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STATE STREET CORP
Form 13F-HR
August 13, 2004

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 / /; Amendment Number: -----

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

Institutional Investment Manager Filing this Report:

Name: STATE STREET CORPORATION

Address: 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: PAMELA D. GORMLEY

Title: EXECUTIVE VICE PRESIDENT AND CORPORATE CONTROLLER

Phone: 617-664-7902

Signature, Place, and Date of Signing:

/s/ Pamela D. Gormley Boston, Massachusetts August 13, 2004

[Signature] [City, State] [Date]

Report Type (Check only one.):

/X/ 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).)

// 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: 14

Form 13F Information Table Entry Total: 4,007

Form 13F Information Table Value Total: 442,358,054
(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 Global Advisors, a division of State Stre |
| 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 SH/ PRN AMT | 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 SH/ PRN 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 | 1,2,5,6,9,1 |
| 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 |
| ALAMOS A 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
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 |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| 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 | SH/ 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 |
| ARQLE 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 | 1,2,5,6,7,8,9,10,11,12,13,14 |
| AUTONATION INC | COM | 05329W10 | 116,769 | 6,828,618 | SH | DEFINED | 1,2,5,6,7,9,10 |
| AUTOZONE INC | COM | 05333210 | 286,113 | 3,571,945 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| AVALONBAY CMNTYS INC | COM | 05348410 | 86,502 | 1,530,473 | SH | DEFINED | 1,2,3,5,7,8,9,10,11,12,13,14 |
| 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 PRN | 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 | 1,2,5,6,7,8,9,10,11,12,13,14 |
| AVENTIS | SPONSORED | 05356110 | 11,392 | 149,758 | SH | | DEFINED | 1 |
| AVERY DENNISON CORP | COM | 05361110 | 201,889 | 3,154,021 | SH | | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| 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 | 1,2,5,9,10,11,12,13,14 |
| 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 | 1,2,5,6,7,8,9,10,11,12,13,14 |
| 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 | 1,2,5,6,7,8,9,10,11,12,13,14 |
| 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 | 1,2,5,6,7,8,9,10,11,12,13,14 |

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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 | 1,2,5,8,9,1 |
| 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 | 1,2,5,6,9,1 |
| 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 | 1,2,5,6,9,1 |
| 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 |
| BIOBASE 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 | 1,2,5,6,9,13,14 |
| 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
FORM 13F INFORMATION TABLE AS OF JUNE 30, 2004

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | 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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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | SH/ AMT PRN | 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 | 1,2,5,6,9,10 |
| 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 | 1,2,5,6,7,8,9,10,11,12,13,14 |
| 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 | 1,2,5,6,7,9,10,11,12,13,14 |
| 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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| 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 | 1,2,5,6,7,8,9,10,11,12,13,14 |
| 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 | 1,2,5,7,8,9,10,11,12,13,14 |
| CAREMARK RX INC | COM | 14170510 | 442,089 | 13,421,039 | SH | DEFINED | 1,2,5,6,7,8,9,10,11,12,13,14 |
| 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 | 1,2,5,7,8,9,10,11,12,13,14 |
| 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 | 1,2,5,6,9,1 |
| 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 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 |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| 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
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ INVESTMENT CALL 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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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 |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|--------------------------------|---------------------------|
| 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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|-------------------------|------------|----------|-----------|------------|----|---------|----------------------|
| FRANKLIN ELECTR PUBL | COM | 35351510 | 129 | 27,700 | SH | DEFINED | 1 |
| FRANKLIN RES INC | COM | 35461310 | 322,167 | 6,433,053 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FREDS INC | CL A | 35610810 | 14,808 | 670,360 | SH | DEFINED | 1,2,5 |
| FREEMARKETS INC | COM | 35660210 | 4,193 | 643,064 | SH | DEFINED | 1,2,5 |
| FREEMARKETS-MCMORAN COP | CL B | 35671D85 | 175,270 | 5,287,190 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| FREMONT GEN CORP | COM | 35728810 | 13,055 | 739,650 | SH | DEFINED | 1,2,5 |
| FRESH DEL MONTE PROD | ORD | G3673810 | 1,378 | 54,540 | SH | DEFINED | 1,5 |
| FRIEDMAN BILLINGS RA | CL A | 35843410 | 26,857 | 1,357,100 | SH | DEFINED | 1,2,5 |
| FRIEDMAN INDS INC | COM | 35843510 | 103 | 22,240 | SH | DEFINED | 1 |
| FRONTIER AIRLINES IN | COM | 35906510 | 6,043 | 555,439 | SH | DEFINED | 1,2 |
| FRONTIER FINL CORP W | COM | 35907K10 | 8,906 | 254,901 | SH | DEFINED | 1,2,5 |
| FRONTIER OIL CORP | COM | 35914P10 | 14,463 | 682,558 | SH | DEFINED | 1,2 |
| FROZEN FOOD EXPRESS | COM | 35936010 | 200 | 29,256 | SH | DEFINED | 1 |
| FSI INTL INC | COM | 30263310 | 2,805 | 361,509 | SH | DEFINED | 1,2 |
| FTI CONSULTING INC | COM | 30294110 | 12,921 | 783,116 | SH | DEFINED | 1,2,5 |
| FUELCELL ENERGY INC | COM | 35952H10 | 7,719 | 660,890 | SH | DEFINED | 1,2,5 |
| FUJI PHOTO FILM LTD | ADR | 35958630 | 539 | 17,042 | SH | DEFINED | 1 |
| FULLER H B CO | COM | 35969410 | 12,763 | 449,390 | SH | DEFINED | 1,2,5 |
| FULTON FINL CORP PA | COM | 36027110 | 27,859 | 1,382,563 | SH | DEFINED | 1,2,5 |
| FURNITURE BRANDS INT | COM | 36092110 | 25,725 | 1,026,933 | SH | DEFINED | 1,2,5,9 |
| FX ENERGY INC | COM | 30269510 | 2,876 | 322,734 | SH | DEFINED | 1,2 |
| G & K SVCS INC | CL A | 36126810 | 11,676 | 290,518 | SH | DEFINED | 1,2,5 |
| G B & T BANCSHARES I | COM | 36146210 | 2,469 | 103,305 | SH | DEFINED | 1,2 |
| GABELLI ASSET MGMT I | CL A | 36239Y10 | 4,461 | 104,969 | SH | DEFINED | 1,2 |
| GABLES RESIDENTIAL T | SH BEN INT | 36241810 | 21,980 | 646,854 | SH | DEFINED | 1,2,3,5 |
| GAIAM INC | CL A | 36268Q10 | 144 | 21,300 | SH | DEFINED | 1,2 |
| GALLAGHER ARTHUR J & | COM | 36357610 | 39,216 | 1,287,874 | SH | DEFINED | 1,2,5,9 |
| GALLAHER GROUP PLC | SPONSORED | 36359510 | 14,819 | 306,174 | SH | DEFINED | 1 |
| GALYANS TRADING INC | COM | 36458R10 | 277 | 16,600 | SH | DEFINED | 1 |
| GAMESTOP CORP | CL A | 36466R10 | 4,345 | 285,463 | SH | DEFINED | 1,2,5 |
| GANDER MOUNTAIN CO | COM | 36471P10 | 1,350 | 58,887 | SH | DEFINED | 1 |
| GANNETT INC | COM | 36473010 | 657,617 | 7,750,347 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GAP INC DEL | COM | 36476010 | 692,607 | 28,561,117 | SH | DEFINED | 1,2,5,6,7,8 13,14 |
| GARDNER DENVER INC | COM | 36555810 | 12,872 | 461,376 | SH | DEFINED | 1,2 |
| GARMIN LTD | ORD | G3726010 | 816 | 22,008 | SH | DEFINED | 1,5 |
| Page Total | | | 4,639,610 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------|
| GARTNER INC | COM | 36665110 | 16,483 | 1,246,799 | SH | DEFINED | 1,2,5,9 |
| GARTNER INC | CL B | 36665120 | 4,838 | 375,346 | SH | DEFINED | 1,9 |
| GATEWAY INC | COM | 36762610 | 40,253 | 8,945,156 | SH | DEFINED | 1,2,5,6,9,1 |
| GATX CORP | COM | 36144810 | 35,112 | 1,290,896 | SH | DEFINED | 1,2,5,6,9 |
| GAYLORD ENTMT CO NEW | COM | 36790510 | 14,393 | 458,515 | SH | DEFINED | 1,2 |
| GEMPLUS INTL S A | ADR | 36866Y10 | 62 | 14,520 | SH | DEFINED | 1 |
| GEMSTAR-TV GUIDE INT | COM | 36866W10 | 10,969 | 2,285,301 | SH | DEFINED | 1,2,5 |
| GENAERA CORP | COM | 36867G10 | 2,898 | 689,982 | SH | DEFINED | 1 |

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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 | 57,440 | 9,264,526 | 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 | | | 3,307,257 | | | | |

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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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|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| 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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STATE STREET CORPORATION
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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ INVESTMENT CALL | DISCRETION | OTHER MANAG |
|----------------|----------------|----------|---------------|-----------------------|--------------------------|------------|-------------|
| 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 |
| HOVNANIAN 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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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 |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| 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 |
| INSITUFORM 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN | AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-------------------|-----|---------------|-----------------------|-------------|
| 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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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 |
|----------------------|----------------|----------|------------------|--------------------------|------------|--------------|--------------------------|----------------------|
| 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 | 1,2,5,6,9,1 |
| 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 | 3,862,413 | 51,327,743 | 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 | | | 5,378,707 | | | | |

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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 |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| 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 | 1,2,5,6,7,8,13,14 |

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|----------------------|------------|----------|------------|----------------|---------|----------------------|
| LIN TV CORP | CL A | 53277410 | 8,924 | 420,961 SH | DEFINED | 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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STATE STREET CORPORATION
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TITLE OF VALUE SHARES OR SH/ PUT/ INVESTMENT

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| NAME OF ISSUER | CLASS | CUSIP | (x1000) | PRN AMT | PRN CALL | 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 | 1,2,5,6,9,1 |
| 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 |
| MARKEL CORP | COM | 57053510 | 22,983 | 82,821 | SH | DEFINED | 1,2,5 |

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| 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 | 1,5,7,8,9,1 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 |
| MXYGEN 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 |
| MBIA INC | COM | 55262C10 | 245,105 | 4,291,048 SH | | DEFINED | 1,2,5,6,7,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------------------|
| MBNA CORP | COM | 55262L10 | 988,336 | 38,322,461 | SH | DEFINED | 13,14 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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| 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 13,14 |

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|----------------------|---------|----------|------------|------------|----|---------|----------------------|
| MELLON FINL CORP | COM | 58551A10 | 355,753 | 12,129,331 | SH | DEFINED | 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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| 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 13,14 |

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| | | | | | | | |
|----------------------|-----------|----------|-----------|-------------|----|---------|----------------------|
| MGM MIRAGE | COM | 55295310 | 34,422 | 733,322 | SH | DEFINED | 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 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | SH/ 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 |
| NARA BANCORP INC | COM | 63080P10 | 5,210 | 304,150 | SH | DEFINED | 1,2,5 |

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|----------------------|-----------|----------|-----------|------------|----|---------|-------------------|
| 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 |
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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 |
| NAVARRÉ 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 |
| NEIGHBORCARE INC | COM | 64015Y10 | 17,530 | 559,513 | SH | DEFINED | 1,2,5 |

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|----------------------|-------------|----------|---------|-----------|----|---------|----------------------|
| 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 |

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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 FINANCIA | 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 |
| NEWPORT CORP | COM | 65182410 | 12,308 | 761,154 | SH | DEFINED | 1,2,5,9 |

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| | | | | | | | |
|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| 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 | PUT/ 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 13,14 |

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|----------------------|-----------|----------|-----------|------------|----|---------|-------------------|
| NORTHFIELD LABS INC | COM | 66613510 | 2,658 | 186,406 | SH | DEFINED | 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 | 1,2,5,6,9,13,14 |
| 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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|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| 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 |
| ORIENTAL FINL GROUP | COM | 68618W10 | 7,889 | 291,440 SH | | DEFINED | 1,2 |

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|----------------------|-----------|----------|-----------|---------|----|---------|-------|
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| 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 |
| PALMONE INC | COM | 69713P10 | 22,706 | 653,025 | SH | DEFINED | 1,2,5 |

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|----------------------|---------|----------|-----------|-----------|----|---------|-------------------|
| 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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| 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 | |
| PEDIATRIX MED GROUP | COM | 70532410 | 31,798 | 455,236 | SH | DEFINED | 1,2,5 | |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| 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 |
| PEGASYSTEMS 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 | 1,2,5,6,9,13,14 |
| 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 | 1,2,5,6,9,13,14 |
| 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 | 1,2,5,6,9,13,14 |
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ 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 |
| PETROLEO BRASILEIRO | SPONSORED | 71654V10 | 14,101 | 559,549 SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|----------------------|
| 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 |
| PHOTRONICS 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | SH/ AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|---------------|---------|-----------|-----------------------|----------------------|
| 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 |
| PRIME GROUP REALTY T | SH BEN INT | 74158J10 | 175 | 33,142 | SH | | DEFINED | 1,5 |

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|----------------------|-----|----------|-----------|------------|----|---------|-----------------|
| 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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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 |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|-------------------|
| 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 |
| PUBLIC SVC ENTERPRIS | COM | 74457310 | 303,396 | 7,579,217 | SH | DEFINED | 1,2,5,6,7,8 |

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|----------------------|------------|----------|------------|------------|----|---------|-------------------|
| PUGET ENERGY INC NEW | COM | 74531010 | 32,543 | 1,485,288 | SH | DEFINED | 13,14 |
| PULITZER INC | COM | 74576910 | 6,654 | 136,077 | SH | DEFINED | 1,2,5,7,9 |
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | SH/ AMT PRN | 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 |
| RAILAMERICA INC | COM | 75075310 | 7,221 | 494,583 | SH | | DEFINED | 1,2 |

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|-----------------------|------------|----------|-----------|------------|----|---------|----------------------------|
| 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 |
| RELIV INTL INC | COM | 75952R10 | 199 | 21,125 | SH | DEFINED | 1 |

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|----------------------|-----------|----------|-----------|-----------|----|---------|-------------------|
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|------------------|--------------------------|--------------|--------------------------|----------------------|
| 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 ENTERPISES 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 13,14 |

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|----------------------|-----------|----------|-----------|-----------|----|---------|----------------------|
| SAFLINK CORP | COM NEW | 78657830 | 70 | 29,748 | SH | DEFINED | 1 |
| SAGA COMMUNICATIONS | CL A | 78659810 | 4,250 | 232,853 | SH | DEFINED | 1,2 |
| SAKS INC | COM | 79377W10 | 75,721 | 5,048,039 | SH | DEFINED | 1,2,5,9,10, |
| SALEM COMMUNICATIONS | CL A | 79409310 | 4,079 | 150,338 | SH | DEFINED | 1,2 |
| SALIX PHARMACEUTICAL | COM | 79543510 | 11,750 | 356,599 | SH | DEFINED | 1,2,5 |
| SALTON INC | COM | 79575710 | 106 | 19,844 | SH | DEFINED | 1,5 |
| SAN PAOLO-IMI S P A | SPONSORED | 79917510 | 10,991 | 451,013 | SH | DEFINED | 1,2 |
| 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 13,14 |
| Page Total | | | 1,695,927 | | | | |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ INVESTMENT CALL 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 13,14 |
| SANOFI-SYNTHELABO | SPONSORED | 80105N10 | 17,781 | 555,816 | SH | DEFINED 1,2 |
| 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 13,14 |
| SATCON TECHNOLOGY CO | COM | 80389310 | 36 | 14,001 | SH | DEFINED 1 |
| SAUER-DANFOSS INC | COM | 80413710 | 2,992 | 175,252 | SH | DEFINED 1,2 |
| SAUL CTRS INC | COM | 80439510 | 9,166 | 285,444 | SH | DEFINED 1,2,3,5 |
| SAVIENT PHARMACEUTIC | COM | 80517Q10 | 243 | 98,163 | SH | DEFINED 1,2,5 |
| SAVVIS COMMUNICATION | COM | 80542310 | 83 | 60,300 | SH | DEFINED 1 |
| SAXON CAPITAL INC | COM | 80556P30 | 10,072 | 441,153 | SH | DEFINED 1,2 |
| 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 1,2,5,6,7,8 13,14 |
| SBS TECHNOLOGIES INC | COM | 78387P10 | 4,601 | 286,306 | SH | DEFINED 1,2 |
| SCANA CORP NEW | COM | 80589M10 | 105,307 | 2,895,446 | SH | DEFINED 1,2,5,7,8,9 13,14 |
| SCANSOFT INC | COM | 80603P10 | 6,257 | 1,263,948 | SH | DEFINED 1,2,5 |
| SCANSOURCE INC | COM | 80603710 | 11,900 | 200,267 | SH | DEFINED 1,2 |
| SCBT FINANCIAL CORP | COM | 78401V10 | 3,414 | 113,231 | SH | DEFINED 1,2,5 |
| 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 13,14 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| SCHNITZER STL INDS | CL A | 80688210 | 8,780 | 258,537 | SH | DEFINED | 1,2,5 |
| SCHOLASTIC CORP | COM | 80706610 | 18,513 | 618,116 | SH | DEFINED | 1,2,5,9 |
| SCHOOL SPECIALTY INC | COM | 80786310 | 15,094 | 415,692 | SH | DEFINED | 1,2,5 |
| SCHULMAN A INC | COM | 80819410 | 12,367 | 575,475 | SH | DEFINED | 1,2 |
| SCHWAB CHARLES CORP | COM | 80851310 | 334,137 | 34,769,735 | SH | DEFINED | 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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| 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 |
| SEMICONDUCTOR MFG IN | SPONSORED | 81663N20 | 2,489 | 232,000 | SH | DEFINED | 1 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| 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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|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|-------------|
| 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 |
| SILICON VY BANCSHARE | COM | 82706410 | 36,673 | 924,928 | SH | DEFINED | 1,2,5,9 |

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

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | SH/ 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 |
| SRA INTL INC | CL A | 78464R10 | 8,127 | 192,038 | SH | DEFINED | 1,2 |

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|----------------------|-------------|----------|-----------|------------|----|---------|-------------------|
| 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 | 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 |
| STERIS CORP | COM | 85915210 | 38,597 | 1,710,874 | SH | DEFINED | 1,2,5,9 |

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|----------------------|-------------|----------|-----------|------------|----|---------|----------------------|
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| 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 |
| SUNTERRA CORP | COM NEW | 86787D20 | 2,720 | 215,906 | SH | DEFINED | 1,2 |

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|----------------------|-----------|----------|-----------|-----------|----|---------|----------------------|
| 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANAG |
|----------------------|----------------|----------|---------------|-----------------------|---------------|-----------------------|----------------------|
| 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 |
| T-3 ENERGY SRVCS INC | COM | 87306E10 | 84 | 14,100 | SH | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|-------------------|
| 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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| 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 13,14 |

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|----------------------|-------------|----------|-----------|-------------|----|---------|-------------------|
| TIMBERLAND CO | CL A | 88710010 | 67,013 | 1,037,519 | SH | DEFINED | 1,2,5,9 |
| TIME WARNER INC | COM | 88731710 | 2,458,819 | 139,864,590 | SH | DEFINED | 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 |
| TRANSALTA CORP | COM | 89346D10 | 180 | 14,371 | SH | DEFINED | 7 |

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|----------------------|------------|----------|-----------|-----------|----|---------|----------------------|
| 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 |
| TWEETER HOME ENTMT G | COM | 90116710 | 161 | 29,819 | SH | DEFINED | 1,5 |

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|----------------------|------------|----------|-----------|---------------|---------|----------------------|
| 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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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 |
|----------------------|----------------|----------|---------------|-----------------------|-----------|-----------------------|----------------------|
| 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 |
| UNITED AUTO GROUP IN | COM | 90944010 | 8,922 | 291,107 SH | | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| 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 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR PRN | SH/ 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 |
| VERITY INC | COM | 92343C10 | 5,269 | 390,043 | SH | DEFINED | 1, 2 |

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|----------------------|------|----------|-----------|------------|----|---------|-------------------|
| 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 |
| VORNADO RLTY TR | SH BEN INT | 92904210 | 125,788 | 2,202,548 | SH | DEFINED | 1,2,3,5,7,8 |

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|----------------------|------------|----------|------------|----------------|---------|----------------------------|
| 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 |
| WEBMETHODS INC | COM | 94768C10 | 6,488 | 757,097 SH | | DEFINED | 1,2 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| 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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| 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 |
| WHIRLPOOL CORP | COM | 96332010 | 146,036 | 2,128,806 | SH | DEFINED | 1,2,5,6,7,8 |

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|----------------------|------------|----------|-----------|------------|----|---------|----------------------|
| WHITE ELECTR DESIGNS | COM | 96380110 | 1,164 | 222,100 | SH | DEFINED | 13,14 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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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) | SHARES OR SH/ PRN AMT | 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 | | | 442,358,054 | | | | |
| TOTAL MARKET VALUE | | | 442,358,054 | | | | |

