSYSTEM | COM | 85362610 | 5,750 | 246,579 | SH | DEFINED | 1,2 |
| STANDARD MTR PRODS I | COM | 85366610 | 2,131 | 144,652 | SH | DEFINED | 1,2 |
| STANDARD PAC CORP NE | COM | 85375C10 | 15,820 | 320,901 | SH | DEFINED | 1,2,5 |
| STANDARD REGISTER CO | COM | 85388710 | 2,859 | 240,258 | SH | DEFINED | 1,2 |
| STANDEX INTL CORP | COM | 85423110 | 5,230 | 192,282 | SH | DEFINED | 1,2,5 |
| STANLEY FURNITURE IN | COM NEW | 85430520 | 3,608 | 85,675 | SH | DEFINED | 1,2,5 |
| STANLEY WKS | COM | 85461610 | 171,357 | 3,759,471 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| STAPLES INC | COM | 85503010 | 498,242 | 16,941,261 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| STAR SCIENTIFIC INC | COM | 85517P10 | 1,410 | 359,713 | SH | DEFINED | 1,2 |
| STARBUCKS CORP | COM | 85524410 | 481,855 | 11,079,675 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| STARTEK INC | COM | 85569C10 | 6,811 | 190,239 | SH | DEFINED | 1,2 |
| STARWOOD HOTELS&RESO | PAIRED CTF | 85590A20 | 340,100 | 7,583,064 | SH | DEFINED | 1,2,3,5,6,7 12,13,14 |
| STATE AUTO FINL CORP | COM | 85570710 | 7,189 | 234,023 | SH | DEFINED | 1,2 |
| STATE BANCORP INC N. | COM | 85571610 | 2,983 | 122,104 | SH | DEFINED | 1,2 |
| STATE FINL SVCS CORP | CL A | 85685510 | 2,542 | 85,715 | SH | DEFINED | 1,2 |
| STATE STR CORP | COM | 85747710 | 781,005 | 15,925,879 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| STATION CASINOS INC | COM | 85768910 | 33,758 | 697,480 | SH | DEFINED | 1,2,5 |
| STEAK N SHAKE CO | COM | 85787310 | 7,264 | 398,678 | SH | DEFINED | 1,2 |
| STEEL DYNAMICS INC | COM | 85811910 | 16,670 | 582,263 | SH | DEFINED | 1,2 |
| STEEL TECHNOLOGIES I | COM | 85814710 | 2,783 | 126,023 | SH | DEFINED | 1,2 |
| STEELCASE INC | CL A | 85815520 | 6,304 | 450,320 | SH | DEFINED | 1,2,5 |
| STEIN MART INC | COM | 85837510 | 7,003 | 430,682 | SH | DEFINED | 1,2,5 |
| STEINWAY MUSICAL INS | COM ORD | 85849510 | 5,654 | 161,122 | SH | DEFINED | 1,2 |
| STELLENT INC | COM | 85856W10 | 2,114 | 247,498 | SH | DEFINED | 1,2,5 |
| STEMCELLS INC | COM | 85857R10 | 23 | 15,200 | SH | DEFINED | 1 |
| STEPAN CO | COM | 85858610 | 2,437 | 93,207 | SH | DEFINED | 1,2,5 |
| STERICYCLE INC | COM | 85891210 | 29,085 | 562,141 | SH | DEFINED | 1,2,5,9 |

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|----------------------|-------------|----------|-----------|------------|----|---------|----------------------|
| STERIS CORP | COM | 85915210 | 38,597 | 1,710,874 | SH | DEFINED | 1,2,5,9 |
| STERLING BANCORP | COM | 85915810 | 5,940 | 215,064 | SH | DEFINED | 1,2 |
| STERLING BANCSHARES | COM | 85890710 | 9,460 | 666,680 | SH | DEFINED | 1,2 |
| STERLING FINL CORP | COM | 85931710 | 8,777 | 337,183 | SH | DEFINED | 1,2 |
| STERLING FINL CORP W | COM | 85931910 | 11,579 | 363,311 | SH | DEFINED | 1,2 |
| STET HELLAS COMMUNIC | ADR | 85982310 | 761 | 45,344 | SH | DEFINED | 1,5 |
| STEWART & STEVENSON | COM | 86034210 | 8,585 | 479,051 | SH | DEFINED | 1,2 |
| STEWART ENTERPRISES | CL A | 86037010 | 17,392 | 2,136,573 | SH | DEFINED | 1,2,5 |
| STEWART INFORMATION | COM | 86037210 | 11,862 | 351,272 | SH | DEFINED | 1,2 |
| STEWART W P & CO LTD | COM | G8492210 | 269 | 13,130 | SH | DEFINED | 1,2,5 |
| STIFEL FINL CORP | COM | 86063010 | 1,363 | 50,123 | SH | DEFINED | 1,2 |
| STILLWATER MNG CO | COM | 86074Q10 | 10,648 | 709,387 | SH | DEFINED | 1,2,5 |
| STMICROELECTRONICS N | NY REGISTR | 86101210 | 979 | 44,470 | SH | DEFINED | 1,2 |
| STONE ENERGY CORP | COM | 86164210 | 18,614 | 407,477 | SH | DEFINED | 1,2,5 |
| STONERIDGE INC | COM | 86183P10 | 4,628 | 272,261 | SH | DEFINED | 1,2 |
| STORA ENSO CORP | SPON ADR R | 86210M10 | 471 | 34,650 | SH | DEFINED | 1 |
| STORAGE TECHNOLOGY C | COM PAR \$0 | 86211120 | 117,320 | 4,045,504 | SH | DEFINED | 1,2,5,9,10, |
| STRATAGENE CORP | COM | 86269H10 | 138 | 16,379 | SH | DEFINED | 1 |
| STRATASYS INC | COM | 86268510 | 3,249 | 131,218 | SH | DEFINED | 1,2,5 |
| STRATEGIC DIAGNOSTIC | COM | 86270010 | 55 | 13,100 | SH | DEFINED | 1 |
| STRATEX NETWORKS INC | COM | 86279T10 | 3,981 | 1,349,573 | SH | DEFINED | 1,2 |
| STRATTEC SEC CORP | COM | 86311110 | 5,217 | 76,245 | SH | DEFINED | 1,2,5 |
| STRAYER ED INC | COM | 86323610 | 23,430 | 210,004 | SH | DEFINED | 1,2 |
| STREETTRACKS SER TR | DJ LRG CAP | 86330E20 | 2,087 | 16,553 | SH | DEFINED | 1 |
| STRIDE RITE CORP | COM | 86331410 | 7,073 | 641,269 | SH | DEFINED | 1,2,5 |
| STRYKER CORP | COM | 86366710 | 566,173 | 10,294,063 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| STUDENT LN CORP | COM | 86390210 | 6,650 | 48,719 | SH | DEFINED | 1,2,5 |
| Page Total | | | 3,363,396 | | | | |

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|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| STURM RUGER & CO INC | COM | 86415910 | 4,496 | 371,223 | SH | DEFINED | 1,2 |
| SUFFOLK BANCORP | COM | 86473910 | 6,175 | 190,061 | SH | DEFINED | 1,2 |
| SUMMIT PPTYS INC | COM | 86623910 | 16,046 | 625,826 | SH | DEFINED | 1,2,3,5 |
| SUMTOTAL SYS INC | COM | 86661510 | 82 | 12,578 | SH | DEFINED | 1 |
| SUN BANCORP INC | COM | 86663B10 | 2,922 | 137,452 | SH | DEFINED | 1,2 |
| SUN COMMUNITIES INC | COM | 86667410 | 13,841 | 367,625 | SH | DEFINED | 1,2,3,5 |
| SUN LIFE FINL INC | COM | 86679610 | 609 | 21,049 | SH | DEFINED | 1,5 |
| SUN MICROSYSTEMS INC | COM | 86681010 | 395,406 | 91,317,800 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| SUNAIR ELECTRS INC | COM | 86701710 | 84 | 14,900 | SH | DEFINED | 1 |
| SUNCOR ENERGY INC | COM | 86722910 | 1,258 | 49,103 | SH | DEFINED | 1 |
| SUNGARD DATA SYS INC | COM | 86736310 | 218,523 | 8,404,745 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| SUNLINK HEALTH SYSTE | COM | 86737U10 | 74 | 13,400 | SH | DEFINED | 1 |
| SUNOCO INC | COM | 86764P10 | 261,079 | 4,103,723 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| SUNOCO LOGISTICS PRT | COM UNITS | 86764L10 | 330 | 9,200 | SH | DEFINED | 1 |
| SUNRISE SENIOR LIVIN | COM | 86768K10 | 10,763 | 274,995 | SH | DEFINED | 1,2 |
| SUNRISE TELECOM INC | COM | 86769Y10 | 111 | 42,217 | SH | DEFINED | 1 |

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|----------------------|-----------|----------|-----------|-----------|----|---------|-------------------|
| SUNTERRA CORP | COM NEW | 86787D20 | 2,720 | 215,906 | SH | DEFINED | 1,2 |
| SUNTRON CORP | COM | 86789P10 | 163 | 28,212 | SH | DEFINED | 1,2 |
| SUNTRUST BKS INC | COM | 86791410 | 532,465 | 8,193,025 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SUPERCONDUCTOR TECHN | COM | 86793110 | 80 | 64,880 | SH | DEFINED | 1 |
| SUPERGEN INC | COM | 86805910 | 4,154 | 643,966 | SH | DEFINED | 1,2,5 |
| SUPERIOR ENERGY SVCS | COM | 86815710 | 8,208 | 816,694 | SH | DEFINED | 1,2 |
| SUPERIOR INDS INTL I | COM | 86816810 | 17,745 | 530,485 | SH | DEFINED | 1,2,5,9 |
| SUPERTEX INC | COM | 86853210 | 2,422 | 148,225 | SH | DEFINED | 1,2 |
| SUPERVALU INC | COM | 86853610 | 164,259 | 5,366,185 | SH | DEFINED | 1,2,5,6,7,9 |
| SUPPORTSOFT INC | COM | 86858710 | 4,287 | 493,908 | SH | DEFINED | 1,2,5 |
| SUPREME INDS INC | CL A | 86860710 | 125 | 19,360 | SH | DEFINED | 1 |
| SUREWEST COMMUNICATI | COM | 86873310 | 7,302 | 231,074 | SH | DEFINED | 1,2,5 |
| SURMODICS INC | COM | 86887310 | 6,194 | 251,378 | SH | DEFINED | 1,2 |
| SUSQUEHANNA BANCSHAR | COM | 86909910 | 19,180 | 762,308 | SH | DEFINED | 1,2,5 |
| SWIFT ENERGY CO | COM | 87073810 | 9,830 | 445,614 | SH | DEFINED | 1,2,5 |
| SWIFT TRANSN CO | COM | 87075610 | 20,674 | 1,151,755 | SH | DEFINED | 1,2,5,9 |
| SWISSCOM AG | SPONSORED | 87101310 | 301 | 9,053 | SH | DEFINED | 1 |
| SWS GROUP INC | COM | 78503N10 | 4,228 | 276,327 | SH | DEFINED | 1,2 |
| SYBASE INC | COM | 87113010 | 22,768 | 1,264,898 | SH | DEFINED | 1,2,5,9 |
| SYBRON DENTAL SPECIA | COM | 87114210 | 23,693 | 793,747 | SH | DEFINED | 1,2,5 |
| SYCAMORE NETWORKS IN | COM | 87120610 | 12,061 | 2,851,314 | SH | DEFINED | 1,2,5 |
| SYKES ENTERPRISES IN | COM | 87123710 | 3,186 | 419,769 | SH | DEFINED | 1,2 |
| SYMANTEC CORP | COM | 87150310 | 377,396 | 8,620,287 | SH | DEFINED | 1,2,5,6,7,9 |
| SYMBION INC DEL | COM | 87150710 | 1,121 | 64,109 | SH | DEFINED | 1,2 |
| SYMBOL TECHNOLOGIES | COM | 87150810 | 92,917 | 6,303,701 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SYMMETRICOM INC | COM | 87154310 | 5,978 | 671,683 | SH | DEFINED | 1,2,5 |
| SYMS CORP | COM | 87155110 | 130 | 14,000 | SH | DEFINED | 1 |
| SYMYX TECHNOLOGIES | COM | 87155S10 | 9,774 | 405,236 | SH | DEFINED | 1,2,5 |
| SYNALLOY CP DEL | COM | 87156510 | 179 | 17,577 | SH | DEFINED | 1 |
| SYNAPTICS INC | COM | 87157D10 | 7,022 | 363,447 | SH | DEFINED | 1,2,5 |
| SYNGENTA AG | SPONSORED | 87160A10 | 449 | 26,745 | SH | DEFINED | 1 |
| SYNNEX CORP | COM | 87162W10 | 1,103 | 70,236 | SH | DEFINED | 1,2 |
| SYNOPSIS INC | COM | 87160710 | 74,812 | 2,631,455 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| SYNOVIS LIFE TECHNOL | COM | 87162G10 | 183 | 17,000 | SH | DEFINED | 1,2 |
| SYNOVUS FINL CORP | COM | 87161C10 | 207,230 | 8,184,440 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SYNPLICITY INC | COM | 87160Y10 | 131 | 21,799 | SH | DEFINED | 1 |
| SYNTEL INC | COM | 87162H10 | 1,943 | 117,429 | SH | DEFINED | 1,2 |
| SYNTHETECH INC | COM | 87162E10 | 17 | 13,801 | SH | DEFINED | 1 |
| SYNTROLEUM CORP | COM | 87163010 | 2,409 | 363,929 | SH | DEFINED | 1,2 |
| SYPRIS SOLUTIONS INC | COM | 87165510 | 1,805 | 94,067 | SH | DEFINED | 1,2 |
| Page Total | | | 2,582,443 | | | | |

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|----------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------------|
| SYSCO CORP | COM | 87182910 | 694,445 | 19,360,052 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| SYSTEMAX INC | COM | 87185110 | 944 | 140,879 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 84 | 14,100 | SH | DEFINED | 1,2 |
| TAIWAN GREATER CHINA | SH BEN INT | 87403710 | 128 | 30,000 | SH | DEFINED | 7 |
| TAIWAN SEMICONDUCTOR | SPONSORED | 87403910 | 49,051 | 5,902,657 | SH | DEFINED | 1,2,5,7,8,1 |
| TAKE-TWO INTERACTIVE | COM | 87405410 | 23,863 | 778,818 | SH | DEFINED | 1,2,5 |
| TALBOTS INC | COM | 87416110 | 9,791 | 250,084 | SH | DEFINED | 1,2,5 |
| TALISMAN ENERGY INC | COM | 87425E10 | 933 | 42,897 | SH | DEFINED | 1 |
| TALK AMERICA HLDGS I | COM NEW | 87426R20 | 7,348 | 958,009 | SH | DEFINED | 1,2 |
| TALX CORP | COM | 87491810 | 6,299 | 257,856 | SH | DEFINED | 1,2,5 |
| TANGER FACTORY OUTLE | COM | 87546510 | 14,308 | 365,924 | SH | DEFINED | 1,2,3,5 |
| TANOX INC | COM | 87588Q10 | 10,683 | 560,192 | SH | DEFINED | 1,2 |
| TAPESTRY PHARMACEUTI | COM | 87603110 | 31 | 17,700 | SH | DEFINED | 1 |
| TARAGON RLTY INVS IN | COM | 87628710 | 1,501 | 101,743 | SH | DEFINED | 1,2,5 |
| TARGET CORP | COM | 87612E10 | 3,634,375 | 85,575,120 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TARGETED GENETICS CO | COM | 87612M10 | 54 | 34,214 | SH | DEFINED | 1 |
| TARO PHARMACEUTICAL | ORD | M8737E10 | 330 | 7,580 | SH | DEFINED | 1,2 |
| TARRANT APPAREL GROU | COM | 87628910 | 15 | 10,240 | SH | DEFINED | 1 |
| TASER INTL INC | COM | 87651B10 | 15,259 | 352,974 | SH | DEFINED | 1,2 |
| TASTY BAKING CO | COM | 87655330 | 128 | 13,592 | SH | DEFINED | 1,5 |
| TAUBMAN CTRS INC | COM | 87666410 | 23,786 | 1,039,139 | SH | DEFINED | 1,2,3,5 |
| TAYLOR CAP GROUP INC | COM | 87685110 | 1,186 | 54,541 | SH | DEFINED | 1,2 |
| TBC CORP | COM | 87218010 | 6,710 | 281,928 | SH | DEFINED | 1,2 |
| TC PIPELINES LP | UT COM LTD | 87233Q10 | 677 | 21,060 | SH | DEFINED | 1,2,5 |
| TCF FINL CORP | COM | 87227510 | 68,734 | 1,184,046 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| TDK CORP | AMERN DEP | 87235140 | 383 | 5,001 | SH | DEFINED | 1 |
| TEAM INC | COM | 87815510 | 210 | 13,000 | SH | DEFINED | 1 |
| TECH DATA CORP | COM | 87823710 | 30,793 | 786,936 | SH | DEFINED | 1,2,5,9 |
| TECH OPS SEVCON INC | COM | 87829310 | 73 | 12,400 | SH | DEFINED | 1 |
| TECHNE CORP | COM | 87837710 | 34,475 | 793,446 | SH | DEFINED | 1,2,5 |
| TECHNICAL OLYMPIC US | COM | 87848310 | 2,194 | 98,469 | SH | DEFINED | 1,2 |
| TECHNITROL INC | COM | 87855510 | 15,907 | 726,358 | SH | DEFINED | 1,2,5 |
| TECHNOLOGY RESH CORP | COM NEW | 87872730 | 146 | 11,800 | SH | DEFINED | 1 |
| TECHNOLOGY SOLUTIONS | COM | 87872T10 | 29 | 26,749 | SH | DEFINED | 1 |
| TECO ENERGY INC | COM | 87237510 | 63,682 | 5,311,268 | SH | DEFINED | 1,2,5,6,7,9 |
| TECUMSEH PRODS CO | CL A | 87889520 | 15,370 | 373,158 | SH | DEFINED | 1,2,5,9 |
| TEEKAY SHIPPING MARS | COM | Y8564W10 | 1,581 | 42,300 | SH | DEFINED | 1,2,5 |
| TEGAL CORP | COM | 87900810 | 21 | 11,400 | SH | DEFINED | 1 |
| TEJON RANCH CO DEL | COM | 87908010 | 4,219 | 121,245 | SH | DEFINED | 1,2 |
| TEKELEC | COM | 87910110 | 15,906 | 875,408 | SH | DEFINED | 1,2,5 |
| TEKTRONIX INC | COM | 87913110 | 75,447 | 2,217,727 | SH | DEFINED | 1,2,5,6,7,9 |
| TELE NORTE LESTE PAR | SPON ADR P | 87924610 | 16,102 | 1,264,902 | SH | DEFINED | 1,2,4 |
| TELECOM ARGENTINA S | SPON ADR R | 87927320 | 10,267 | 1,135,761 | SH | DEFINED | 1,2,4 |
| TELECOMMUNICATION SY | CL A | 87929J10 | 133 | 23,500 | SH | DEFINED | 1 |
| TELECOMUNICACOES BRA | SPONSORED | 87928730 | 291 | 9,978 | SH | DEFINED | 1 |
| TELEDYNE TECHNOLOGIE | COM | 87936010 | 17,838 | 890,987 | SH | DEFINED | 1,2,5 |
| TELEFLEX INC | COM | 87936910 | 24,442 | 487,368 | SH | DEFINED | 1,2,5,9 |
| TELEFONICA MOVILES S | SPONSORED | 87938V10 | 171 | 16,176 | SH | DEFINED | 1 |
| TELEFONICA S A | SPONSORED | 87938220 | 17,765 | 398,047 | SH | DEFINED | 1,2 |
| TELEFONOS DE MEXICO | SPON ADR O | 87940378 | 13,236 | 397,846 | SH | DEFINED | 1,2 |
| TELEPHONE & DATA SYS | COM | 87943310 | 66,929 | 940,009 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| TELETECH HOLDINGS IN | COM | 87993910 | 5,955 | 679,050 | SH | DEFINED | 1,2 |
| TELIK INC | COM | 87959M10 | 15,329 | 642,198 | SH | DEFINED | 1,2 |
| TELLABS INC | COM | 87966410 | 131,019 | 14,990,728 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TELSTRA CORP LTD | SPON ADR F | 87969N20 | 184 | 10,406 | SH | DEFINED | 1 |
| TELULAR CORP | COM NEW | 87970T20 | 134 | 18,600 | SH | DEFINED | 1 |
| Page Total | | | 5,150,895 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| TEMPLE INLAND INC | COM | 87986810 | 166,263 | 2,400,912 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| TEMPUR PEDIC INTL IN | COM | 88023U10 | 3,166 | 226,007 SH | | DEFINED | 1,2 |
| TENARIS S A | SPONSORED | 88031M10 | 2,920 | 89,173 SH | | DEFINED | 1,2 |
| TENET HEALTHCARE COR | COM | 88033G10 | 174,925 | 13,044,349 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| TENNANT CO | COM | 88034510 | 5,450 | 131,483 SH | | DEFINED | 1,2 |
| TENNECO AUTOMOTIVE I | COM | 88034910 | 11,424 | 863,503 SH | | DEFINED | 1,2,5 |
| TEPPCO PARTNERS L P | UT LTD PAR | 87238410 | 2,661 | 69,872 SH | | DEFINED | 1,5 |
| TERADYNE INC | COM | 88077010 | 146,596 | 6,457,994 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| TERAYON COMMUNICATIO | COM | 88077510 | 2,450 | 1,046,996 SH | | DEFINED | 1,2,5 |
| TERCICA INC | COM | 88078L10 | 354 | 43,135 SH | | DEFINED | 1,2 |
| TEREX CORP NEW | COM | 88077910 | 53,181 | 1,558,196 SH | | DEFINED | 1,2,5 |
| TERRA INDS INC | COM | 88091510 | 2,966 | 526,771 SH | | DEFINED | 1,2 |
| TERRA NITROGEN CO L | COM UNIT | 88100520 | 155 | 12,900 SH | | DEFINED | 1 |
| TERREMARK WORLDWIDE | COM | 88144810 | 3,107 | 3,655,089 SH | | DEFINED | 1,2,5 |
| TESORO PETE CORP | COM | 88160910 | 48,630 | 1,761,961 SH | | DEFINED | 1,2,5 |
| TESSERA TECHNOLOGIES | COM | 88164L10 | 6,208 | 344,489 SH | | DEFINED | 1,2 |
| TETRA TECH INC NEW | COM | 88162G10 | 15,634 | 957,981 SH | | DEFINED | 1,2,5,13 |
| TETRA TECHNOLOGIES I | COM | 88162F10 | 10,414 | 387,854 SH | | DEFINED | 1,2 |
| TEVA PHARMACEUTICAL | ADR | 88162420 | 33,075 | 492,337 SH | | DEFINED | 1,2,4,5,7 |
| TEXAS CAPITAL BANCSH | COM | 88224Q10 | 4,725 | 284,645 SH | | DEFINED | 1,2 |
| TEXAS GENCO HLDGS IN | COM | 88244310 | 16,611 | 368,401 SH | | DEFINED | 1,2,5 |
| TEXAS INDS INC | COM | 88249110 | 14,295 | 347,225 SH | | DEFINED | 1,2,5 |
| TEXAS INSTRS INC | COM | 88250810 | 1,288,383 | 53,282,999 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| TEXAS REGL BANCSHARE | CL A VTG | 88267310 | 21,033 | 458,141 SH | | DEFINED | 1,2,5 |
| TEXTRON INC | COM | 88320310 | 283,164 | 4,771,095 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| THERAGENICS CORP | COM | 88337510 | 137 | 29,681 SH | | DEFINED | 1 |
| THERMA-WAVE INC | COM | 88343A10 | 122 | 24,668 SH | | DEFINED | 1 |
| THERMO ELECTRON CORP | COM | 88355610 | 147,947 | 4,812,841 SH | | DEFINED | 1,2,5,6,7,8 13,14 |
| THERMOGENESIS CORP | COM NEW | 88362320 | 2,563 | 541,877 SH | | DEFINED | 1,2,5 |
| THESTREET COM | COM | 88368Q10 | 58 | 15,603 SH | | DEFINED | 1 |
| THIRD WAVE TECHNOLOG | COM | 88428W10 | 1,499 | 339,987 SH | | DEFINED | 1,2 |
| THOMAS & BETTS CORP | COM | 88431510 | 56,238 | 2,065,309 SH | | DEFINED | 1,2,5,6,9,1 |
| THOMAS INDS INC | COM | 88442510 | 7,467 | 224,895 SH | | DEFINED | 1,2 |
| THOMSON | SPONSORED | 88511810 | 226 | 11,380 SH | | DEFINED | 1 |
| THOMSON CORP | COM | 88490310 | 1,090 | 32,563 SH | | DEFINED | 7 |
| THOR INDS INC | COM | 88516010 | 26,124 | 780,763 SH | | DEFINED | 1,2,5,9 |
| THORATEC CORP | COM NEW | 88517530 | 8,415 | 783,563 SH | | DEFINED | 1,2,5 |
| THORNBURG MTG INC | COM | 88521810 | 20,711 | 768,483 SH | | DEFINED | 1,2,5 |
| THQ INC | COM NEW | 87244340 | 14,708 | 642,271 SH | | DEFINED | 1,2,5 |
| THREE FIVE SYS INC | COM | 88554L10 | 205 | 40,230 SH | | DEFINED | 1,5 |
| TIBCO SOFTWARE INC | COM | 88632Q10 | 16,329 | 1,932,422 SH | | DEFINED | 1,2,5 |
| TIDEWATER INC | COM | 88642310 | 24,355 | 817,270 SH | | DEFINED | 1,2,5,9 |
| TIER TECHNOLOGIES IN | CL B | 88650Q10 | 4,230 | 434,285 SH | | DEFINED | 1,2 |
| TIERONE CORP | COM | 88650R10 | 6,342 | 294,828 SH | | DEFINED | 1,2 |
| TIFFANY & CO NEW | COM | 88654710 | 148,129 | 4,019,771 SH | | DEFINED | 1,2,5,6,7,8 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|---------------------------------|
| TIMBERLAND CO | CL A | 88710010 | 67,013 | 1,037,519 | SH | DEFINED | 13,14 |
| TIME WARNER INC | COM | 88731710 | 2,458,819 | 139,864,590 | SH | DEFINED | 1,2,5,9 1,2,5,6,7,8 13,14 |
| TIME WARNER TELECOM | CL A | 88731910 | 3,136 | 748,472 | SH | DEFINED | 1,2,5 |
| TIMKEN CO | COM | 88738910 | 17,332 | 654,303 | SH | DEFINED | 1,2,5 |
| TIPPERARY CORP | COM PAR \$0 | 88800230 | 194 | 54,400 | SH | DEFINED | 1 |
| TIPPINGPOINT TECH IN | COM | 88801110 | 535 | 21,198 | SH | DEFINED | 1,2 |
| TITAN CORP | COM | 88826610 | 21,125 | 1,627,512 | SH | DEFINED | 1,2,5,9 |
| TITAN INTL INC ILL | COM | 88830M10 | 172 | 16,672 | SH | DEFINED | 1 |
| TITAN PHARMACEUTICAL | COM | 88831410 | 54 | 20,117 | SH | DEFINED | 1 |
| TITANIUM METALS CORP | COM NEW | 88833920 | 1,611 | 17,404 | SH | DEFINED | 1,2 |
| TIVO INC | COM | 88870610 | 4,575 | 645,293 | SH | DEFINED | 1,2 |
| Page Total | | | 5,379,253 | | | | |

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|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|----------------------|
| TJX COS INC NEW | COM | 87254010 | 355,707 | 14,735,158 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TLC VISION CORP | COM | 87254910 | 247 | 21,185 | SH | DEFINED | 1 |
| TNS INC | COM | 87296010 | 495 | 22,687 | SH | DEFINED | 1,2 |
| TODCO | CL A | 88889T10 | 2,200 | 142,213 | SH | DEFINED | 1,2 |
| TODD SHIPYARDS CORP | COM | 88903910 | 187 | 10,660 | SH | DEFINED | 1 |
| TODHUNTER INTL INC D | COM | 88905010 | 193 | 13,900 | SH | DEFINED | 1 |
| TOLL BROTHERS INC | COM | 88947810 | 30,471 | 720,003 | SH | DEFINED | 1,2,5,9 |
| TOLLGRADE COMMUNICAT | COM | 88954210 | 223 | 21,017 | SH | DEFINED | 1,2 |
| TOMPKINSTRUSTCO INC | COM | 89011010 | 5,468 | 115,125 | SH | DEFINED | 1,2,5 |
| TOO INC | COM | 89033310 | 9,250 | 553,898 | SH | DEFINED | 1,2,5 |
| TOOTSIE ROLL INDS IN | COM | 89051610 | 15,111 | 464,961 | SH | DEFINED | 1,2,5,6,9 |
| TOPPS INC | COM | 89078610 | 5,147 | 528,988 | SH | DEFINED | 1,2 |
| TORCH OFFSHORE INC | COM | 89101910 | 39 | 13,500 | SH | DEFINED | 1 |
| TORCHMARK CORP | COM | 89102710 | 188,472 | 3,503,199 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TORO CO | COM | 89109210 | 30,265 | 431,929 | SH | DEFINED | 1,2,5 |
| TORONTO DOMINION BK | COM NEW | 89116050 | 3,196 | 99,312 | SH | DEFINED | 1,5 |
| TOTAL ENTMT RESTAURA | COM | 89150E10 | 145 | 10,700 | SH | DEFINED | 1 |
| TOTAL S A | SPONSORED | 89151E10 | 27,700 | 288,303 | SH | DEFINED | 1,2 |
| TOTAL SYS SVCS INC | COM | 89190610 | 15,567 | 710,811 | SH | DEFINED | 1,2,5 |
| TOWER AUTOMOTIVE INC | COM | 89170710 | 3,538 | 972,074 | SH | DEFINED | 1,2,5 |
| TOWN & CTRY TR | SH BEN INT | 89208110 | 9,290 | 368,063 | SH | DEFINED | 1,2,3 |
| TOYOTA MOTOR CORP | SP ADR REP | 89233130 | 23,823 | 291,871 | SH | DEFINED | 1,2,6 |
| TOYS R US INC | COM | 89233510 | 98,172 | 6,162,719 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TRACK DATA CORP | COM | 89191810 | 15 | 13,900 | SH | DEFINED | 1 |
| TRACTOR SUPPLY CO | COM | 89235610 | 22,540 | 538,981 | SH | DEFINED | 1,2,5 |
| TRADESTATION GROUP I | COM | 89267P10 | 1,830 | 254,580 | SH | DEFINED | 1,2 |
| TRAFFIX INC | COM | 89272110 | 90 | 13,700 | SH | DEFINED | 1 |
| TRAMMELL CROW CO | COM | 89288R10 | 9,096 | 645,076 | SH | DEFINED | 1,2 |
| TRANS WORLD ENTMT CO | COM | 89336Q10 | 6,557 | 654,402 | SH | DEFINED | 1,2 |
| TRANSACT TECHNOLOGIE | COM | 89291810 | 3,743 | 118,360 | SH | DEFINED | 1,2 |
| TRANSACTION SYS ARCH | CL A | 89341610 | 19,691 | 914,585 | SH | DEFINED | 1,2,9 |

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|----------------------|------------|----------|-----------|-----------|----|---------|----------------------|
| TRANSALTA CORP | COM | 89346D10 | 180 | 14,371 | SH | DEFINED | 7 |
| TRANSATLANTIC HLDGS | COM | 89352110 | 22,685 | 280,100 | SH | DEFINED | 1,2,5,7 |
| TRANSCAT INC | COM | 89352910 | 54 | 19,200 | SH | DEFINED | 1 |
| TRANSGENOMIC INC | COM | 89365K20 | 21 | 15,900 | SH | DEFINED | 1 |
| TRANSKARYOTIC THERAP | COM | 89373510 | 7,834 | 523,696 | SH | DEFINED | 1,2,5 |
| TRANSMETA CORP DEL | COM | 89376R10 | 4,981 | 2,274,572 | SH | DEFINED | 1,2,5 |
| TRANSMONTAIGNE INC | COM | 89393410 | 3,030 | 563,212 | SH | DEFINED | 1,2 |
| TRANSOCEAN INC | ORD | G9007810 | 248,245 | 8,577,926 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TRANSPRO INC | COM | 89388510 | 84 | 14,521 | SH | DEFINED | 1 |
| TRANSTECHNOLOGY CORP | COM | 89388910 | 91 | 12,900 | SH | DEFINED | 1 |
| TRANSWITCH CORP | COM | 89406510 | 167 | 94,622 | SH | DEFINED | 1,5 |
| TRAVELZOO INC | COM | 89421Q10 | 366 | 12,282 | SH | DEFINED | 1,2 |
| TRC COS INC | COM | 87262510 | 4,241 | 254,232 | SH | DEFINED | 1,2 |
| TREDEGAR CORP | COM | 89465010 | 7,539 | 467,412 | SH | DEFINED | 1,2 |
| TREND MICRO INC | SPONS ADR | 89486M20 | 841 | 18,697 | SH | DEFINED | 1 |
| TREX INC | COM | 89531P10 | 5,073 | 134,381 | SH | DEFINED | 1,2 |
| TRI CONTL CORP | COM | 89543610 | 1,599 | 95,005 | SH | DEFINED | 5 |
| TRIAD GTY INC | COM | 89592510 | 7,973 | 136,994 | SH | DEFINED | 1,2 |
| TRIAD HOSPITALS INC | COM | 89579K10 | 38,525 | 1,034,778 | SH | DEFINED | 1,2,5,7,9 |
| TRIARC COS INC | CL B SER 1 | 89592730 | 6,495 | 638,671 | SH | DEFINED | 1,2 |
| TRIBUNE CO NEW | COM | 89604710 | 390,533 | 8,575,597 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TRICO BANCSHARES | COM | 89609510 | 3,278 | 176,156 | SH | DEFINED | 1,2 |
| TRICO MARINE SERVICE | COM | 89610610 | 9 | 19,395 | SH | DEFINED | 1 |
| TRIDENT MICROSYSTEMS | COM | 89591910 | 3,014 | 265,063 | SH | DEFINED | 1,2 |
| TRIMBLE NAVIGATION L | COM | 89623910 | 23,903 | 860,123 | SH | DEFINED | 1,2,5 |
| Page Total | | | 1,669,229 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------|
| TRIMERIS INC | COM | 89626310 | 3,684 | 255,331 | SH | DEFINED | 1,2,5 |
| TRINITY INDS INC | COM | 89652210 | 23,396 | 735,969 | SH | DEFINED | 1,2,5,9 |
| TRIPATH IMAGING INC | COM | 89694210 | 3,596 | 382,146 | SH | DEFINED | 1,2,5 |
| TRIPATH TECHNOLOGY I | COM | 89672P10 | 1,163 | 357,758 | SH | DEFINED | 1 |
| TRIQUINT SEMICONDUCT | COM | 89674K10 | 14,467 | 2,649,554 | SH | DEFINED | 1,2,5,9 |
| TRITON PCS HLDGS INC | CL A | 89677M10 | 1,504 | 345,010 | SH | DEFINED | 1,2,5 |
| TRIUMPH GROUP INC NE | COM | 89681810 | 7,644 | 239,384 | SH | DEFINED | 1,2 |
| TRIZEC PROPERTIES IN | COM | 89687P10 | 30,173 | 1,855,657 | SH | DEFINED | 1,2,3,5 |
| TRIZETTO GROUP INC | COM | 89688210 | 3,332 | 500,362 | SH | DEFINED | 1,2 |
| TRM CORP | COM | 87263610 | 205 | 14,119 | SH | DEFINED | 1 |
| TROVER SOLUTIONS INC | COM | 89724910 | 100 | 14,464 | SH | DEFINED | 1 |
| TRUSTCO BK CORP N Y | COM | 89834910 | 16,808 | 1,283,054 | SH | DEFINED | 1,2,5 |
| TRUSTMARK CORP | COM | 89840210 | 22,675 | 784,065 | SH | DEFINED | 1,2,5 |
| TRW AUTOMOTIVE HLDGS | COM | 87264S10 | 3,583 | 190,060 | SH | DEFINED | 1,2 |
| TTM TECHNOLOGIES IN | COM | 87305R10 | 11,667 | 984,532 | SH | DEFINED | 1,2 |
| TUESDAY MORNING CORP | COM NEW | 89903550 | 11,386 | 392,628 | SH | DEFINED | 1,2,5 |
| TULARIK INC | COM | 89916510 | 13,840 | 558,046 | SH | DEFINED | 1,2,5 |
| TUMBLEWEED COMMUNICA | COM | 89969010 | 2,985 | 700,631 | SH | DEFINED | 1,2 |
| TUPPERWARE CORP | COM | 89989610 | 20,650 | 1,062,792 | SH | DEFINED | 1,2,5,9 |
| TUT SYSTEMS | COM | 90110310 | 37 | 11,720 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| TWEETER HOME ENTMT G | COM | 90116710 | 161 | 29,819 | SH | DEFINED | 1,5 |
| TXU CORP | COM | 87316810 | 440,887 | 10,883,410 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TYCO INTL LTD NEW | COM | 90212410 | 1,551,847 | 46,827,004 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| TYLER TECHNOLOGIES I | COM | 90225210 | 6,180 | 653,248 | SH | DEFINED | 1,2,5 |
| TYSON FOODS INC | CL A | 90249410 | 142,624 | 6,807,852 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| U S B HLDG INC | COM | 90291010 | 7,356 | 320,959 | SH | DEFINED | 1,2 |
| U S CONCRETE INC | COM | 90333L10 | 1,905 | 270,243 | SH | DEFINED | 1,2,5 |
| U S ENERGY CORP WYO | COM | 91180510 | 29 | 11,800 | SH | DEFINED | 1 |
| U S G CORP | COM NEW | 90329340 | 10,208 | 580,684 | SH | DEFINED | 1,2,5 |
| U S I HLDGS | COM | 90333H10 | 9,872 | 624,782 | SH | DEFINED | 1,2 |
| U S PHYSICAL THERAPY | COM | 90337L10 | 2,229 | 162,565 | SH | DEFINED | 1,5 |
| U S RESTAURANT PPTYS | COM | 90297110 | 5,598 | 368,558 | SH | DEFINED | 1,2,5 |
| U S XPRESS ENTERPRIS | CL A | 90338N10 | 1,473 | 93,647 | SH | DEFINED | 1,2 |
| UBIQUITEL INC | COM | 90347430 | 3,729 | 883,630 | SH | DEFINED | 1,2,5 |
| UBS AG | NAMEN AKT | H8920M85 | 64,348 | 905,548 | SH | DEFINED | 1,2 |
| UCBH HOLDINGS INC | COM | 90262T30 | 19,803 | 501,094 | SH | DEFINED | 1,2,5 |
| UGI CORP NEW | COM | 90268110 | 18,943 | 590,137 | SH | DEFINED | 1,2,5 |
| UICI | COM | 90273710 | 21,925 | 920,848 | SH | DEFINED | 1,2,5 |
| UIL HLDG CORP | COM | 90274810 | 10,408 | 213,761 | SH | DEFINED | 1,2,5 |
| ULTICOM INC | COM | 90384410 | 2,603 | 222,455 | SH | DEFINED | 1,2,5 |
| ULTIMATE ELECTRS INC | COM | 90384910 | 116 | 23,432 | SH | DEFINED | 1,5 |
| ULTIMATE SOFTWARE GR | COM | 90385D10 | 1,817 | 178,998 | SH | DEFINED | 1,2 |
| ULTRA CLEAN HLDGS IN | COM | 90385V10 | 757 | 103,600 | SH | DEFINED | 1 |
| ULTRA PETROLEUM CORP | COM | 90391410 | 3,413 | 91,419 | SH | DEFINED | 1,2,5 |
| ULTRALIFE BATTERIES | COM | 90389910 | 3,693 | 190,759 | SH | DEFINED | 1,2 |
| ULTRATECH INC | COM | 90403410 | 5,646 | 346,797 | SH | DEFINED | 1,2 |
| UMB FINL CORP | COM | 90278810 | 15,472 | 299,724 | SH | DEFINED | 1,2,5 |
| UMPQUA HLDGS CORP | COM | 90421410 | 9,512 | 453,175 | SH | DEFINED | 1,2,5 |
| UNI MARTS INC | COM | 90457130 | 91 | 41,200 | SH | DEFINED | 1 |
| UNIBANCO-UNIAO DE BA | GDR REP PF | 90458E10 | 11,304 | 571,775 | SH | DEFINED | 2,4 |
| UNIFI INC | COM | 90467710 | 262 | 89,279 | SH | DEFINED | 1,2 |
| UNIFIRST CORP MASS | COM | 90470810 | 4,424 | 152,096 | SH | DEFINED | 1,2,5 |
| UNILEVER N V | N Y SHS NE | 90478470 | 2,099 | 30,631 | SH | DEFINED | 1,2 |
| UNILEVER PLC | SPON ADR N | 90476770 | 1,370 | 34,453 | SH | DEFINED | 1 |
| UNION BANKSHARES COR | COM | 90539910 | 5,423 | 171,601 | SH | DEFINED | 1,2 |
| UNION PAC CORP | COM | 90781810 | 442,692 | 7,446,459 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| Page Total | | | 3,023,114 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| UNION PLANTERS CORP | COM | 90806810 | 174,378 | 5,849,656 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UNIONBANCAL CORP | COM | 90890610 | 71,629 | 1,270,026 | SH | DEFINED | 1,2,5 |
| UNISOURCE ENERGY COR | COM | 90920510 | 13,532 | 544,534 | SH | DEFINED | 1,2,5 |
| UNISYS CORP | COM | 90921410 | 124,937 | 9,001,250 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UNIT CORP | COM | 90921810 | 21,653 | 688,479 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|------------|------------|----|---------|----------------------|
| UNITED AUTO GROUP IN | COM | 90944010 | 8,922 | 291,107 | SH | DEFINED | 1,2 |
| UNITED BANKSHARES IN | COM | 90990710 | 24,627 | 757,740 | SH | DEFINED | 1,2,5 |
| UNITED BUSINESS MEDI | ADR | 90969M10 | 128 | 15,512 | SH | DEFINED | 1 |
| UNITED CAPITAL CORP | COM | 90991210 | 192 | 11,300 | SH | DEFINED | 1 |
| UNITED CMNTY BKS BLA | CAP STK | 90984P10 | 11,115 | 441,419 | SH | DEFINED | 1,2 |
| UNITED CMNTY FINL CO | COM | 90983910 | 5,788 | 445,230 | SH | DEFINED | 1,2,5 |
| UNITED DEFENSE INDS | COM | 91018B10 | 21,914 | 626,120 | SH | DEFINED | 1,2,5 |
| UNITED DOMINION REAL | COM | 91019710 | 48,925 | 2,473,453 | SH | DEFINED | 1,2,3,5,9 |
| UNITED FIRE & CAS CO | COM | 91033110 | 9,593 | 166,112 | SH | DEFINED | 1,2 |
| UNITED GUARDIAN INC | COM | 91057110 | 95 | 14,000 | SH | DEFINED | 1 |
| UNITED INDL CORP | COM | 91067110 | 3,990 | 170,885 | SH | DEFINED | 1,2 |
| UNITED MICROELECTRON | SPONSORED | 91087320 | 620 | 143,893 | SH | DEFINED | 1 |
| UNITED NAT FOODS INC | COM | 91116310 | 20,145 | 696,820 | SH | DEFINED | 1,2 |
| UNITED ONLINE INC | COM | 91126810 | 18,964 | 1,076,868 | SH | DEFINED | 1,2,5 |
| UNITED PANAM FINANCI | COM | 91130110 | 1,331 | 78,058 | SH | DEFINED | 1,2 |
| UNITED PARCEL SERVIC | CL B | 91131210 | 2,094,167 | 27,859,074 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UNITED RENTALS INC | COM | 91136310 | 20,070 | 1,121,847 | SH | DEFINED | 1,2,5,9 |
| UNITED RETAIL GROUP | COM | 91138010 | 38 | 14,800 | SH | DEFINED | 1 |
| UNITED STATES CELLUL | COM | 91168410 | 7,909 | 205,150 | SH | DEFINED | 1,2,5 |
| UNITED STATES STL CO | COM | 91290910 | 202,888 | 5,776,996 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UNITED STATIONERS IN | COM | 91300410 | 25,142 | 632,992 | SH | DEFINED | 1,2,5 |
| UNITED SURGICAL PART | COM | 91301630 | 17,941 | 454,560 | SH | DEFINED | 1,2 |
| UNITED TECHNOLOGIES | COM | 91301710 | 5,670,918 | 61,990,793 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UNITED THERAPEUTICS | COM | 91307C10 | 7,265 | 283,251 | SH | DEFINED | 1,2 |
| UNITED UTILS PLC | SPONSORED | 91311Q10 | 250 | 13,071 | SH | DEFINED | 1 |
| UNITEDGLOBALCOM | CL A | 91324750 | 23,662 | 3,259,286 | SH | DEFINED | 1,2,5 |
| UNITEDHEALTH GROUP I | COM | 91324P10 | 1,232,353 | 19,796,840 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UNITRIN INC | COM | 91327510 | 33,105 | 777,121 | SH | DEFINED | 1,2,5,7,9 |
| UNIVERSAL AMERN FINL | COM | 91337710 | 4,547 | 414,142 | SH | DEFINED | 1,2 |
| UNIVERSAL COMPRESSIO | COM | 91343110 | 9,125 | 297,418 | SH | DEFINED | 1,2 |
| UNIVERSAL CORP VA | COM | 91345610 | 20,967 | 411,606 | SH | DEFINED | 1,2,5,7,9 |
| UNIVERSAL DISPLAY CO | COM | 91347P10 | 3,232 | 302,359 | SH | DEFINED | 1,2 |
| UNIVERSAL ELECTRS IN | COM | 91348310 | 3,688 | 210,986 | SH | DEFINED | 1,2,5 |
| UNIVERSAL FST PRODS | COM | 91354310 | 8,916 | 277,852 | SH | DEFINED | 1,2 |
| UNIVERSAL HEALTH RLT | SH BEN INT | 91359E10 | 5,325 | 185,553 | SH | DEFINED | 1,2 |
| UNIVERSAL HLTH SVCS | CL B | 91390310 | 32,526 | 708,792 | SH | DEFINED | 1,2,5,7,9 |
| UNIVERSAL TECHNICAL | COM | 91391510 | 8,022 | 200,700 | SH | DEFINED | 1,2 |
| UNIVEST CORP PA | COM | 91527110 | 4,882 | 95,728 | SH | DEFINED | 1,2 |
| UNIVISION COMMUNICAT | CL A | 91490610 | 260,547 | 8,159,949 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UNIZAN FINANCIAL COR | COM | 91528W10 | 9,846 | 377,227 | SH | DEFINED | 1,2 |
| UNOCAL CORP | COM | 91528910 | 295,067 | 7,764,925 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UNOVA INC | COM | 91529B10 | 16,310 | 805,444 | SH | DEFINED | 1,2,5 |
| UNUMPROVIDENT CORP | COM | 91529Y10 | 132,248 | 8,317,479 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| UPM KYMMENE CORP | SPONSORED | 91543610 | 477 | 24,986 | SH | DEFINED | 1 |
| UQM TECHNOLOGIES INC | COM | 90321310 | 31 | 11,776 | SH | DEFINED | 1 |
| URBAN OUTFITTERS INC | COM | 91704710 | 18,138 | 297,782 | SH | DEFINED | 1,2,5 |
| UROLOGIX INC | COM | 91727310 | 2,893 | 187,500 | SH | DEFINED | 1,2 |
| URS CORP NEW | COM | 90323610 | 15,492 | 565,401 | SH | DEFINED | 1,2 |
| URSTADT BIDDLE PPTYS | COM | 91728610 | 179 | 12,672 | SH | DEFINED | 1 |
| URSTADT BIDDLE PPTYS | CL A | 91728620 | 5,365 | 362,285 | SH | DEFINED | 1,2 |
| US BANCORP DEL | COM NEW | 90297330 | 1,603,432 | 58,179,682 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| Page Total | | | 12,379,445 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|-----------|-----------------------|-------------------|
| US LEC CORP | CL A | 90331S10 | 148 | 36,550 | SH | | DEFINED | 1 |
| US ONCOLOGY INC | COM | 90338W10 | 31,056 | 2,109,771 | SH | | DEFINED | 1,2,5 |
| USANA HEALTH SCIENCE | COM | 90328M10 | 5,637 | 181,362 | SH | | DEFINED | 1,2 |
| USEC INC | COM | 90333E10 | 11,778 | 1,343,033 | SH | | DEFINED | 1,2,5 |
| USF CORP | COM | 91729Q10 | 15,290 | 435,243 | SH | | DEFINED | 1,2,5 |
| UST INC | COM | 90291110 | 130,185 | 3,616,253 | SH | | DEFINED | 1,2,5,6,7,9 |
| UTAH MED PRODS INC | COM | 91748810 | 245 | 9,300 | SH | | DEFINED | 1,2 |
| UTI WORLDWIDE INC | ORD | G8721010 | 621 | 11,765 | SH | | DEFINED | 1,5 |
| UTSTARCOM INC | COM | 91807610 | 36,110 | 1,193,704 | SH | | DEFINED | 1,2,5,9 |
| V F CORP | COM | 91820410 | 155,735 | 3,197,841 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| VA SOFTWARE CORP | COM | 91819B10 | 88 | 35,995 | SH | | DEFINED | 1 |
| VAIL RESORTS INC | COM | 91879Q10 | 6,503 | 339,431 | SH | | DEFINED | 1,2 |
| VALASSIS COMMUNICATI | COM | 91886610 | 30,086 | 987,405 | SH | | DEFINED | 1,2,5,9 |
| VALEANT PHARMACEUTIC | COM | 91911X10 | 35,917 | 1,795,838 | SH | | DEFINED | 1,2,5,9 |
| VALENCE TECHNOLOGY I | COM | 91891410 | 2,971 | 866,266 | SH | | DEFINED | 1,2,5 |
| VALERO ENERGY CORP N | COM | 91913Y10 | 268,440 | 3,639,372 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |
| VALERO L P | COM UT LTD | 91913W10 | 708 | 14,443 | SH | | DEFINED | 1,5 |
| VALHI INC NEW | COM | 91890510 | 3,837 | 337,445 | SH | | DEFINED | 1,2 |
| VALLEY NATL BANCORP | COM | 91979410 | 25,428 | 1,005,846 | SH | | DEFINED | 1,2,5 |
| VALMONT INDS INC | COM | 92025310 | 8,089 | 353,225 | SH | | DEFINED | 1,2 |
| VALPEY FISHER CORP | COM | 92034410 | 69 | 20,800 | SH | | DEFINED | 1 |
| VALSPAR CORP | COM | 92035510 | 37,327 | 740,755 | SH | | DEFINED | 1,2,5,9 |
| VALUE LINE INC | COM | 92043710 | 1,304 | 36,314 | SH | | DEFINED | 1,2 |
| VALUECLICK INC | COM | 92046N10 | 14,162 | 1,182,140 | SH | | DEFINED | 1,2,5 |
| VALUEVISION MEDIA IN | CL A | 92047K10 | 4,119 | 316,370 | SH | | DEFINED | 1,2 |
| VANS INC | COM | 92193010 | 8,692 | 422,960 | SH | | DEFINED | 1,2,5 |
| VARCO INTL INC DEL | COM | 92212210 | 27,797 | 1,269,868 | SH | | DEFINED | 1,2,5,9 |
| VARIAN INC | COM | 92220610 | 41,301 | 979,864 | SH | | DEFINED | 1,2,5,9 |
| VARIAN MED SYS INC | COM | 92220P10 | 101,827 | 1,283,261 | SH | | DEFINED | 1,2,5,7,8,9,13,14 |
| VARIAN SEMICONDUCTOR | COM | 92220710 | 22,609 | 586,334 | SH | | DEFINED | 1,2,5 |
| VASOMEDICAL INC | COM | 92232110 | 54 | 47,732 | SH | | DEFINED | 1 |
| VASTERA INC | COM | 92239N10 | 104 | 34,602 | SH | | DEFINED | 1 |
| VAXGEN INC | COM NEW | 92239020 | 5,101 | 360,263 | SH | | DEFINED | 1,2 |
| VCA ANTECH INC | COM | 91819410 | 14,289 | 318,808 | SH | | DEFINED | 1,2 |
| VECTOR GROUP LTD | COM | 92240M10 | 5,124 | 325,340 | SH | | DEFINED | 1,2,5 |
| VECTREN CORP | COM | 92240G10 | 30,635 | 1,221,023 | SH | | DEFINED | 1,2,5,9 |
| VEECO INSTRS INC DEL | COM | 92241710 | 12,083 | 468,171 | SH | | DEFINED | 1,2,5 |
| VENTANA MED SYS INC | COM | 92276H10 | 9,852 | 207,278 | SH | | DEFINED | 1,2 |
| VENTAS INC | COM | 92276F10 | 26,616 | 1,139,867 | SH | | DEFINED | 1,2,5 |
| VENTIV HEALTH INC | COM | 92279310 | 4,272 | 275,959 | SH | | DEFINED | 1,2 |
| VERINT SYS INC | COM | 92343X10 | 5,665 | 165,539 | SH | | DEFINED | 1,2 |
| VERISIGN INC | COM | 92343E10 | 136,838 | 6,876,305 | SH | | DEFINED | 1,2,5,7,8,9,13,14 |
| VERISITY LTD | ORD | M9738511 | 132 | 21,990 | SH | | DEFINED | 1 |
| VERITAS DGC INC | COM | 92343P10 | 29,815 | 1,287,912 | SH | | DEFINED | 1,2,5 |
| VERITAS SOFTWARE CO | COM | 92343610 | 348,564 | 12,542,801 | SH | | DEFINED | 1,2,5,6,7,8,13,14 |

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|----------------------|------|----------|-----------|------------|----|---------|----------------------|
| VERITY INC | COM | 92343C10 | 5,269 | 390,043 | SH | DEFINED | 1,2 |
| VERIZON COMMUNICATIO | COM | 92343V10 | 3,313,549 | 91,559,806 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| VERMONT PURE HLDGS L | COM | 92423710 | 67 | 24,100 | SH | DEFINED | 1 |
| VERSANT CORP | COM | 92528410 | 27 | 21,000 | SH | DEFINED | 1 |
| VERSO TECHNOLOGIES I | COM | 92531710 | 3,363 | 1,966,864 | SH | DEFINED | 1,2,5 |
| VERTEX PHARMACEUTICA | COM | 92532F10 | 17,370 | 1,602,404 | SH | DEFINED | 1,2,5,9 |
| VESTA INS GROUP INC | COM | 92539110 | 2,891 | 446,871 | SH | DEFINED | 1,2,5 |
| VI TECHNOLOGIES INC | COM | 91792010 | 16 | 14,496 | SH | DEFINED | 1 |
| VIA NET WRKS INC | COM | 92591210 | 22 | 27,510 | SH | DEFINED | 1 |
| VIACOM INC | CL A | 92552410 | 1,080 | 29,703 | SH | DEFINED | 1,2,5,9 |
| VIACOM INC | CL B | 92552430 | 1,774,463 | 49,677,011 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| Page Total | | | 6,775,344 | | | | |

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|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------|
| VIAD CORP | COM | 92552R10 | 31,243 | 1,156,717 | SH | DEFINED | 1,5 |
| VIASAT INC | COM | 92552V10 | 9,870 | 395,590 | SH | DEFINED | 1,2,5 |
| VIASYS HEALTHCARE IN | COM NEW | 92553Q20 | 10,085 | 482,297 | SH | DEFINED | 1,2,5 |
| VICAL INC | COM | 92560210 | 94 | 16,235 | SH | DEFINED | 1 |
| VICON INDS INC | COM | 92581110 | 92 | 18,700 | SH | DEFINED | 1 |
| VICOR CORP | COM | 92581510 | 7,511 | 411,113 | SH | DEFINED | 1,2 |
| VICURON PHARMACEUTIC | COM | 92647110 | 9,704 | 772,614 | SH | DEFINED | 1,2,5 |
| VIDEO DISPLAY CORP | COM | 92655510 | 274 | 10,300 | SH | DEFINED | 1 |
| VIEWPOINT CORP | COM | 92672P10 | 73 | 36,647 | SH | DEFINED | 1 |
| VIGNETTE CORP | COM | 92673410 | 6,439 | 3,878,783 | SH | DEFINED | 1,2,5 |
| VIISAGE TECHNOLOGY I | COM | 92675K10 | 2,276 | 261,600 | SH | DEFINED | 1,2 |
| VINA CONCHA Y TORO S | SPONSORED | 92719110 | 381 | 7,855 | SH | DEFINED | 1,2,7 |
| VINTAGE PETE INC | COM | 92746010 | 20,361 | 1,199,803 | SH | DEFINED | 1,2,5 |
| VION PHARMACEUTICALS | COM | 92762410 | 2,529 | 607,892 | SH | DEFINED | 1,2 |
| VIRAGE LOGIC CORP | COM | 92763R10 | 202 | 22,122 | SH | DEFINED | 1 |
| VIRCO MFG CO | COM | 92765110 | 84 | 12,126 | SH | DEFINED | 1 |
| VIRGINIA COMM BANCOR | COM | 92778Q10 | 2,358 | 79,891 | SH | DEFINED | 1,2 |
| VIRGINIA FINL GROUP | COM | 92781010 | 3,769 | 109,709 | SH | DEFINED | 1,2 |
| VIROLOGIC INC | COM | 92823R20 | 43 | 17,400 | SH | DEFINED | 1 |
| VIROPHARMA INC | COM | 92824110 | 22 | 12,287 | SH | DEFINED | 1 |
| VISHAY INTERTECHNOLO | COM | 92829810 | 38,905 | 2,093,900 | SH | DEFINED | 1,2,5,9 |
| VISTACARE INC | CL A | 92839Y10 | 3,505 | 188,957 | SH | DEFINED | 1,2,5 |
| VISTEON CORP | COM | 92839U10 | 47,057 | 4,032,319 | SH | DEFINED | 1,2,5,6,8,9 |
| VISUAL NETWORKS INC | COM | 92844410 | 66 | 21,901 | SH | DEFINED | 1 |
| VISX INC DEL | COM | 92844S10 | 36,136 | 1,352,380 | SH | DEFINED | 1,2,5,9 |
| VITAL SIGNS INC | COM | 92846910 | 3,720 | 128,110 | SH | DEFINED | 1,2 |
| VITALWORKS INC | COM | 92848310 | 139 | 40,300 | SH | DEFINED | 1 |
| VITESSE SEMICONDUCTO | COM | 92849710 | 17,041 | 3,492,084 | SH | DEFINED | 1,2,5 |
| VITRIA TECHNOLOGY | COM NEW | 92849Q40 | 121 | 39,563 | SH | DEFINED | 1,5 |
| VIVENDI UNIVERSAL | SPON ADR N | 92851S20 | 1,077 | 38,594 | SH | DEFINED | 1 |
| VIVUS INC | COM | 92855110 | 149 | 40,803 | SH | DEFINED | 1,5 |
| VODAFONE GROUP PLC N | SPONSORED | 92857W10 | 38,383 | 1,736,793 | SH | DEFINED | 1,2 |
| VOLT INFORMATION SCI | COM | 92870310 | 5,301 | 168,225 | SH | DEFINED | 1,2,5 |
| VOLVO AKTIEBOLAGET | ADR B | 92885640 | 517 | 14,767 | SH | DEFINED | 1 |

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|----------------------|------------|----------|------------|-------------|----|---------|----------------------------|
| VORNADO RLTY TR | SH BEN INT | 92904210 | 125,788 | 2,202,548 | SH | DEFINED | 1,2,3,5,7,8 |
| VOTORANTIM CELULOSE | SPONSORED | 92906P10 | 2,721 | 85,565 | SH | DEFINED | 1,2 |
| VULCAN MATLS CO | COM | 92916010 | 141,504 | 2,975,895 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| W HLDG CO INC | COM | 92925110 | 13,518 | 787,314 | SH | DEFINED | 1,2,5 |
| W P CAREY & CO LLC | COM | 92930Y10 | 1,157 | 38,861 | SH | DEFINED | 1,5 |
| WABASH NATL CORP | COM | 92956610 | 17,100 | 620,703 | SH | DEFINED | 1,2 |
| WABTEC CORP | COM | 92974010 | 9,940 | 550,984 | SH | DEFINED | 1,2 |
| WACHOVIA CORP 2ND NE | COM | 92990310 | 1,870,647 | 42,037,014 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WADDELL & REED FINL | CL A | 93005910 | 23,629 | 1,068,693 | SH | DEFINED | 1,2,5,9 |
| WAL MART STORES INC | COM | 93114210 | 6,071,629 | 115,080,155 | SH | DEFINED | 1,2,5,6,7,8 13,14 115,0 |
| WALGREEN CO | COM | 93142210 | 1,076,330 | 29,724,655 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WALTER INDS INC | COM | 93317Q10 | 10,331 | 758,506 | SH | DEFINED | 1,2 |
| WARNACO GROUP INC | COM NEW | 93439040 | 14,106 | 663,180 | SH | DEFINED | 1,2 |
| WARWICK CMNTY BANCOR | COM | 93655910 | 229 | 7,145 | SH | DEFINED | 1 |
| WASHINGTON FED INC | COM | 93882410 | 30,120 | 1,254,994 | SH | DEFINED | 1,2,5,9 |
| WASHINGTON GROUP INT | COM NEW | 93886220 | 12,890 | 359,145 | SH | DEFINED | 1,2 |
| WASHINGTON MUT INC | COM | 93932210 | 1,023,644 | 26,491,833 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WASHINGTON POST CO | CL B | 93964010 | 102,313 | 110,013 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WASHINGTON REAL ESTA | SH BEN INT | 93965310 | 26,155 | 890,227 | SH | DEFINED | 1,2,3,5 |
| WASHINGTON TR BANCOR | COM | 94061010 | 5,533 | 212,904 | SH | DEFINED | 1,2 |
| WASTE CONNECTIONS IN | COM | 94105310 | 21,010 | 708,378 | SH | DEFINED | 1,2,5 |
| WASTE INDUSTRIES USA | COM | 94105710 | 164 | 14,700 | SH | DEFINED | 1 |
| Page Total | | | 10,899,984 | | | | |

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|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| WASTE MGMT INC DEL | COM | 94106L10 | 604,188 | 19,712,508 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WATCHGUARD TECHNOLOG | COM | 94110510 | 3,826 | 529,862 | SH | DEFINED | 1,2,5 |
| WATER PIK TECHNOLOGI | COM | 94113U10 | 2,194 | 132,495 | SH | DEFINED | 1,2 |
| WATERS CORP | COM | 94184810 | 186,234 | 3,897,747 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WATSCO INC | COM | 94262220 | 11,375 | 405,232 | SH | DEFINED | 1,2 |
| WATSON PHARMACEUTICA | COM | 94268310 | 75,731 | 2,815,266 | SH | DEFINED | 1,2,5,6,9,1 |
| WATSON WYATT & CO HL | CL A | 94271210 | 14,519 | 544,814 | SH | DEFINED | 1,2,5 |
| WATTS WATER TECHNOLO | CL A | 94274910 | 9,525 | 353,415 | SH | DEFINED | 1,2 |
| WAUSAU-MOSINEE PAPER | COM | 94331510 | 11,976 | 692,254 | SH | DEFINED | 1,2 |
| WAVE SYSTEMS CORP | CL A | 94352610 | 38 | 29,121 | SH | DEFINED | 1 |
| WAYPOINT FINL CORP | COM | 94675610 | 13,500 | 489,294 | SH | DEFINED | 1,2,5 |
| WCI CMNTYS INC | COM | 92923C10 | 11,400 | 510,968 | SH | DEFINED | 1,2 |
| WD-40 CO | COM | 92923610 | 8,727 | 291,478 | SH | DEFINED | 1,2 |
| WEATHERFORD INTERNAT | COM | G9508910 | 45,579 | 1,013,325 | SH | DEFINED | 1,5,7,8,9,1 13,14 |
| WEBEX COMMUNICATIONS | COM | 94767L10 | 15,566 | 715,350 | SH | DEFINED | 1,2,5 |
| WEBMD CORP | COM | 94769M10 | 30,916 | 3,317,197 | SH | DEFINED | 1,2,5 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| WEBMETHODS INC | COM | 94768C10 | 6,488 | 757,097 | SH | DEFINED | 1,2 |
| WEBSense INC | COM | 94768410 | 25,131 | 675,018 | SH | DEFINED | 1,2,5 |
| WEBSTER FINL CORP CO | COM | 94789010 | 38,021 | 808,610 | SH | DEFINED | 1,2,5,9 |
| WEIDER NUTRITION INT | CL A | 94860310 | 67 | 14,385 | SH | DEFINED | 1 |
| WEIGHT WATCHERS INTL | COM | 94862610 | 18,708 | 477,989 | SH | DEFINED | 1,2,5 |
| WEINGARTEN RLTY INVS | SH BEN INT | 94874110 | 39,189 | 1,252,838 | SH | DEFINED | 1,2,3,5 |
| WEIS MKTS INC | COM | 94884910 | 6,936 | 197,882 | SH | DEFINED | 1,2,5 |
| WELLCHOICE INC | COM | 94947510 | 8,525 | 205,917 | SH | DEFINED | 1,2,5 |
| WELLMAN INC | COM | 94970210 | 6,317 | 777,031 | SH | DEFINED | 1,2 |
| WELLPOINT HEALTH NET | COM | 94973H10 | 545,664 | 4,871,563 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WELLS FARGO & CO NEW | COM | 94974610 | 2,933,361 | 51,255,656 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WELLS GARDNER ELECTR | COM | 94976510 | 129 | 27,452 | SH | DEFINED | 1 |
| WELLSFORD REAL PPTYS | COM NEW | 95024020 | 327 | 21,039 | SH | DEFINED | 1,2,5 |
| WENDYS INTL INC | COM | 95059010 | 131,315 | 3,769,087 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WERNER ENTERPRISES I | COM | 95075510 | 24,272 | 1,150,331 | SH | DEFINED | 1,2,5,9 |
| WESBANCO INC | COM | 95081010 | 10,793 | 370,508 | SH | DEFINED | 1,2 |
| WESCO FINL CORP | COM | 95081710 | 12,764 | 35,260 | SH | DEFINED | 1,2,5 |
| WESCO INTL INC | COM | 95082P10 | 5,265 | 286,145 | SH | DEFINED | 1,2,5 |
| WEST BANCORPORATION | CAP STK | 95123P10 | 4,076 | 233,022 | SH | DEFINED | 1,2 |
| WEST COAST BANCORP O | COM | 95214510 | 7,466 | 348,213 | SH | DEFINED | 1,2 |
| WEST CORP | COM | 95235510 | 9,940 | 380,096 | SH | DEFINED | 1,2,5 |
| WEST MARINE INC | COM | 95423510 | 5,560 | 207,068 | SH | DEFINED | 1,2 |
| WEST PHARMACEUTICAL | COM | 95530610 | 8,830 | 208,736 | SH | DEFINED | 1,2 |
| WESTAFF INC | COM | 95707010 | 29 | 10,350 | SH | DEFINED | 1 |
| WESTAMERICA BANCORPO | COM | 95709010 | 32,653 | 622,551 | SH | DEFINED | 1,2,5,9 |
| WESTAR ENERGY INC | COM | 95709T10 | 24,118 | 1,211,341 | SH | DEFINED | 1,2,5,9 |
| WESTBANK CORP | COM | 95711610 | 458 | 25,491 | SH | DEFINED | 1 |
| WESTCORP INC | COM | 95790710 | 10,526 | 231,602 | SH | DEFINED | 1,2,5 |
| WESTELL TECHNOLOGIES | CL A | 95754110 | 7,490 | 1,468,549 | SH | DEFINED | 1,2,5 |
| WESTERN DIGITAL CORP | COM | 95810210 | 18,673 | 2,156,231 | SH | DEFINED | 1,2,5 |
| WESTERN GAS RES INC | COM | 95825910 | 23,787 | 732,370 | SH | DEFINED | 1,2,5,9 |
| WESTERN SIERRA BANCO | COM | 95952210 | 2,782 | 89,778 | SH | DEFINED | 1,2 |
| WESTERN WIRELESS COR | CL A | 95988E20 | 23,843 | 824,739 | SH | DEFINED | 1,2,5 |
| WESTFIELD FINANCIAL | COM | 96008D10 | 1,194 | 58,687 | SH | DEFINED | 1,2 |
| WESTPAC BKG CORP | SPONSORED | 96121430 | 982 | 15,897 | SH | DEFINED | 1 |
| WESTWOOD ONE INC | COM | 96181510 | 32,513 | 1,366,078 | SH | DEFINED | 1,2,5,9 |
| WET SEAL INC | CL A | 96184010 | 255 | 48,669 | SH | DEFINED | 1 |
| WEYCO GROUP INC | COM | 96214910 | 1,402 | 41,340 | SH | DEFINED | 1,2 |
| WEYERHAEUSER CO | COM | 96216610 | 433,062 | 6,860,927 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WFS FINL INC | COM | 92923B10 | 10,559 | 213,263 | SH | DEFINED | 1,2 |
| Page Total | | | 5,518,760 | | | | |

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FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|---------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------|
| WGL HLDGS INC | COM | 92924F10 | 27,914 | 971,925 | SH | DEFINED | 1,2,5,6,9 |
| W-H ENERGY SVCS INC | COM | 92925E10 | 7,447 | 379,973 | SH | DEFINED | 1,2,5 |
| WHEELING PITTSBURGH | COM NEW | 96314230 | 1,695 | 81,249 | SH | DEFINED | 1 |

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| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| WHIRLPOOL CORP | COM | 96332010 | 146,036 | 2,128,806 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WHITE ELECTR DESIGNS | COM | 96380110 | 1,164 | 222,100 | SH | DEFINED | 1,5 |
| WHITE MTNS INS GROUP | COM | G9618E10 | 6,782 | 13,299 | SH | DEFINED | 1,5 |
| WHITEHALL JEWELLERS | COM | 96506310 | 117 | 15,692 | SH | DEFINED | 1 |
| WHITING PETE CORP NE | COM | 96638710 | 6,622 | 263,293 | SH | DEFINED | 1,2 |
| WHITNEY HLDG CORP | COM | 96661210 | 17,820 | 398,920 | SH | DEFINED | 1,2,5 |
| WHOLE FOODS MKT INC | COM | 96683710 | 99,873 | 1,046,337 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WILD OATS MARKETS IN | COM | 96808B10 | 6,168 | 438,347 | SH | DEFINED | 1,2 |
| WILEY JOHN & SONS IN | CL A | 96822320 | 20,859 | 651,831 | SH | DEFINED | 1,2,5 |
| WILLIAMS CLAYTON ENE | COM | 96949010 | 1,569 | 65,643 | SH | DEFINED | 1,2 |
| WILLIAMS COS INC DEL | COM | 96945710 | 177,626 | 14,926,573 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WILLIAMS SONOMA INC | COM | 96990410 | 45,221 | 1,371,989 | SH | DEFINED | 1,2,5,9 |
| WILLIS GROUP HOLDING | SHS | G9665510 | 886 | 23,654 | SH | DEFINED | 1,2,5 |
| WILLIS LEASE FINANCE | COM | 97064610 | 84 | 10,138 | SH | DEFINED | 1 |
| WILLOW GROVE BANCORP | COM | 97111W10 | 162 | 10,116 | SH | DEFINED | 1 |
| WILMINGTON TRUST COR | COM | 97180710 | 31,597 | 848,924 | SH | DEFINED | 1,2,5,9 |
| WILSHIRE ENTERPRISES | COM | 97188910 | 88 | 17,686 | SH | DEFINED | 1 |
| WILSHIRE FINL SVCS G | COM NEW | 97186720 | 574 | 61,805 | SH | DEFINED | 1,2 |
| WILSHIRE ST BK CALIF | COM | 97200A10 | 1,849 | 75,422 | SH | DEFINED | 1,2 |
| WILSON GREATBATCH TE | COM | 97223210 | 11,005 | 393,739 | SH | DEFINED | 1,2,5 |
| WILSONS THE LEATHER | COM | 97246310 | 44 | 11,194 | SH | DEFINED | 1 |
| WIND RIVER SYSTEMS I | COM | 97314910 | 16,613 | 1,412,653 | SH | DEFINED | 1,2,5,9 |
| WINN DIXIE STORES IN | COM | 97428010 | 34,948 | 4,853,822 | SH | DEFINED | 1,2,5,6,7,9 |
| WINNEBAGO INDS INC | COM | 97463710 | 27,212 | 729,930 | SH | DEFINED | 1,2 |
| WINSTON HOTELS INC | COM | 97563A10 | 5,405 | 522,218 | SH | DEFINED | 1,2,3,5 |
| WINTRUST FINANCIAL C | COM | 97650W10 | 17,550 | 347,454 | SH | DEFINED | 1,2 |
| WIPRO LTD | SPON ADR 1 | 97651M10 | 516 | 11,049 | SH | DEFINED | 1 |
| WIRELESS FACILITIES | COM | 97653A10 | 6,646 | 676,111 | SH | DEFINED | 1,2 |
| WIRELESS TELECOM GRO | COM | 97652410 | 30 | 10,100 | SH | DEFINED | 1 |
| WISCONSIN ENERGY COR | COM | 97665710 | 69,423 | 2,128,896 | SH | DEFINED | 1,2,5,7,8,9 13,14 |
| WISER OIL CO DEL | COM | 97728410 | 173 | 16,330 | SH | DEFINED | 1 |
| WITNESS SYS INC | COM | 97742410 | 3,678 | 302,739 | SH | DEFINED | 1,2 |
| WJ COMMUNICATIONS IN | COM | 92928410 | 1,229 | 347,126 | SH | DEFINED | 1 |
| WMC RES LTD | SPONSORED | 92928R10 | 165 | 11,999 | SH | DEFINED | 1 |
| WMS INDS INC | COM | 92929710 | 12,285 | 412,232 | SH | DEFINED | 1,2 |
| WMX TECHNOLOGIES INC | NOTE 2.00 | 92929QAF | 1,083 | 1,122,000 | SH | DEFINED | 1 |
| WOLVERINE TUBE INC | COM | 97809310 | 131 | 12,049 | SH | DEFINED | 1 |
| WOLVERINE WORLD WIDE | COM | 97809710 | 27,927 | 1,063,883 | SH | DEFINED | 1,2,5 |
| WOODHEAD INDS INC | COM | 97943810 | 2,722 | 177,100 | SH | DEFINED | 1,2 |
| WOODWARD GOVERNOR CO | COM | 98074510 | 12,939 | 179,430 | SH | DEFINED | 1,2,5 |
| WORLD ACCEP CORP DEL | COM | 98141910 | 4,568 | 249,235 | SH | DEFINED | 1,2 |
| WORLD FUEL SVCS CORP | COM | 98147510 | 8,107 | 179,846 | SH | DEFINED | 1,2 |
| WORLD WRESTLING ENTM | CL A | 98156Q10 | 2,507 | 196,650 | SH | DEFINED | 1,2 |
| WORLDGATE COMMUNICAT | COM | 98156L30 | 33 | 15,550 | SH | DEFINED | 1 |
| WORLDWIDE RESTRNT CO | COM | 98160A10 | 129 | 37,100 | SH | DEFINED | 1 |
| WORTHINGTON INDS INC | COM | 98181110 | 45,610 | 2,221,646 | SH | DEFINED | 1,2,5,6,9,1 |
| WPP GROUP PLC | SPON ADR N | 92930930 | 452 | 8,816 | SH | DEFINED | 1 |
| WPS RESOURCES CORP | COM | 92931B10 | 22,276 | 480,597 | SH | DEFINED | 1,2,5,9 |
| WRIGHT MED GROUP INC | COM | 98235T10 | 22,168 | 622,693 | SH | DEFINED | 1,2 |
| WRIGLEY WM JR CO | COM | 98252610 | 346,633 | 5,497,744 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WSFS FINL CORP | COM | 92932810 | 5,385 | 110,890 | SH | DEFINED | 1,2,5 |
| WYETH | COM | 98302410 | 1,361,686 | 37,657,236 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| WYNDHAM INTL INC | CL A | 98310110 | 142 | 142,010 | SH | DEFINED | 1 |
| Page Total | | | 2,673,571 | | | | |

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STATE STREET CORPORATION
FORM 13F INFORMATION TABLE AS OF JUNE OF 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------------|
| WYNN RESORTS LTD | COM | 98313410 | 12,205 | 315,958 | SH | DEFINED | 1,2,5 |
| XANSER CORP | COM | 98389J10 | 108 | 43,719 | SH | DEFINED | 1 |
| XCEL ENERGY INC | COM | 98389B10 | 203,892 | 12,201,801 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| XEROX CORP | COM | 98412110 | 1,241,672 | 85,632,539 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| XETA TECHNOLOGIES IN | COM | 98390910 | 60 | 12,100 | SH | DEFINED | 1 |
| XICOR INC | COM | 98490310 | 6,547 | 432,690 | SH | DEFINED | 1,2,5 |
| XILINX INC | COM | 98391910 | 374,852 | 11,253,425 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| XL CAP LTD | CL A | G9825510 | 224,713 | 2,977,909 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| XM SATELLITE RADIO H | CL A | 98375910 | 51,321 | 1,880,594 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| XOMA LTD | ORD | G9825R10 | 479 | 106,841 | SH | DEFINED | 1,5 |
| X-RITE INC | COM | 98385710 | 4,983 | 342,730 | SH | DEFINED | 1,2 |
| XTO ENERGY INC | COM | 98385X10 | 126,888 | 4,259,412 | SH | DEFINED | 1,2,5,7,8,9,13,14 |
| XYBERNAUT CORP | COM | 98414910 | 3,950 | 2,323,818 | SH | DEFINED | 1,2 |
| YAHOO INC | COM | 98433210 | 1,422,908 | 39,090,886 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| YANKEE CANDLE INC | COM | 98475710 | 21,901 | 748,757 | SH | DEFINED | 1,2,5 |
| YARDVILLE NATL BANCO | COM | 98502110 | 3,241 | 129,902 | SH | DEFINED | 1,2 |
| YELLOW ROADWAY CORP | COM | 98557710 | 18,622 | 467,197 | SH | DEFINED | 1,2,5 |
| YORK INTL CORP NEW | COM | 98667010 | 33,193 | 808,210 | SH | DEFINED | 1,2,5,9 |
| YOUNG BROADCASTING I | CL A | 98743410 | 2,880 | 218,996 | SH | DEFINED | 1,2 |
| YOUNG INNOVATIONS IN | COM | 98752010 | 1,813 | 71,383 | SH | DEFINED | 1,2 |
| YUM BRANDS INC | COM | 98849810 | 429,357 | 11,535,665 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| Z TEL TECHNOLOGIES I | COM | 98879210 | 19 | 14,140 | SH | DEFINED | 1 |
| ZALE CORP NEW | COM | 98885810 | 60,501 | 2,219,419 | SH | DEFINED | 1,2,5 |
| ZARLINK SEMICONDUCTO | COM | 98913910 | 67 | 15,545 | SH | DEFINED | 1 |
| ZEBRA TECHNOLOGIES C | CL A | 98920710 | 49,778 | 572,161 | SH | DEFINED | 1,2,5,9 |
| ZENITH NATL INS CORP | COM | 98939010 | 9,400 | 193,420 | SH | DEFINED | 1,2 |
| ZHONE TECHNOLOGIES I | COM | 98950P10 | 2,358 | 604,564 | SH | DEFINED | 1,2 |
| ZILA INC | COM PAR \$0 | 98951320 | 2,836 | 577,606 | SH | DEFINED | 1,2,5 |
| ZIMMER HLDGS INC | COM | 98956P10 | 610,435 | 6,921,037 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| ZIONS BANCORPORATION | COM | 98970110 | 160,725 | 2,615,533 | SH | DEFINED | 1,2,5,6,7,8,13,14 |
| ZIX CORP | COM | 98974P10 | 2,237 | 283,520 | SH | DEFINED | 1,2 |
| ZOLL MED CORP | COM | 98992210 | 4,803 | 136,911 | SH | DEFINED | 1,2 |
| ZOMAX INC MINN | COM | 98992910 | 115 | 30,411 | SH | DEFINED | 1 |
| ZOOM TECHNOLOGIES IN | COM | 98976E10 | 60 | 15,100 | SH | DEFINED | 1 |
| ZORAN CORP | COM | 98975F10 | 12,521 | 682,329 | SH | DEFINED | 1,2,5 |
| ZYGO CORP | COM | 98985510 | 3,014 | 269,339 | SH | DEFINED | 1,2 |
| ZYMOGENETICS INC | COM | 98985T10 | 4,925 | 259,200 | SH | DEFINED | 1,2 |
| Page Total | | | 5,109,380 | | | | |
| Grand Total | | | 439,082,968 | | | | |

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TOTAL MARKET VALUE 439,082,968

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